

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 27, 2025
Run Date: Jan 28, 2025 01:17 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	(111,361.76)	13,975.84	21,329.51	243,089.53	0.00	(232.93)	167,033.13	0.628420	104,966.96	LONG	120,967,541.92	120,967,541.92	USD
HKD	275,485.37	(49,687.03)	(181,911.13)	1,466,909.22	0.00	(40,595.50)	1,510,796.42	0.128390	193,971.62	SHORT	(123,291,853.06)	123,291,853.06	USD
JPY	(31,013,008.04)	(2,266,337.99)	(2,067,253.02)	111,740,144.54	0.00	(482,304.89)	76,393,545.50	0.006471	494,322.23				
NZD	145,396.26	0.00	4,756.40	3,966.30	0.00	101.89	154,118.96	0.568950	87,685.98				
SGD	(39,450.24)	0.00	(3,574.39)	36,975.29	0.00	(1,123.08)	(6,049.34)	0.743605	(4,498.32)				
USD	(141,586.11)	(25,485.78)	(467,836.34)	1,772,609.57	0.00	(121,154.70)	1,137,701.34	1.000000	1,137,701.34				
GRAND TOTAL									2,014,149.80				

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	30.180000	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	6.750000	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	43,312	AUD	39.310000	556,364.20	1,702,594.72		4.340000	ACT/365					47,021.89	0.00	52,559.65
AU000000BHP4	13,979	1.000000	39.100020	543,422.20	1,693,500.08	9,094.64	25.000000	4	(68.43)	(3,556.88)	100.00	0.00	(2,277.02)	0.00	52,559.65
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	158.650000	903,592.00	0.00		4.340000	ACT/365					75,313.23	0.00	72,728.25
AU000000CBA7	5,728	1.000000	0.000000	883,539.19	0.00	0.00	25.000000	4	(111.25)	(2,584.97)	100.00	0.00	(2,584.97)	0.00	72,728.25
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	18,559	AUD	34.510000	684,950.42	640,471.09		4.340000	ACT/365					(1,000.69)	0.00	9,434.21
AU000000CPU5	19,894	1.000000	33.881528	673,705.53	628,807.27	11,663.82	25.000000	4	(84.80)	(1,228.92)	100.00	0.00	(276.92)	0.00	9,434.21
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	4,119	AUD	18.810000	0.00	77,478.39		4.336586	ACT/365					53,579.82	0.00	52,745.23
AU000000FMG4	0	1.000000	18.774213	0.00	77,330.98	147.41	25.000000	0	0.00	(982.00)	100.00	0.00	(982.00)	0.00	52,745.23

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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	38.120000	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	7,122.92
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	239.370000	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	24,174	AUD	3.820000	107,726.41	92,344.68		4.340000	ACT/365					(312.70)	0.00	(635.61)
AU000000MPL3	28,127	1.000000	3.812286	107,228.08	92,158.20	186.48	25.000000	4	(13.49)	(509.39)	100.00	0.00	(268.88)	0.00	(635.61)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	131,302	AUD	1.945000	331,349.04	255,382.39		4.340000	ACT/365					5,806.68	0.00	27,033.68
AU000000MGR9	169,488	1.000000	1.875573	317,865.25	246,266.50	9,115.89	25.000000	4	(40.06)	(1,321.43)	100.00	13,432.55	(562.71)	0.00	26,976.44
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	51,010	AUD	30.570000	1,510,762.29	1,559,375.70		4.340000	ACT/365					600.18	0.00	97,699.21
AU000000NWL7	51,369	1.000000	28.583420	1,468,361.51	1,458,040.26	101,335.44	25.000000	4	(184.94)	(4,236.41)	100.00	0.00	(33.73)	0.00	97,699.21
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	0	AUD	4.900000	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	1,615	AUD	272.030000	509,197.86	439,328.45		4.340000	ACT/365					12,200.51	0.00	39,106.37
AU000000PME8	1,899	1.000000	254.716524	483,085.06	411,367.19	27,961.26	25.000000	4	(60.93)	(1,055.41)	100.00	0.00	(381.72)	0.00	39,106.37
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.460000	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	241.030000	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	118.330000	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	7.120000	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	20.210000	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	53,419	AUD	29.640000	1,591,260.40	1,583,339.16		4.340000	ACT/365					(602.37)	0.00	(76,835.83)
AU000000TNE8	53,398	1.000000	30.978022	1,654,315.57	1,654,814.95	(71,475.79)	25.000000	4	(207.60)	(4,757.67)	100.00	0.00	(27.24)	0.00	(76,835.83)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
TLS.AX	138,010	AUD	3.950000	347,390.88	545,139.50		4.340000	ACT/365					0.00	0.00	(5,773.34)
AU000000TLS2	87,504	1.000000	3.990079	349,837.79	550,670.76	(5,531.26)	25.000000	4	(43.98)	(242.09)	100.00	0.00	0.00	0.00	(5,773.34)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.570000	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	33.980000	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	33.020000	0.00	0.00		0.000000	ACT/365					15,208.40	0.00	14,581.60
AU000000WBC1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(626.80)	100.00	0.00	(626.80)	0.00	14,581.60
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	120.230000	16,532.10	0.00		4.340000	ACT/365					1,285.37	0.00	1,244.42
AU000000WTC3	135	1.000000	0.000000	15,888.02	0.00	0.00	25.000000	4	(2.00)	(40.95)	100.00	0.00	(40.95)	0.00	1,244.42
TOTAL Long				6,559,125.60	6,895,454.08								304,224.99	0.00	376,382.84
				6,497,248.21	6,812,956.19	82,497.89			(817.48)	(24,315.87)		13,975.84	(11,235.92)	0.00	376,323.29
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(81,737)	AUD	11.700000	(962,962.62)	(956,322.90)		4.340000	ACT/365					(1,017.40)	0.00	(30,845.57)
AU000000AGL7	(82,094)	1.000000	11.306364	(928,178.84)	(924,148.31)	(32,174.59)	(25.000000)	4	103.77	2,346.42	100.00	0.00	66.18	0.00	(30,845.57)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(33,790)	AUD	29.480000	(966,822.48)	(996,129.20)		4.340000	ACT/365					(802.77)	0.00	(33,525.75)
AU00000088338	(32,292)	1.000000	28.440490	(916,913.35)	(961,004.16)	(35,125.04)	(25.000000)	4	102.40	2,402.07	100.00	0.00	25.00	0.00	(33,525.75)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(39,201)	AUD	34.060000	(1,348,514.40)	(1,335,186.06)		4.340000	ACT/365					0.00	0.00	(4,898.57)
AU000000ANN9	(39,201)	1.000000	33.852360	(1,327,046.36)	(1,327,046.36)	(8,139.70)	(25.000000)	4	148.55	3,241.13	100.00	0.00	0.00	0.00	(4,898.57)
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	(8,298)	AUD	30.180000	(258,229.90)	(250,433.64)		4.340000	ACT/365					(1,417.85)	0.00	(4,030.00)
AU0000000ANZ3	(8,545)	1.000000	29.843067	(254,844.54)	(247,637.77)	(2,795.87)	(25.000000)	4	28.53	183.72	100.00	0.00	27.39	0.00	(4,030.00)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(11,627)	AUD	2.450000	(30,345.90)	(28,486.15)		4.340000	ACT/365					225.39	0.00	4,674.59
AU0000000APX3	(12,090)	1.000000	2.835312	(34,244.71)	(32,966.17)	4,480.02	(529.648400)	4	(0.33)	(30.82)	100.00	0.00	(16.00)	0.00	4,674.59

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006831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	0	AUD	68.950000	0.00	0.00		0.000000	ACT/365					(294.31)	0.00	187.81
AU000000ALL7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	482.11	100.00	0.00	482.11	0.00	187.81
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	0	AUD	3.240000	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	(30,795)	AUD	1.120000	(24,872.04)	(34,490.40)		4.340000	ACT/365					217.52	0.00	604.06
AU00000019374	(21,078)	1.000000	1.130524	(23,751.93)	(34,814.50)	324.10	(25.000000)	4	2.65	62.44	100.00	0.00	1.40	0.00	604.06
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	0	AUD	19.440000	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	37.550000	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	39.690000	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	(8,073)	AUD	15.310000	(58,789.50)	(123,597.63)		4.340000	ACT/365					0.00	0.00	(633.83)
AU000000CHC0	(3,850)	1.000000	15.227051	(58,274.82)	(122,927.98)	(669.65)	(25.000000)	4	6.53	35.82	100.00	0.00	0.00	0.00	(633.83)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	4.100000	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	(1,433)	AUD	315.440000	(463,415.04)	(452,025.52)		4.340000	ACT/365					(6,738.98)	0.00	(18,295.39)
AU000000COH5	(1,472)	1.000000	306.956916	(451,631.68)	(439,869.26)	(12,156.26)	(25.000000)	4	50.53	599.85	100.00	0.00	217.44	0.00	(18,295.39)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	158.650000	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	272.000000	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	(9,532)	AUD	1.995000	(28,916.30)	(19,016.34)		4.340000	ACT/365					(4,168.27)	0.00	(6,190.51)
AU000000DEG6	(14,315)	1.000000	1.770128	(25,286.29)	(16,872.86)	(2,143.48)	(25.000000)	4	2.81	121.24	100.00	0.00	75.42	0.00	(6,190.51)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	0	AUD	30.220000	(12,550.28)	0.00		4.340000	ACT/365					(209.21)	0.00	(180.31)
AU000000DMP0	(422)	1.000000	0.000000	(12,385.38)	0.00	0.00	(25.000000)	4	1.39	28.90	100.00	0.00	28.90	0.00	(180.31)
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	(43,236)	AUD	4.160000	(180,262.50)	(179,861.76)		4.340000	ACT/365					1,593.58	0.00	2,966.80
AU0000154833	(43,125)	1.000000	4.180252	(180,277.09)	(180,737.39)	875.63	(25.000000)	4	20.20	497.59	100.00	0.00	108.82	0.00	2,966.80
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	0	AUD	3.060000	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	4.920000	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	0	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	6.520000	(10,522.56)	0.00		4.340000	ACT/365					(4,730.93)	0.00	(4,573.12)
AU000000LYC6	(1,552)	1.000000	0.000000	(10,252.54)	0.00	0.00	(25.000000)	4	1.15	157.80	100.00	0.00	157.80	0.00	(4,573.12)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(1,930)	AUD	35.420000	(185,176.40)	(68,360.60)		4.340000	ACT/365					(9,576.21)	0.00	(10,713.50)
AU000000MIN4	(5,065)	1.000000	34.482575	(174,265.58)	(66,551.37)	(1,809.23)	(25.000000)	4	19.45	671.94	100.00	0.00	519.17	0.00	(10,713.50)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID															
NAB.AX	(14,907)	AUD	39.400000	(160,175.04)	(587,335.80)		4.340000	ACT/365					0.00	0.00	(3,427.19)
AU000000NAB4	(4,086)	1.000000	39.165279	(160,175.04)	(583,836.82)	(3,498.98)	(25.000000)	4	17.95	71.79	100.00	0.00	0.00	0.00	(3,427.19)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(34,778)	AUD	15.900000	(472,177.14)	(552,970.20)		4.340000	ACT/365					(27.93)	0.00	(16,319.82)
AU000000NXT8	(29,346)	1.000000	15.404881	(448,687.25)	(535,750.94)	(17,219.26)	(25.000000)	4	50.12	927.37	100.00	0.00	1.83	0.00	(16,319.82)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	17.170000	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	17.200000	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	(9,816)	AUD	11.360000	(66,796.60)	(111,509.76)		4.340000	ACT/365					(14,421.13)	0.00	(12,138.96)
AU000000ORG5	(5,980)	1.000000	0.000000	(67,114.10)	(111,773.97)	264.21	(25.000000)	4	7.52	2,017.97	100.00	0.00	2,017.97	0.00	(12,138.96)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.390000	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	9.000000	0.00	0.00		0.000000	ACT/365					(3,866.17)	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	2.310000	(47,043.20)	(44,825.55)		4.340000	ACT/365					(1,329.87)	0.00	(1,478.56)
AU000000PLS0	(19,520)	1.000000	2.294609	(44,780.11)	(44,526.88)	(298.67)	(50.000000)	4	4.68	149.98	100.00	0.00	82.89	0.00	(1,478.56)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(6,491)	AUD	33.410000	(346,717.14)	(216,864.31)		4.340000	ACT/365					14,409.43	0.00	19,468.85
AU000000RHC8	(10,437)	1.000000	34.048316	(356,241.19)	(221,007.62)	4,143.31	(25.000000)	4	39.98	916.11	100.00	0.00	630.13	0.00	19,468.85
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	118.330000	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	9.940000	(392,686.36)	(385,701.82)		4.340000	ACT/365					(425.21)	0.00	(25,002.50)
AU000000SFR8	(38,803)	1.000000	9.280055	(360,093.96)	(360,093.96)	(25,607.86)	(25.000000)	4	40.13	1,030.57	100.00	0.00	24.21	0.00	(25,002.50)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(65,084)	AUD	3.620000	(226,029.18)	(235,604.08)		4.340000	ACT/365					0.00	0.00	71.18
AU000000SCG8	(62,439)	1.000000	3.617902	(225,896.74)	(235,467.56)	(136.52)	(25.000000)	4	25.31	207.69	100.00	0.00	0.00	0.00	71.18
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(46,441)	AUD	2.700000	(131,841.60)	(125,390.70)		4.340000	ACT/365					(64.07)	0.00	637.45
AU000000SIG5	(49,940)	1.000000	2.707767	(134,918.80)	(125,751.42)	360.72	(25.000000)	4	15.14	340.81	100.00	0.00	28.75	0.00	637.45
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(31,421)	AUD	27.990000	(901,164.50)	(879,473.79)		4.340000	ACT/365					(4,895.82)	0.00	(15,179.85)
AU000000SHL7	(32,150)	1.000000	27.596608	(886,803.31)	(867,113.02)	(12,360.77)	(25.000000)	4	99.27	2,076.75	100.00	0.00	167.04	0.00	(15,179.85)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.540000	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	(65,478)	AUD	5.030000	(301,543.72)	(329,354.34)		4.340000	ACT/365					0.00	0.00	2,872.18
AU000000SGP0	(59,359)	1.000000	5.070832	(301,173.74)	(332,027.92)	2,673.58	(25.000000)	4	33.75	198.60	100.00	0.00	0.00	0.00	2,872.18
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(32,228)	AUD	27.530000	(911,325.36)	(887,236.84)		4.340000	ACT/365					(5,888.09)	0.00	(97,392.45)
AU000000TLX2	(33,954)	1.000000	24.617972	(835,864.85)	(793,387.99)	(93,848.85)	(25.000000)	4	93.15	2,344.49	100.00	0.00	197.28	0.00	(97,392.45)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(204,527)	AUD	10.520000	(2,238,900.72)	(2,151,624.04)		4.340000	ACT/365					8,797.92	0.00	172,999.58
AU000000TWE9	(210,423)	1.000000	11.291254	(2,376,167.99)	(2,309,366.31)	157,742.27	(25.000000)	4	267.20	6,459.39	100.00	0.00	291.52	0.00	172,999.58
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	0	AUD	3.840000	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	(514,434)	AUD	2.730000	(1,415,240.09)	(1,404,404.82)		4.340000	ACT/365					(361.56)	0.00	(46,682.47)
AU0000016875	(510,917)	1.000000	2.632713	(1,344,754.08)	(1,354,356.90)	(50,047.92)	(25.000000)	4	150.20	3,727.01	100.00	0.00	8.60	0.00	(46,682.47)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	4.990000	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	6.300000	(36,365.05)	(35,985.60)		4.340000	ACT/365					(714.01)	0.00	(304.43)
AU000000WHC8	(5,712)	1.000000	6.366430	(36,365.05)	(36,365.05)	379.45	(25.000000)	4	4.07	30.13	100.00	0.00	13.83	0.00	(304.43)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	120.230000	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	24.480000	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	29.960000	(1,905,072.72)	(1,860,635.84)		4.340000	ACT/365					17,317.17	0.00	59,851.15
AU000000WOW2	(62,936)	1.000000	30.529678	(1,921,382.77)	(1,896,015.09)	35,379.25	(25.000000)	4	215.41	7,154.73	100.00	0.00	2,105.38	0.00	59,851.15
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(74,328)	AUD	14.810000	(967,981.95)	(1,100,797.68)		4.340000	ACT/365					(12.27)	0.00	(54,646.95)
AU000000WOR2	(65,715)	1.000000	14.055699	(917,410.28)	(1,044,731.99)	(56,065.69)	(25.000000)	4	102.45	1,431.00	100.00	0.00	0.65	0.00	(54,646.95)
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID															
YAL.AX	(10,953)	AUD	6.290000	(55,129.90)	(68,894.37)		4.340000	ACT/365					9.04	0.00	336.92
AU000000YAL0	(8,713)	1.000000	6.318093	(55,129.90)	(69,202.07)	307.70	(100.000000)	4	5.04	20.18	100.00	0.00	0.39	0.00	336.92

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(277,008)	AUD	3.190000	(826,339.50)	(883,655.52)		4.340000	ACT/365					0.00	0.00	(44,689.82)
AU0000218307	(262,330)	1.000000	3.021443	(789,610.84)	(836,964.00)	(46,691.52)	(25.000000)	4	88.23	2,001.70	100.00	0.00	0.00	0.00	(44,689.82)
TOTAL Short				(15,933,909.69)	(16,306,175.26)								(61,135.46)	0.00	(209,349.71)
				(15,659,923.11)	(16,112,315.62)	(193,859.64)			1,747.24	45,645.39		0.00	11,002.99	0.00	(209,349.71)
TOTAL AUD				(9,374,784.09)	(9,410,721.18)								243,089.53	0.00	167,033.13
				(9,162,674.89)	(9,299,359.42)	(111,361.76)			929.77	21,329.51		13,975.84	(232.93)	0.00	166,973.57
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	151,400	HKD	53.750000	0.00	8,137,750.00		3.223569	ACT/365					(147,260.03)	0.00	(239,273.04)
HK0000069689	0	1.000000	54.330692	0.00	8,225,666.83	(87,916.83)	30.000000	0	0.00	(4,096.18)	100.00	0.00	(4,096.18)	0.00	(239,273.04)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	87.250000	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	25.550000	8,088,675.00	8,316,525.00		3.969010	ACT/365					0.00	0.00	221,462.46
HK2388011192	325,500	1.000000	24.831156	8,082,541.43	8,082,541.43	233,983.57	30.000000	1	(945.38)	(12,521.11)	100.00	0.00	0.00	0.00	221,462.46
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	146,000	HKD	3.710000	535,820.00	541,660.00		3.969010	ACT/365					(82,698.62)	31,920.00	(79,935.81)
KYG126521064	146,000	1.000000	3.880000	566,480.00	566,480.00	(24,820.00)	30.000000	1	(66.00)	(4,337.19)	100.00	31,920.00	(2,923.29)	0.00	(79,965.72)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.190000	130,900.00	130,900.00		3.969010	ACT/365					0.00	0.00	(9,147.42)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(8,800.00)	30.000000	1	(16.27)	(347.42)	90.00	0.00	0.00	0.00	(9,147.42)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	0	HKD	6.420000	8,698,560.00	0.00		3.969010	ACT/365					447,763.87	0.00	431,120.02
CNE1000002H1	1,394,000	1.000000	0.000000	8,400,300.67	0.00	0.00	30.000000	1	(984.94)	(16,643.85)	90.00	0.00	(18,859.15)	0.00	431,120.02
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.300000	1,328,420.00	1,346,200.00		3.969010	ACT/365					0.00	0.00	(41,556.21)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(38,100.00)	30.000000	1	(161.45)	(3,456.21)	100.00	0.00	0.00	0.00	(41,556.21)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	7.110000	129,685.00	131,535.00		3.969010	ACT/365					0.00	1,513.04	1,555.62
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	370.00	30.000000	1	(15.33)	(327.41)	90.00	1,513.04	0.00	0.00	1,554.21
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	13.100000	5,192.00	5,240.00		3.969010	ACT/365					0.00	0.00	99.19
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	112.00	30.000000	1	(0.60)	(12.81)	90.00	0.00	0.00	0.00	99.19

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	14.540000	2,892,240.00	2,995,240.00		3.969010	ACT/365					0.00	0.00	(36,379.61)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(28,840.00)	30.000000	1	(352.61)	(7,539.61)	90.00	0.00	0.00	0.00	(36,379.61)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	25.550000	4,960.00	5,110.00		3.969010	ACT/365					0.00	0.00	57.39
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	70.00	30.000000	1	(0.59)	(12.61)	100.00	0.00	0.00	0.00	57.39
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.780000	5,620.00	5,780.00		3.969010	ACT/365					0.00	0.00	(676.02)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(660.00)	30.000000	1	(0.75)	(16.02)	90.00	0.00	0.00	0.00	(676.02)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	208,000	HKD	15.560000	3,199,040.00	3,236,480.00		3.969010	ACT/365					0.00	0.00	27,393.32
KYG210961051	208,000	1.000000	15.410373	3,205,357.60	3,205,357.60	31,122.40	30.000000	1	(374.84)	(3,729.08)	100.00	0.00	0.00	0.00	27,393.32
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.220000	6,573,520.00	6,715,760.00		3.969010	ACT/365					0.00	0.00	(332,505.30)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(314,960.00)	30.000000	1	(818.55)	(17,545.30)	100.00	0.00	0.00	0.00	(332,505.30)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	23.550000	4,600.00	4,710.00		3.969010	ACT/365					0.00	0.00	(342.54)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(330.00)	30.000000	1	(0.59)	(12.54)	90.00	0.00	0.00	0.00	(342.54)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H															
0788.HK	1,678,000	HKD	1.130000	1,896,140.00	1,896,140.00		3.969010	ACT/365					0.00	0.00	9,923.35
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	14,501.55	30.000000	1	(220.19)	(4,578.20)	90.00	0.00	0.00	0.00	9,923.35
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	5.660000	4,878.00	5,094.00		3.969010	ACT/365					0.00	0.00	321.12
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	333.00	30.000000	1	(0.56)	(11.88)	90.00	0.00	0.00	0.00	321.12
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	21.300000	826,800.00	830,700.00		3.969010	ACT/365					0.00	0.00	(4,029.19)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(1,950.00)	30.000000	1	(97.34)	(2,079.19)	90.00	0.00	0.00	0.00	(4,029.19)
CK HUTCHISON HOLDINGS LIMITED CMN															
0001.HK	113,000	HKD	39.350000	0.00	4,446,550.00		3.227510	ACT/365					0.00	0.00	(12,257.37)
KYG217651051	0	1.000000	39.458472	0.00	4,458,807.37	(12,257.37)	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(12,257.37)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	53.850000	161,400.00	161,550.00		3.969010	ACT/365					0.00	0.00	(12,132.63)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(11,700.00)	30.000000	1	(20.17)	(432.63)	100.00	0.00	0.00	0.00	(12,132.63)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.930000	4,890.00	4,930.00		3.969010	ACT/365					0.00	0.00	(92.52)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(80.00)	30.000000	1	(0.58)	(12.52)	90.00	0.00	0.00	0.00	(92.52)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	137,000	HKD	14.460000	1,939,920.00	1,981,020.00		3.969010	ACT/365					(74,651.74)	0.00	(79,832.72)
KYG3777B1032	137,000	1.000000	14.432946	1,977,313.65	1,977,313.65	3,706.35	30.000000	1	(230.96)	(8,887.33)	100.00	0.00	(4,502.46)	0.00	(79,832.72)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	11.240000	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	89,000	HKD	6.210000	537,680.00	552,690.00		3.969010	ACT/365					0.00	0.00	(2,145.00)
HK0101000591	88,000	1.000000	6.218930	547,517.59	553,484.78	(794.78)	30.000000	1	(63.96)	(1,350.23)	100.00	0.00	0.00	0.00	(2,145.00)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	2,900	HKD	302.600000	850,860.00	877,540.00		3.969010	ACT/365					(32,730.39)	0.00	14,031.52
HK0388045442	2,900	1.000000	286.032880	829,495.35	829,495.35	48,044.65	30.000000	1	(97.19)	(1,282.75)	100.00	0.00	(533.49)	0.00	14,031.52
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.250000	8,302.00	8,750.00		3.969010	ACT/365					0.00	0.00	146.49
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	168.00	30.000000	1	(1.00)	(21.51)	100.00	0.00	0.00	0.00	146.49
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	13.220000	1,262.00	1,322.00		3.969010	ACT/365					0.00	0.00	38.80
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	42.00	30.000000	1	(0.15)	(3.20)	100.00	0.00	0.00	0.00	38.80
JD.COM, INC. CMN															
9618.HK	150	HKD	157.300000	22,680.00	23,595.00		3.969010	ACT/365					0.00	0.00	3,143.76
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	3,195.00	30.000000	1	(2.40)	(51.24)	100.00	0.00	0.00	0.00	3,143.76
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.650000	2,570.00	2,650.00		3.969010	ACT/365					0.00	0.00	(788.48)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(780.00)	30.000000	1	(0.39)	(8.48)	90.00	0.00	0.00	0.00	(788.48)
KINGSOFT CORPORATION LTD CMN															
3888.HK	203,000	HKD	36.950000	6,676,410.00	7,500,850.00		3.969010	ACT/365					0.00	0.00	638,473.63
KYG5264Y1089	193,800	1.000000	33.725299	6,514,230.30	6,846,235.73	654,614.27	30.000000	1	(763.23)	(16,140.64)	100.00	0.00	0.00	0.00	638,473.63
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.490000	73,100.00	74,900.00		3.969010	ACT/365					0.00	0.00	(8,030.15)
BMG5320C1082	10,000	1.000000	8.274186	82,741.86	82,741.86	(7,841.86)	30.000000	1	(9.60)	(188.29)	100.00	0.00	0.00	0.00	(8,030.15)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	45.250000	44,000.00	45,250.00		3.969010	ACT/365					0.00	0.00	(1,917.85)
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	(1,800.00)	30.000000	1	(5.48)	(117.85)	100.00	0.00	0.00	0.00	(1,917.85)
MTR CORP LTD CMN															
0066.HK	163,000	HKD	24.200000	3,903,850.00	3,944,600.00		3.969010	ACT/365					0.00	0.00	(16,003.73)
HK0066009694	163,000	1.000000	24.274954	3,956,817.45	3,956,817.45	(12,217.45)	30.000000	1	(462.35)	(3,786.29)	100.00	0.00	0.00	0.00	(16,003.73)

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
NETEASE, INC. CMN															
9999.HK	300	HKD	158.300000	46,980.00	47,490.00		3.969010	ACT/365					0.00	0.00	5,865.40
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	5,970.00	30.000000	1	(4.90)	(104.60)	100.00	0.00	0.00	0.00	5,865.40
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	24.450000	2,011,200.00	2,048,910.00		3.969010	ACT/365					0.00	0.00	66,288.92
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	71,230.00	30.000000	1	(231.58)	(4,941.08)	90.00	0.00	0.00	0.00	66,288.92
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	105.400000	3,641,400.00	3,583,600.00		3.969010	ACT/365					0.00	0.00	(339,573.05)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(329,800.00)	30.000000	1	(455.47)	(9,773.05)	100.00	0.00	0.00	0.00	(339,573.05)
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	4.060000	4,387,020.00	4,555,320.00		3.969010	ACT/365					0.00	70,677.62	273,013.73
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	213,180.00	30.000000	1	(508.22)	(10,843.89)	90.00	70,677.62	0.00	0.00	272,947.50
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	14.300000	1,370.00	1,430.00		3.969010	ACT/365					0.00	0.00	16.48
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	20.00	30.000000	1	(0.16)	(3.52)	90.00	0.00	0.00	0.00	16.48
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	12.820000	1,452,320.00	1,487,120.00		3.969010	ACT/365					0.00	0.00	61,403.16
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	64,960.00	30.000000	1	(166.58)	(3,556.84)	90.00	0.00	0.00	0.00	61,403.16
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD		64,125.00	66,000.00		3.969010	ACT/365					0.00	0.00	(3,247.09)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(3,075.00)	30.000000	1	(8.04)	(172.09)	90.00	0.00	0.00	0.00	(3,247.09)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	50.750000	1,785,000.00	1,776,250.00		3.969010	ACT/365					0.00	0.00	(125,489.31)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(120,750.00)	30.000000	1	(220.95)	(4,739.31)	100.00	0.00	0.00	0.00	(125,489.31)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	292,000	HKD	18.520000	5,384,480.00	5,407,840.00		3.969010	ACT/365					0.00	0.00	(650,034.40)
KYG8187G1055	292,000	1.000000	20.694599	6,042,823.02	6,042,823.02	(634,983.02)	30.000000	1	(701.35)	(15,051.38)	100.00	0.00	0.00	0.00	(650,034.40)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	70.050000	1,319,550.00	1,330,950.00		3.969010	ACT/365					0.00	0.00	(89,462.66)
HK0016000132	19,000	1.000000	74.574642	1,416,918.20	1,416,918.20	(85,968.20)	30.000000	1	(164.92)	(3,494.46)	100.00	0.00	0.00	0.00	(89,462.66)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	0	HKD	103.900000	0.00	0.00		0.000000	ACT/365					(261,156.33)	0.00	(272,215.45)
HK0669013440	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	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	395.600000	762,400.00	791,200.00		3.969010	ACT/365					109,012.55	0.00	148,118.52
KYG875721634	2,000	1.000000	374.931713	749,863.43	749,863.43	41,336.57	30.000000	1	(87.81)	(2,230.61)	100.00	0.00	(1,430.55)	0.00	148,118.52

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	11.600000	1,534,080.00	1,577,600.00		3.969010	ACT/365					0.00	0.00	197,813.09
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	201,280.00	30.000000	1	(162.27)	(3,466.91)	100.00	0.00	0.00	0.00	197,813.09
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	294,000	HKD	2.890000	737,500.00	849,660.00		3.969010	ACT/365					0.00	0.00	9,499.63
KYG8924B1041	250,000	1.000000	2.854395	711,559.81	839,192.22	10,467.78	30.000000	1	(83.44)	(968.15)	100.00	0.00	0.00	0.00	9,499.63
WH GROUP LIMITED CMN															
0288.HK	0	HKD	6.240000	0.00	0.00		0.000000	ACT/365					391,546.28	0.00	378,642.19
KYG960071028	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(12,904.09)	100.00	0.00	(12,904.09)	0.00	378,642.19
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	15,000	HKD	19.460000	389,200.00	291,900.00		3.969010	ACT/365					(3,715.90)	0.00	(11,280.91)
KYG9593A1040	20,000	1.000000	19.860000	397,200.00	297,900.00	(6,000.00)	30.000000	1	(46.39)	(1,565.01)	100.00	0.00	(820.44)	0.00	(11,280.91)
WUXI APTEC CO., LTD. CMN CLASS H															
2359.HK	500	HKD	56.000000	27,150.00	28,000.00		3.969010	ACT/365					0.00	0.00	(320.48)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(250.00)	30.000000	1	(3.30)	(70.48)	90.00	0.00	0.00	0.00	(320.48)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	3,500	HKD	16.800000	92,950.00	58,800.00		3.969010	ACT/365					(9,181.19)	0.00	(11,321.83)
BMG988031446	5,500	1.000000	17.225774	95,090.21	60,290.21	(1,490.21)	30.000000	1	(11.10)	(650.44)	100.00	0.00	(507.80)	0.00	(11,321.83)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	26.950000	10,840.00	10,780.00		3.969010	ACT/365					0.00	0.00	1,015.59
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	1,040.00	30.000000	1	(1.15)	(24.41)	90.00	0.00	0.00	0.00	1,015.59
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	146.500000	195,210.00	197,775.00		3.969010	ACT/365					0.00	0.00	(6,990.87)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(6,480.00)	30.000000	1	(23.82)	(510.87)	100.00	0.00	0.00	0.00	(6,990.87)
TOTAL Long				72,394,749.00	78,041,646.00								326,462.56	104,110.65	90,905.47
				73,568,865.01	78,184,543.56	(142,897.56)			(8,594.90)	(196,770.19)		104,110.65	(58,726.87)	0.00	90,807.91
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	59.800000	(852,600.00)	(837,200.00)		3.969010	ACT/365					0.00	0.00	13,853.94
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	12,600.00	(125.000000)	1	63.21	1,253.94	100.00	0.00	0.00	0.00	13,853.94
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(1,200)	HKD	87.250000	(99,480.00)	(104,700.00)		3.969010	ACT/365					322,955.21	0.00	323,157.76
KYG017191142	(1,200)	1.000000	82.280732	(98,736.88)	(98,736.88)	(5,963.12)	(30.000000)	1	9.92	6,165.67	100.00	0.00	6,132.54	0.00	323,157.76
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(192,000)	HKD	3.460000	(541,080.00)	(664,320.00)		3.969010	ACT/365					0.00	0.00	(38,274.65)
BMG0171K1018	(162,000)	1.000000	3.257959	(521,997.94)	(625,528.12)	(38,791.88)	(150.000000)	1	34.53	517.23	100.00	0.00	0.00	0.00	(38,274.65)

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,350,000)	HKD	0.510000	(688,500.00)	(688,500.00)		3.969010	ACT/365					(456.27)	0.00	(49,553.70)
BMG0171W1055	(1,350,000)	1.000000	0.472697	(638,140.73)	(638,140.73)	(50,359.27)	(30.000000)	1	63.73	1,261.84	100.00	0.00	8.03	0.00	(49,553.70)
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	84.750000	(147,630.00)	(156,787.50)		3.969010	ACT/365					22,577.55	0.00	19,513.63
KYG070341048	(1,850)	1.000000	82.700000	(152,995.00)	(152,995.00)	(3,792.50)	(30.000000)	1	15.42	728.57	100.00	0.00	406.99	0.00	19,513.63
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	0	HKD	6.290000	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	9,503.54
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.170000	(164,964.00)	(169,212.00)		3.969010	ACT/365					0.00	0.00	2,527.33
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	2,218.62	(30.000000)	1	17.29	308.71	100.00	0.00	0.00	0.00	2,527.33
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.540000	(1,033,830.00)	(1,047,060.00)		3.969010	ACT/365					0.00	0.00	(30,001.16)
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	(32,130.00)	(30.000000)	1	101.87	2,128.84	100.00	0.00	0.00	0.00	(30,001.16)
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.470000	(115,388.00)	(117,754.00)		3.969010	ACT/365					0.00	0.00	214.28
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	2,728.21	(30.000000)	1	12.15	216.07	100.00	(2,730.00)	0.00	0.00	224.15
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	13.420000	(550,710.00)	(583,770.00)		3.969010	ACT/365					0.00	0.00	(71,138.57)
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	(72,210.00)	(30.000000)	1	51.10	1,071.43	100.00	0.00	0.00	0.00	(71,138.57)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.730000	(1,717,500.00)	(1,708,340.00)		3.969010	ACT/365					0.00	0.00	(129,524.16)
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	(132,820.00)	(30.000000)	1	157.21	3,295.84	100.00	0.00	0.00	0.00	(129,524.16)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.060000	(398,720.00)	(395,360.00)		3.969010	ACT/365					0.00	0.00	(295.80)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(1,120.00)	(30.000000)	1	39.59	824.20	100.00	0.00	0.00	0.00	(295.80)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(36,500)	HKD	12.260000	(443,110.00)	(447,490.00)		3.969010	ACT/365					0.00	0.00	6,656.59
HK0688002218	(36,500)	1.000000	12.427318	(453,597.12)	(453,597.12)	6,107.12	(30.000000)	1	45.68	549.48	100.00	0.00	0.00	0.00	6,656.59
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.950000	(1,535,450.00)	(1,578,250.00)		3.969010	ACT/365					0.00	0.00	55,441.66
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	52,523.09	(30.000000)	1	164.71	2,918.56	100.00	0.00	0.00	0.00	55,441.66
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.760000	(103,320.00)	(105,280.00)		3.969010	ACT/365					0.00	0.00	5,833.58
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	5,600.00	(30.000000)	1	11.21	233.58	100.00	0.00	0.00	0.00	5,833.58

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(49,000)	HKD	23.500000	(1,127,000.00)	(1,151,500.00)		3.969010	ACT/365					0.00	0.00	42,524.72
HK0291001490	(49,000)	1.000000	24.333852	(1,192,358.75)	(1,192,358.75)	40,858.75	(30.000000)	1	120.39	1,665.97	100.00	0.00	0.00	0.00	42,524.72
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(49,500)	HKD	23.650000	(1,039,675.00)	(1,170,675.00)		3.969010	ACT/365					0.00	0.00	(28,433.02)
KYG2108Y1052	(45,500)	1.000000	23.058851	(1,047,013.07)	(1,141,413.13)	(29,261.87)	(30.000000)	1	105.31	828.85	100.00	0.00	0.00	0.00	(28,433.02)
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,544,000)	HKD	2.420000	(8,399,280.00)	(8,576,480.00)		3.969010	ACT/365					1,870.02	0.00	111,623.25
BMG4404N1149	(3,544,000)	1.000000	2.451861	(8,689,394.68)	(8,689,394.68)	112,914.68	(392.550700)	1	41.56	(3,161.46)	100.00	0.00	(19.72)	0.00	111,623.25
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.770000	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	(4,000)	HKD	27.550000	(81,951.13)	(110,200.00)		3.969010	ACT/365					0.00	0.00	(853.91)
HK0000503208	(3,000)	1.000000	27.336960	(81,951.13)	(109,347.84)	(852.16)	(475.000000)	1	(1.75)	(1.75)	100.00	0.00	0.00	0.00	(853.91)
CITIC LTD CMN															
0267.HK	(1,000)	HKD	8.800000	(8,730.00)	(8,800.00)		3.969010	ACT/365					230,699.04	0.00	233,026.66
HK0267001375	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	410.00	(30.000000)	1	0.93	1,917.62	100.00	0.00	1,898.20	0.00	233,026.66
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	(3,000)	HKD	32.300000	(96,600.00)	(96,900.00)		3.969010	ACT/365					158.42	0.00	954.80
KYG2177B1014	(3,000)	1.000000	32.549248	(97,647.74)	(97,647.74)	747.74	(30.000000)	1	9.82	48.64	100.00	0.00	3.11	0.00	954.80
CLP HOLDINGS LIMITED CMN															
0002.HK	(131,000)	HKD	64.500000	(8,469,150.00)	(8,449,500.00)		3.969010	ACT/365					0.00	0.00	(84,092.52)
HK0002007356	(131,000)	1.000000	63.802097	(8,358,074.76)	(8,358,074.76)	(91,425.24)	(30.000000)	1	839.25	7,332.72	100.00	0.00	0.00	0.00	(84,092.52)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	20.950000	(82,600.00)	(83,800.00)		3.969010	ACT/365					0.00	0.00	(4,113.48)
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(4,280.00)	(30.000000)	1	7.97	166.52	100.00	0.00	0.00	0.00	(4,113.48)
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	25.850000	(643,200.00)	(620,400.00)		3.969010	ACT/365					0.00	0.00	53,657.06
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	58,800.00	(1,500.000000)	1	(190.47)	(5,142.94)	100.00	0.00	0.00	0.00	53,657.06
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.200000	(504,320.00)	(524,800.00)		3.969010	ACT/365					0.00	0.00	(5,809.14)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(6,859.74)	(30.000000)	1	52.18	1,050.61	100.00	0.00	0.00	0.00	(5,809.14)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	15.920000	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

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
EVEREST MEDICINES LIMITED CMN															
1952.HK	(16,000)	HKD	40.650000	(605,600.00)	(650,400.00)		3.969010	ACT/365					0.00	0.00	121,929.23
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	125,081.91	(1,056.250000)	1	(90.92)	(3,152.68)	100.00	0.00	0.00	0.00	121,929.23
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.640000	(69,600.00)	(69,840.00)		3.969010	ACT/365					0.00	0.00	(4,881.96)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(4,320.00)	(1,475.000000)	1	(21.00)	(561.96)	100.00	0.00	0.00	0.00	(4,881.96)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	0	HKD	32.800000	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	20.250000	0.00	0.00		0.000000	ACT/365					(4,851.77)	0.00	(5,171.61)
CNE1000031W9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(319.83)	100.00	0.00	(319.83)	0.00	(5,171.61)
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD															
3800.HK	(412,000)	HKD	1.210000	(182,900.00)	(498,520.00)		3.969010	ACT/365					0.00	0.00	(5,858.11)
KYG3774X1088	(155,000)	1.000000	1.195522	(179,392.93)	(492,555.13)	(5,964.87)	(30.000000)	1	18.00	106.77	100.00	0.00	0.00	0.00	(5,858.11)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	54.400000	(455,280.00)	(456,960.00)		3.969010	ACT/365					0.00	0.00	(36,923.10)
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(37,800.00)	(30.000000)	1	41.84	876.90	100.00	0.00	0.00	0.00	(36,923.10)
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	14.360000	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	98.300000	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	21.000000	(496,800.00)	(504,000.00)		3.969010	ACT/365					0.00	0.00	35,935.60
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	34,800.00	(30.000000)	1	54.51	1,135.60	100.00	0.00	0.00	0.00	35,935.60
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	27.050000	(107,800.00)	(108,200.00)		3.969010	ACT/365					0.00	0.00	(9,795.90)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(10,000.00)	(30.000000)	1	9.79	204.10	100.00	0.00	0.00	0.00	(9,795.90)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	22.550000	(424,800.00)	(405,900.00)		3.969010	ACT/365					0.00	0.00	(15,829.09)
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(16,200.00)	(194.444400)	1	19.75	370.91	100.00	0.00	0.00	0.00	(15,829.09)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.880000	(261,120.00)	(263,840.00)		3.969010	ACT/365					0.00	0.00	8,159.59
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	8,160.00	(355.147000)	1	4.17	(0.41)	100.00	0.00	0.00	0.00	8,159.59

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(24,000)	HKD	4.090000	(95,760.00)	(98,160.00)		3.969010	ACT/365					11,114.65	0.00	16,171.25
CNE1000006Z4	(24,000)	1.000000	4.280000	(102,720.00)	(102,720.00)	4,560.00	(30.000000)	1	10.38	496.61	100.00	0.00	280.25	0.00	16,171.25
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	5.340000	0.00	0.00		0.000000	ACT/365					130,704.06	(58,078.83)	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	73,457.22
INNOVENT BIOLOGICS INC CMN															
1801.HK	(24,000)	HKD	33.000000	(759,600.00)	(792,000.00)		3.969010	ACT/365					52,823.08	0.00	141,686.88
KYG4818G1010	(24,000)	1.000000	36.600000	(878,400.00)	(878,400.00)	86,400.00	(30.000000)	1	89.27	2,463.81	100.00	0.00	608.78	0.00	141,686.88
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(38,150)	HKD	31.150000	(1,079,077.50)	(1,188,372.50)		3.969010	ACT/365					0.00	0.00	(107,832.82)
KYG5074A1004	(36,150)	1.000000	28.267704	(1,015,815.00)	(1,078,412.91)	(109,959.59)	(30.000000)	1	101.59	2,126.77	100.00	0.00	0.00	0.00	(107,832.82)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(94,000)	HKD	6.140000	(471,880.00)	(577,160.00)		3.969010	ACT/365					22,707.97	0.00	(3,913.12)
KYG5264S1012	(94,000)	1.000000	5.874221	(552,176.81)	(552,176.81)	(24,983.19)	(751.595700)	1	(37.12)	(1,637.89)	100.00	0.00	(297.73)	0.00	(3,913.12)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	0	HKD	36.500000	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	0	HKD	35.150000	(408,600.00)	0.00		3.969010	ACT/365					2,787.69	0.00	3,225.14
CNE100004272	(12,000)	1.000000	0.000000	(421,026.45)	0.00	0.00	(30.000000)	1	42.42	437.44	100.00	0.00	437.44	0.00	3,225.14
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(102,977)	HKD	6.120000	(633,308.55)	(630,219.24)		3.969010	ACT/365					0.00	(82,935.00)	(172,408.11)
KYG711391022	(102,977)	1.000000	5.298081	(545,580.45)	(545,580.45)	(84,638.79)	(1,649.028900)	1	(226.80)	(4,834.31)	100.00	(82,935.00)	0.00	0.00	(172,330.39)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.750000	(523,040.00)	(532,000.00)		3.969010	ACT/365					0.00	0.00	(17,964.31)
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	(19,040.00)	(30.000000)	1	51.48	1,075.69	100.00	0.00	0.00	0.00	(17,964.31)
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	15.200000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.24)	100.00	0.00	(22.24)	0.00	1,578.92
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	14.700000	(260,920.00)	(323,400.00)		3.969010	ACT/365					0.00	0.00	(119,194.16)
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(115,017.31)	(3,306.818100)	1	(213.73)	(4,176.85)	100.00	0.00	0.00	0.00	(119,194.16)
SHENZHOU INTL GROUP LTD CMN															
2313.HK	0	HKD	58.650000	0.00	0.00		0.000000	ACT/365					29,819.34	0.00	30,392.30
KYG8087W1015	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	572.96	100.00	0.00	572.96	0.00	30,392.30

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SUNNY OPTICAL TECH GROUP CO LT*D CMN															
2382.HK	(1,000)	HKD	70.150000	(67,600.00)	(70,150.00)		3.969010	ACT/365					27,925.89	0.00	27,042.66
KYG8586D1097	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	(1,300.00)	(30.000000)	1	6.93	416.77	100.00	0.00	271.85	0.00	27,042.66
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	(4,500)	HKD	68.700000	(308,700.00)	(309,150.00)		3.969010	ACT/365					0.00	0.00	3,078.61
HK0019000162	(4,500)	1.000000	69.347132	(312,062.10)	(312,062.10)	2,912.10	(30.000000)	1	31.40	166.51	100.00	0.00	0.00	0.00	3,078.61
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	(22,000)	HKD	103.900000	(6,997,200.00)	(2,285,800.00)		3.969010	ACT/365					(38,276.18)	0.00	(18,960.37)
HK0669013440	(68,000)	1.000000	104.614719	(7,099,045.31)	(2,301,523.82)	15,723.82	(30.000000)	1	714.44	3,591.99	100.00	0.00	2,518.96	0.00	(18,960.37)
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	18.760000	(287,040.00)	(300,160.00)		3.969010	ACT/365					0.00	0.00	(8,349.53)
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	(8,960.00)	(30.000000)	1	29.31	610.47	100.00	0.00	0.00	0.00	(8,349.53)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN															
0220.HK	0	HKD	7.770000	0.00	0.00		0.000000	ACT/365					(8,651.08)	0.00	(7,742.74)
KYG9222R1065	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	908.34	100.00	0.00	908.34	0.00	(7,742.74)
VOBILE GROUP LIMITED CMN															
3738.HK	(122,000)	HKD	3.440000	(410,190.00)	(419,680.00)		3.969010	ACT/365					0.00	0.00	10,174.60
KYG9390R1103	(121,000)	1.000000	3.545231	(429,082.38)	(432,518.24)	12,838.24	(1,525.000000)	1	(124.72)	(2,663.64)	100.00	0.00	0.00	0.00	10,174.60
WEIMOB INC CMN															
2013.HK	(329,000)	HKD	2.290000	(734,660.00)	(753,410.00)		3.969010	ACT/365					28,866.67	0.00	339,670.98
KYG9T20A1060	(337,000)	1.000000	3.270000	(1,101,990.00)	(1,075,830.00)	322,420.00	(2,228.264000)	1	(328.67)	(11,615.69)	100.00	0.00	(857.13)	0.00	339,670.98
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.510000	(128,480.00)	(132,880.00)		3.969010	ACT/365					0.00	0.00	6,378.60
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	6,160.00	(115.340900)	1	11.06	218.60	100.00	0.00	0.00	0.00	6,378.60
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	18.460000	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	24.300000	(554,830.00)	(549,180.00)		3.969010	ACT/365					0.00	0.00	19,767.86
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	19,210.00	(202.212300)	1	31.07	557.86	100.00	0.00	0.00	0.00	19,767.86
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	37.100000	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	8.370000	(5,325,280.00)	(5,557,680.00)		3.969010	ACT/365					0.00	0.00	374,165.25
CNE1000004Q8	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	372,042.18	(303.855400)	1	201.48	2,123.07	100.00	0.00	0.00	0.00	374,165.25

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	20.500000	(120,000.00)	(123,000.00)		3.969010	ACT/365					0.00	0.00	2,664.00
KYG988771168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	2,400.00	(30.000000)	1	12.65	264.00	100.00	0.00	0.00	0.00	2,664.00
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.670000	(994,290.00)	(1,012,506.00)		3.969010	ACT/365					0.00	0.00	11,556.07
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	18,216.00	(1,321.739100)	1	(247.97)	(6,659.93)	100.00	0.00	0.00	0.00	11,556.07
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	0	HKD	5.810000	0.00	0.00		0.000000	ACT/365					441.93	0.00	429.21
CNE100000X85	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(12.72)	100.00	0.00	(12.72)	0.00	429.21
TOTAL Short				(51,609,144.18)	(48,009,646.24)								1,140,446.65	(141,013.83)	1,419,890.95
				(53,068,214.21)	(48,428,029.17)	418,382.93			1,963.39	14,859.06		(153,797.69)	18,131.37	0.00	1,420,069.29
TOTAL HKD				20,785,604.82	30,031,999.76								1,466,909.22	(36,903.18)	1,510,796.42
				20,500,650.80	29,756,514.39	275,485.37			(6,631.51)	(181,911.13)		(49,687.03)	(40,595.50)	0.00	1,510,877.20
JPY															
Long															
AIR WATER CMN															
4088.T	33,600	JPY	1,934.000000	60,957,900.00	64,982,400.00		0.477000	ACT/365					0.00	0.00	700,389.47
JP3160670000	32,100	1.000000	1,912.679749	61,366,801.13	64,266,039.57	716,360.43	25.000000	1	(1,219.49)	(15,970.96)	90.00	0.00	0.00	0.00	700,389.47
AJINOMOTO CO., INC. CMN															
2802.T	4,500	JPY	6,314.000000	14,904,000.00	28,413,000.00		0.477000	ACT/365					(156,111.87)	0.00	102,256.59
JP3119600009	2,400	1.000000	6,255.828825	14,837,164.35	28,151,229.71	261,770.29	25.000000	1	(295.98)	(3,401.83)	90.00	0.00	(2,238.17)	0.00	102,256.59
ASAHI KASEI CMN															
3407.T	46,800	JPY	1,057.500000	48,452,950.00	49,491,000.00		0.477000	ACT/365					(40,568.38)	0.00	425,445.26
JP3111200006	46,300	1.000000	1,047.434898	48,490,918.86	49,019,953.24	471,046.76	25.000000	1	(965.57)	(5,033.12)	90.00	0.00	(142.07)	0.00	425,445.26
BAYCURRENT CMN															
6532.T	12,200	JPY	6,253.000000	85,318,200.00	76,286,600.00		0.477000	ACT/365					3,025,312.56	0.00	14,273,390.42
JP3835250006	13,900	1.000000	5,329.328154	74,061,803.48	65,017,803.48	11,268,796.52	25.000000	1	(1,552.25)	(20,718.65)	90.00	0.00	(5,759.45)	0.00	14,273,390.42
CANON INC. CMN															
7751.T	20,300	JPY	4,965.000000	82,136,800.00	100,789,500.00		0.477000	ACT/365					0.00	0.00	654,534.20
JP3242800005	16,600	1.000000	4,932.507785	81,737,812.62	100,129,908.03	659,591.97	25.000000	1	(1,630.77)	(5,057.78)	90.00	0.00	0.00	0.00	654,534.20
CASIO COMPUTER CO., LTD. CMN															
6952.T	1,800	JPY	1,290.000000	0.00	2,322,000.00		0.475981	ACT/365					0.00	0.00	(2,351.07)
JP3209000003	0	1.000000	1,291.306152	0.00	2,324,351.07	(2,351.07)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(2,351.07)
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	45,600	JPY	2,857.000000	115,805,750.00	130,279,200.00		0.477000	ACT/365					(1,776,542.62)	0.00	(5,739,343.85)
JP3566800003	41,500	1.000000	2,943.092270	122,533,698.91	134,205,007.50	(3,925,807.50)	25.000000	1	(2,394.52)	(36,993.73)	90.00	0.00	(4,526.66)	0.00	(5,739,343.85)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,275.000000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	3,700	JPY	6,472.000000	6,566,000.00	23,946,400.00		0.477000	ACT/365					(618,681.31)	0.00	(940,102.10)
JP3519400000	1,000	1.000000	6,558.237068	6,639,431.54	24,265,477.15	(319,077.15)	25.000000	1	(131.74)	(2,343.64)	90.00	0.00	(1,951.59)	0.00	(940,102.10)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	867.000000	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	21,200	JPY	4,154.000000	40,790,000.00	88,064,800.00		0.477000	ACT/365					2,844.76	0.00	1,086,679.31
JP3476480003	10,000	1.000000	4,102.823270	40,667,743.23	86,979,853.32	1,084,946.68	25.000000	1	(810.85)	(1,112.13)	90.00	0.00	(11.07)	0.00	1,086,679.31
DAIFUKU CO LTD CMN															
6383.T	0	JPY	3,205.000000	1,658,500.00	0.00		0.477000	ACT/365					78,559.52	0.00	78,010.51
JP3497400006	500	1.000000	0.000000	1,611,004.71	0.00	0.00	25.000000	1	(32.41)	(549.01)	90.00	0.00	(549.01)	0.00	78,010.51
DAIWA SECURITIES CMN															
8601.T	15,400	JPY	1,047.000000	11,702,100.00	16,123,800.00		0.477000	ACT/365					44,112.15	0.00	96,941.55
JP3502200003	11,400	1.000000	1,043.328625	11,877,088.49	16,067,260.83	56,539.17	25.000000	1	(235.37)	(3,709.77)	90.00	0.00	(771.00)	0.00	96,941.55
DISCO CORP. CMN															
6146.T	300	JPY	46,580.000000	0.00	13,974,000.00		0.475981	ACT/365					5,819,788.47	0.00	5,862,245.19
JP3548600000	0	1.000000	46,433.017950	0.00	13,929,905.38	44,094.61	25.000000	0	0.00	(1,637.90)	90.00	0.00	(1,637.90)	0.00	5,862,245.19
EBARA CORPORATION CMN															
6361.T	8,700	JPY	2,653.000000	7,163,000.00	23,081,100.00		0.477000	ACT/365					0.00	0.00	(402,158.57)
JP3166000004	2,600	1.000000	2,699.169687	7,030,006.92	23,482,776.28	(401,676.28)	25.000000	1	(140.93)	(482.29)	90.00	0.00	0.00	0.00	(402,158.57)
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	50,000.000000	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)
FIXSTARS CMN															
3687.T	1,000	JPY	1,630.000000	0.00	1,630,000.00		0.475981	ACT/365					0.00	0.00	(24,507.54)
JP3802950000	0	1.000000	1,654.507536	0.00	1,654,507.54	(24,507.54)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(24,507.54)
FP PARTNER INC. CMN															
7388.T	0	JPY	2,226.000000	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	200	JPY	7,962.000000	0.00	1,592,400.00		0.475981	ACT/365					2,973,547.57	0.00	2,952,222.61
JP3820000002	0	1.000000	8,041.522665	0.00	1,608,304.53	(15,904.53)	25.000000	1	0.00	(5,420.43)	90.00	0.00	(5,420.43)	0.00	2,952,222.61

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	6,000	JPY	3,400.000000	0.00	20,400,000.00		0.475981	ACT/365					(674,027.38)	0.00	(670,713.03)
JP3814000000	0	1.000000	3,395.570698	0.00	20,373,424.19	26,575.81	25.000000	1	0.00	(23,261.47)	90.00	0.00	(23,261.47)	0.00	(670,713.03)
FUJIKURA LTD. CMN															
5803.T	0	JPY	6,522.000000	0.00	0.00		0.000000	ACT/365					6,933,928.93	0.00	6,929,690.43
JP3811000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4,238.50)	90.00	0.00	(4,238.50)	0.00	6,929,690.43
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	4,100.000000	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
FURUKAWA ELECTRIC LTD CMN															
5801.T	0	JPY	7,108.000000	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	8,007.000000	23,397,000.00	24,021,000.00		0.477000	ACT/365					(4,251.54)	0.00	634,370.82
JP3385890003	3,000	1.000000	7,792.148621	23,376,445.86	23,376,445.86	644,554.14	25.000000	1	(465.75)	(5,931.77)	90.00	0.00	(174.03)	0.00	634,370.82
HIKARI TSUSHIN, INC. CMN															
9435.T	4,700	JPY	35,370.000000	140,794,000.00	166,239,000.00		0.477000	ACT/365					0.00	0.00	5,105,558.21
JP3783420007	4,100	1.000000	34,330.356904	140,276,307.58	161,352,677.45	4,886,322.55	25.000000	1	(2,797.54)	(27,094.34)	90.00	246,330.00	0.00	0.00	5,105,431.29
HITACHI CMN															
6501.T	10,000	JPY	3,880.000000	66,742,500.00	38,800,000.00		0.477000	ACT/365					2,839,482.01	0.00	3,720,128.92
JP3788600009	16,500	1.000000	3,789.835289	62,373,288.69	37,898,352.89	901,647.11	25.000000	1	(1,272.27)	(21,000.20)	90.00	0.00	(18,226.47)	0.00	3,720,128.92
IHI CORPORATION CMN															
7013.T	0	JPY	8,860.000000	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	14,100	JPY	1,887.000000	19,813,500.00	26,606,700.00		0.477000	ACT/365					(358,854.82)	0.00	115,453.16
JP3294460005	10,500	1.000000	1,884.530288	19,774,885.29	26,571,877.06	34,822.94	25.000000	1	(394.14)	(9,434.95)	90.00	448,920.00	(8,479.11)	0.00	115,221.86
ITOCHU CORPORATION CMN															
8001.T	0	JPY	7,128.000000	714,446.44	0.00		0.477000	ACT/365					(3,392.66)	0.00	(3,406.89)
JP3143600009	100	1.000000	0.000000	714,446.44	0.00	0.00	25.000000	1	(14.23)	(14.23)	90.00	0.00	(14.23)	0.00	(3,406.89)
JAPAN EXCHANGE GROUP CMN															
8697.T	94,600	JPY	1,701.000000	158,353,000.00	160,914,600.00		0.477000	ACT/365					346.43	0.00	(4,829,586.15)
JP3183200009	93,700	1.000000	1,751.636320	164,164,195.77	165,704,795.91	(4,790,195.91)	25.000000	1	(3,229.99)	(39,736.67)	90.00	0.00	(51.16)	0.00	(4,829,586.15)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,576.500000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	4,400	JPY	1,595.000000	0.00	7,018,000.00		0.475981	ACT/365					4,577,840.05	0.00	4,633,646.93
JP3752900005	0	1.000000	1,580.227708	0.00	6,953,001.92	64,998.08	25.000000	0	0.00	(9,191.21)	90.00	0.00	(9,191.21)	0.00	4,633,646.93
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	14,000	JPY	2,969.500000	39,616,800.00	41,573,000.00		0.477000	ACT/365					5,355.17	0.00	818,343.62
JP3233250004	13,600	1.000000	2,910.620002	39,559,652.74	40,748,680.03	824,319.97	25.000000	1	(788.33)	(11,331.52)	90.00	0.00	(225.64)	0.00	818,343.62
JAPAN TOBACCO INC. CMN															
2914.T	35,000	JPY	3,952.000000	89,859,000.00	138,320,000.00		0.477000	ACT/365					(5,696,494.04)	0.00	(3,689,745.97)
JP3726800000	23,100	1.000000	4,006.667571	93,310,815.21	140,233,364.98	(1,913,364.98)	25.000000	1	(1,834.90)	(43,306.95)	90.00	3,963,420.00	(19,734.42)	0.00	(3,691,788.13)
KAKAKU.COM, INC. CMN															
2371.T	64,400	JPY	2,379.500000	146,718,000.00	153,239,800.00		0.477000	ACT/365					(77,205.10)	0.00	(2,003,460.17)
JP3206000006	62,700	1.000000	2,408.781878	151,077,989.85	155,125,552.92	(1,885,752.92)	25.000000	1	(2,979.28)	(40,502.15)	90.00	0.00	(338.00)	0.00	(2,003,460.17)
KAMIGUMI CMN															
9364.T	2,500	JPY	3,397.000000	0.00	8,492,500.00		0.475981	ACT/365					(15,608.50)	0.00	4,356.94
JP3219000001	0	1.000000	3,388.220220	0.00	8,470,550.55	21,949.45	25.000000	1	0.00	(1,984.01)	90.00	0.00	(1,984.01)	0.00	4,356.94
KANSAI PAINT CO LTD CMN															
4613.T	0	JPY	2,114.000000	1,261,200.00	0.00		0.477000	ACT/365					(5,613.92)	0.00	(5,721.68)
JP3229400001	600	1.000000	0.000000	1,263,732.14	0.00	0.00	25.000000	1	(25.15)	(107.76)	90.00	0.00	(107.76)	0.00	(5,721.68)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	5,000	JPY	6,915.000000	23,171,000.00	34,575,000.00		0.477000	ACT/365					(118,094.92)	0.00	79,847.96
JP3224200000	3,400	1.000000	6,874.882838	23,358,798.22	34,374,414.19	200,585.81	25.000000	1	(463.97)	(2,642.93)	90.00	0.00	(817.30)	0.00	79,847.96
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	13,600	JPY	1,962.000000	57,528,900.00	26,683,200.00		0.477000	ACT/365					(1,187,936.82)	0.00	(1,174,742.48)
JP3223800008	29,700	1.000000	1,960.551736	59,128,240.08	26,663,503.60	19,696.40	25.000000	1	(1,166.75)	(6,502.05)	90.00	0.00	(4,887.92)	0.00	(1,174,742.48)
KDDI CORPORATION CMN															
9433.T	51,100	JPY	5,103.000000	190,094,100.00	260,763,300.00		0.477000	ACT/365					(1,298,213.22)	0.00	7,000,028.17
JP3496400007	39,300	1.000000	4,939.589881	192,525,950.50	252,413,042.91	8,350,257.09	25.000000	1	(3,818.04)	(52,015.70)	90.00	0.00	(6,012.38)	0.00	7,000,028.17
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,264.000000	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	200	JPY	68,240.000000	20,541,335.10	13,648,000.00		0.477000	ACT/365					935,732.23	0.00	964,514.08
JP3236200006	300	1.000000	0.000000	20,541,335.10	13,604,884.26	43,115.74	25.000000	1	(409.14)	(14,333.88)	90.00	0.00	(14,333.88)	0.00	964,514.08
KIKKOMAN CORP. CMN															
2801.T	37,200	JPY	1,642.500000	62,965,500.00	61,101,000.00		0.477000	ACT/365					(439,922.40)	0.00	(1,891,842.84)
JP3240400006	39,000	1.000000	1,681.102215	65,709,502.39	62,537,002.39	(1,436,002.39)	25.000000	1	(1,289.99)	(15,918.05)	90.00	0.00	(1,256.80)	0.00	(1,891,842.84)

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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.)															
KINDEN CORPORATION CMN															
1944.T	0	JPY	3,060.000000	0.00	0.00		0.000000	ACT/365					(142,815.21)	0.00	(148,338.31)
JP3263000006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5,523.09)	90.00	0.00	(5,523.09)	0.00	(148,338.31)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	5,700	JPY	2,254.000000	22,086,900.00	12,847,800.00		0.477000	ACT/365					323,269.20	0.00	797,458.74
JP3299600001	9,700	1.000000	2,169.395279	21,081,553.09	12,365,553.09	482,246.91	25.000000	1	(426.78)	(8,057.37)	90.00	0.00	(4,640.90)	0.00	797,458.74
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,637.500000	2,928,600.00	0.00		0.477000	ACT/365					18,269.19	0.00	18,096.48
JP3249600002	1,800	1.000000	0.000000	2,920,189.80	0.00	0.00	25.000000	1	(58.22)	(172.71)	90.00	0.00	(172.71)	0.00	18,096.48
LASERTEC CORP CMN															
6920.T	0	JPY	15,180.000000	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	31,034.00
LY CMN															
4689.T	0	JPY	447.800000	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	15,900	JPY	2,004.000000	29,798,600.00	31,863,600.00		0.477000	ACT/365					0.00	0.00	142,678.13
JP3167370000	15,700	1.000000	1,994.598538	31,307,690.34	31,714,116.76	149,483.24	25.000000	1	(613.24)	(6,805.11)	90.00	0.00	0.00	0.00	142,678.13
MAKINO MILLING MACHINE CO., LTD. CMN															
6135.T	300	JPY	11,750.000000	0.00	3,525,000.00		0.475981	ACT/365					0.00	0.00	13,771.79
JP3862800004	0	1.000000	11,704.094050	0.00	3,511,228.21	13,771.79	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	13,771.79
MARUWA CO, LTD CMN															
5344.T	600	JPY	45,330.000000	20,188,000.00	27,198,000.00		0.477000	ACT/365					0.00	0.00	(1,625,993.51)
JP3879250003	400	1.000000	48,036.455500	19,498,267.31	28,821,873.30	(1,623,873.30)	25.000000	1	(393.09)	(2,120.21)	90.00	0.00	0.00	0.00	(1,625,993.51)
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	662.600000	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	5,300	JPY	4,080.000000	19,237,500.00	21,624,000.00		0.477000	ACT/365					0.00	0.00	(934,192.07)
JP3919800007	4,500	1.000000	4,255.404011	19,245,426.24	22,553,641.26	(929,641.26)	25.000000	1	(383.27)	(4,550.81)	90.00	0.00	0.00	0.00	(934,192.07)
MEIJI HOLDINGS CMN															
2269.T	300	JPY	3,095.000000	0.00	928,500.00		0.475981	ACT/365					0.00	0.00	1,739.76
JP3918000005	0	1.000000	3,089.200785	0.00	926,760.24	1,739.76	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,739.76
MEITEC CORP. CMN															
9744.T	41,800	JPY	2,921.500000	120,137,700.00	122,118,700.00		0.477000	ACT/365					0.00	0.00	(1,699,225.39)
JP3919200000	41,700	1.000000	2,961.350366	123,493,426.39	123,784,445.31	(1,665,745.31)	25.000000	1	(2,436.73)	(33,480.09)	90.00	0.00	0.00	0.00	(1,699,225.39)

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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.)															
MINEBEA MITSUMI CMN															
6479.T	4,300	JPY	2,520.000000	6,511,700.00	10,836,000.00		0.477000	ACT/365					0.00	0.00	23,530.13
JP3906000009	2,600	1.000000	2,514.454126	6,524,674.08	10,812,152.74	23,847.26	25.000000	1	(129.87)	(317.12)	90.00	0.00	0.00	0.00	23,530.13
MISUMI GROUP INC. CMN															
9962.T	13,300	JPY	2,284.000000	30,530,150.00	30,377,200.00		0.477000	ACT/365					(11,565.21)	0.00	(2,043,005.22)
JP3885400006	13,300	1.000000	2,436.113872	32,400,314.50	32,400,314.50	(2,023,114.50)	25.000000	1	(632.53)	(8,325.51)	90.00	0.00	(28.76)	0.00	(2,043,005.22)
mitsubishi elec corp cmn															
6503.T	3,500	JPY	2,638.500000	0.00	9,234,750.00		0.475981	ACT/365					122,195.71	0.00	18,360.37
JP3902400005	0	1.000000	2,667.916260	0.00	9,337,706.91	(102,956.91)	25.000000	1	0.00	(878.44)	90.00	0.00	(878.44)	0.00	18,360.37
MITSUBISHI HC CAPITAL CMN															
8593.T	133,600	JPY	1,033.000000	136,201,400.00	138,008,800.00		0.477000	ACT/365					(492,669.09)	0.00	(1,581,371.82)
JP3499800005	133,400	1.000000	1,040.844054	138,850,802.24	139,056,765.63	(1,047,965.63)	25.000000	1	(2,747.46)	(40,737.10)	90.00	0.00	(2,723.89)	0.00	(1,581,371.82)
MITSUBISHI HEAVY IND CMN															
7011.T	8,700	JPY	2,284.500000	107,158,150.00	19,875,150.00		0.477000	ACT/365					5,918,904.63	0.00	6,984,850.53
JP3900000005	47,300	1.000000	2,160.288020	101,017,604.51	18,794,505.77	1,080,644.23	25.000000	1	(2,054.11)	(14,698.32)	90.00	0.00	(14,086.47)	0.00	6,984,850.53
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	40,300	JPY	1,921.000000	0.00	77,416,300.00		0.475981	ACT/365					332,006.55	0.00	1,177,717.95
JP3902900004	0	1.000000	1,899.978329	0.00	76,569,126.66	847,173.34	25.000000	0	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	1,177,717.95
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	0	JPY	1,387.500000	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	2,200	JPY	3,797.000000	7,648,000.00	8,353,400.00		0.477000	ACT/365					0.00	0.00	(87,432.22)
JP3880800002	2,000	1.000000	3,836.294798	7,677,499.01	8,439,848.55	(86,448.55)	25.000000	1	(152.72)	(983.67)	90.00	0.00	0.00	0.00	(87,432.22)
MIXI CMN															
2121.T	400	JPY	3,155.000000	0.00	1,262,000.00		0.475981	ACT/365					0.00	0.00	3,418.20
JP3882750007	0	1.000000	3,146.454506	0.00	1,258,581.80	3,418.20	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,418.20
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	4,049.000000	3,946,456.50	0.00		0.477000	ACT/365					405,065.29	0.00	404,986.68
JP3885780001	1,000	1.000000	0.000000	3,946,456.50	0.00	0.00	25.000000	1	(78.60)	(78.60)	90.00	0.00	(371.05)	0.00	404,986.68
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	13,800	JPY	3,233.000000	39,369,400.00	44,615,400.00		0.477000	ACT/365					(258,741.72)	0.00	(135,438.78)
JP3890310000	12,200	1.000000	3,223.634928	39,304,025.18	44,486,162.00	129,238.00	25.000000	1	(783.30)	(5,935.06)	90.00	0.00	(458.37)	0.00	(135,438.78)
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,516.000000	96,480,700.00	0.00		0.477000	ACT/365					3,839,432.62	0.00	3,832,506.00
JP3914400001	38,600	1.000000	0.000000	93,983,058.50	0.00	0.00	25.000000	1	(1,889.04)	(6,926.62)	90.00	0.00	(7,389.53)	0.00	3,832,506.00

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NEC CORPORATION CMN															
6701.T	300	JPY	12,940.000000	0.00	3,882,000.00		0.475981	ACT/365					0.00	0.00	(4,252.59)
JP3733000008	0	1.000000	12,954.175300	0.00	3,886,252.59	(4,252.59)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(4,252.59)
NGK INSULATORS CMN															
5333.T	29,700	JPY	1,984.000000	58,137,750.00	58,924,800.00		0.477000	ACT/365					(37,241.52)	0.00	(915,178.43)
JP3695200000	29,700	1.000000	2,013.000000	59,786,100.00	59,786,100.00	(861,300.00)	25.000000	1	(1,179.52)	(16,636.91)	90.00	0.00	(91.17)	0.00	(915,178.43)
NICHIREI CORP CMN															
2871.T	19,000	JPY	3,975.000000	76,616,400.00	75,525,000.00		0.477000	ACT/365					(482,964.38)	0.00	(4,000,580.67)
JP3665200006	19,600	1.000000	4,158.926731	81,594,604.47	79,019,607.88	(3,494,607.88)	25.000000	1	(1,591.09)	(23,008.40)	90.00	0.00	(1,751.35)	0.00	(4,000,580.67)
NIDEC CMN															
6594.T	2,000	JPY	2,807.000000	23,572,000.00	5,614,000.00		0.477000	ACT/365					374,469.29	0.00	340,017.89
JP3734800000	8,000	1.000000	0.000000	22,356,703.09	5,646,867.02	(32,867.02)	25.000000	1	(453.62)	(1,584.37)	90.00	0.00	(1,584.37)	0.00	340,017.89
NIPPON PAINT CO., LTD. CMN															
4612.T	54,100	JPY	1,015.000000	55,954,000.00	54,911,500.00		0.477000	ACT/365					(18,581.86)	0.00	916,136.43
JP3749400002	55,400	1.000000	1,000.072563	55,434,475.64	54,103,925.64	807,574.36	25.000000	1	(1,107.69)	(11,816.08)	90.00	138,960.00	(549.76)	0.00	916,064.83
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	19,800	JPY	4,325.000000	85,675,300.00	85,635,000.00		0.477000	ACT/365					271.22	0.00	(1,815,877.30)
JP3711600001	19,700	1.000000	4,415.522620	86,989,619.43	87,427,347.88	(1,792,347.88)	25.000000	1	(1,723.64)	(23,800.65)	90.00	0.00	(17.49)	0.00	(1,815,877.30)
NIPPON SHINYAKU CMN															
4516.T	500	JPY	3,795.000000	2,261,400.00	1,897,500.00		0.477000	ACT/365					(22,724.45)	0.00	(120,388.99)
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	1,994,500.00	(97,000.00)	25.000000	1	(46.77)	(664.54)	90.00	0.00	(110.76)	0.00	(120,388.99)
NIPPON SHOKUBAI LTD CMN															
4114.T	48,900	JPY	1,896.000000	87,984,000.00	92,714,400.00		0.477000	ACT/365					(3,512.22)	0.00	(876,444.04)
JP3715200006	46,800	1.000000	1,913.346229	89,589,509.91	93,562,630.59	(848,230.59)	25.000000	1	(1,773.43)	(24,701.23)	90.00	0.00	(53.63)	0.00	(876,444.04)
NIPPON TELEGRAPH & TELE CMN															
9432.T	1,404,600	JPY	153.000000	46,161,630.00	214,903,800.00		0.477000	ACT/365					(7,968.30)	0.00	995,011.10
JP3735400008	305,100	1.000000	152.283854	45,972,788.05	213,897,901.97	1,005,898.03	25.000000	1	(916.97)	(2,918.63)	90.00	0.00	(55.17)	0.00	995,011.10
NIPPON YUSEN KABUSHIKI KAISHA CMN															
9101.T	0	JPY	4,832.000000	22,261,946.93	0.00		0.477000	ACT/365					360,602.08	0.00	359,647.68
JP3753000003	4,700	1.000000	0.000000	22,261,946.93	0.00	0.00	25.000000	1	(443.41)	(954.41)	90.00	0.00	(1,162.90)	0.00	359,647.68
NISSAN CHEMICAL IND CMN															
4021.T	1,700	JPY	4,763.000000	8,933,800.00	8,097,100.00		0.477000	ACT/365					(36,062.00)	0.00	(201,011.11)
JP3670800006	1,900	1.000000	4,858.794627	9,249,750.87	8,259,950.87	(162,850.87)	25.000000	1	(182.07)	(2,098.24)	90.00	0.00	(273.07)	0.00	(201,011.11)
NISSAN FOODS HOLDINGS CMN															
2897.T	0	JPY	3,567.000000	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)

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Fund: ALL
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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NITTO DENKO CMN															
6988.T	0	JPY	2,820.000000	14,383,200.00	0.00		0.477000	ACT/365					810,301.97	0.00	806,927.97
JP3684000007	5,200	1.000000	0.000000	13,800,180.29	0.00	0.00	25.000000	1	(278.86)	(3,374.01)	90.00	0.00	(3,374.01)	0.00	806,927.97
NOF CORPORATION CMN															
4403.T	41,200	JPY	2,110.000000	82,137,000.00	86,932,000.00		0.477000	ACT/365					0.00	0.00	(2,844,524.38)
JP3753400005	39,300	1.000000	2,178.539789	85,753,429.18	89,755,839.32	(2,823,839.32)	25.000000	1	(1,683.25)	(20,685.06)	90.00	0.00	0.00	0.00	(2,844,524.38)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,838.000000	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)
NTN CORPORATION CMN															
6472.T	6,600	JPY	250.200000	0.00	1,651,320.00		0.475981	ACT/365					0.00	0.00	2,432.83
JP3165600002	0	1.000000	249.831390	0.00	1,648,887.17	2,432.83	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,432.83
OBAYASHI CORP CMN															
1802.T	0	JPY	2,042.000000	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	24,700	JPY	7,617.000000	172,913,400.00	188,139,900.00		0.477000	ACT/365					0.00	0.00	17,077,814.23
JP3173500004	24,600	1.000000	6,923.742217	170,266,684.02	171,016,432.75	17,123,467.25	25.000000	1	(3,409.47)	(45,653.01)	90.00	0.00	0.00	0.00	17,077,814.23
OBIC CO., LTD CMN															
4684.T	64,600	JPY	4,537.000000	245,284,800.00	293,090,200.00		0.477000	ACT/365					(1,123,996.31)	0.00	(8,548,577.73)
JP3173400007	54,800	1.000000	4,650.812403	256,138,101.66	300,442,481.26	(7,352,281.26)	25.000000	1	(5,027.37)	(72,300.16)	90.00	0.00	(5,314.00)	0.00	(8,548,577.73)
ONO PHARMACEUTICAL CMN															
4528.T	700	JPY	1,621.500000	0.00	1,135,050.00		0.475981	ACT/365					260,908.05	0.00	259,934.14
JP3197600004	0	1.000000	1,622.105430	0.00	1,135,473.80	(423.80)	25.000000	0	0.00	(550.10)	90.00	0.00	(550.10)	0.00	259,934.14
ORACLE CORPORATION JAPAN CMN															
4716.T	700	JPY	14,575.000000	10,045,000.00	10,202,500.00		0.477000	ACT/365					(3,154,439.96)	0.00	(3,573,813.39)
JP3689500001	700	1.000000	15,155.000000	10,608,500.00	10,608,500.00	(406,000.00)	25.000000	1	(207.44)	(13,373.43)	90.00	0.00	(10,457.12)	0.00	(3,573,813.39)
ORIX CMN															
8591.T	0	JPY	3,304.000000	0.00	0.00		0.000000	ACT/365					3,128,516.39	0.00	3,100,146.00
JP3200450009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(28,370.39)	90.00	0.00	(28,370.39)	0.00	3,100,146.00
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,034.000000	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)
PANASONIC CMN															
6752.T	9,400	JPY	1,519.500000	0.00	14,283,300.00		0.475981	ACT/365					0.00	0.00	(62,182.39)
JP3866800000	0	1.000000	1,526.115148	0.00	14,345,482.39	(62,182.39)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(62,182.39)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	10,805.000000	25,369,000.00	0.00		0.477000	ACT/365					1,127,767.47	0.00	1,121,409.85
JP3970300004	2,300	1.000000	0.000000	24,702,812.48	0.00	0.00	25.000000	1	(496.59)	(6,357.62)	90.00	0.00	(6,357.62)	0.00	1,121,409.85
RESONA HOLDINGS CMN															
8308.T	1,400	JPY	1,119.500000	6,459,819.86	1,567,300.00		0.477000	ACT/365					747,523.78	0.00	734,616.70
JP3500610005	5,800	1.000000	1,126.179079	6,459,819.86	1,576,650.71	(9,350.71)	25.000000	1	(128.67)	(3,556.37)	90.00	0.00	(3,845.34)	0.00	734,616.70
SANSAN CMN															
4443.T	1,700	JPY	2,385.000000	4,616,000.00	4,054,500.00		0.477000	ACT/365					106,844.49	0.00	507,172.72
JP3332540008	2,000	1.000000	2,148.154327	4,310,965.28	3,651,862.36	402,637.64	25.000000	1	(87.95)	(2,309.42)	90.00	0.00	(1,428.79)	0.00	507,172.72
SCREEN HOLDINGS CMN															
7735.T	0	JPY	10,700.000000	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	8,100	JPY	3,272.000000	20,752,200.00	26,503,200.00		0.477000	ACT/365					(759,474.60)	0.00	(824,366.38)
JP3400400002	6,300	1.000000	3,278.831918	20,659,455.12	26,558,538.54	(55,338.54)	25.000000	1	(412.13)	(9,553.24)	90.00	0.00	(4,691.35)	0.00	(824,366.38)
SECOM CO., LTD. CMN															
9735.T	0	JPY	5,294.000000	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	3,235.000000	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	296,400	JPY	307.100000	90,378,520.00	91,024,440.00		0.477000	ACT/365					(17,075.62)	0.00	(1,041,428.27)
JP3105220002	297,200	1.000000	310.472027	92,280,968.79	92,023,908.81	(999,468.81)	25.000000	1	(1,825.00)	(24,883.84)	90.00	0.00	(243.58)	0.00	(1,041,428.27)
SHIFT CMN															
3697.T	8,900	JPY	1,283.500000	6,554,526.01	11,423,150.00		0.477000	ACT/365					0.00	0.00	(522,006.93)
JP3355400007	4,800	1.000000	1,342.137795	6,554,526.01	11,945,026.38	(521,876.38)	25.000000	1	(130.55)	(130.55)	90.00	0.00	0.00	0.00	(522,006.93)
SHIMADZU CORP. CMN SRS#17697749															
7701.T	7,700	JPY	4,455.000000	32,156,500.00	34,303,500.00		0.477000	ACT/365					0.00	0.00	884,495.38
JP3357200009	7,300	1.000000	4,339.736610	31,626,555.59	33,415,971.90	887,528.10	25.000000	1	(633.56)	(3,032.73)	90.00	0.00	0.00	0.00	884,495.38
SHIMAMURA CO LTD CMN															
8227.T	3,000	JPY	8,526.000000	20,757,600.00	25,578,000.00		0.477000	ACT/365					(238,800.13)	0.00	(940,549.96)
JP3358200008	2,400	1.000000	8,757.610910	21,153,600.00	26,272,832.73	(694,832.73)	25.000000	1	(418.62)	(6,917.11)	90.00	0.00	(1,036.86)	0.00	(940,549.96)
SHIN-ETSU CHEMICAL CMN															
4063.T	0	JPY	5,149.000000	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)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,339.000000	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	60,500.000000	0.00	0.00		0.000000	ACT/365					1,283,094.71	0.00	1,279,511.78
JP3162600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3,582.93)	90.00	0.00	(3,582.93)	0.00	1,279,511.78
SOFTBANK CMN															
9434.T	39,000	JPY	199.500000	0.00	7,780,500.00		0.475981	ACT/365					0.00	0.00	6,094.69
JP3732000009	0	1.000000	199.343726	0.00	7,774,405.31	6,094.69	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	6,094.69
SOMPO HOLDINGS, INC. CMN															
8630.T	300	JPY	4,287.000000	0.00	1,286,100.00		0.475981	ACT/365					302,806.52	0.00	290,283.87
JP3165000005	0	1.000000	4,300.279500	0.00	1,290,083.85	(3,983.85)	25.000000	0	0.00	(8,538.81)	90.00	0.00	(8,538.81)	0.00	290,283.87
SONY GROUP CMN															
6758.T	4,400	JPY	3,261.000000	0.00	14,348,400.00		0.475981	ACT/365					0.00	0.00	(33,334.75)
JP3435000009	0	1.000000	3,268.576080	0.00	14,381,734.75	(33,334.75)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(33,334.75)
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	1,800	JPY	3,798.000000	6,894,000.00	6,836,400.00		0.477000	ACT/365					(19,375.02)	0.00	(158,453.29)
JP3409400003	1,800	1.000000	3,874.000000	6,973,200.00	6,973,200.00	(136,800.00)	25.000000	1	(138.35)	(2,278.27)	90.00	0.00	(323.88)	0.00	(158,453.29)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,334.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	64,800.00
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	64,800.00	0.00	0.00	64,766.61
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	38,600	JPY	3,808.000000	59,497,067.06	146,988,800.00		0.477000	ACT/365					0.00	0.00	1,580,164.08
JP3890350006	15,800	1.000000	3,767.032406	59,497,067.06	145,407,450.87	1,581,349.13	25.000000	1	(1,185.05)	(1,185.05)	90.00	0.00	0.00	0.00	1,580,164.08
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,788.000000	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	5,132.000000	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	4,900	JPY	7,430.000000	40,443,000.00	36,407,000.00		0.477000	ACT/365					130,843.29	0.00	(671,864.00)
JP3368400002	5,100	1.000000	7,591.662354	38,719,145.54	37,199,145.53	(792,145.54)	25.000000	1	(783.01)	(10,561.75)	90.00	0.00	(620.29)	0.00	(671,864.00)
T&D HOLDINGS, INC. CMN															
8795.T	9,200	JPY	2,889.000000	13,704,000.00	26,578,800.00		0.477000	ACT/365					0.00	0.00	222,336.30
JP3539220008	4,800	1.000000	2,864.794895	13,678,739.06	26,356,113.04	222,686.96	25.000000	1	(272.62)	(350.66)	90.00	0.00	0.00	0.00	222,336.30

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	5,888.000000	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	23,300	JPY	1,909.500000	132,674,850.00	44,491,350.00		0.477000	ACT/365					2,113,391.26	0.00	2,768,349.04
JP3538800008	69,300	1.000000	1,880.649254	130,364,673.15	43,819,127.62	672,222.38	25.000000	1	(2,612.40)	(17,264.60)	90.00	0.00	(15,631.32)	0.00	2,768,349.04
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	23,200	JPY	3,072.000000	68,161,600.00	71,270,400.00		0.477000	ACT/365					0.00	0.00	3,773,725.39
JP3545240008	23,200	1.000000	2,921.612838	67,781,417.84	67,781,417.84	3,488,982.16	25.000000	1	(1,352.66)	(14,956.77)	90.00	299,700.00	0.00	0.00	3,773,570.97
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	27,100	JPY	1,867.500000	48,924,450.00	50,609,250.00		0.477000	ACT/365					(64,894.00)	0.00	509,524.95
JP3283460008	26,100	1.000000	1,845.749901	48,131,299.58	50,019,822.32	589,427.68	25.000000	1	(964.10)	(15,008.72)	90.00	0.00	(2,286.01)	0.00	509,524.95
TIS INC. CMN															
3626.T	6,000	JPY	3,372.000000	9,112,500.00	20,232,000.00		0.477000	ACT/365					(1,235,567.07)	0.00	(2,062,070.45)
JP3104890003	2,700	1.000000	3,508.893052	9,893,332.96	21,053,358.31	(821,358.31)	25.000000	1	(191.71)	(5,145.06)	90.00	0.00	(2,870.88)	0.00	(2,062,070.45)
TOBU RAILWAY CMN															
9001.T	34,000	JPY	2,652.000000	82,754,000.00	90,168,000.00		0.477000	ACT/365					(64,262.56)	0.00	2,607,543.65
JP3597800006	32,200	1.000000	2,572.752010	82,709,158.68	87,473,568.35	2,694,431.65	25.000000	1	(1,647.69)	(22,625.45)	90.00	0.00	(592.33)	0.00	2,607,543.65
TOKIO MARINE HOLDINGS CMN															
8766.T	35,900	JPY	5,209.000000	146,657,600.00	187,003,100.00		0.477000	ACT/365					(436,741.91)	0.00	(159,579.52)
JP3910660004	28,400	1.000000	5,200.720803	147,655,438.72	186,705,876.83	297,223.17	25.000000	1	(2,934.14)	(20,060.78)	90.00	0.00	(4,902.37)	0.00	(159,579.52)
TOKYO ELECTRIC POWER CMN															
9501.T	83,700	JPY	426.200000	43,993,500.00	35,672,940.00		0.477000	ACT/365					(59,749.08)	0.00	206,533.02
JP3585800000	105,500	1.000000	422.939768	44,790,311.17	35,400,058.61	272,881.39	25.000000	1	(886.67)	(6,599.30)	90.00	0.00	(1,757.25)	0.00	206,533.02
TORAY INDUSTRIES CMN															
3402.T	22,700	JPY	1,068.000000	33,354,750.00	24,243,600.00		0.477000	ACT/365					758,849.67	0.00	1,815,702.17
JP3621000003	31,100	1.000000	1,021.154265	31,604,958.02	23,180,201.81	1,063,398.19	25.000000	1	(641.49)	(6,545.69)	90.00	0.00	(3,292.23)	0.00	1,815,702.17
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	100	JPY	10,195.000000	0.00	1,019,500.00		0.475981	ACT/365					4,362.49	0.00	8,699.69
JP3613000003	0	1.000000	10,150.659750	0.00	1,015,065.97	4,434.02	25.000000	0	0.00	(96.83)	90.00	0.00	(96.83)	0.00	8,699.69
TOYO TANSO CMN															
5310.T	1,300	JPY	4,015.000000	2,439,000.00	5,219,500.00		0.477000	ACT/365					0.00	0.00	(655.72)
JP3616000000	600	1.000000	4,015.260975	2,399,155.94	5,219,839.27	(339.27)	25.000000	1	(48.06)	(316.45)	90.00	0.00	0.00	0.00	(655.72)
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	13,265.000000	0.00	0.00		0.000000	ACT/365					2,375,120.58	0.00	2,373,886.90
JP3634600005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,233.68)	90.00	0.00	(1,233.68)	0.00	2,373,886.90

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TREND MICRO INC. CMN															
4704.T	0	JPY	8,944.000000	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	81,800	JPY	1,378.000000	107,382,900.00	112,720,400.00		0.477000	ACT/365					(295,371.29)	0.00	235,609.76
JP3944130008	78,900	1.000000	1,371.111531	108,174,414.39	112,156,923.23	563,476.77	25.000000	1	(2,149.18)	(32,495.71)	90.00	0.00	(3,691.09)	0.00	235,609.76
VISIONAL INC CMN															
4194.T	2,200	JPY	7,681.000000	16,407,600.00	16,898,200.00		0.477000	ACT/365					0.00	0.00	(304,501.75)
JP3800270005	2,200	1.000000	7,817.705959	17,198,953.11	17,198,953.11	(300,753.11)	25.000000	1	(337.15)	(3,748.64)	90.00	0.00	0.00	0.00	(304,501.75)
YAKULT HONSHA CO., LTD. CMN															
2267.T	28,200	JPY	2,840.500000	69,931,650.00	80,102,100.00		0.477000	ACT/365					(217,685.35)	0.00	(3,600,105.45)
JP3931600005	24,900	1.000000	2,959.710915	74,078,087.77	83,463,847.81	(3,361,747.81)	25.000000	1	(1,447.07)	(20,672.29)	90.00	0.00	(647.24)	0.00	(3,600,105.45)
YAMAZAKI BAKING CO LTD CMN															
2212.T	7,100	JPY	2,801.500000	17,551,800.00	19,890,650.00		0.477000	ACT/365					(46,823.49)	0.00	(700,808.89)
JP3935600001	6,300	1.000000	2,925.618986	18,544,050.00	20,771,894.80	(881,244.80)	25.000000	1	(362.56)	(5,300.59)	90.00	232,560.00	(138.99)	0.00	(700,928.71)
ZENKOKU HOSHIO CO LTD CMN															
7164.T	9,900	JPY	5,443.000000	52,935,300.00	53,885,700.00		0.477000	ACT/365					0.00	0.00	(31,127.05)
JP3429250008	9,900	1.000000	5,445.091282	53,906,403.69	53,906,403.69	(20,703.69)	25.000000	1	(1,067.05)	(10,423.36)	90.00	0.00	0.00	0.00	(31,127.05)
ZOZO CMN															
3092.T	32,600	JPY	4,951.000000	148,862,000.00	161,402,600.00		0.477000	ACT/365					0.00	0.00	2,202,782.00
JP3399310006	31,000	1.000000	4,882.278226	151,223,954.20	159,162,270.16	2,240,329.84	25.000000	1	(2,995.87)	(37,547.84)	90.00	0.00	0.00	0.00	2,202,782.00
TOTAL Long				4,460,296,097.91	4,970,504,650.00								29,135,512.58	0.00	51,846,699.11
				4,496,528,305.31	4,952,030,467.10	18,474,182.90			(89,312.82)	(1,188,736.37)		5,425,740.00	(316,537.06)	0.00	51,843,903.49
Short															
ADVANTEST CORP CMN															
6857.T	(4,500)	JPY	9,185.000000	0.00	(41,332,500.00)		0.475981	ACT/365					2,654,757.81	0.00	5,519,469.56
JP3122400009	0	1.000000	9,821.628219	0.00	(44,197,326.99)	2,864,826.99	(25.000000)	0	0.00	(115.24)	92.00	0.00	(115.24)	0.00	5,519,469.56
AEON CMN															
8267.T	(26,300)	JPY	3,682.000000	(88,166,400.00)	(96,836,600.00)		0.477000	ACT/365					20,414.42	0.00	(1,700,242.13)
JP3388200002	(24,600)	1.000000	3,616.572963	(88,866,575.16)	(95,115,868.93)	(1,720,731.07)	(25.000000)	1	557.47	74.52	92.00	0.00	(4.42)	0.00	(1,700,242.13)
AGC INC. CMN															
5201.T	0	JPY	4,562.000000	0.00	0.00		0.000000	ACT/365					1,727.04	0.00	(36,913.80)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.84)	92.00	(38,640.00)	(0.84)	0.00	(36,893.89)
AISIN SEIKI CO LTD CMN															
7259.T	(800)	JPY	1,699.500000	0.00	(1,359,600.00)		0.475981	ACT/365					0.00	0.00	(388.35)
JP3102000001	0	1.000000	1,699.014557	0.00	(1,359,211.65)	(388.35)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(388.35)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
AOYAMA TRADING CO., LTD. CMN															
8219.T	(900)	JPY	2,172.000000	(1,962,000.00)	(1,954,800.00)		0.477000	ACT/365					0.00	0.00	(44,627.35)
JP3106200003	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,910,175.83)	(44,624.17)	(25.000000)	1	11.52	(3.18)	92.00	0.00	0.00	0.00	(44,627.35)
AOZORA BANK, LTD. CMN															
8304.T	(1,200)	JPY	2,376.000000	0.00	(2,851,200.00)		0.475981	ACT/365					0.00	0.00	16,563.58
JP3711200000	0	1.000000	2,389.802986	0.00	(2,867,763.58)	16,563.58	(200.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	16,563.58
APPIER GROUP CMN															
4180.T	0	JPY	1,461.000000	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	106,334.79
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	(35,800)	JPY	1,665.500000	(42,016,000.00)	(59,624,900.00)		0.477000	ACT/365					64,441.80	0.00	(2,117,040.78)
JP3116000005	(26,000)	1.000000	1,619.666070	(41,348,999.25)	(57,984,045.31)	(1,640,854.69)	(25.000000)	1	252.59	(127.89)	92.00	(540,500.00)	(129.06)	0.00	(2,116,866.36)
ASAHI INTECC CMN															
7747.T	(300)	JPY	2,637.500000	0.00	(791,250.00)		0.475981	ACT/365					0.00	0.00	2,298.42
JP3110650003	0	1.000000	2,645.161387	0.00	(793,548.42)	2,298.42	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	2,298.42
ASICS CORP CMN															
7936.T	(58,900)	JPY	3,551.000000	(185,623,200.00)	(209,153,900.00)		0.477000	ACT/365					148,894.72	0.00	(11,742,212.94)
JP3118000003	(50,400)	1.000000	3,350.575650	(167,103,071.87)	(197,348,905.76)	(11,804,994.24)	(25.000000)	1	912.39	(553.42)	92.00	(85,560.00)	(24.80)	0.00	(11,742,185.33)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,704.000000	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	(16,400)	JPY	3,360.000000	(37,049,600.00)	(55,104,000.00)		0.477000	ACT/365					1,641,548.74	0.00	2,957,930.44
JP3218900003	(11,200)	1.000000	3,440.279329	(38,833,024.27)	(56,420,581.00)	1,316,581.00	(25.000000)	1	253.72	(199.29)	92.00	0.00	(183.06)	0.00	2,957,930.44
CERES CMN															
3696.T	(4,100)	JPY	2,788.000000	(9,594,000.00)	(11,430,800.00)		0.477000	ACT/365					0.00	0.00	723,458.34
JP3423570005	(3,600)	1.000000	3,007.635104	(10,944,994.04)	(12,331,303.93)	900,503.93	(242.361100)	1	(494.01)	(11,445.59)	92.00	(165,600.00)	0.00	0.00	723,543.66
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,275.000000	0.00	0.00		0.000000	ACT/365					15,171.13	0.00	15,165.88
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.26)	92.00	0.00	(5.26)	0.00	15,165.88
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,620.000000	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	(16,300)	JPY	870.900000	(11,029,500.00)	(14,195,670.00)		0.477000	ACT/365					1,216,251.47	0.00	1,737,367.44
JP3522200009	(12,900)	1.000000	902.873498	(11,763,510.00)	(14,716,838.02)	521,168.02	(25.000000)	1	78.19	(52.05)	92.00	0.00	(64.24)	0.00	1,737,367.44

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	0	JPY	2,411.500000	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	(8,500)	JPY	6,743.000000	(56,960,400.00)	(57,315,500.00)		0.477000	ACT/365					26,511.65	0.00	1,834,249.34
JP3298000005	(8,400)	1.000000	6,955.722910	(58,450,588.49)	(59,123,644.74)	1,808,144.74	(25.000000)	1	373.72	(407.05)	92.09	0.00	(19.80)	0.00	1,834,249.34
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,465.000000	(4,350,000.00)	(4,465,000.00)		0.477000	ACT/365					0.00	0.00	117,314.81
JP3266030000	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	168,968.48	(2,030.000000)	1	(2,358.76)	(51,653.67)	92.00	0.00	0.00	0.00	117,314.81
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,122.000000	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	7,210.000000	(13,209,000.00)	(12,257,000.00)		0.477000	ACT/365					71,899.51	0.00	1,567,885.02
JP3497800007	(1,700)	1.000000	8,090.000000	(13,753,000.00)	(13,753,000.00)	1,496,000.00	(25.000000)	1	89.26	(14.49)	92.00	0.00	(9.43)	0.00	1,567,885.02
DAIICHI SANKYO CO., LTD. CMN															
4568.T	(21,000)	JPY	4,388.000000	(85,903,200.00)	(92,148,000.00)		0.477000	ACT/365					0.00	0.00	1,566,581.32
JP3475350009	(19,400)	1.000000	4,462.581342	(86,733,261.97)	(93,714,208.18)	1,566,208.18	(25.000000)	1	545.09	373.14	100.00	0.00	0.00	0.00	1,566,581.32
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	19,080.000000	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	(15,962,400.00)	(15,962,400.00)		0.477000	ACT/365					0.00	0.00	(926,987.03)
JP3926000005	(665,100)	1.000000	22.677522	(15,082,819.63)	(15,082,819.63)	(879,580.37)	(1,014.035400)	1	(4,237.53)	(47,406.66)	92.00	0.00	0.00	0.00	(926,987.03)
DAITO TRUST CONSTRUCTION CMN															
1878.T	(300)	JPY	16,890.000000	0.00	(5,067,000.00)		0.475981	ACT/365					0.00	0.00	(13,828.48)
JP3486800000	0	1.000000	16,843.905075	0.00	(5,053,171.52)	(13,828.48)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(13,828.48)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	(8,900)	JPY	4,755.000000	(35,257,500.00)	(42,319,500.00)		0.477000	ACT/365					(7,030.58)	0.00	(621,155.59)
JP3505000004	(7,500)	1.000000	4,686.009996	(35,074,020.04)	(41,705,488.97)	(614,011.03)	(25.000000)	1	216.87	(113.98)	92.00	0.00	(118.61)	0.00	(621,155.59)
DENA CMN															
2432.T	0	JPY	2,715.000000	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	(1,000)	JPY	2,220.000000	0.00	(2,220,000.00)		0.475981	ACT/365					52,851.77	0.00	39,451.57
JP3549600009	0	1.000000	2,206.606562	0.00	(2,206,606.56)	(13,393.44)	(25.000000)	0	0.00	(6.76)	92.00	0.00	(6.76)	0.00	39,451.57

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DENTSU GROUP CMN															
4324.T	0	JPY	3,609.000000	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	(4,200)	JPY	2,445.000000	(9,862,550.00)	(10,269,000.00)		0.477000	ACT/365					254,568.20	0.00	410,059.24
JP3924800000	(4,100)	1.000000	2,540.067683	(10,426,300.00)	(10,668,284.27)	399,284.27	(25.000000)	1	68.70	6.76	92.00	(243,800.00)	(10.30)	0.00	410,184.86
EBARA CORPORATION CMN															
6361.T	0	JPY	2,653.000000	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)
EISAI CO., LTD. CMN															
4523.T	(38,800)	JPY	4,676.000000	(117,533,200.00)	(181,428,800.00)		0.477000	ACT/365					0.00	0.00	(9,132,389.93)
JP3160400002	(26,200)	1.000000	4,440.630989	(114,590,933.49)	(172,296,482.38)	(9,132,317.62)	(25.000000)	1	692.51	(72.31)	92.00	0.00	0.00	0.00	(9,132,389.93)
ENEOS HOLDINGS CMN															
5020.T	0	JPY	789.600000	0.00	0.00		0.000000	ACT/365					(155,442.17)	0.00	(155,497.28)
JP3386450005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(55.11)	92.00	0.00	(55.11)	0.00	(155,497.28)
FANUC CORP. CMN															
6954.T	(68,600)	JPY	4,692.000000	(294,532,000.00)	(321,871,200.00)		0.477000	ACT/365					8,680.96	0.00	(12,853,989.20)
JP3802400006	(62,800)	1.000000	4,504.498545	(281,487,389.16)	(309,008,600.17)	(12,862,599.83)	(25.000000)	1	1,661.27	(70.34)	92.00	0.00	(23.53)	0.00	(12,853,989.20)
FERROTEC CORPORATION CMN															
6890.T	(4,500)	JPY	2,704.000000	(15,097,600.00)	(12,168,000.00)		0.477000	ACT/365					(312,142.47)	0.00	(856,394.74)
JP3802720007	(5,600)	1.000000	2,583.103530	(14,466,365.89)	(11,623,965.89)	(544,034.11)	(25.000000)	1	85.65	(218.16)	92.00	0.00	(112.02)	0.00	(856,394.74)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(15,900)	JPY	2,791.000000	(41,146,400.00)	(44,376,900.00)		0.477000	ACT/365					0.00	0.00	1,431,088.37
JP3166990006	(15,200)	1.000000	2,881.002024	(43,873,157.96)	(45,807,932.19)	1,431,032.19	(25.000000)	1	291.53	56.18	92.00	0.00	0.00	0.00	1,431,088.37
FREE CMN															
4478.T	(11,500)	JPY	3,120.000000	(32,754,500.00)	(35,880,000.00)		0.477000	ACT/365					0.00	0.00	(901,347.34)
JP3826520003	(10,900)	1.000000	3,044.625815	(33,139,818.65)	(35,013,196.87)	(866,803.13)	(216.284400)	1	(1,507.81)	(34,544.21)	92.00	0.00	0.00	0.00	(901,347.34)
FUJIKURA LTD. CMN															
5803.T	(3,000)	JPY	6,522.000000	0.00	(19,566,000.00)		0.475981	ACT/365					0.00	0.00	1,579,325.47
JP3811000003	0	1.000000	7,048.441822	0.00	(21,145,325.47)	1,579,325.47	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,579,325.47
FUJITA KANKO CMN															
9722.T	(400)	JPY	9,530.000000	(1,698,000.00)	(3,812,000.00)		0.477000	ACT/365					0.00	0.00	(456,215.52)
JP3816800001	(200)	1.000000	8,389.454650	(1,581,897.17)	(3,355,781.86)	(456,218.14)	(25.000000)	1	9.04	2.62	92.00	0.00	0.00	0.00	(456,215.52)
FUJITSU CMN															
6702.T	(600)	JPY	2,805.500000	(10,966,000.00)	(1,683,300.00)		0.477000	ACT/365					6,068,191.95	0.00	6,068,819.50
JP3818000006	(4,000)	1.000000	0.000000	(11,072,730.22)	(1,684,190.52)	890.52	(25.000000)	1	69.59	(262.97)	92.00	0.00	(262.97)	0.00	6,068,819.50

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
GENDA INC. CMN															
9166.T	0	JPY	2,695.000000	0.00	0.00		0.000000	ACT/365					181,957.20	0.00	171,533.48
JP3386890002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(10,423.72)	92.00	0.00	(10,423.72)	0.00	171,533.48
GS YUASA CMN															
6674.T	0	JPY	2,514.500000	(1,508,400.00)	0.00		0.477000	ACT/365					238,805.91	0.00	238,779.27
JP3385820000	(600)	1.000000	0.000000	(1,573,483.88)	0.00	0.00	(25.000000)	1	10.23	(26.64)	92.00	0.00	(26.64)	0.00	238,779.27
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(7,000)	JPY	3,995.000000	(30,672,000.00)	(27,965,000.00)		0.477000	ACT/365					(4,899,079.45)	0.00	(9,450,191.89)
JP3765150002	(7,100)	1.000000	3,345.000000	(23,749,500.00)	(23,415,000.00)	(4,550,000.00)	(25.000000)	1	100.29	(1,112.45)	92.00	0.00	(403.08)	0.00	(9,450,191.89)
HINO MOTORS LTD CMN															
7205.T	(71,400)	JPY	566.300000	(40,411,800.00)	(40,433,820.00)		0.477000	ACT/365					175,445.39	0.00	153,860.17
JP3792600003	(71,500)	1.000000	566.000000	(40,469,000.00)	(40,412,400.00)	(21,420.00)	(25.000000)	1	252.08	(165.22)	92.00	0.00	(6.66)	0.00	153,860.17
HIS CMN															
9603.T	(19,900)	JPY	1,403.000000	(26,713,200.00)	(27,919,700.00)		0.477000	ACT/365					2,090.75	0.00	297,220.10
JP3160740001	(19,700)	1.000000	1,418.459218	(27,953,356.24)	(28,227,338.43)	307,638.43	(105.964400)	1	(410.21)	(12,509.08)	92.00	0.00	(13.66)	0.00	297,220.10
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(5,900)	JPY	3,753.000000	(22,527,300.00)	(22,142,700.00)		0.477000	ACT/365					(99,366.47)	0.00	(1,486,668.32)
JP3787000003	(6,100)	1.000000	3,517.877395	(21,435,301.03)	(20,755,476.63)	(1,387,223.37)	(25.000000)	1	125.83	(78.48)	92.00	0.00	(18.37)	0.00	(1,486,668.32)
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(16,500)	JPY	793.600000	(7,918,260.00)	(13,094,400.00)		0.477000	ACT/365					329,781.24	0.00	694,798.35
JP3850200001	(10,200)	1.000000	815.722657	(8,456,029.09)	(13,459,423.84)	365,023.84	(25.000000)	1	56.27	(6.73)	92.00	0.00	(16.10)	0.00	694,798.35
HONDA MOTOR CMN															
7267.T	0	JPY	1,494.500000	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	9,506.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(15,180.00)
JP3853000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(15,180.00)	0.00	0.00	(15,172.18)
HOYA CORP CMN															
7741.T	(2,800)	JPY	21,395.000000	(64,380,000.00)	(59,906,000.00)		0.477000	ACT/365					(505,453.80)	0.00	(1,956,703.61)
JP3837800006	(3,000)	1.000000	20,876.704150	(62,489,223.65)	(58,454,771.62)	(1,451,228.38)	(25.000000)	1	375.68	(21.42)	92.00	0.00	(54.67)	0.00	(1,956,703.61)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(87,600)	JPY	1,029.000000	(86,612,500.00)	(90,140,400.00)		0.477000	ACT/365					(93,159.78)	0.00	452,239.59
JP3142500002	(84,500)	1.000000	1,035.233135	(87,499,779.80)	(90,686,422.66)	546,022.66	(25.000000)	1	550.25	(623.29)	92.00	0.00	(92.51)	0.00	452,239.59
IHI CORPORATION CMN															
7013.T	0	JPY	8,860.000000	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

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
IIDA GROUP HOLDINGS CMN															
3291.T	(8,400)	JPY	2,313.500000	(6,053,400.00)	(19,433,400.00)		0.477000	ACT/365					0.00	0.00	(296,714.92)
JP3131090007	(2,700)	1.000000	2,278.173338	(6,058,456.17)	(19,136,656.04)	(296,743.96)	(25.000000)	1	37.71	29.04	92.00	0.00	0.00	0.00	(296,714.92)
INFORICH CMN															
9338.T	(2,300)	JPY	4,275.000000	(8,956,500.00)	(9,832,500.00)		0.477000	ACT/365					0.00	0.00	(226,591.97)
JP3153830009	(2,100)	1.000000	4,187.489703	(8,774,781.99)	(9,631,226.32)	(201,273.68)	(653.571400)	1	(1,489.08)	(25,318.29)	92.00	0.00	0.00	0.00	(226,591.97)
INFRONEER HOLDINGS INC. CMN															
5076.T	(3,200)	JPY	1,157.000000	(3,684,800.00)	(3,702,400.00)		0.477000	ACT/365					425,360.24	0.00	630,122.68
JP3153850007	(3,200)	1.000000	1,221.000000	(3,907,200.00)	(3,907,200.00)	204,800.00	(25.000000)	1	25.82	(37.56)	92.00	0.00	(37.86)	0.00	630,122.68
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	0	JPY	915.000000	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
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,588.500000	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	3,447.000000	(80,440,500.00)	(81,004,500.00)		0.477000	ACT/365					0.00	0.00	1,749,671.57
JP3143000002	(23,500)	1.000000	3,521.455560	(82,754,205.67)	(82,754,205.67)	1,749,705.67	(25.000000)	1	530.51	(34.10)	92.00	0.00	0.00	0.00	1,749,671.57
IWATANI INTERNATIONAL CMN															
8088.T	0	JPY	1,705.500000	0.00	0.00		0.000000	ACT/365					297,072.43	0.00	297,005.80
JP3151600008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(66.63)	92.00	0.00	(66.63)	0.00	297,005.80
JAPAN AIRPORT TERMINAL CMN															
9706.T	(17,100)	JPY	5,018.000000	(67,584,000.00)	(85,807,800.00)		0.477000	ACT/365					118,845.23	0.00	(932,700.63)
JP3699400002	(13,200)	1.000000	4,956.511151	(65,184,112.97)	(84,756,340.69)	(1,051,459.31)	(25.000000)	1	388.95	(86.56)	92.00	0.00	(9.70)	0.00	(932,700.63)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,576.500000	0.00	0.00		0.000000	ACT/365					(380,454.14)	0.00	(380,593.56)
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(139.42)	92.00	0.00	(139.42)	0.00	(380,593.56)
JFE HOLDINGS CMN															
5411.T	(7,900)	JPY	1,788.000000	(6,809,400.00)	(14,125,200.00)		0.477000	ACT/365					4,093,002.88	0.00	4,040,306.73
JP3386030005	(3,900)	1.000000	1,781.451033	(6,940,050.00)	(14,073,463.16)	(51,736.84)	(25.000000)	1	44.06	(959.32)	92.00	0.00	(935.39)	0.00	4,040,306.73
JGC HOLDINGS CMN															
1963.T	(80,500)	JPY	1,337.500000	(96,419,700.00)	(107,668,750.00)		0.477000	ACT/365					0.00	0.00	(1,533,866.97)
JP3667600005	(73,800)	1.000000	1,318.448988	(97,158,277.06)	(106,135,143.52)	(1,533,606.48)	(25.000000)	1	609.30	(260.49)	92.00	0.00	0.00	0.00	(1,533,866.97)
K'S HOLDINGS CMN															
8282.T	(49,100)	JPY	1,410.500000	(68,666,350.00)	(69,255,550.00)		0.477000	ACT/365					4,404.53	0.00	(131,723.07)
JP3277150003	(49,100)	1.000000	1,407.734354	(69,119,756.77)	(69,119,756.77)	(135,793.23)	(25.000000)	1	432.97	(334.37)	92.00	0.00	(8.56)	0.00	(131,723.07)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,247.000000	0.00	0.00		0.000000	ACT/365					11,275.34	0.00	11,271.85
JP3214350005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.49)	92.00	0.00	(3.49)	0.00	11,271.85
KAJIMA CMN															
1812.T	(33,100)	JPY	2,720.000000	(76,925,850.00)	(90,032,000.00)		0.477000	ACT/365					12,635,816.39	0.00	17,246,643.46
JP3210200006	(29,100)	1.000000	2,859.309407	(83,837,100.00)	(94,643,141.38)	4,611,141.38	(25.000000)	1	568.74	(314.31)	92.00	0.00	(559.44)	0.00	17,246,643.46
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	0	JPY	1,715.000000	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	(13,400)	JPY	6,082.000000	(46,706,400.00)	(81,498,800.00)		0.477000	ACT/365					874,701.91	0.00	2,026,866.22
JP3205800000	(7,800)	1.000000	6,220.676387	(49,418,969.71)	(83,357,063.59)	1,858,263.59	(25.000000)	1	325.92	92.72	92.00	(706,192.00)	(34.26)	0.00	2,027,230.09
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,500)	JPY	14,220.000000	(73,299,000.00)	(78,210,000.00)		0.477000	ACT/365					0.00	0.00	(4,312,972.39)
JP3211050004	(5,300)	1.000000	13,504.295918	(71,448,811.17)	(74,273,627.55)	(3,936,372.45)	(908.018800)	1	(17,301.03)	(376,599.94)	92.00	0.00	0.00	0.00	(4,312,972.39)
KINTETSU CORP CMN															
9041.T	0	JPY	3,317.000000	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	(133,600)	JPY	1,982.500000	(262,377,500.00)	(264,862,000.00)		0.477000	ACT/365					746,584.06	0.00	111,137.29
JP3258000003	(136,300)	1.000000	1,992.606196	(271,780,652.01)	(266,212,187.76)	1,350,187.76	(25.000000)	1	1,754.66	93.47	92.00	(1,985,728.00)	(25.03)	0.00	112,160.44
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,800)	JPY	5,784.000000	(31,410,500.00)	(33,547,200.00)		0.477000	ACT/365					0.00	0.00	1,853,861.49
JP3301100008	(5,500)	1.000000	6,147.600964	(33,919,498.48)	(35,656,085.59)	2,108,885.59	(25.000000)	1	228.14	91.90	92.00	(255,116.00)	0.00	0.00	1,853,992.94
KOBE BUSSAN CMN															
3038.T	(17,600)	JPY	3,460.000000	(40,639,200.00)	(60,896,000.00)		0.477000	ACT/365					9,173.33	0.00	118,542.47
JP3291200008	(11,800)	1.000000	3,466.206500	(40,838,545.32)	(61,005,234.40)	109,234.40	(25.000000)	1	255.35	134.74	92.00	0.00	(8.02)	0.00	118,542.47
KOBE STEEL CMN															
5406.T	0	JPY	1,627.500000	0.00	0.00		0.000000	ACT/365					332,994.85	0.00	332,849.87
JP3289800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(144.99)	92.00	0.00	(144.99)	0.00	332,849.87
KOKUSAI ELECTRIC CMN															
6525.T	(900)	JPY	2,241.500000	0.00	(2,017,350.00)		0.475981	ACT/365					38,415.63	0.00	66,278.32
JP3293330001	0	1.000000	2,272.463391	0.00	(2,045,217.05)	27,867.05	(25.000000)	0	0.00	(4.36)	-	0.00	(4.36)	0.00	66,278.32
KOMATSU LTD. CMN															
6301.T	(15,800)	JPY	4,521.000000	(21,164,100.00)	(71,431,800.00)		0.477000	ACT/365					0.00	0.00	(393,310.40)
JP3304200003	(4,700)	1.000000	4,496.100140	(20,903,441.19)	(71,038,382.20)	(393,417.80)	(25.000000)	1	128.22	107.40	100.00	0.00	0.00	0.00	(393,310.40)

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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.)															
Short (Cont.)															
KOSE CORPORATION. CMN															
4922.T	(800)	JPY	6,989.000000	(2,748,800.00)	(5,591,200.00)		0.477000	ACT/365					0.00	0.00	(37,514.26)
JP3283650004	(400)	1.000000	6,942.107067	(2,759,667.28)	(5,553,685.65)	(37,514.35)	(25.000000)	1	17.24	0.09	92.00	0.00	0.00	0.00	(37,514.26)
KUBOTA CORP CMN															
6326.T	(29,400)	JPY	1,920.000000	(47,741,100.00)	(56,448,000.00)		0.477000	ACT/365					0.00	0.00	(1,977,919.34)
JP3266400005	(25,300)	1.000000	1,852.719702	(46,631,618.75)	(54,469,959.23)	(1,978,040.77)	(25.000000)	1	282.41	121.43	92.00	0.00	0.00	0.00	(1,977,919.34)
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(7,000)	JPY	3,166.000000	(9,138,000.00)	(22,162,000.00)		0.477000	ACT/365					0.00	(12,880.00)	(104,958.89)
JP3266190002	(3,000)	1.000000	3,152.845621	(9,564,532.25)	(22,069,919.35)	(92,080.65)	(25.000000)	1	62.40	1.76	92.00	(12,880.00)	0.00	0.00	(104,958.81)
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,637.500000	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	0	0.00	(65.55)	92.00	0.00	(65.55)	0.00	692,339.24
KYORITSU MAINTENANCE CMN															
9616.T	(52,000)	JPY	3,027.000000	(146,436,400.00)	(157,404,000.00)		0.477000	ACT/365					116,914.99	0.00	(5,412,962.75)
JP3253900009	(50,600)	1.000000	2,920.664721	(147,713,985.95)	(151,874,565.49)	(5,529,434.51)	(25.000000)	1	927.41	(443.22)	92.00	0.00	(40.80)	0.00	(5,412,962.75)
KYUDENKO CORPORATION CMN															
1959.T	(3,900)	JPY	5,300.000000	(18,336,500.00)	(20,670,000.00)		0.477000	ACT/365					0.00	0.00	(190,714.74)
JP3247050002	(3,500)	1.000000	5,251.094554	(18,365,606.16)	(20,479,268.76)	(190,731.24)	(25.000000)	1	114.42	16.50	92.00	0.00	0.00	0.00	(190,714.74)
KYUSHU ELEC POWER CO INC CMN															
9508.T	(4,000)	JPY	1,370.500000	0.00	(5,482,000.00)		0.475981	ACT/365					0.00	0.00	(12,755.52)
JP3246400000	0	1.000000	1,367.311119	0.00	(5,469,244.48)	(12,755.52)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(12,755.52)
LAND CMN															
8918.T	(862,200)	JPY	8.000000	(6,897,600.00)	(6,897,600.00)		0.477000	ACT/365					0.00	0.00	(836,055.96)
JP3968800007	(862,200)	1.000000	7.031177	(6,062,280.46)	(6,062,280.46)	(835,319.54)	(50.000000)	1	(15.26)	(736.43)	92.00	0.00	0.00	0.00	(836,055.96)
LEOPALACE21 CORPORATION CMN															
8848.T	(11,000)	JPY	557.000000	(2,789,700.00)	(6,127,000.00)		0.477000	ACT/365					0.00	0.00	(40,581.78)
JP3167500002	(5,100)	1.000000	553.309487	(2,810,917.28)	(6,086,404.36)	(40,595.64)	(25.000000)	1	17.63	13.87	100.00	0.00	0.00	0.00	(40,581.78)
LIFEDRINK COMPANY CMN															
2585.T	0	JPY	2,226.000000	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	(1,600)	JPY	1,662.000000	(1,321,600.00)	(2,659,200.00)		0.477000	ACT/365					(6,012.34)	0.00	(31,776.16)
JP3965400009	(800)	1.000000	1,645.901343	(1,306,528.40)	(2,633,442.15)	(25,757.85)	(25.000000)	1	8.02	(5.96)	92.00	0.00	(3.91)	0.00	(31,776.16)
LIXIL CMN															
5938.T	0	JPY	1,715.000000	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

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MARUBENI CORPORATION CMN															
8002.T	(600)	JPY	2,288.000000	(1,358,400.00)	(1,372,800.00)		0.477000	ACT/365					1,058,597.03	0.00	1,062,034.59
JP3877600001	(600)	1.000000	0.000000	(1,435,500.00)	(1,376,310.53)	3,510.53	(25.000000)	1	9.46	(72.97)	92.00	0.00	(72.97)	0.00	1,062,034.59
MARUI GROUP CO LTD CMN															
8252.T	(2,900)	JPY	2,586.000000	0.00	(7,499,400.00)		0.475981	ACT/365					0.00	0.00	(32,535.38)
JP3870400003	0	1.000000	2,574.780904	0.00	(7,466,864.62)	(32,535.38)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(32,535.38)
MATSUKIYOCOCOKARA CMN															
3088.T	(35,700)	JPY	2,320.000000	(77,929,600.00)	(82,824,000.00)		0.477000	ACT/365					2,429,133.28	0.00	1,885,593.68
JP3869010003	(34,300)	1.000000	2,304.790080	(79,045,866.16)	(82,281,005.87)	(542,994.13)	(25.000000)	1	499.25	(545.47)	92.00	0.00	(275.13)	0.00	1,885,593.68
MAZDA MOTOR CORP. CMN															
7261.T	(900)	JPY	1,052.500000	0.00	(947,250.00)		0.475981	ACT/365					0.00	0.00	(5,811.20)
JP3868400007	0	1.000000	1,046.043114	0.00	(941,438.80)	(5,811.20)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(5,811.20)
MEDLEY CMN															
4480.T	(700)	JPY	3,935.000000	0.00	(2,754,500.00)		0.475981	ACT/365					136,834.41	0.00	121,642.12
JP3921310003	0	1.000000	3,913.317047	0.00	(2,739,321.93)	(15,178.07)	(25.000000)	0	0.00	(14.22)	92.00	0.00	(14.22)	0.00	121,642.12
MERCARI CMN															
4385.T	(35,200)	JPY	1,854.000000	(57,380,400.00)	(65,260,800.00)		0.477000	ACT/365					242,384.57	0.00	(3,212,275.73)
JP3921290007	(32,200)	1.000000	1,755.858109	(56,333,761.19)	(61,806,205.45)	(3,454,594.55)	(25.000000)	1	343.18	(65.75)	92.00	0.00	(26.41)	0.00	(3,212,275.73)
MITSUBISHI CORP. CMN															
8058.T	0	JPY	2,486.000000	0.00	0.00		0.000000	ACT/365					502,413.76	0.00	502,275.63
JP3898400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(138.12)	92.00	0.00	(138.12)	0.00	502,275.63
MITSUBISHI ESTATE CMN															
8802.T	(2,400)	JPY	2,241.000000	0.00	(5,378,400.00)		0.475981	ACT/365					0.00	0.00	(47,746.51)
JP3899600005	0	1.000000	2,221.105619	0.00	(5,330,653.49)	(47,746.51)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(47,746.51)
MITSUBISHI MOTORS CMN															
7211.T	(38,000)	JPY	451.900000	(17,508,400.00)	(17,172,200.00)		0.477000	ACT/365					387,288.24	0.00	1,898,731.01
JP3899800001	(36,400)	1.000000	491.673395	(17,959,906.05)	(18,683,589.01)	1,511,389.01	(25.000000)	1	114.79	53.76	92.00	0.00	(8.17)	0.00	1,898,731.01
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,921.000000	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	1,546.000000	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	(14,100)	JPY	1,387.500000	(7,355,600.00)	(19,563,750.00)		0.477000	ACT/365					(1,175.93)	0.00	(790,727.44)
JP3893200000	(5,600)	1.000000	1,331.501564	(7,202,124.29)	(18,774,172.05)	(789,577.95)	(25.000000)	1	43.74	26.43	100.00	0.00	(0.16)	0.00	(790,727.44)

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MITSUI O.S.K. LINES LTD CMN															
9104.T	0	JPY	5,131.000000	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	4,049.000000	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	(8,700)	JPY	3,300.000000	(28,095,500.00)	(28,710,000.00)		0.477000	ACT/365					0.00	0.00	182,810.14
JP3888250002	(8,300)	1.000000	3,345.782053	(27,778,390.31)	(29,108,303.86)	398,303.86	(25.000000)	1	170.59	(213.72)	92.00	(215,280.00)	0.00	0.00	182,921.06
MONEY FORWARD, INC. CMN															
3994.T	(7,600)	JPY	4,227.000000	(22,310,400.00)	(32,125,200.00)		0.477000	ACT/365					192,449.71	0.00	3,295,182.38
JP3869960009	(5,600)	1.000000	4,635.233478	(26,819,720.99)	(35,227,774.43)	3,102,574.43	(25.000000)	1	197.68	158.24	92.00	0.00	(4.11)	0.00	3,295,182.38
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,516.000000	0.00	0.00		0.000000	ACT/365					304,713.78	0.00	304,651.79
JP3914400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(62.00)	92.00	0.00	(62.00)	0.00	304,651.79
NABTESCO CMN															
6268.T	0	JPY	2,795.500000	0.00	0.00		0.000000	ACT/365					219,161.97	0.00	97,670.33
JP3651210001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(51.64)	92.00	(121,440.00)	(51.64)	0.00	97,732.90
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(10,400)	JPY	1,916.000000	(16,343,600.00)	(19,926,400.00)		0.477000	ACT/365					(317,272.62)	0.00	(1,177,196.53)
JP3651400008	(9,100)	1.000000	1,835.124550	(16,544,705.90)	(19,085,295.32)	(841,104.68)	(183.791200)	1	(606.75)	(18,819.24)	92.00	0.00	(4,446.15)	0.00	(1,177,197.32)
NEC CORPORATION CMN															
6701.T	0	JPY	12,940.000000	0.00	0.00		0.000000	ACT/365					737,229.39	0.00	737,187.71
JP3733000008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(41.67)	92.00	0.00	(41.67)	0.00	737,187.71
NEXON CO.LTD. CMN															
3659.T	0	JPY	2,077.000000	0.00	0.00		0.000000	ACT/365					1,716,201.47	0.00	1,551,958.27
JP3758190007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.20)	92.00	(164,220.00)	(23.20)	0.00	1,552,011.26
NEXTAGE CO. LTD. CMN															
3186.T	(25,700)	JPY	1,430.000000	(31,875,200.00)	(36,751,000.00)		0.477000	ACT/365					0.00	0.00	(459,314.91)
JP3758210003	(22,400)	1.000000	1,438.676908	(32,246,103.87)	(36,973,996.53)	222,996.53	(90.513300)	1	(369.04)	(5,283.44)	92.00	(677,028.00)	0.00	0.00	(459,187.88)
NIDEC CMN															
6594.T	0	JPY	2,807.000000	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	2,220.000000	0.00	0.00		0.000000	ACT/365					952,424.77	0.00	952,128.28
JP3706800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(296.49)	92.00	0.00	(296.49)	0.00	952,128.28

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 27, 2025
Run Date: Jan 28, 2025 01:17 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NINTENDO CO., LTD. CMN CLASS A															
7974.T	(4,400)	JPY	9,793.000000	0.00	(43,089,200.00)		0.475981	ACT/365					1,208,602.50	0.00	1,511,161.48
JP3756600007	0	1.000000	9,861.768034	0.00	(43,391,779.35)	302,579.35	(25.000000)	0	0.00	(20.38)	-	0.00	(20.38)	0.00	1,511,161.48
NIPPON ELEC GLASS CO LTD															
5214.T	0	JPY	3,485.000000	(68,480,000.00)	0.00		0.477000	ACT/365					(2,132,834.12)	0.00	(3,533,611.59)
JP3733400000	(20,000)	1.000000	0.000000	(67,420,000.00)	0.00	0.00	(25.000000)	1	412.04	(625.48)	92.05	(1,400,151.99)	(230.60)	0.00	(3,532,890.16)
NIPPON STEEL CMN															
5401.T	0	JPY	3,173.000000	0.00	0.00		0.000000	ACT/365					393,706.24	0.00	393,668.26
JP3381000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(37.98)	92.00	0.00	(37.98)	0.00	393,668.26
NISSAN MOTOR CMN															
7201.T	0	JPY	422.600000	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	0	JPY	18,240.000000	(53,751,500.00)	0.00		0.477000	ACT/365					331,212.57	0.00	331,283.95
JP3756100008	(2,900)	1.000000	0.000000	(55,146,804.11)	0.00	0.00	(25.000000)	1	352.52	71.38	92.00	0.00	71.38	0.00	331,283.95
NOMURA MICRO SCIENCE CMN															
6254.T	0	JPY	2,480.000000	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	0	0.00	(53,927.80)	92.00	0.00	(53,927.80)	0.00	(17,752,970.71)
NOMURA REAL ESTATE HOLDINGS CMN															
3231.T	(700)	JPY	4,115.000000	0.00	(2,880,500.00)		0.475981	ACT/365					0.00	0.00	(21,285.86)
JP3762900003	0	1.000000	4,084.591627	0.00	(2,859,214.14)	(21,285.86)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(21,285.86)
NTT DATA GROUP CMN															
9613.T	0	JPY	3,028.000000	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	(46,200)	JPY	629.200000	(25,280,190.00)	(29,069,040.00)		0.477000	ACT/365					79,246.06	0.00	(939,471.80)
JP3174410005	(40,300)	1.000000	607.154397	(24,327,116.98)	(28,050,533.16)	(1,018,506.84)	(25.000000)	1	144.77	(211.02)	92.00	0.00	(86.90)	0.00	(939,471.80)
OLYMPUS CMN															
7733.T	0	JPY	2,367.000000	0.00	0.00		0.000000	ACT/365					1,918,797.64	0.00	1,918,261.51
JP3201200007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(536.13)	92.00	0.00	(536.13)	0.00	1,918,261.51
OMRON CORPORATION CMN															
6645.T	(19,900)	JPY	5,125.000000	(52,665,600.00)	(101,987,500.00)		0.477000	ACT/365					11,671,020.90	0.00	11,524,843.91
JP3197800000	(10,400)	1.000000	5,117.652256	(52,730,572.29)	(101,841,279.89)	(146,220.11)	(25.000000)	1	328.39	43.13	92.00	0.00	(184.75)	0.00	11,524,843.91
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	(6,100)	JPY	5,114.000000	(17,850,000.00)	(31,195,400.00)		0.477000	ACT/365					0.00	0.00	(24,461.48)
JP3173540000	(3,500)	1.000000	5,109.979305	(17,942,133.68)	(31,170,873.76)	(24,526.24)	(25.000000)	1	112.22	64.76	92.00	0.00	0.00	0.00	(24,461.48)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ORGANO CORPORATION CMN															
6368.T	(7,100)	JPY	8,050.000000	(61,670,000.00)	(57,155,000.00)		0.477000	ACT/365					(48,056.42)	0.00	1,175,943.52
JP3201600008	(7,000)	1.000000	8,222.511225	(57,504,886.58)	(58,379,829.70)	1,224,829.70	(25.000000)	1	329.10	(829.76)	92.00	0.00	(13.84)	0.00	1,175,943.52
ORIENTAL LAND CO CMN															
4661.T	(48,900)	JPY	3,529.000000	(155,805,000.00)	(172,568,100.00)		0.477000	ACT/365					175,610.37	0.00	(6,970,695.50)
JP3198900007	(47,000)	1.000000	3,382.860825	(158,529,365.25)	(165,421,894.37)	(7,146,205.63)	(25.000000)	1	1,004.58	(100.24)	92.00	0.00	(65.86)	0.00	(6,970,695.50)
ORIX CMN															
8591.T	0	JPY	3,304.000000	(14,955,127.85)	0.00		0.477000	ACT/365					63,359.95	0.00	63,452.96
JP3200450009	(4,500)	1.000000	0.000000	(14,955,127.85)	0.00	0.00	(25.000000)	1	93.01	93.01	100.00	0.00	187.18	0.00	63,452.96
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,080.000000	(54,390,000.00)	(54,208,000.00)		0.477000	ACT/365					179,964.32	0.00	6,832,000.04
JP3180400008	(17,500)	1.000000	3,457.947719	(60,550,000.00)	(60,859,879.86)	6,651,879.86	(25.000000)	1	418.76	155.86	92.00	0.00	(11.77)	0.00	6,832,000.04
PIGEON CORPORATION ORD CMN															
7956.T	0	JPY	1,476.000000	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	(17,500)	JPY	850.000000	(11,001,400.00)	(14,875,000.00)		0.477000	ACT/365					0.00	0.00	759,056.43
JP3833270006	(13,400)	1.000000	893.867609	(12,189,907.60)	(15,642,683.16)	767,683.16	(250.746200)	1	(596.47)	(8,626.73)	92.00	0.00	0.00	0.00	759,056.43
POLA ORBIS HOLDINGS CMN															
4927.T	(7,100)	JPY	1,438.500000	(9,418,000.00)	(10,213,350.00)		0.477000	ACT/365					3,540.94	0.00	(236,340.61)
JP3855900001	(6,800)	1.000000	1,407.888162	(9,567,933.78)	(9,996,005.95)	(217,344.05)	(97.794100)	1	(127.30)	(2,573.51)	92.00	(19,964.00)	(38.59)	0.00	(236,330.33)
RAKUTEN BANK CMN															
5838.T	(2,500)	JPY	4,516.000000	(12,462,800.00)	(11,290,000.00)		0.477000	ACT/365					(16,988.39)	0.00	83,456.87
JP3967220009	(2,800)	1.000000	4,556.207262	(12,716,518.15)	(11,390,518.15)	100,518.15	(25.000000)	1	80.82	(72.89)	92.00	0.00	(54.69)	0.00	83,456.87
RAKUTEN GROUP CMN															
4755.T	(34,000)	JPY	947.100000	(48,273,200.00)	(32,201,400.00)		0.477000	ACT/365					911,290.28	0.00	(421,530.84)
JP3967200001	(52,700)	1.000000	907.906489	(47,851,432.76)	(30,868,820.61)	(1,332,579.39)	(25.000000)	1	294.71	(241.73)	92.00	0.00	(238.00)	0.00	(421,530.84)
RELO GROUP, INC. CMN															
8876.T	(5,700)	JPY	1,851.000000	(3,491,250.00)	(10,550,700.00)		0.477000	ACT/365					0.00	0.00	(55,667.03)
JP3755200007	(1,900)	1.000000	1,841.231189	(3,471,224.36)	(10,495,017.78)	(55,682.22)	(25.000000)	1	21.45	15.19	92.00	0.00	0.00	0.00	(55,667.03)
RENESAS ELECTRONICS CMN															
6723.T	(41,800)	JPY	2,118.500000	(48,858,750.00)	(88,553,300.00)		0.477000	ACT/365					800,336.18	0.00	2,528,112.23
JP3164720009	(22,500)	1.000000	2,159.828501	(48,889,971.95)	(90,280,831.36)	1,727,531.36	(25.000000)	1	304.27	244.70	92.00	0.00	(49.47)	0.00	2,528,112.23
RESORTTRUST INC CMN															
4681.T	(25,100)	JPY	3,102.000000	(75,940,200.00)	(77,860,200.00)		0.477000	ACT/365					20,819.67	0.00	813,568.93
JP3974450003	(24,600)	1.000000	3,133.590130	(77,112,712.40)	(78,653,112.26)	792,912.26	(25.000000)	1	487.61	(163.01)	92.05	0.00	(1.86)	0.00	813,568.93

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
RINNAI CORP. CMN															
5947.T	(22,600)	JPY	3,418.000000	(74,414,400.00)	(77,246,800.00)		0.477000	ACT/365					44,521.62	0.00	(3,753,213.26)
JP3977400005	(22,200)	1.000000	3,249.976254	(72,087,351.89)	(73,449,463.35)	(3,797,336.65)	(25.000000)	1	432.39	(398.23)	92.04	0.00	(10.35)	0.00	(3,753,213.26)
ROHM CO LTD ORD CMN															
6963.T	(3,600)	JPY	1,529.000000	0.00	(5,504,400.00)		0.475981	ACT/365					768,221.93	0.00	778,018.95
JP3982800009	0	1.000000	1,531.733764	0.00	(5,514,241.55)	9,841.55	(25.000000)	0	0.00	(44.53)	-	0.00	(44.53)	0.00	778,018.95
RORZE CMN															
6323.T	(5,300)	JPY	1,732.000000	(9,288,000.00)	(9,179,600.00)		0.477000	ACT/365					(74,735.20)	0.00	(211,752.29)
JP3982200002	(5,400)	1.000000	1,706.153244	(9,140,755.81)	(9,042,612.19)	(136,987.81)	(25.000000)	1	55.84	(29.28)	92.00	0.00	(10.21)	0.00	(211,752.29)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,277.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(3,312.00)
JP3966800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(3,312.00)	0.00	0.00	(3,310.29)
RYOHIN KEIKAKU CMN															
7453.T	(900)	JPY	3,960.000000	0.00	(3,564,000.00)		0.475981	ACT/365					0.00	0.00	(831.62)
JP3976300008	0	1.000000	3,959.075977	0.00	(3,563,168.38)	(831.62)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(831.62)
SAKURA INTERNET INC. CMN															
3778.T	(400)	JPY	4,240.000000	0.00	(1,696,000.00)		0.475981	ACT/365					267,214.62	0.00	295,635.86
JP3317300006	0	1.000000	4,327.218712	0.00	(1,730,887.48)	34,887.48	(1,125.000000)	0	0.00	(6,466.24)	-	0.00	(6,466.24)	0.00	295,635.86
SANKYO CO., LTD.															
6417.T	(14,200)	JPY	2,105.000000	(28,877,250.00)	(29,891,000.00)		0.477000	ACT/365					0.00	0.00	14,604.00
JP3326410002	(13,900)	1.000000	2,106.030703	(29,272,477.14)	(29,905,635.98)	14,635.98	(25.000000)	1	184.76	(31.98)	92.00	0.00	0.00	0.00	14,604.00
SANRIO CO LTD															
8136.T	(4,400)	JPY	5,516.000000	(6,610,800.00)	(24,270,400.00)		0.477000	ACT/365					2,534,363.96	0.00	2,559,637.45
JP3343200006	(1,200)	1.000000	5,521.782904	(6,596,995.28)	(24,295,844.78)	25,444.78	(25.000000)	1	40.93	(171.28)	92.00	0.00	(177.58)	0.00	2,559,637.45
SAPPORO HOLDINGS CMN															
2501.T	0	JPY	7,145.000000	(2,700,000.00)	0.00		0.477000	ACT/365					2,110,764.05	0.00	2,024,701.97
JP3320800000	(400)	1.000000	0.000000	(3,327,200.00)	0.00	0.00	(25.000000)	1	24.99	49.92	92.00	(86,112.00)	49.92	0.00	2,024,746.34
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(41,300)	JPY	2,031.500000	(83,157,550.00)	(83,900,950.00)		0.477000	ACT/365					207,833.90	0.00	5,142,920.57
JP3323040000	(41,300)	1.000000	2,151.000000	(88,836,300.00)	(88,836,300.00)	4,935,350.00	(25.000000)	1	591.38	(263.33)	92.06	0.00	(32.76)	0.00	5,142,920.57
SBI HOLDINGS, INC. CMN															
8473.T	(3,700)	JPY	4,151.000000	(16,654,200.00)	(15,358,700.00)		0.477000	ACT/365					212,902.81	0.00	(277,964.47)
JP3436120004	(4,100)	1.000000	4,018.333386	(16,481,768.62)	(14,867,833.53)	(490,866.47)	(25.000000)	1	101.32	(0.81)	92.00	0.00	(31.48)	0.00	(277,964.47)
SBI SUMISHIN NET BANK CMN															
7163.T	(6,500)	JPY	3,925.000000	(25,155,000.00)	(25,512,500.00)		0.477000	ACT/365					(30,797.60)	0.00	(582,919.47)
JP3400650002	(6,500)	1.000000	3,840.086156	(24,949,585.36)	(24,960,560.01)	(551,939.99)	(25.000000)	1	153.76	(181.88)	92.00	0.00	(23.99)	0.00	(582,919.47)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SCREEN HOLDINGS CMN															
7735.T	(3,200)	JPY	10,700.000000	(41,058,000.00)	(34,240,000.00)		0.477000	ACT/365					(264,678.86)	0.00	515,082.14
JP3494600004	(3,600)	1.000000	10,943.663616	(39,088,334.09)	(35,019,723.57)	779,723.57	(25.000000)	1	229.61	37.43	92.00	0.00	(7.79)	0.00	515,082.14
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(3,500)	JPY	2,882.500000	(3,679,650.00)	(10,088,750.00)		0.477000	ACT/365					2,942,349.98	0.00	2,838,094.53
JP3419050004	(1,300)	1.000000	2,852.756317	(3,657,812.23)	(9,984,647.11)	(104,102.89)	(25.000000)	1	22.60	(152.55)	92.00	0.00	(163.41)	0.00	2,838,094.53
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,440.000000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
SEKISUI HOUSE, LTD. CMN															
1928.T	(18,600)	JPY	3,658.000000	(59,023,600.00)	(68,038,800.00)		0.477000	ACT/365					548,429.48	0.00	2,358,329.57
JP3420600003	(16,400)	1.000000	3,755.311634	(61,844,965.84)	(69,848,796.39)	1,809,996.39	(25.000000)	1	403.95	(96.30)	92.00	0.00	(56.40)	0.00	2,358,329.57
SEVEN & I HOLDINGS CMN															
3382.T	0	JPY	2,435.000000	(41,174,000.00)	0.00		0.477000	ACT/365					(221,114.45)	0.00	(221,322.35)
JP3422950000	(17,000)	1.000000	0.000000	(41,444,038.27)	0.00	0.00	(25.000000)	1	259.60	(207.91)	92.00	0.00	(24.42)	0.00	(221,322.35)
SG HOLDINGS CO., LTD. CMN															
9143.T	0	JPY	1,471.500000	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	(100)	JPY	21,935.000000	0.00	(2,193,500.00)		0.475981	ACT/365					182,194.91	0.00	143,821.24
JP3358000002	0	1.000000	21,693.589825	0.00	(2,169,358.98)	(24,141.02)	(25.000000)	1	0.00	(18.65)	-	(14,214.00)	(18.65)	0.00	143,828.57
SHIMIZU CORP CMN															
1803.T	(27,800)	JPY	1,333.500000	(28,263,600.00)	(37,071,300.00)		0.477000	ACT/365					0.00	0.00	(1,404,360.71)
JP3358800005	(21,600)	1.000000	1,282.983148	(27,477,113.88)	(35,666,931.50)	(1,404,368.50)	(25.000000)	1	165.50	7.78	92.00	0.00	0.00	0.00	(1,404,360.71)
SHINKO ELEC IND CO LTD CMN															
6967.T	(13,300)	JPY	5,868.000000	(67,263,500.00)	(78,044,400.00)		0.477000	ACT/365					(46,514.26)	0.00	(797,366.02)
JP3375800004	(11,500)	1.000000	5,811.569093	(66,719,993.36)	(77,293,868.93)	(750,531.07)	(25.000000)	1	411.22	(320.69)	92.00	0.00	(14.34)	0.00	(797,366.02)
SHISEIDO CO., LTD. CMN															
4911.T	(32,100)	JPY	2,643.000000	(82,848,000.00)	(84,840,300.00)		0.477000	ACT/365					2,048,616.15	0.00	5,404,029.27
JP3351600006	(32,000)	1.000000	2,769.449777	(88,639,854.70)	(88,899,337.83)	4,059,037.83	(25.000000)	1	590.94	175.29	92.00	(703,800.00)	(70.88)	0.00	5,404,391.91
SOFTBANK GROUP CORP. CMN															
9984.T	(500)	JPY	9,681.000000	(5,344,652.58)	(4,840,500.00)		0.477000	ACT/365					107,915.48	0.00	612,087.83
JP3436100006	(500)	1.000000	10,689.305150	(5,344,652.58)	(5,344,652.58)	504,152.58	(25.000000)	1	33.24	19.78	92.00	0.00	(13.46)	0.00	612,087.83
SOJITZ CORPORATION CMN															
2768.T	(7,500)	JPY	3,193.000000	(21,969,600.00)	(23,947,500.00)		0.477000	ACT/365					0.00	0.00	(152,131.37)
JP3663900003	(6,900)	1.000000	3,172.720151	(21,877,925.78)	(23,795,401.13)	(152,098.87)	(25.000000)	1	135.43	(32.50)	92.00	0.00	0.00	0.00	(152,131.37)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(4,700)	JPY	6,222.000000	(27,922,500.00)	(29,243,400.00)		0.477000	ACT/365					(110,726.35)	0.00	(418,721.61)
JP3164630000	(4,500)	1.000000	6,156.527112	(27,696,957.95)	(28,935,677.42)	(307,722.58)	(25.000000)	1	170.71	(272.69)	92.00	0.00	(109.89)	0.00	(418,721.61)
SUBARU CORPORATION CMN															
7270.T	(5,600)	JPY	2,701.500000	(8,149,500.00)	(15,128,400.00)		0.477000	ACT/365					47,278.04	0.00	(76,816.08)
JP3814800003	(3,000)	1.000000	2,679.334760	(7,991,330.53)	(15,004,274.66)	(124,125.34)	(25.000000)	1	48.62	31.22	92.00	0.00	(4.16)	0.00	(76,816.08)
SUMCO CMN															
3436.T	(24,200)	JPY	1,216.000000	(21,169,200.00)	(29,427,200.00)		0.477000	ACT/365					253,143.79	0.00	(644,585.90)
JP3322930003	(17,700)	1.000000	1,178.906561	(20,692,198.23)	(28,529,538.77)	(897,661.23)	(25.000000)	1	125.42	(68.45)	92.00	0.00	(42.28)	0.00	(644,585.90)
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	(7,000)	JPY	338.900000	0.00	(2,372,300.00)		0.475981	ACT/365					14,489.11	0.00	32,615.55
JP3401400001	0	1.000000	341.490659	0.00	(2,390,434.61)	18,134.61	(25.000000)	0	0.00	(8.18)	-	0.00	(8.18)	0.00	32,615.55
SUMITOMO CORPORATION CMN															
8053.T	(3,200)	JPY	3,320.000000	(8,543,600.00)	(10,624,000.00)		0.477000	ACT/365					41,079.86	0.00	325,338.43
JP3404600003	(2,600)	1.000000	3,408.834464	(8,912,800.00)	(10,908,270.29)	284,270.29	(25.000000)	1	57.96	(11.72)	92.00	0.00	(6.25)	0.00	325,338.43
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(64,400)	JPY	570.000000	(31,737,600.00)	(36,708,000.00)		0.477000	ACT/365					0.00	0.00	(446,017.14)
JP3495000006	(57,600)	1.000000	563.075852	(32,303,642.16)	(36,262,084.84)	(445,915.16)	(25.000000)	1	204.78	(101.99)	92.00	0.00	0.00	0.00	(446,017.14)
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
5802.T	(5,300)	JPY	2,856.500000	(6,332,138.38)	(15,139,450.00)		0.477000	ACT/365					0.00	0.00	741,007.09
JP3407400005	(2,100)	1.000000	2,996.305227	(6,332,138.38)	(15,880,417.71)	740,967.71	(25.000000)	1	39.38	39.38	100.00	0.00	0.00	0.00	741,007.09
SUMITOMO FORESTRY CO LTD CMN															
1911.T	(9,500)	JPY	5,334.000000	(68,125,200.00)	(50,673,000.00)		0.477000	ACT/365					(624,042.89)	0.00	(605,011.65)
JP3409800004	(13,200)	1.000000	5,335.983426	(69,650,272.43)	(50,691,842.55)	18,842.55	(25.000000)	1	443.61	188.70	92.00	0.00	(13.60)	0.00	(605,011.65)
SUMITOMO METAL MNG CMN															
5713.T	0	JPY	3,635.000000	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	3,808.000000	0.00	0.00		0.000000	ACT/365					2,603,475.48	0.00	2,603,314.92
JP3890350006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(160.55)	92.00	0.00	(160.55)	0.00	2,603,314.92
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,788.000000	0.00	0.00		0.000000	ACT/365					157,893.06	0.00	157,841.74
JP3892100003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(51.33)	92.00	0.00	(51.33)	0.00	157,841.74
SUMITOMO REALTY & DEV CO LTD CMN															
8830.T	(200)	JPY	5,132.000000	0.00	(1,026,400.00)		0.475981	ACT/365					0.00	0.00	2,033.15
JP3409000001	0	1.000000	5,142.165738	0.00	(1,028,433.15)	2,033.15	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	2,033.15

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUNTORY BEVERAGE & FOOD CMN															
2587.T	0	JPY	4,840.000000	0.00	0.00		0.000000	ACT/365					26,890.90	0.00	26,876.52
JP3336560002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(14.38)	92.00	0.00	(14.38)	0.00	26,876.52
SUNWELS CMN															
9229.T	0	JPY	626.000000	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	0	0.00	(8,947.66)	92.00	0.00	(8,947.66)	0.00	844,978.81
SUZUKI MOTOR CORP CMN															
7269.T	(3,600)	JPY	1,869.500000	0.00	(6,730,200.00)		0.475981	ACT/365					0.00	0.00	17,211.39
JP3397200001	0	1.000000	1,874.280942	0.00	(6,747,411.39)	17,211.39	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	17,211.39
SYSMEX CORP CMN															
6869.T	0	JPY	3,009.000000	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	(23,600)	JPY	3,987.000000	(91,055,400.00)	(94,093,200.00)		0.477000	ACT/365					514,730.95	0.00	(8,925,806.05)
JP3449020001	(23,700)	1.000000	3,587.000000	(85,011,900.00)	(84,653,200.00)	(9,440,000.00)	(25.000000)	1	487.31	(537.01)	92.10	0.00	(64.80)	0.00	(8,925,806.05)
TAISEI CORPORATION CMN															
1801.T	0	JPY	6,495.000000	0.00	0.00		0.000000	ACT/365					92,579.97	0.00	92,522.92
JP3443600006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(57.05)	92.00	0.00	(57.05)	0.00	92,522.92
TAIYO YUDEN CMN															
6976.T	(14,900)	JPY	2,277.500000	(35,662,550.00)	(33,934,750.00)		0.477000	ACT/365					(18,784.66)	0.00	(151,760.82)
JP3452000007	(15,700)	1.000000	2,268.591789	(35,617,217.65)	(33,802,017.65)	(132,732.35)	(25.000000)	1	221.20	(243.81)	92.00	0.00	(47.32)	0.00	(151,760.82)
TAKASHIMAYA CO LTD CMN															
8233.T	(2,800)	JPY	1,256.500000	(3,095,000.00)	(3,518,200.00)		0.477000	ACT/365					113,828.78	0.00	130,931.99
JP3456000003	(2,500)	1.000000	1,262.616287	(3,160,000.00)	(3,535,325.60)	17,125.60	(25.000000)	1	20.10	(22.39)	92.00	0.00	(14.32)	0.00	130,931.99
TAZMO CO., LTD. CMN															
6266.T	0	JPY	2,088.000000	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	0	0.00	(6,315.78)	92.00	0.00	(6,315.78)	0.00	9,973.99
TDK CORP CMN															
6762.T	0	JPY	1,909.500000	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	(25,100)	JPY	1,336.500000	(13,539,350.00)	(33,546,150.00)		0.477000	ACT/365					107,156.95	0.00	(118,238.72)
JP3544000007	(10,300)	1.000000	1,327.522057	(13,593,785.97)	(33,320,803.64)	(225,346.36)	(25.000000)	1	84.92	(49.31)	92.00	0.00	(16.44)	0.00	(118,238.72)
TERUMO CORP CMN															
4543.T	(4,800)	JPY	3,056.000000	(903,441.27)	(14,668,800.00)		0.477000	ACT/365					544,011.37	0.00	659,520.73
JP3546800008	(300)	1.000000	0.000000	(903,441.27)	(14,784,338.96)	115,538.96	(25.000000)	1	5.62	(29.61)	92.00	0.00	(29.61)	0.00	659,520.73

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
THK CMN															
6481.T	0	JPY	3,789.000000	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	(16,714.12)
TOHO GAS CO., LTD. CMN															
9533.T	(4,600)	JPY	3,870.000000	(10,111,400.00)	(17,802,000.00)		0.477000	ACT/365					0.00	0.00	434,403.39
JP3600200004	(2,600)	1.000000	3,964.430513	(10,473,984.95)	(18,236,380.36)	434,380.36	(25.000000)	1	67.62	23.03	92.00	0.00	0.00	0.00	434,403.39
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(23,700)	JPY	1,133.000000	(21,625,650.00)	(26,852,100.00)		0.477000	ACT/365					260,685.69	0.00	861,344.79
JP3605400005	(19,300)	1.000000	1,158.344126	(22,488,428.49)	(27,452,755.79)	600,655.79	(25.000000)	1	145.77	3.31	92.00	0.00	(13.86)	0.00	861,344.79
TOKYO ELECTRON LTD CMN															
8035.T	0	JPY	25,805.000000	0.00	0.00		0.000000	ACT/365					503,377.91	0.00	503,220.77
JP3571400005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(157.13)	92.00	0.00	(157.13)	0.00	503,220.77
TOKYO GAS CMN															
9531.T	(2,400)	JPY	4,096.000000	(8,302,000.00)	(9,830,400.00)		0.477000	ACT/365					0.00	0.00	160,569.75
JP3573000001	(2,000)	1.000000	4,162.896061	(8,348,257.33)	(9,990,950.55)	160,550.55	(25.000000)	1	52.24	19.20	92.00	0.00	0.00	0.00	160,569.75
TOKYO KEIKI INC. CMN															
7721.T	(1,600)	JPY	3,170.000000	(3,350,000.00)	(5,072,000.00)		0.477000	ACT/365					23,980.50	0.00	96,734.68
JP3624000000	(1,000)	1.000000	3,215.659439	(3,211,680.78)	(5,145,055.10)	73,055.10	(40.000000)	1	5.26	(300.93)	92.00	0.00	(22.38)	0.00	96,734.68
TOKYO SEIMITSU CMN															
7729.T	(100)	JPY	7,537.000000	0.00	(753,700.00)		0.475981	ACT/365					0.00	0.00	20,849.65
JP3580200008	0	1.000000	7,745.496510	0.00	(774,549.65)	20,849.65	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	20,849.65
TOPCON CMN															
7732.T	(2,300)	JPY	2,945.000000	(6,758,550.00)	(6,773,500.00)		0.477000	ACT/365					48,991.96	0.00	(196,022.77)
JP3630400004	(2,300)	1.000000	2,838.500000	(6,528,550.00)	(6,528,550.00)	(244,950.00)	(25.000000)	1	39.03	(64.73)	92.00	0.00	(40.34)	0.00	(196,022.77)
TOPPAN PRINTING CO LTD CMN															
7911.T	(1,200)	JPY	4,433.000000	(1,338,013.02)	(5,319,600.00)		0.477000	ACT/365					(167,446.89)	0.00	(139,662.21)
JP3629000005	(300)	1.000000	4,456.210328	(1,338,013.02)	(5,347,452.39)	27,852.39	(25.000000)	1	8.32	(67.71)	92.00	0.00	(76.03)	0.00	(139,662.21)
TOWA CORP CMN															
6315.T	(5,000)	JPY	1,986.000000	(10,605,000.00)	(9,930,000.00)		0.477000	ACT/365					(92,583.25)	0.00	(1,340,765.09)
JP3555700008	(5,000)	1.000000	1,736.425220	(8,682,126.10)	(8,682,126.10)	(1,247,873.90)	(25.000000)	1	40.83	(307.94)	92.00	0.00	(26.32)	0.00	(1,340,765.09)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(36,400)	JPY	2,376.000000	(81,863,000.00)	(86,486,400.00)		0.477000	ACT/365					29,407.80	0.00	142,487.79
JP3613400005	(35,500)	1.000000	2,379.108269	(84,493,627.88)	(86,599,540.98)	113,140.98	(25.000000)	1	543.50	(61.00)	92.00	0.00	(6.56)	0.00	142,487.79
TOYOTA INDUSTRIES CMN															
6201.T	(1,800)	JPY	13,265.000000	0.00	(23,877,000.00)		0.475981	ACT/365					6,788,472.06	0.00	6,655,932.84
JP3634600005	0	1.000000	13,191.920247	0.00	(23,745,456.45)	(131,543.55)	(25.000000)	0	0.00	(995.67)	92.00	0.00	(995.67)	0.00	6,655,932.84

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(19,800)	JPY	1,869.000000	(35,578,200.00)	(37,006,200.00)		0.477000	ACT/365					4,588.38	0.00	(631,785.03)
JP3802680003	(19,700)	1.000000	1,842.728165	(36,300,829.70)	(36,486,017.66)	(520,182.34)	(614.213100)	1	(5,512.62)	(116,191.07)	92.00	0.00	(627.71)	0.00	(631,785.03)
TSURUHA HOLDINGS CMN															
3391.T	(1,400)	JPY	9,358.000000	(7,089,600.00)	(13,101,200.00)		0.477000	ACT/365					0.00	0.00	(712,236.10)
JP3536150000	(800)	1.000000	8,849.281902	(6,887,252.30)	(12,388,994.66)	(712,205.34)	(25.000000)	1	41.45	(30.77)	92.00	0.00	0.00	0.00	(712,236.10)
UBE INDUSTRIES LTD CMN															
4208.T	(6,700)	JPY	2,353.000000	(15,177,500.00)	(15,765,100.00)		0.477000	ACT/365					0.00	0.00	27,934.36
JP3158800007	(6,500)	1.000000	2,357.171453	(15,323,779.24)	(15,793,048.74)	27,948.74	(25.000000)	1	96.30	(14.38)	92.00	0.00	0.00	0.00	27,934.36
ULVAC, INC. CMN															
6728.T	(2,100)	JPY	6,078.000000	(12,177,100.00)	(12,763,800.00)		0.477000	ACT/365					0.00	0.00	279,969.21
JP3126190002	(1,900)	1.000000	6,211.348889	(11,814,912.55)	(13,043,832.67)	280,032.67	(25.000000)	1	71.00	(63.45)	92.00	0.00	0.00	0.00	279,969.21
UNICHARM CMN															
8113.T	(32,100)	JPY	1,232.000000	(38,525,700.00)	(39,547,200.00)		0.477000	ACT/365					450,995.18	0.00	1,269,980.29
JP3951600000	(31,800)	1.000000	1,263.816696	(40,510,383.81)	(40,568,515.96)	1,021,315.96	(25.000000)	1	265.54	69.15	92.00	(202,400.00)	2.67	0.00	1,270,045.60
WELCIA HOLDINGS CMN															
3141.T	(4,500)	JPY	2,237.000000	(9,978,750.00)	(10,066,500.00)		0.477000	ACT/365					0.00	0.00	(592,690.39)
JP3274280001	(4,500)	1.000000	2,105.303167	(9,473,864.25)	(9,473,864.25)	(592,635.75)	(25.000000)	1	55.46	(54.64)	92.00	0.00	0.00	0.00	(592,690.39)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,630.000000	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	(54,300)	JPY	1,081.000000	(55,835,950.00)	(58,698,300.00)		0.477000	ACT/365					28,272.47	0.00	2,478,738.01
JP3942600002	(52,900)	1.000000	1,126.127298	(59,630,660.95)	(61,148,712.27)	2,450,412.27	(25.000000)	1	396.84	53.27	92.00	0.00	(1.74)	0.00	2,478,738.01
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(43,600)	JPY	4,537.000000	(199,644,400.00)	(197,813,200.00)		0.477000	ACT/365					(317,076.63)	0.00	(10,052,399.49)
JP3932000007	(43,600)	1.000000	4,313.734945	(188,078,843.61)	(188,078,843.61)	(9,734,356.39)	(25.000000)	1	1,090.48	(966.47)	92.00	0.00	(446.14)	0.00	(10,052,399.49)
YOKOHAMA RUBBER CMN															
5101.T	(300)	JPY	3,359.000000	0.00	(1,007,700.00)		0.475981	ACT/365					0.00	0.00	834.44
JP3955800002	0	1.000000	3,361.781470	0.00	(1,008,534.44)	834.44	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	834.44

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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.)															
Short (Cont.)															
ZENSHO HOLDINGS CO., LTD. CMN															
7550.T	(100)	JPY	8,614.000000	0.00	(861,400.00)		0.475981	ACT/365					8,990.25	0.00	15,532.22
JP3429300001	0	1.000000	8,679.435800	0.00	(867,943.58)	6,543.58	(25.000000)	1	0.00	(1.60)	100.00	0.00	(1.60)	0.00	15,532.22
TOTAL Short				(4,924,092,023.11)	(5,629,385,630.00)								82,604,631.96	(12,880.00)	24,546,846.39
				(4,924,531,061.16)	(5,579,898,439.06)	(49,487,190.94)			(6,196.57)	(878,516.65)		(7,692,077.99)	(165,767.83)	0.00	24,550,383.49
TOTAL JPY				(463,795,925.19)	(658,880,980.00)								111,740,144.54	(12,880.00)	76,393,545.50
				(428,002,755.84)	(627,867,971.96)	(31,013,008.04)			(95,509.40)	(2,067,253.02)		(2,266,337.99)	(482,304.89)	0.00	76,394,286.99
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(171,394)	NZD	11.620000	(1,937,810.00)	(1,991,598.28)		4.250000	ACT/365					3,848.69	0.00	153,757.12
NZIFTE0003S3	(164,920)	1.000000	12.466900	(2,061,142.41)	(2,136,751.79)	145,153.51	(35.000000)	4	221.41	4,754.92	100.00	0.00	100.41	0.00	153,757.12
SPARK NEW ZEALAND LIMITED CMN															
SPK.NZ	(5,151)	NZD	2.890000	0.00	(14,886.39)		4.244319	ACT/365					117.61	0.00	361.84
NZTELE0001S4	0	1.000000	2.937128	0.00	(15,129.15)	242.76	(35.000000)	1	0.00	1.48	100.00	0.00	1.48	0.00	361.84
TOTAL Short				(1,937,810.00)	(2,006,484.67)								3,966.30	0.00	154,118.96
				(2,061,142.41)	(2,151,880.93)	145,396.26			221.41	4,756.40		0.00	101.89	0.00	154,118.96
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,500	SGD	6.760000	472,350.00	476,580.00		3.074300	ACT/365					0.00	0.00	(6,627.11)
SG1U68934629	70,500	1.000000	6.840085	482,225.98	482,225.98	(5,645.98)	20.000000	1	(43.20)	(981.13)	100.00	0.00	0.00	0.00	(6,627.11)
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	107,200	SGD	12.230000	1,370,745.00	1,311,056.00		3.074300	ACT/365					(1,045.06)	0.00	(58,572.77)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,365,728.00	(54,672.00)	20.000000	1	(125.65)	(2,855.71)	100.00	0.00	(75.22)	0.00	(58,572.77)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.200000	164,208.00	168,960.00		3.074300	ACT/365					0.00	0.00	6,004.06
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	6,336.00	20.000000	1	(14.60)	(331.94)	100.00	0.00	0.00	0.00	6,004.06
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	37.020000	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

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066831553 (Cont.)															
SGD (Cont.)															
Long (Cont.)															
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	0	SGD	3.050000	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				2,007,303.00	1,956,596.00								36,975.29	0.00	(22,223.32)
				2,047,523.98	2,010,577.98	(53,981.98)			(183.46)	(5,216.63)		0.00	(1,123.08)	0.00	(22,223.32)
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(148,100)	SGD	0.735000	(108,853.50)	(108,853.50)		3.074300	ACT/365					0.00	0.00	3,120.41
SGXE21576413	(148,100)	1.000000	0.755364	(111,869.38)	(111,869.38)	3,015.88	(20.000000)	1	8.83	104.53	100.00	0.00	0.00	0.00	3,120.41
SATS LTD CMN															
SATS.SI	(174,200)	SGD	3.420000	(566,368.00)	(595,764.00)		3.074300	ACT/365					0.00	0.00	36,310.22
SG1I52882764	(160,900)	1.000000	3.622579	(585,547.97)	(631,053.35)	35,289.35	(20.000000)	1	46.22	1,020.87	100.00	0.00	0.00	0.00	36,310.22
SEATRIUM LIMITED CMN															
SEAT.SI	(258,600)	SGD	2.220000	(572,982.00)	(574,092.00)		3.074300	ACT/365					0.00	0.00	(23,256.66)
SGXE34184239	(258,100)	1.000000	2.128068	(549,202.04)	(550,318.51)	(23,773.49)	(113.705900)	1	28.41	516.83	100.00	0.00	0.00	0.00	(23,256.66)
TOTAL Short				(1,248,203.50)	(1,278,709.50)								0.00	0.00	16,173.98
				(1,246,619.39)	(1,293,241.24)	14,531.74			83.45	1,642.24		0.00	0.00	0.00	16,173.98
TOTAL SGD				759,099.50	677,886.50								36,975.29	0.00	(6,049.34)
				800,904.59	717,336.74	(39,450.24)			(100.01)	(3,574.39)		0.00	(1,123.08)	0.00	(6,049.34)
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	0	CNY	2.043306	0.00	0.00		0.000000	ACT/360					135.04	0.00	94.64
CNE1000010N2	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(40.40)	90.00	0.00	(40.40)	0.00	94.64
ABB INDIA LIMITED CMN															
ABB.NS	2,005	INR	70.430166	5,941.39	141,212.48		4.330000	ACT/360					219.78	0.00	(697.22)
INE117A01022	83	86.373501	70.836245	6,109.85	142,026.67	(814.19)	75.000000	1	(0.86)	(102.81)	78.16	0.00	(99.37)	0.00	(697.22)
ADAMA LTD CMN CLASS A SERIES NORTHBOUND															
000553.ZK	9,800	CNY	0.776374	7,718.23	7,608.46		4.330000	ACT/360					(109.77)	0.00	(110.80)
CNE0000004V0	9,800	7.277422	0.776873	7,718.23	7,613.36	0.00	50.000000	1	(1.04)	(1.04)	90.00	0.00	0.00	0.00	(110.80)
ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR CMN															
ADVANC_n.BK	1,400	THB	8.497409	0.00	11,896.37		4.320971	ACT/360					0.00	0.00	(56.40)
TH0268010R11	0	33.775000	8.537695	0.00	11,952.77	(56.40)	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(56.40)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	346,400	CNY	2.696010	884,740.90	933,897.75		4.330000	ACT/360					(100,041.84)	0.00	(102,633.02)
CNE0000000RM5	322,300	7.277422	2.697742	968,176.98	934,497.83	0.00	50.000000	1	(128.74)	(2,591.18)	90.00	0.00	0.00	0.00	(102,633.02)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	76,500	CNY	1.027837	70,817.44	78,629.49		4.330000	ACT/360					(3,883.70)	0.00	(4,114.74)
CNE000001NN0	67,800	7.277422	1.028497	73,237.76	78,680.02	0.00	50.000000	1	(9.79)	(231.04)	90.00	0.00	(15.59)	0.00	(4,114.74)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	12,700	CNY	1.174867	20,892.97	14,920.81		4.330000	ACT/360					(1,615.62)	0.00	(1,709.54)
CNE000001FB1	18,100	7.277422	1.175621	21,661.58	14,930.39	0.00	50.000000	1	(2.90)	(93.92)	90.00	0.00	(62.71)	0.00	(1,709.54)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.860903	42,975.67	42,055.28		4.330000	ACT/360					(3,714.73)	0.00	(3,849.18)
CNE1000034D3	14,700	7.277422	2.862741	45,770.01	42,082.29	0.00	50.000000	1	(6.10)	(134.45)	90.00	0.00	0.00	0.00	(3,849.18)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.518395	0.00	0.00		0.000000	ACT/360					33.60	0.00	33.60
CNE000000X61	0	7.277422	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	0.795611	98,341.27	100,008.35		4.330000	ACT/360					6,969.54	0.00	6,695.12
CNE100000B57	125,700	7.277422	0.796123	93,038.82	100,072.66	0.00	50.000000	1	(12.56)	(274.42)	90.00	0.00	0.00	0.00	6,695.12
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	0	CNY	1.933377	0.00	0.00		0.000000	ACT/360					215.75	0.00	202.09
CNE000000XP6	0	7.277422	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	18,519	CNY	14.911874	98,216.40	276,152.99		4.330000	ACT/360					18,511.44	0.00	18,186.81
CNE1000047B9	6,619	7.277422	14.921453	89,318.19	276,330.39	0.00	50.000000	1	(12.11)	(324.63)	90.00	0.00	(88.73)	0.00	18,186.81
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	29,400	CNY	1.147384	31,475.14	33,733.10		4.330000	ACT/360					(562.19)	0.00	(621.39)
CNE000000784	29,400	7.277422	1.148121	34,262.99	33,754.76	0.00	50.000000	1	(4.56)	(59.20)	90.00	0.00	(0.07)	0.00	(621.39)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.811206	79,311.82	76,979.29		4.330000	ACT/360					(14,831.02)	0.00	(15,265.34)
TW0003019006	16,000	32.840000	4.820012	91,951.22	77,120.19	(140.90)	30.000000	1	(11.72)	(293.42)	90.00	0.00	0.00	0.00	(15,265.34)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	4,800	CNY	5.563783	40,485.06	26,706.16		4.330000	ACT/360					6,108.09	0.00	5,946.25
CNE100003GF5	7,400	7.277422	5.567358	36,865.09	26,723.32	0.00	50.000000	1	(5.00)	(161.84)	90.00	0.00	(108.64)	0.00	5,946.25
AXIS BANK LTD CMN															
AXBK.NS	13,113	INR	10.976746	144,091.39	143,938.07		4.330000	ACT/360					0.00	0.00	(1,245.17)
INE238A01034	13,113	86.373501	11.065734	145,104.97	145,104.97	(1,166.90)	75.000000	1	(20.45)	(78.28)	78.16	0.00	0.00	0.00	(1,245.17)
BANK OF BARODA CMN															
BOB.NS	0	INR	2.542678	0.00	0.00		0.000000	ACT/360					(10,178.49)	0.00	(10,405.91)
INE028A01039	0	86.373501	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	0	CNY	2.322251	0.00	0.00		0.000000	ACT/360					338.76	0.00	338.76
CNE100001Z90	0	7.277422	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	0.967376	0.00	0.00		0.000000	ACT/360					64.58	0.00	64.58
CNE100002GG5	0	7.277422	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	54,300	CNY	12.325793	657,526.28	669,290.58		4.330000	ACT/360					(27,460.64)	0.00	(29,148.19)
CNE000001QQ6	50,300	7.277422	12.333711	646,106.32	669,720.51	0.00	50.000000	1	(86.84)	(1,687.55)	90.00	0.00	0.00	0.00	(29,148.19)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	17.313823	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.277422	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	0.669193	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5.34)
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
688111.SH	91	CNY	43.147147	372,503.49	3,926.39		4.330000	ACT/360					60,756.34	0.00	58,779.77
CNE100003PM2	9,791	7.277422	43.174865	355,047.21	3,928.91	0.00	50.000000	1	(47.88)	(1,976.56)	90.00	0.00	(2,442.50)	0.00	58,779.77
BEIJING LANXUN TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	1.069060	0.00	0.00		0.000000	ACT/360					101.47	0.00	101.47
CNE100000GX4	0	7.277422	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	4.298225	205,800.07	213,191.98		4.330000	ACT/360					10,602.69	0.00	9,975.91
CNE000000QS4	49,600	7.277422	4.300987	205,303.53	213,328.96	0.00	50.000000	1	(27.55)	(626.78)	90.00	0.00	(19.79)	0.00	9,975.91
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002271.ZK	29,600	CNY	1.684663	49,524.62	49,866.01		4.330000	ACT/360					(189.89)	0.00	(216.75)
CNE100000CS3	29,600	7.277422	1.685745	50,055.90	49,898.05	0.00	50.000000	1	(6.71)	(26.86)	90.00	0.00	0.00	0.00	(216.75)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	185,500	CNY	2.241178	409,762.04	415,738.57		4.330000	ACT/360					(9,144.02)	0.00	(10,285.26)
CNE100000YL2	185,200	7.277422	2.242618	424,209.42	416,005.64	0.00	50.000000	1	(56.71)	(1,141.24)	90.00	0.00	0.00	0.00	(10,285.26)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	155,700	CNY	1.904521	334,851.93	296,533.85		4.330000	ACT/360					(14,143.59)	0.00	(15,322.91)
CNE100001S16	157,600	7.277422	1.905744	314,007.60	296,724.34	0.00	50.000000	1	(42.42)	(1,179.32)	90.00	0.00	(272.95)	0.00	(15,322.91)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	2.954343	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.277422	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)

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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688621.SH	3,000	CNY	4.791532	8,484.93	14,374.60		4.330000	ACT/360					102.79	0.00	101.65
CNE100005139	1,800	7.277422	4.794610	8,484.93	14,383.83	0.00	50.000000	1	(1.14)	(1.14)	90.00	0.00	0.00	0.00	101.65
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	0	CNY	0.652704	12,924.68	0.00		4.330000	ACT/360					(943.28)	0.00	(989.27)
CNE000000Y52	19,700	7.277422	0.000000	13,720.34	0.00	0.00	50.000000	1	(1.83)	(45.99)	90.00	0.00	(62.18)	0.00	(989.27)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	30,900	CNY	1.451063	40,795.81	44,837.86		4.330000	ACT/360					659.19	0.00	584.13
CNE000001261	28,200	7.277422	1.451995	40,231.74	44,866.65	0.00	50.000000	1	(5.41)	(75.06)	90.00	0.00	0.00	0.00	584.13
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.044336	0.00	0.00		0.000000	ACT/360					3,270.89	0.00	3,197.66
INE263A01024	0	86.373501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(73.24)	78.16	0.00	(73.24)	0.00	3,197.66
BHARAT HEAVY ELECTRICALS LTD CMN															
BHEL.NS	0	INR	2.252311	0.00	0.00		0.000000	ACT/360					1,486.15	0.00	1,478.20
INE257A01026	0	86.373501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.95)	78.16	0.00	(7.95)	0.00	1,478.20
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	0	INR	3.025233	0.00	0.00		0.000000	ACT/360					(444.18)	0.00	(544.43)
INE029A01011	0	86.373501	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	1.119902	8,528.84	8,623.25		4.330000	ACT/360					(356.77)	0.00	(383.16)
CNE000001C99	7,700	7.277422	1.120621	8,980.02	8,628.78	0.00	50.000000	1	(1.20)	(26.39)	90.00	0.00	0.00	0.00	(383.16)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.667550	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.277422	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	1.834441	0.00	0.00		0.000000	ACT/360					(33,346.32)	0.00	(33,840.85)
CNE0000012Q3	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	1.545877	70,008.44	69,409.88		4.330000	ACT/360					(4,476.12)	0.00	(4,693.25)
CNE100000Y84	44,900	7.277422	1.546870	73,886.00	69,454.46	0.00	50.000000	1	(9.86)	(217.13)	90.00	0.00	0.00	0.00	(4,693.25)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	37.719401	0.00	0.00		0.000000	ACT/360					18,093.87	0.00	16,933.86
CNE100001526	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	0.909663	15,242.63	15,100.40		4.330000	ACT/360					(894.39)	0.00	(940.44)
CNE100005295	16,600	7.277422	0.910247	15,994.79	15,110.10	0.00	50.000000	1	(2.14)	(46.06)	90.00	0.00	0.00	0.00	(940.44)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CANARA BANK CMN															
CNBK.NS	0	INR	1.064331	0.00	0.00		0.000000	ACT/360					1,333.85	0.00	1,325.16
INE476A01022	0	86.373501	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	566,600	CNY	0.928900	479,736.67	526,314.95		4.330000	ACT/360					2,545.06	0.00	1,285.97
CNE100000M39	525,600	7.277422	0.929497	485,638.71	526,653.00	0.00	50.000000	1	(65.07)	(1,259.09)	90.00	0.00	0.00	0.00	1,285.97
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.034105	633,484.87	648,879.42		4.330000	ACT/360					(14,191.99)	0.00	(17,511.58)
TW0002882008	319,000	32.840000	2.037828	664,259.12	650,067.13	(1,187.72)	30.000000	1	(85.17)	(2,131.87)	90.00	0.00	0.00	0.00	(17,511.58)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.413608	119,411.27	119,946.32		4.330000	ACT/360					(3,805.40)	0.00	(4,155.61)
CNE100001T15	290,000	7.277422	0.413874	123,751.72	120,023.46	0.00	50.000000	1	(16.54)	(350.22)	90.00	0.00	0.00	0.00	(4,155.61)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.546897	213,862.95	211,977.26		4.330000	ACT/360					(16,679.90)	0.00	(17,350.09)
CNE100002FF9	387,600	7.277422	0.547248	228,657.17	212,113.32	0.00	50.000000	1	(30.47)	(670.19)	90.00	0.00	0.00	0.00	(17,350.09)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	258,500	CNY	0.507048	157,283.57	131,071.83		4.330000	ACT/360					(5,643.43)	0.00	(6,071.54)
CNE100003N43	319,200	7.277422	0.507373	167,447.57	131,155.92	0.00	50.000000	1	(22.32)	(428.11)	90.00	0.00	(137.97)	0.00	(6,071.54)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.747206	123,585.36	122,158.92		4.330000	ACT/360					(7,789.67)	1,199.20	(6,968.47)
CNE1000010Q5	32,600	7.277422	3.749613	129,948.59	122,237.38	0.00	50.000000	1	(17.35)	(378.00)	90.00	1,199.20	0.00	0.00	(6,970.05)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	3,000	CNY	4.879475	17,358.27	14,638.43		4.330000	ACT/360					(4,963.28)	0.00	(5,078.35)
CNE100001T56	3,600	7.277422	4.882610	17,963.79	14,647.83	0.00	50.000000	1	(2.40)	(115.08)	90.00	0.00	(82.10)	0.00	(5,078.35)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.873936	7,370.69	7,253.67		4.330000	ACT/360					(476.54)	0.00	(499.22)
CNE000000SH3	8,300	7.277422	0.874497	7,730.20	7,258.33	0.00	50.000000	1	(1.03)	(22.68)	90.00	0.00	0.00	0.00	(499.22)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.272783	91,407.19	89,774.92		4.330000	ACT/360					2,856.56	0.00	2,602.90
CNE100001JY4	39,500	7.277422	2.274243	86,918.36	89,832.60	0.00	50.000000	1	(11.72)	(253.67)	90.00	0.00	0.00	0.00	2,602.90
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.205451	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2.67
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	231,700	CNY	1.298537	294,225.03	300,870.97		4.330000	ACT/360					(13,322.11)	0.00	(14,205.42)
CNE100003Y73	232,500	7.277422	1.299371	315,073.38	301,064.26	0.00	50.000000	1	(41.98)	(883.31)	90.00	0.00	(9.07)	0.00	(14,205.42)

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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	75,200	CNY	0.711791	27,747.30	53,526.65		4.330000	ACT/360					(723.12)	0.00	(770.34)
CNE100001P27	38,000	7.277422	0.712248	27,079.25	53,561.05	0.00	50.000000	1	(3.64)	(47.21)	90.00	0.00	(3.69)	0.00	(770.34)
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.791717	228,918.36	231,181.49		4.330000	ACT/360					3,257.26	0.00	2,099.61
TW0002610003	292,000	32.840000	0.793167	228,347.50	231,604.76	(423.28)	30.000000	1	(29.37)	(734.37)	90.00	0.00	0.00	0.00	2,099.61
CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND															
601939.SH	19,300	CNY	1.173492	21,642.38	22,648.40		4.330000	ACT/360					598.58	0.00	577.89
CNE100000742	19,300	7.277422	1.174246	22,049.82	22,662.95	0.00	50.000000	1	(2.95)	(20.69)	90.00	0.00	0.00	0.00	577.89
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.978368	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.71)	90.00	0.00	(0.71)	0.00	(59.01)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002939.ZK	8,300	CNY	1.063563	8,863.06	8,827.58		4.330000	ACT/360					(466.81)	0.00	(494.09)
CNE100003GD0	8,300	7.277422	1.064247	9,294.39	8,833.25	0.00	50.000000	1	(1.24)	(27.27)	90.00	0.00	0.00	0.00	(494.09)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.284484	356,689.41	353,469.95		4.330000	ACT/360					(24,179.90)	0.00	(25,277.05)
CNE1000048J0	82,500	7.277422	4.287237	377,649.85	353,697.05	0.00	50.000000	1	(50.38)	(1,097.15)	90.00	0.00	0.00	0.00	(25,277.05)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	0	CNY	5.578899	159,593.04	0.00		4.330000	ACT/360					2,411.86	0.00	1,628.42
CNE000001Q93	29,700	7.277422	0.000000	157,623.78	0.00	0.00	50.000000	1	(21.18)	(783.44)	90.00	0.00	(963.00)	0.00	1,628.42
CHINA MERCHANTS BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600036.SH	82,800	CNY	5.585769	0.00	462,501.69		4.330165	ACT/360					3,128.78	0.00	3,128.78
CNE000001B33	0	7.277422	5.589358	0.00	462,798.84	0.00	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	3,128.78
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	304,500	CNY	2.485770	754,797.95	756,917.08		4.330000	ACT/360					(34,890.84)	0.00	(37,173.00)
CNE100000HK9	304,500	7.277422	2.487367	791,807.92	757,403.25	0.00	50.000000	1	(105.72)	(2,282.16)	90.00	0.00	0.00	0.00	(37,173.00)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	61,300	CNY	4.445255	386,092.18	272,494.16		4.330000	ACT/360					(22,037.01)	0.00	(23,301.23)
CNE1000008M8	89,900	7.277422	4.448111	415,892.46	272,669.20	0.00	50.000000	1	(55.39)	(1,264.23)	90.00	0.00	(668.11)	0.00	(23,301.23)
CHINA PETROLEUM & CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND															
600028.SH	268,300	CNY	0.835461	842,136.66	224,154.10		4.330000	ACT/360					(15,616.77)	0.00	(16,872.84)
CNE0000018G1	1,022,600	7.277422	0.835997	868,270.90	224,298.00	0.00	50.000000	1	(116.13)	(1,256.07)	90.00	0.00	(1,825.30)	0.00	(16,872.84)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	939,562	CNY	0.798360	723,389.32	750,108.38		4.330000	ACT/360					(29,744.00)	0.00	(31,781.56)
CNE100003MP2	926,262	7.277422	0.798873	769,192.80	750,590.71	0.00	50.000000	1	(102.56)	(2,037.56)	90.00	0.00	0.00	0.00	(31,781.56)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	808,700	CNY	0.850576	626,556.54	687,860.76		4.330000	ACT/360					(24,988.10)	0.00	(26,822.65)
CNE000001FG0	726,900	7.277422	0.851122	642,243.28	688,302.36	0.00	50.000000	1	(85.95)	(1,834.55)	90.00	0.00	0.00	0.00	(26,822.65)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	257,800	CNY	3.429786	867,510.30	884,198.83		4.330000	ACT/360					28,065.46	0.00	25,599.20
CNE000000YH1	258,400	7.277422	3.431989	858,216.18	884,766.76	0.00	50.000000	1	(115.27)	(2,466.26)	90.00	0.00	(53.88)	0.00	25,599.20
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	1.000354	48,625.08	48,217.07		4.330000	ACT/360					(1,742.37)	154.88	(1,734.16)
CNE100000KW8	48,200	7.277422	1.000997	49,959.44	48,248.06	0.00	50.000000	1	(6.68)	(146.66)	90.00	154.88	0.00	0.00	(1,734.36)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	89,000	CNY	3.971186	0.00	353,435.60		0.000000	ACT/360					(21,612.32)	0.00	(22,419.55)
CNE000001G87	0	7.277422	3.973738	0.00	353,662.68	0.00	50.000000	0	0.00	(807.23)	90.00	0.00	(807.23)	0.00	(22,419.55)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.359706	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(159.70)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
688595.SH	0	CNY	4.202037	0.00	0.00		0.000000	ACT/360					(12.51)	0.00	(12.51)
CNE1000042K1	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(12.51)
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	5,900	CNY	2.951595	17,637.44	17,414.41		4.330000	ACT/360					40.37	218.75	207.01
CNE100001VY9	5,900	7.277422	2.953491	17,363.13	17,425.60	0.00	50.000000	1	(2.33)	(52.11)	90.00	218.75	(0.83)	0.00	206.73
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	711,033	CNY	1.293040	915,082.67	919,394.33		4.330000	ACT/360					(82,952.71)	0.00	(85,631.01)
CNE000001GT1	711,533	7.277422	1.293871	1,001,779.72	919,984.98	0.00	50.000000	1	(133.20)	(2,678.30)	90.00	0.00	(35.96)	0.00	(85,631.01)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.833067	524,050.38	524,257.08		4.330000	ACT/360					(22,903.88)	0.00	(24,420.82)
CNE100000WX1	286,000	7.277422	1.834244	547,160.96	524,593.78	0.00	50.000000	1	(73.09)	(1,516.94)	90.00	0.00	0.00	0.00	(24,420.82)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	0	CNY	0.829964	0.00	0.00		0.000000	ACT/360					(355.87)	0.00	(393.12)
CNE100003NZ9	0	7.277422	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	1.919636	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.277422	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	3.310238	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.277422	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)

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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.)															
Long (Cont.)															
CHROMA ATE INC. CMN															
2360.TW	8,000	TWD	11.556029	91,025.56	92,448.23		4.330000	ACT/360					(7,138.65)	0.00	(7,627.08)
TW0002360005	8,000	32.840000	11.577181	99,756.10	92,617.45	(169.21)	30.000000	1	(12.76)	(319.21)	90.00	0.00	0.00	0.00	(7,627.08)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.268306	395,292.16	405,858.01		4.330000	ACT/360					10,289.71	0.00	9,121.80
CNE100004M35	320,000	7.277422	1.269121	395,482.56	406,118.72	0.00	50.000000	1	(53.06)	(1,167.91)	90.00	0.00	(2.27)	0.00	9,121.80
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	0	CNY	3.187942	0.00	0.00		0.000000	ACT/360					486.01	0.00	472.97
CNE0000013Q1	0	7.277422	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	3.700486	678,717.83	672,008.30		4.330000	ACT/360					(21,272.83)	0.00	(23,415.02)
CNE000001DB6	181,600	7.277422	3.702863	684,953.19	672,439.92	0.00	50.000000	1	(91.81)	(2,142.19)	90.00	0.00	(266.71)	0.00	(23,415.02)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.897296	430,589.70	432,406.83		4.330000	ACT/360					(16,802.25)	3,541.74	(14,550.97)
CNE000000MS3	481,900	7.277422	0.897872	449,209.08	432,684.52	0.00	50.000000	1	(60.01)	(1,290.46)	90.00	3,541.74	0.00	0.00	(14,555.65)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	11,696	INR	44.095121	536,120.07	515,736.54		4.330000	ACT/360					0.00	0.00	(83,011.12)
INE596I01012	11,284	86.373501	51.097089	579,274.16	597,631.55	(81,895.01)	75.000000	1	(80.84)	(1,116.11)	78.16	0.00	0.00	0.00	(83,011.12)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	22	CNY	35.314703	779.06	776.92		4.330000	ACT/360					22,501.12	3.36	21,820.29
CNE100003662	22	7.277422	35.337390	797.57	777.42	0.00	50.000000	1	(0.11)	(684.20)	90.00	3.36	(683.66)	0.00	21,820.28
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	0	CNY	1.960859	174,907.88	0.00		4.330000	ACT/360					3,356.84	0.00	3,051.47
CNE100000601	90,700	7.277422	0.000000	174,933.71	0.00	0.00	50.000000	1	(23.47)	(305.37)	90.00	0.00	(516.56)	0.00	3,051.47
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,897,800	CNY	1.022340	1,903,908.40	1,940,196.95		4.330000	ACT/360					(188,177.52)	0.00	(194,056.66)
CNE100000CP9	1,895,000	7.277422	1.022997	2,120,113.70	1,941,443.71	0.00	50.000000	1	(281.45)	(5,879.14)	90.00	0.00	(177.02)	0.00	(194,056.66)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.270389	15,228.63	15,043.79		4.330000	ACT/360					(362.95)	0.00	(404.72)
CNE1000031T5	4,600	7.277422	3.272490	15,406.74	15,053.45	0.00	50.000000	1	(2.06)	(41.77)	90.00	0.00	0.00	0.00	(404.72)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.391976	93,998.80	90,617.67		4.330000	ACT/360					115.78	0.00	(151.15)
CNE100004074	65,100	7.277422	1.392871	90,501.89	90,675.90	0.00	50.000000	1	(12.19)	(266.93)	90.00	0.00	0.00	0.00	(151.15)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.100664	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.277422	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)

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Fund: ALL
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Equity Synthetic Position & Valuation Summary AR=302321.19



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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.851401	31,877.25	34,257.00		4.330000	ACT/360					5,356.29	0.00	5,200.09
TW0005234009	5,000	32.840000	6.863941	28,963.42	34,319.71	(62.70)	30.000000	1	(3.75)	(93.50)	90.00	0.00	0.00	0.00	5,200.09
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.085862	258,669.11	0.00		4.330000	ACT/360					44,265.50	0.00	43,818.53
TH0528010R18	59,900	33.775000	0.000000	241,901.65	0.00	0.00	40.000000	1	(31.97)	(446.97)	90.00	0.00	(446.97)	0.00	43,818.53
DIXON TECHNOLOGIES (INDIA) LTD CMN															
DIXO.NS	68	INR	178.675171	25,638.40	12,149.91		4.330000	ACT/360					112.52	0.00	263.25
INE935N01020	142	86.373501	176.250612	25,027.59	11,985.04	164.87	75.000000	1	(3.54)	(14.14)	78.16	0.00	(7.37)	0.00	263.25
DLF LIMITED CMN															
DLF.NS	2,219	INR	8.149490	12,903.34	18,083.72		4.330000	ACT/360					7,211.50	0.00	6,666.92
INE271C01023	1,602	86.373501	8.281473	13,277.37	18,376.59	(292.87)	75.000000	1	(1.87)	(251.71)	78.16	0.00	(244.22)	0.00	6,666.92
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.720744	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.277422	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	3.436657	63,025.22	68,045.80		4.330000	ACT/360					1,065.74	0.00	917.83
CNE100004N75	18,200	7.277422	3.438864	61,319.57	68,089.51	0.00	50.000000	1	(8.25)	(147.91)	90.00	0.00	0.00	0.00	917.83
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.394059	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.277422	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
DR.REDDY'S LABORATORIES LTD CMN															
REDY.NS	2,577	INR	13.865943	0.00	35,732.53		4.330000	ACT/360					0.00	0.00	(374.98)
INE089A01031	0	86.373501	14.011454	0.00	36,107.52	(374.98)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(374.98)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.461036	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.277422	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	129,500	CNY	3.152215	488,945.60	408,211.86		4.330000	ACT/360					1,112.03	0.00	(277.10)
CNE100000MD4	150,500	7.277422	3.154240	463,603.85	408,474.08	0.00	50.000000	1	(62.55)	(1,389.13)	90.00	0.00	(614.40)	0.00	(277.10)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	333,400	CNY	1.378235	460,532.38	459,503.65		4.330000	ACT/360					(4,110.52)	0.00	(5,433.67)
CNE000001K32	333,200	7.277422	1.379121	462,133.66	459,798.94	0.00	50.000000	1	(61.98)	(1,323.14)	90.00	0.00	(73.94)	0.00	(5,433.67)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	70	CNY	33.411557	2,332.87	2,338.81		4.330000	ACT/360					2,736.81	0.00	2,721.68
CNE100005576	70	7.277422	33.433021	2,250.86	2,340.31	0.00	50.000000	1	(0.30)	(15.13)	90.00	0.00	(13.30)	0.00	2,721.68

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.198581	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.34)	90.00	0.00	(2.34)	0.00	(402.99)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	0	CNY	17.282219	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(68.89)
CNE100002615	0	7.277422	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	1.452497	658,692.38	663,791.11		4.330000	ACT/360					47,081.05	0.00	43,873.13
TW0002618006	457,000	32.840000	1.455156	617,925.24	665,006.29	(1,215.18)	30.000000	1	(79.81)	(1,992.74)	90.00	0.00	0.00	0.00	43,873.13
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	20,066	CNY	5.841354	0.00	117,212.61		4.330165	ACT/360					(949.46)	0.00	(949.46)
CNE100000GS4	0	7.277422	5.845107	0.00	117,287.92	0.00	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(949.46)
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	114,800	CNY	2.329121	271,016.74	267,383.15		4.330000	ACT/360					(13,923.59)	0.00	(14,744.84)
CNE100000FD8	114,800	7.277422	2.330618	281,030.28	267,554.95	0.00	50.000000	1	(37.57)	(821.25)	90.00	0.00	(10.27)	0.00	(14,744.84)
EVERGREEN MARINE CMN															
2603.TW	12,000	TWD	6.227162	73,027.88	74,725.94		4.330000	ACT/360					1,779.10	0.00	1,576.54
TW0002603008	12,000	32.840000	6.238560	73,083.62	74,862.72	(136.78)	30.000000	1	(9.40)	(65.79)	90.00	0.00	0.00	0.00	1,576.54
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
301382.ZK	0	CNY	4.195167	0.00	0.00		0.000000	ACT/360					(108.04)	0.00	(108.04)
CNE100006285	0	7.277422	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	3.924467	163,045.65	157,763.56		4.330000	ACT/360					2,242.84	0.00	1,782.73
CNE1000052C7	40,200	7.277422	3.926988	155,525.44	157,864.92	0.00	50.000000	1	(20.97)	(460.11)	90.00	0.00	(0.41)	0.00	1,782.73
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	95,900	CNY	1.948492	180,419.97	186,860.40		4.330000	ACT/360					(1,721.08)	0.00	(2,190.87)
CNE100001JN7	94,500	7.277422	1.949744	185,865.26	186,980.45	0.00	50.000000	1	(24.86)	(469.78)	90.00	0.00	0.00	0.00	(2,190.87)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,789,700	CNY	0.909663	1,547,089.78	1,628,023.50		4.330000	ACT/360					(20,709.70)	0.00	(24,181.85)
CNE000001KK2	1,769,500	7.277422	0.910247	1,623,940.98	1,629,069.06	0.00	50.000000	1	(216.81)	(3,472.15)	90.00	0.00	(74.34)	0.00	(24,181.85)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	38,800	CNY	6.991487	260,986.85	271,269.69		4.330000	ACT/360					58,677.93	0.00	57,846.60
CNE100000HT0	44,500	7.277422	6.995978	253,289.11	271,443.95	0.00	50.000000	1	(34.09)	(831.33)	90.00	0.00	(224.04)	0.00	57,846.60
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.373093	55,023.84	54,581.14		4.330000	ACT/360					6,744.96	0.00	6,603.61
CNE100001229	23,000	7.277422	2.374618	47,836.18	54,616.21	0.00	50.000000	1	(6.52)	(141.35)	90.00	0.00	0.00	0.00	6,603.61

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	0	TWD	0.855664	0.00	0.00		0.000000	ACT/360					98.14	0.00	78.26
TW0001326007	0	32.840000	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	6,100	CNY	5.632489	20,308.14	34,358.18		4.330000	ACT/360					(527.40)	0.00	(563.57)
CNE100001SL2	3,600	7.277422	5.636107	20,725.27	34,380.25	0.00	50.000000	1	(2.77)	(36.16)	90.00	0.00	0.00	0.00	(563.57)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	0	CNY	2.947472	240,160.58	0.00		4.330000	ACT/360					47,258.95	0.00	46,751.63
CNE1000031P3	75,000	7.277422	0.000000	201,971.81	0.00	0.00	50.000000	1	(27.63)	(507.32)	90.00	0.00	(728.25)	0.00	46,751.63
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	0	TWD	2.825822	0.00	0.00		0.000000	ACT/360					(904.47)	0.00	(1,290.49)
TW0002881000	0	32.840000	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	0.530408	790,208.19	797,308.72		4.330000	ACT/360					783.06	0.00	(1,559.33)
CNE000001717	1,503,200	7.277422	0.530748	796,600.88	797,820.39	0.00	50.000000	1	(106.79)	(2,342.39)	90.00	0.00	(2.02)	0.00	(1,559.33)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.479920	0.00	0.00		0.000000	ACT/360					(13.14)	0.00	(13.14)
CNE100000B65	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(13.14)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.282756	0.00	0.00		0.000000	ACT/360					(5.12)	0.00	(5.12)
CNE100003563	0	7.277422	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	8.188339	0.00	0.00		0.000000	ACT/360					(884.47)	0.00	(944.29)
CNE000000230	0	7.277422	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)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	11.985013	15,639.43	15,580.52		4.330000	ACT/360					(1,022.10)	0.00	(1,070.86)
CNE1000040N9	1,300	7.277422	11.992713	16,602.62	15,590.53	0.00	50.000000	1	(2.21)	(48.75)	90.00	0.00	0.00	0.00	(1,070.86)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.733252	71,228.11	68,666.26		4.330000	ACT/360					(8,494.64)	0.00	(8,867.77)
TW0003406005	5,000	32.840000	13.758389	77,286.58	68,791.95	(125.68)	30.000000	1	(9.89)	(247.45)	90.00	0.00	0.00	0.00	(8,867.77)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.295434	55,809.77	56,664.30		4.330000	ACT/360					(3,080.98)	0.00	(3,252.78)
CNE000000MV7	191,800	7.277422	0.295624	59,745.28	56,700.68	0.00	50.000000	1	(7.96)	(171.80)	90.00	0.00	0.00	0.00	(3,252.78)
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	719,600	CNY	0.832712	608,939.03	599,219.89		4.330000	ACT/360					11,702.58	0.00	9,966.87
CNE000000T42	729,700	7.277422	0.833247	595,590.22	599,604.54	0.00	50.000000	1	(80.09)	(1,735.71)	90.00	0.00	(94.60)	0.00	9,966.87

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.131249	153,190.51	153,663.07		4.330000	ACT/360					(5,719.15)	0.00	(6,186.56)
CNE0000008L2	72,100	7.277422	2.132618	159,382.22	153,761.76	0.00	50.000000	1	(21.30)	(467.42)	90.00	0.00	0.00	0.00	(6,186.56)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	40.194884	40,418.52	40,194.88		4.330000	ACT/360					(1,194.96)	0.00	(1,401.36)
TW0003443008	1,000	32.840000	40.268456	41,463.42	40,268.46	(73.57)	30.000000	1	(5.32)	(132.82)	90.00	0.00	0.00	0.00	(1,401.36)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	182,800	CNY	1.604964	273,230.98	293,387.41		4.330000	ACT/360					47.43	0.00	(819.09)
CNE100000PH8	182,800	7.277422	1.605995	293,000.77	293,575.89	0.00	50.000000	1	(39.04)	(866.52)	90.00	0.00	(11.63)	0.00	(819.09)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	170,909	CNY	9.787807	1,595,340.42	1,672,824.26		4.330000	ACT/360					39,165.99	0.00	34,534.70
CNE100003RL0	166,809	7.277422	9.794094	1,592,871.29	1,673,898.81	0.00	50.000000	1	(213.74)	(4,631.30)	90.00	0.00	(169.04)	0.00	34,534.70
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.529388	137,640.36	137,797.84		4.330000	ACT/360					(5,669.21)	0.00	(6,090.17)
CNE100000650	90,100	7.277422	1.530370	143,467.04	137,886.34	0.00	50.000000	1	(19.17)	(420.96)	90.00	0.00	0.00	0.00	(6,090.17)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.374113	0.00	0.00		0.000000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	0	7.277422	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	0.843705	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.277422	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	3.624910	38,292.83	38,424.05		4.330000	ACT/360					92.82	0.00	(20.10)
CNE100001F37	10,600	7.277422	3.627239	38,331.22	38,448.73	0.00	50.000000	1	(5.14)	(112.93)	90.00	0.00	0.00	0.00	(20.10)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.488519	7,424.08	7,465.56		4.330000	ACT/360					(19.39)	0.00	(41.48)
CNE100002MZ3	3,000	7.277422	2.490117	7,484.94	7,470.35	0.00	50.000000	1	(1.00)	(22.09)	90.00	0.00	0.00	0.00	(41.48)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	161,100	CNY	5.460725	857,268.84	879,722.79		4.330000	ACT/360					(1,052.50)	0.00	(3,625.31)
CNE100003KB6	161,100	7.277422	5.464233	879,156.80	880,287.94	0.00	50.000000	1	(117.65)	(2,572.81)	90.00	0.00	(100.09)	0.00	(3,625.31)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	3.984928	0.00	0.00		0.000000	ACT/360					(905.44)	0.00	(905.44)
CNE100002PX1	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(905.44)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	828,578	CNY	0.458954	362,785.42	380,278.97		4.330000	ACT/360					(7,071.36)	0.00	(8,201.05)
CNE000001Q44	828,578	7.277422	0.459249	387,350.33	380,523.62	0.00	50.000000	1	(51.63)	(1,129.69)	90.00	0.00	0.00	0.00	(8,201.05)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
600936.SH	0	CNY	0.457580	0.00	0.00		0.000000	ACT/360					(377.58)	0.00	(377.58)
CNE100003HY4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(377.58)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	22,700	CNY	2.522871	58,979.66	57,269.18		4.330000	ACT/360					9,086.19	988.12	9,878.11
CNE100003Q57	22,700	7.277422	2.524492	50,839.17	57,305.97	0.00	50.000000	1	(6.93)	(196.21)	90.00	988.12	(45.71)	0.00	9,876.81
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	42,100	CNY	1.805584	41,182.04	76,015.11		4.330000	ACT/360					(3,248.58)	0.00	(3,371.24)
CNE000000JS9	23,700	7.277422	1.806744	46,028.70	76,063.92	0.00	50.000000	1	(6.11)	(122.66)	90.00	0.00	(2.62)	0.00	(3,371.24)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	0	CNY	1.650310	0.00	0.00		0.000000	ACT/360					(72.79)	0.00	(85.75)
CNE0000019K1	0	7.277422	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)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	133,100	CNY	1.993838	256,777.38	265,379.83		4.330000	ACT/360					(10,185.53)	0.00	(10,909.60)
CNE000001LK0	129,200	7.277422	1.995119	267,801.74	265,550.34	0.00	50.000000	1	(35.78)	(724.07)	90.00	0.00	0.00	0.00	(10,909.60)
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
002390.ZK	31,800	CNY	0.540026	18,200.73	17,172.84		4.330000	ACT/360					830.58	0.00	803.57
CNE100000NG5	31,800	7.277422	0.540373	16,342.26	17,183.86	0.00	50.000000	1	(2.22)	(27.01)	90.00	0.00	0.00	0.00	803.57
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	253,780	CNY	0.987987	246,264.81	250,731.40		4.330000	ACT/360					18,456.47	0.00	17,786.99
CNE0000010S3	253,780	7.277422	0.988622	232,274.93	250,892.49	0.00	50.000000	1	(31.36)	(669.48)	90.00	0.00	0.00	0.00	17,786.99
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	67,000	CNY	2.436302	203,882.89	163,232.25		4.330000	ACT/360					(12,836.46)	0.00	(13,710.58)
CNE1000022F3	84,400	7.277422	2.437867	210,959.80	163,337.09	0.00	50.000000	1	(28.21)	(874.12)	90.00	0.00	(760.62)	0.00	(13,710.58)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.089672	20,514.01	20,485.83		4.330000	ACT/360					(977.29)	139.56	(900.70)
CNE000000QZ9	18,800	7.277422	1.090372	21,463.11	20,498.99	0.00	50.000000	1	(2.87)	(62.97)	90.00	139.56	0.00	0.00	(900.89)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	0	CNY	0.862943	0.00	0.00		0.000000	ACT/360					211.53	0.00	211.53
CNE000000V48	0	7.277422	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	3.521852	0.00	0.00		0.000000	ACT/360					(2,793.47)	0.00	(3,265.73)
CNE000001JQ1	0	7.277422	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	2.981825	344,480.62	350,364.46		4.330000	ACT/360					31,605.73	0.00	30,667.20
CNE100002GB6	117,500	7.277422	2.983741	318,758.73	350,589.57	0.00	50.000000	1	(43.12)	(938.53)	90.00	0.00	0.00	0.00	30,667.20

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066831553 (Cont.)

HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND

HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUNDHANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUNDHCL TECHNOLOGIES LIMITED CMNHDFC BANK LIMITED CMN

HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND

HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND

HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND

HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND

HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND

HINDUSTAN AERONAUTICS LIMITED CMNHINDUSTAN ZINC LIMITED CMN

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	104,232	CNY	1.680540	169,958.61	175,166.06		4.330000	ACT/360					2,320.24	0.00	1,886.39
CNE1000040G3	104,232	7.277422	1.681620	172,845.83	175,278.62	0.00	50.000000	1	(23.15)	(433.85)	90.00	0.00	0.00	0.00	1,886.39
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	38.355615	0.00	0.00		0.000000	ACT/360					(5,772.05)	0.00	(6,004.69)
CNE100000JG3	0	7.277422	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	5.481121	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.840000	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	17,718	INR	2.428060	39,682.66	43,020.36		4.330000	ACT/360					9,639.06	0.00	9,013.33
INE031A01017	15,581	86.373501	2.441964	38,039.97	43,266.72	(246.36)	75.000000	1	(5.40)	(379.37)	78.16	0.00	(309.88)	0.00	9,013.33
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	0	CNY	2.054299	64,384.86	0.00		4.330000	ACT/360					(3,387.47)	0.00	(3,577.93)
CNE100003605	29,100	7.277422	0.000000	68,294.31	0.00	0.00	50.000000	1	(9.11)	(190.46)	90.00	0.00	(263.30)	0.00	(3,577.93)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	256,400	CNY	4.781913	1,211,308.21	1,226,082.53		4.330000	ACT/360					35,316.27	0.00	31,973.40
CNE0000011S1	256,400	7.277422	4.784985	1,190,766.27	1,226,870.15	0.00	50.000000	1	(160.05)	(3,342.86)	90.00	0.00	0.00	0.00	31,973.40
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.951240	0.00	0.00		0.000000	ACT/360					53.68	0.00	53.68
CNE100002MT6	0	7.277422	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	10.256379	0.00	0.00		0.000000	ACT/360					(8,476.70)	0.00	(8,764.49)
CNE100004KP4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(287.80)	90.00	0.00	(287.80)	0.00	(8,764.49)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	425,000	CNY	1.242198	523,360.45	527,934.21		4.330000	ACT/360					(24,161.02)	0.00	(25,796.38)
CNE100002T71	429,400	7.277422	1.242996	557,518.82	528,273.30	0.00	50.000000	1	(74.33)	(1,635.36)	90.00	0.00	(24.17)	0.00	(25,796.38)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.522517	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PV0	0	7.277422	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	2.334618	394,331.32	396,885.05		4.330000	ACT/360					(10,981.02)	0.00	(12,176.86)
CNE100000LQ8	170,000	7.277422	2.336118	407,866.07	397,140.06	0.00	50.000000	1	(54.53)	(1,195.84)	90.00	0.00	0.00	0.00	(12,176.86)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.104787	22,235.18	22,095.74		4.330000	ACT/360					(600.80)	0.00	(667.43)
CNE1000033J2	20,000	7.277422	1.105497	22,696.54	22,109.94	0.00	50.000000	1	(3.04)	(66.63)	90.00	0.00	0.00	0.00	(667.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	90,600	CNY	3.789804	334,757.01	343,356.20		4.330000	ACT/360					(9,118.88)	0.00	(10,056.50)
CNE0000018X6	88,400	7.277422	3.792238	344,228.83	343,576.76	0.00	50.000000	1	(46.05)	(937.62)	90.00	0.00	0.00	0.00	(10,056.50)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	0	CNY	1.279299	0.00	0.00		0.000000	ACT/360					1,015.33	0.00	1,015.33
CNE100004K29	0	7.277422	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	17.588646	65,546.36	103,860.96		4.330000	ACT/360					(3,673.18)	0.00	(3,699.71)
CNE100005PT2	3,605	7.277422	17.599945	65,830.67	103,927.68	0.00	50.000000	1	(8.83)	(26.53)	90.00	0.00	0.00	0.00	(3,699.71)
ICICI BANK LIMITED CMN															
ICBK.NS	14,139	INR	14.216745	391,051.91	201,010.55		4.330000	ACT/360					2,020.17	0.00	4,212.64
INE090A01021	27,915	86.373501	14.047294	390,398.24	198,614.69	2,395.86	75.000000	1	(55.10)	(203.39)	78.16	0.00	(175.38)	0.00	4,212.64
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,620	CNY	23.362669	835,280.04	832,178.26		4.330000	ACT/360					(47,796.52)	0.00	(50,311.31)
CNE100004868	35,520	7.277422	23.377677	877,611.25	832,712.85	0.00	50.000000	1	(117.16)	(2,514.78)	90.00	0.00	0.00	0.00	(50,311.31)
INDIAN BANK CMN															
INBA.NS	0	INR	5.772025	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.373501	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	1.437594	0.00	0.00		0.000000	ACT/360					455.56	0.00	438.10
INE242A01010	0	86.373501	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	21,381	INR	8.656590	195,064.04	185,086.56		4.330000	ACT/360					(1,968.22)	0.00	(9,693.73)
INE335Y01020	21,381	86.373501	8.977230	191,942.16	191,942.16	(6,855.60)	75.000000	1	(27.15)	(869.90)	78.16	0.00	(388.20)	0.00	(9,693.73)
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN															
IVL_n_BK	9,400	THB	0.713546	6,275.51	6,707.33		4.330000	ACT/360					0.00	0.00	431.00
TH1027010R10	9,400	33.775000	0.667607	6,275.51	6,275.51	431.82	40.000000	1	(0.82)	(0.82)	90.00	0.00	0.00	0.00	431.00
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.820345	29,219.77	29,204.30		4.330000	ACT/360					(1,229.29)	0.00	(1,318.60)
CNE100000V95	35,600	7.277422	0.820872	30,433.59	29,223.04	0.00	50.000000	1	(4.07)	(89.32)	90.00	0.00	0.00	0.00	(1,318.60)
INFOSYS LIMITED CMN															
INFY.NS	32,912	INR	21.094433	1,414,289.80	694,259.97		4.330000	ACT/360					23,150.39	0.00	11,209.34
INE009A01021	65,093	86.373501	21.410574	1,380,224.31	704,664.81	(10,404.84)	75.000000	1	(195.47)	(1,536.22)	78.16	0.00	(1,038.44)	0.00	11,209.34
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600887.SH	120,700	CNY	3.824156	452,824.74	461,575.68		4.330000	ACT/360					8,750.94	0.00	8,690.19
CNE000000JP5	120,700	7.277422	3.826613	452,824.74	461,872.19	0.00	50.000000	1	(60.75)	(60.75)	90.00	0.00	0.00	0.00	8,690.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	12.210719	24,464.65	24,421.44		4.330000	ACT/360					929.55	0.00	809.15
TW0006231004	2,000	32.840000	12.233069	23,536.59	24,466.14	(44.70)	30.000000	1	(3.03)	(75.70)	90.00	0.00	0.00	0.00	809.15
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.417936	56,598.98	54,552.46		4.330000	ACT/360					0.00	0.00	(2,864.26)
PHY411571011	8,500	58.430000	6.728794	57,194.75	57,194.75	(2,642.29)	150.000000	1	(9.24)	(221.97)	75.00	0.00	0.00	0.00	(2,864.26)
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n.BK	28,600	THB	2.938564	15,758.29	84,042.93		4.330000	ACT/360					0.00	0.00	70.88
TH0201010R12	5,400	33.775000	2.935238	15,377.55	83,947.82	95.11	40.000000	1	(2.02)	(24.23)	90.00	0.00	0.00	0.00	70.88
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	5,844	CNY	3.370699	20,774.75	19,698.37		4.330000	ACT/360					1,511.39	0.00	1,423.00
CNE100005P07	5,844	7.277422	3.372864	19,113.69	19,711.02	0.00	50.000000	1	(2.59)	(88.39)	90.00	0.00	(31.76)	0.00	1,423.00
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	52,900	CNY	5.335681	0.00	282,257.51		4.330165	ACT/360					(4,058.83)	0.00	(4,153.36)
CNE000001F05	0	7.277422	5.339108	0.00	282,438.81	0.00	50.000000	0	0.00	(94.54)	90.00	0.00	(94.54)	0.00	(4,153.36)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	119,600	CNY	1.877038	225,754.99	224,493.78		4.330000	ACT/360					37,213.89	0.00	36,610.77
CNE100003LB4	128,600	7.277422	1.878244	204,752.45	224,637.98	0.00	50.000000	1	(27.76)	(603.12)	90.00	0.00	(63.84)	0.00	36,610.77
JIANGSU HENG Rui MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.135414	0.00	0.00		0.000000	ACT/360					(8,771.87)	0.00	(8,918.71)
CNE0000014W7	0	7.277422	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	2.591577	103,736.61	105,477.19		4.330000	ACT/360					(2,682.66)	0.00	(3,000.56)
CNE100003JX2	40,700	7.277422	2.593242	108,159.84	105,544.95	0.00	50.000000	1	(14.45)	(317.91)	90.00	0.00	0.00	0.00	(3,000.56)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	37,600	CNY	1.324645	48,975.62	49,806.65		4.330000	ACT/360					(324.65)	0.00	(456.01)
CNE1000036F3	37,600	7.277422	1.325496	50,131.30	49,838.65	0.00	50.000000	1	(6.71)	(131.36)	90.00	0.00	0.00	0.00	(456.01)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.310904	238,822.31	245,794.46		4.330000	ACT/360					(4,878.72)	0.00	(5,614.93)
CNE100002XD7	187,500	7.277422	1.311746	250,673.17	245,952.38	0.00	50.000000	1	(33.47)	(736.22)	90.00	0.00	0.00	0.00	(5,614.93)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.899378	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.277422	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	1.492287	38,801.78	38,351.77		4.330000	ACT/360					(7,097.99)	0.00	(7,230.67)
CNE100003092	25,700	7.277422	1.493245	45,449.76	38,376.40	0.00	50.000000	1	(6.01)	(132.68)	90.00	0.00	0.00	0.00	(7,230.67)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.275177	28,434.55	28,436.44		4.330000	ACT/360					(798.68)	0.00	(884.60)
CNE100001DT7	22,300	7.277422	1.275996	29,235.12	28,454.71	0.00	50.000000	1	(3.91)	(85.92)	90.00	0.00	0.00	0.00	(884.60)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.948138	0.00	0.00		0.000000	ACT/360					(47.49)	0.00	(47.49)
CNE000000XG5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(47.49)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.444193	655,777.50	658,407.47		4.330000	ACT/360					32,087.49	0.00	30,234.73
CNE1000009Y1	455,900	7.277422	1.445120	626,319.98	658,830.21	0.00	50.000000	1	(84.44)	(1,852.76)	90.00	0.00	0.00	0.00	30,234.73
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	32,300	CNY	2.308510	70,783.65	74,564.87		4.330000	ACT/360					(3,269.74)	0.00	(3,474.08)
CNE100003M36	31,600	7.277422	2.309993	76,252.65	74,612.77	0.00	50.000000	1	(10.15)	(204.34)	90.00	0.00	0.00	0.00	(3,474.08)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	9,900	CNY	0.840957	15,657.96	8,325.48		4.330000	ACT/360					(2,197.91)	0.00	(2,247.39)
CNE100005R96	18,400	7.277422	0.841497	17,751.80	8,330.82	0.00	50.000000	1	(2.35)	(49.48)	100.00	0.00	(33.81)	0.00	(2,247.39)
JIO FINANCIAL SERVICES LTD CMN															
JIOFNS	242,694	INR	2.701060	624,939.32	655,531.03		4.330000	ACT/360					4,998.28	0.00	(80,242.36)
INE758E01017	220,673	86.373501	3.047183	679,625.78	739,532.94	(84,001.90)	75.000000	1	(94.76)	(1,238.74)	78.16	0.00	(290.27)	0.00	(80,242.36)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	773,700	CNY	1.496409	1,125,103.36	1,157,771.67		4.330000	ACT/360					(19,943.46)	0.00	(23,007.64)
CNE000001816	758,300	7.277422	1.497370	1,154,063.74	1,158,515.17	0.00	50.000000	1	(154.43)	(3,064.17)	90.00	0.00	(57.84)	0.00	(23,007.64)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.902127	160,520.17	155,263.77		4.330000	ACT/360					(5,481.16)	0.00	(5,952.63)
CNE000000HK0	53,500	7.277422	2.903991	160,744.94	155,363.52	0.00	50.000000	1	(21.56)	(471.47)	90.00	0.00	0.00	0.00	(5,952.63)
KALYAN JEWELLERS INDIA LTD CMN															
KALN.NS	7,784	INR	5.061738	16,066.19	39,400.57		4.330000	ACT/360					0.00	0.00	(3,312.69)
INE303R01014	3,023	86.373501	5.485096	18,430.50	42,695.99	(3,295.42)	75.000000	1	(2.55)	(17.27)	78.16	0.00	0.00	0.00	(3,312.69)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	71,300	THB	0.666173	47,708.47	47,498.15		4.330000	ACT/360					0.00	0.00	1,541.32
TH0122010R10	71,300	33.775000	0.643549	45,885.02	45,885.02	1,613.12	40.000000	1	(6.05)	(71.81)	90.00	0.00	0.00	0.00	1,541.32
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	46.285018	89,073.27	92,570.04		4.330000	ACT/360					(1,772.72)	0.00	(2,244.91)
TW0002059003	2,000	32.840000	46.369738	94,512.20	92,739.48	(169.44)	30.000000	1	(12.11)	(302.75)	90.00	0.00	0.00	0.00	(2,244.91)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.456151	257,336.33	255,755.18		4.330000	ACT/360					4,668.44	0.00	3,390.63
TW0002449006	74,000	32.840000	3.462477	251,554.86	256,223.30	(468.12)	30.000000	1	(32.40)	(809.69)	90.00	0.00	0.00	0.00	3,390.63

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	0	CNY	1.905895	103,912.42	0.00		4.330000	ACT/360					7,838.95	0.00	7,050.48
CNE100000XB5	54,000	7.277422	0.000000	95,210.43	0.00	0.00	50.000000	1	(12.89)	(788.46)	90.00	0.00	(895.13)	0.00	7,050.48
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.421187	193,808.48	198,537.34		4.330000	ACT/360					4,106.60	0.00	3,564.45
CNE100003KF7	82,000	7.277422	2.422742	194,430.74	198,664.84	0.00	50.000000	1	(26.08)	(542.15)	90.00	0.00	0.00	0.00	3,564.45
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	0	CNY	3.574068	0.00	0.00		0.000000	ACT/360					8,887.77	0.00	8,478.29
CNE100001YW7	0	7.277422	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	0.817597	169,218.25	178,644.99		4.330000	ACT/360					13,871.24	0.00	13,400.76
CNE100000C15	212,200	7.277422	0.818122	159,663.15	178,759.66	0.00	50.000000	1	(21.55)	(470.48)	90.00	0.00	0.00	0.00	13,400.76
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.169370	25,140.59	25,258.40		4.330000	ACT/360					1,730.79	0.00	1,664.54
CNE1000015L5	21,600	7.277422	1.170121	23,527.60	25,274.61	0.00	50.000000	1	(3.18)	(66.25)	90.00	0.00	0.00	0.00	1,664.54
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	48,800	CNY	5.005894	242,132.91	244,287.61		4.330000	ACT/360					(4,479.13)	0.00	(5,123.49)
CNE0000002Y8	48,800	7.277422	5.009109	248,766.74	244,444.52	0.00	50.000000	1	(33.28)	(644.36)	90.00	0.00	0.00	0.00	(5,123.49)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	0	CNY	0.502925	0.00	0.00		0.000000	ACT/360					(180.30)	0.00	(180.30)
CNE000001HQ5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(180.30)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	65.826902	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.373501	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.08)	78.16	0.00	(22.08)	0.00	903.55
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000830.ZK	10,100	CNY	1.626950	15,734.14	16,432.19		4.330000	ACT/360					(4,456.19)	0.00	(4,614.50)
CNE000000WN3	10,100	7.277422	1.627995	16,123.70	16,442.75	0.00	50.000000	1	(2.16)	(158.32)	90.00	0.00	(110.89)	0.00	(4,614.50)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.522560	0.00	0.00		0.000000	ACT/360					(255.95)	0.00	(255.95)
CNE100000TP3	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(10.42)	0.00	(255.95)
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002088.ZK	18,100	CNY	1.702526	29,041.49	30,815.72		4.330000	ACT/360					1,474.39	0.00	1,458.34
CNE0000001PK1	18,100	7.277422	1.703620	29,341.33	30,835.52	0.00	50.000000	1	(3.93)	(16.04)	90.00	0.00	0.00	0.00	1,458.34
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	15.877875	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.277422	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	2,800	CNY	3.219547	9,785.68	9,014.73		4.330000	ACT/360					1,029.00	0.00	976.11
CNE100003X3	3,200	7.277422	3.221615	9,320.20	9,020.52	0.00	50.000000	1	(1.26)	(52.89)	90.00	0.00	(34.86)	0.00	976.11
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.378235	0.00	0.00		0.000000	ACT/360					(294.62)	0.00	(304.86)
CNE000000HP9	0	7.277422	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	2.249423	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.277422	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	0.821720	646,840.68	648,665.42		4.330000	ACT/360					(41,545.50)	0.00	(43,488.99)
CNE0000016N1	789,400	7.277422	0.822247	690,210.92	649,081.78	0.00	50.000000	1	(92.00)	(1,943.48)	90.00	0.00	0.00	0.00	(43,488.99)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.648000	96.94	98.88		4.330000	ACT/360					0.00	0.00	(3.62)
MYL38160O005	60	4.375000	1.701556	102.09	102.09	(3.21)	150.000000	1	(0.02)	(0.41)	100.00	0.00	0.00	0.00	(3.62)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.119902	12,046.53	11,870.96		4.330000	ACT/360					(751.71)	0.00	(788.74)
CNE100001X19	10,600	7.277422	1.120621	12,622.67	11,878.58	0.00	50.000000	1	(1.69)	(37.03)	90.00	0.00	0.00	0.00	(788.74)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.113074	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.277422	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	0.985079	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	32.840000	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	8,900	CNY	1.606338	14,768.69	14,296.41		4.330000	ACT/360					(167.06)	0.00	(211.46)
CNE100003PC3	9,300	7.277422	1.607370	15,113.28	14,305.59	0.00	50.000000	1	(2.02)	(44.39)	90.00	0.00	(2.78)	0.00	(211.46)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.154255	67,651.77	68,216.46		4.330000	ACT/360					(933.86)	0.00	(1,132.51)
CNE1000031R9	59,100	7.277422	1.154996	69,150.33	68,260.26	0.00	50.000000	1	(9.26)	(198.65)	90.00	0.00	0.00	0.00	(1,132.51)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	8,320	CNY	3.171453	122,143.17	26,386.49		4.330000	ACT/360					(40,665.49)	0.00	(42,303.32)
CNE000001G38	37,820	7.277422	3.173490	130,255.29	26,403.44	0.00	50.000000	1	(17.36)	(1,637.83)	90.00	0.00	(1,776.40)	0.00	(42,303.32)
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002371.ZK	600	CNY	51.804059	0.00	31,082.44		4.330165	ACT/360					(138.02)	0.00	(138.02)
CNE100000ML7	0	7.277422	51.837338	0.00	31,102.40	0.00	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(138.02)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 27, 2025
Run Date: Jan 28, 2025 01:17 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	12,600	CNY	6.544900	135,331.30	82,465.74		4.330000	ACT/360					8,573.12	0.00	8,284.62
CNE1000019Y0	21,500	7.277422	6.549105	133,210.60	82,518.72	0.00	50.000000	1	(17.90)	(288.49)	90.00	0.00	(225.74)	0.00	8,284.62
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	56,200	CNY	1.988341	117,138.22	111,744.79		4.330000	ACT/360					221.21	0.00	(101.40)
CNE100003JJ1	56,000	7.277422	1.989619	111,125.15	111,816.59	0.00	50.000000	1	(14.99)	(322.61)	90.00	0.00	0.00	0.00	(101.40)
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	78,681	CNY	1.552748	120,373.07	122,171.74		4.330000	ACT/360					1,551.42	0.00	1,218.09
CNE100002CM2	79,081	7.277422	1.553745	121,135.33	122,250.21	0.00	50.000000	1	(16.24)	(333.34)	90.00	0.00	(9.83)	0.00	1,218.09
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,000	CNY	3.770566	1,083,903.66	1,187,728.29		4.330000	ACT/360					234,240.12	0.00	231,407.08
CNE100001SJ6	315,000	7.277422	3.772988	953,685.18	1,188,491.22	0.00	50.000000	1	(129.76)	(2,833.04)	90.00	0.00	(2.60)	0.00	231,407.08
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	700	CNY	11.660723	0.00	8,162.51		4.330165	ACT/360					1,032.30	0.00	1,019.25
CNE1000052S3	0	7.277422	11.668214	0.00	8,167.75	0.00	50.000000	0	0.00	(13.04)	90.00	0.00	(13.04)	0.00	1,019.25
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603297.SH	4,300	CNY	12.937274	58,358.30	55,630.28		4.330000	ACT/360					244.16	0.00	203.75
CNE100003J23	4,300	7.277422	12.945585	55,386.11	55,666.02	0.00	50.000000	1	(7.47)	(40.41)	90.00	0.00	0.00	0.00	203.75
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	0	CNY	16.487982	0.00	0.00		0.000000	ACT/360					(1,152.39)	0.00	(1,152.39)
CNE100004G17	0	7.277422	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	0	CNY	7.903898	97,768.93	0.00		4.330000	ACT/360					40,146.70	0.00	39,854.09
CNE1000032Q9	15,900	7.277422	0.000000	83,400.79	0.00	0.00	50.000000	1	(11.39)	(292.62)	90.00	0.00	(402.64)	0.00	39,854.09
NMDC LIMITED CMN															
NMDC.NS	0	INR	0.745946	0.00	0.00		0.000000	ACT/360					(46.03)	0.00	(164.07)
INES84A01023	0	86.373501	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	1.049822	7,895.55	7,873.67		4.330000	ACT/360					(258.58)	46.61	(235.84)
CNE0000004H9	7,500	7.277422	1.050497	8,132.25	7,878.73	0.00	50.000000	1	(1.09)	(23.87)	90.00	46.61	0.00	0.00	(235.90)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.956151	320,297.73	335,079.17		4.330000	ACT/360					14,290.06	0.00	12,643.66
TW0003034005	21,000	32.840000	15.985357	321,402.44	335,692.50	(613.33)	30.000000	1	(41.33)	(1,033.07)	90.00	0.00	0.00	0.00	12,643.66
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	8.659660	397,881.64	372,174.87		4.330000	ACT/360					(5,798.16)	0.00	(6,917.51)
CNE100003PN0	42,978	7.277422	8.665223	377,973.03	372,413.95	0.00	50.000000	1	(50.99)	(1,119.35)	90.00	0.00	0.00	0.00	(6,917.51)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	16,900	CNY	8.986699	141,113.28	151,875.21		4.330000	ACT/360					4,712.34	0.00	4,586.94
CNE100002RB3	16,400	7.277422	8.992472	142,855.61	151,972.78	0.00	50.000000	1	(19.14)	(125.40)	90.00	0.00	0.00	0.00	4,586.94
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	2,250	INR	107.660335	244,124.54	242,235.75		4.330000	ACT/360					0.00	0.00	(38,390.79)
INE881D01027	2,149	86.373501	124.507905	269,085.78	280,142.79	(37,907.03)	75.000000	1	(37.45)	(483.76)	78.16	0.00	0.00	0.00	(38,390.79)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	63,300	CNY	1.338386	85,144.26	84,719.84		4.330000	ACT/360					(6,813.15)	0.00	(7,087.52)
CNE100001ZV6	63,300	7.277422	1.339246	91,284.36	84,774.27	0.00	50.000000	1	(12.16)	(274.37)	90.00	0.00	(6.91)	0.00	(7,087.52)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.281028	59,084.51	58,622.41		4.330000	ACT/360					(7,885.16)	0.00	(8,079.42)
CNE100002MR0	25,700	7.277422	2.282493	66,507.57	58,660.07	0.00	50.000000	1	(8.82)	(194.26)	90.00	0.00	0.00	0.00	(8,079.42)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	673,400	CNY	1.144636	491,602.79	770,797.96		4.330000	ACT/360					(5,358.47)	0.00	(5,625.17)
CNE1000007Q1	435,200	7.277422	1.145371	505,423.57	771,292.83	0.00	50.000000	1	(67.62)	(266.70)	90.00	0.00	0.00	0.00	(5,625.17)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.414671	344,360.43	340,101.21		4.330000	ACT/360					(7,561.79)	0.00	(8,562.89)
CNE100003JW4	99,600	7.277422	3.416864	347,663.00	340,319.65	0.00	50.000000	1	(46.60)	(1,001.10)	90.00	0.00	0.00	0.00	(8,562.89)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.177969	14,412.52	14,374.60		4.330000	ACT/360					170.00	0.00	128.19
CNE100001XV1	6,600	7.277422	2.179368	14,204.60	14,383.83	0.00	50.000000	1	(1.91)	(41.81)	90.00	0.00	0.00	0.00	128.19
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	0	CNY	6.987364	835,793.22	0.00		4.330000	ACT/360					(27,939.79)	0.00	(30,660.06)
CNE000001R84	124,400	7.277422	0.000000	894,432.39	0.00	0.00	50.000000	1	(119.19)	(2,720.27)	90.00	0.00	(3,854.49)	0.00	(30,660.06)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.143262	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.277422	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	3,591	INR	65.338327	246,109.01	234,629.93		4.330000	ACT/360					593.59	0.00	(25,155.55)
INE455K01017	3,591	86.373501	72.474903	260,257.38	260,257.38	(25,627.45)	75.000000	1	(36.43)	(121.69)	78.16	0.00	(11.28)	0.00	(25,155.55)
POWER FINANCE CORP LTD CMN															
PWFC.NS	3,609	INR	4.511800	0.00	16,283.09		4.330000	ACT/360					22,035.48	0.00	21,401.57

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.131429	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL886900009	0	4.375000	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	0.092015	0.00	0.00		0.000000	ACT/360					(1,451.21)	0.00	(1,723.26)
ID1000106602	0	16193.000093	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	0.300747	391,681.57	387,542.89		4.330000	ACT/360					0.00	0.00	(4,455.28)
ID1000122807	1,288,600	16193.000093	0.303166	390,660.06	390,660.06	(3,117.17)	65.000000	1	(54.06)	(1,338.11)	85.00	0.00	0.00	0.00	(4,455.28)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	1,352,200	IDR	0.577410	363,103.08	780,773.79		4.330000	ACT/360					0.00	0.00	(21,361.67)
ID1000109507	617,200	16193.000093	0.592765	367,212.70	801,536.26	(20,762.47)	65.000000	1	(50.72)	(599.21)	85.00	0.00	0.00	0.00	(21,361.67)
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN															
BBRI.JK	252,100	IDR	0.258754	65,813.48	65,231.83		4.330000	ACT/360					46,146.53	0.00	49,635.38
ID1000118201	252,100	16193.000093	0.242673	61,177.86	61,177.86	4,053.97	65.000000	1	(8.55)	(565.11)	85.00	0.00	(471.33)	0.00	49,635.38
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.166121	182,658.14	181,371.09		4.330000	ACT/360					0.00	0.00	(1,964.45)
ID1000129000	1,091,800	16193.000093	0.167359	182,722.57	182,722.57	(1,351.48)	65.000000	1	(25.28)	(612.97)	85.00	0.00	0.00	0.00	(1,964.45)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	290,300	THB	3.597335	789,308.72	1,044,306.44		4.330000	ACT/360					0.00	0.00	1,782.99
TH0355010R16	221,300	33.775000	3.585832	791,335.17	1,040,966.96	3,339.48	40.000000	1	(103.95)	(1,556.48)	90.00	0.00	0.00	0.00	1,782.99
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	0	THB	0.910437	0.00	0.00		0.000000	ACT/360					19,526.27	0.00	18,888.88
TH0646010R18	0	33.775000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.001143	155,669.72	159,582.17		4.330000	ACT/360					0.00	0.00	(3,808.48)
MYL129500004	159,400	4.375000	1.020934	162,736.88	162,736.88	(3,154.71)	150.000000	1	(26.06)	(653.77)	100.00	0.00	0.00	0.00	(3,808.48)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	2.006205	81,714.30	81,251.30		4.330000	ACT/360					457.79	0.00	230.81
CNE1000020Z5	40,500	7.277422	2.007494	80,793.51	81,303.51	0.00	50.000000	1	(10.85)	(226.98)	90.00	0.00	0.00	0.00	230.81
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.462410	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	32.36
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	0	CNY	1.371365	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.277422	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)

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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.271409	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.277422	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	2.327747	176,250.87	182,262.62		4.330000	ACT/360					2,094.62	0.00	1,564.42
CNE100005XK5	78,300	7.277422	2.329243	180,168.00	182,379.73	0.00	50.000000	1	(24.12)	(530.20)	90.00	0.00	0.00	0.00	1,564.42
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.640891	0.00	0.00		0.000000	ACT/360					3,175.56	0.00	3,146.23
INE415G01027	0	86.373501	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	4.214255	0.00	0.00		0.000000	ACT/360					488.39	0.00	481.82
INE0DD101019	0	86.373501	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	15,323	INR	4.961012	45,666.67	76,017.59		4.330000	ACT/360					8,681.39	0.00	5,661.66
INE020B01018	8,676	86.373501	5.152901	45,666.67	78,957.91	(2,940.31)	75.000000	1	(6.44)	(79.41)	78.16	0.00	(72.97)	0.00	5,661.66
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	0	CNY	0.397119	0.00	0.00		0.000000	ACT/360					(577.47)	0.00	(595.64)
CNE100002RX7	0	7.277422	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	8.838295	1,055,056.16	1,109,205.98		4.330000	ACT/360					50,036.30	0.00	47,327.27
CNE100003G91	125,500	7.277422	8.843972	1,059,169.68	1,109,918.49	0.00	50.000000	1	(142.05)	(2,709.03)	90.00	0.00	0.00	0.00	47,327.27
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.212322	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.277422	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	0.975620	216,949.50	216,587.69		4.330000	ACT/360					(11,215.03)	0.00	(11,882.09)
CNE000000Q11	222,000	7.277422	0.976247	227,802.72	216,726.83	0.00	50.000000	1	(30.41)	(667.06)	90.00	0.00	0.00	0.00	(11,882.09)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600886.SH	150,600	CNY	1.980097	265,972.60	298,202.58		4.330000	ACT/360					(4,150.02)	0.00	(4,301.54)
CNE000000JM2	133,000	7.277422	1.981369	267,528.01	298,394.17	0.00	50.000000	1	(35.87)	(151.51)	90.00	0.00	0.00	0.00	(4,301.54)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	2.988696	77,504.18	80,097.05		4.330000	ACT/360					(13,461.97)	338.47	(13,653.68)
CNE100001T64	26,800	7.277422	2.990616	85,491.25	80,148.51	0.00	50.000000	1	(11.36)	(530.19)	90.00	338.47	(290.55)	0.00	(13,654.13)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.343217	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.277422	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

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600219.SH	2,098,400	CNY	0.557890	1,160,698.48	1,170,676.10		4.330000	ACT/360					48,976.21	0.00	45,750.74
CNE000001139	2,098,400	7.277422	0.558248	1,121,699.89	1,171,427.60	0.00	50.000000	1	(151.04)	(3,225.46)	90.00	0.00	0.00	0.00	45,750.74
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.480982	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.277422	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	4.882223	115,802.76	116,196.92		4.330000	ACT/360					1,619.37	0.00	1,282.33
CNE1000052P9	23,800	7.277422	4.885360	114,577.55	116,271.57	0.00	50.000000	1	(15.39)	(337.03)	90.00	0.00	0.00	0.00	1,282.33
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	174,100	CNY	0.659574	113,566.58	114,831.87		4.330000	ACT/360					(7,748.22)	0.00	(8,096.53)
CNE0000008S7	173,100	7.277422	0.659998	121,903.23	114,905.65	0.00	50.000000	1	(16.24)	(348.31)	90.00	0.00	0.00	0.00	(8,096.53)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.642108	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.277422	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	122,400	CNY	2.727614	361,235.58	333,859.99		4.330000	ACT/360					(53,474.64)	0.00	(54,662.34)
CNE100002R57	131,200	7.277422	2.729366	405,817.48	334,074.40	0.00	50.000000	1	(53.83)	(1,187.71)	90.00	0.00	(125.12)	0.00	(54,662.34)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	21,273	CNY	27.364086	583,874.24	582,116.20		4.330000	ACT/360					21,118.13	0.00	19,604.82
CNE100003LY6	21,273	7.277422	27.381664	559,591.06	582,490.14	0.00	50.000000	1	(75.42)	(1,513.31)	90.00	0.00	(26.68)	0.00	19,604.82
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	79,300	CNY	1.934751	154,556.49	153,425.76		4.330000	ACT/360					(14,149.50)	0.00	(14,503.93)
CNE0000006D3	79,300	7.277422	1.935994	167,575.26	153,524.32	0.00	50.000000	1	(22.30)	(354.44)	90.00	0.00	0.00	0.00	(14,503.93)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	0	CNY	0.992110	18,053.74	0.00		4.330000	ACT/360					1,122.05	0.00	1,075.32
CNE100000D55	18,500	7.277422	0.000000	17,712.25	0.00	0.00	50.000000	1	(2.38)	(46.73)	90.00	0.00	(68.18)	0.00	1,075.32
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	337,900	CNY	2.485770	806,574.58	839,941.81		4.330000	ACT/360					(11,100.47)	0.00	(13,341.63)
CNE1000006J8	322,000	7.277422	2.487367	811,051.13	840,481.31	0.00	50.000000	1	(108.75)	(2,241.16)	90.00	0.00	0.00	0.00	(13,341.63)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.622162	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.277422	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	77,900	CNY	2.439051	195,779.44	190,002.04		4.330000	ACT/360					(1,288.40)	0.00	(1,878.35)
CNE000000B91	80,000	7.277422	2.440617	195,774.80	190,124.06	0.00	50.000000	1	(26.27)	(589.95)	90.00	0.00	(37.06)	0.00	(1,878.35)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	11.100085	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.277422	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	8.107267	217,237.76	262,675.44		4.330000	ACT/360					53,911.18	0.00	53,341.50
CNE100002ZC4	32,400	7.277422	8.112475	208,764.25	262,844.19	0.00	50.000000	1	(28.13)	(569.69)	90.00	0.00	0.00	0.00	53,341.50
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,331,000	CNY	0.537278	688,723.29	715,117.25		4.330000	ACT/360					2,875.69	0.00	792.13
CNE000001683	1,331,000	7.277422	0.537623	712,241.56	715,576.21	0.00	50.000000	1	(95.23)	(2,083.55)	90.00	0.00	0.00	0.00	792.13
SHANGHAI ZXIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	84,200	CNY	0.696675	56,892.41	58,660.06		4.330000	ACT/360					(2,619.56)	0.00	(2,726.17)
CNE000001G20	80,800	7.277422	0.697123	58,835.64	58,697.76	0.00	50.000000	1	(7.87)	(106.61)	90.00	0.00	0.00	0.00	(2,726.17)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	17,700	CNY	1.378235	24,561.23	24,394.77		4.330000	ACT/360					1,322.76	104.36	1,331.95
CNE000000K22	17,700	7.277422	1.379121	23,446.27	24,410.44	0.00	50.000000	1	(3.16)	(95.17)	90.00	104.36	(25.79)	0.00	1,331.82
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.825842	16,607.76	16,516.84		4.330000	ACT/360					(635.30)	0.00	(685.66)
CNE100000WJ0	20,000	7.277422	0.826372	17,152.14	16,527.44	0.00	50.000000	1	(2.29)	(50.36)	90.00	0.00	0.00	0.00	(685.66)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.688431	535,478.89	529,747.35		4.330000	ACT/360					(32,453.20)	0.00	(34,102.55)
CNE100002FD4	769,500	7.277422	0.688873	562,200.55	530,087.77	0.00	50.000000	1	(75.06)	(1,649.35)	90.00	0.00	0.00	0.00	(34,102.55)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300037.ZK	1,400	CNY	4.578544	15,007.93	6,409.96		4.330000	ACT/360					286.41	0.00	276.71
CNE100000K15	3,200	7.277422	4.581486	14,425.63	6,414.08	0.00	50.000000	1	(1.94)	(9.70)	90.00	0.00	(16.38)	0.00	276.71
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.887677	24,298.13	24,943.72		4.330000	ACT/360					(405.84)	0.00	(483.50)
CNE0000000354	28,100	7.277422	0.888247	25,211.60	24,959.74	0.00	50.000000	1	(3.37)	(77.66)	90.00	0.00	(3.56)	0.00	(483.50)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.412277	0.00	0.00		0.000000	ACT/360					(366.43)	0.00	(366.43)
CNE1000003K95	0	7.277422	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)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	20.901632	1,173.95	1,107.79		4.330000	ACT/360					(841.71)	0.00	(850.32)
CNE100005592	53	7.277422	20.915060	1,237.66	1,108.50	0.00	50.000000	1	(0.17)	(8.61)	90.00	0.00	(4.98)	0.00	(850.32)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.134083	13,038.05	12,160.90		4.330000	ACT/360					(400.87)	0.00	(439.43)
CNE100005L92	1,200	7.277422	10.140593	12,570.77	12,168.71	0.00	50.000000	1	(1.69)	(38.56)	90.00	0.00	(1.41)	0.00	(439.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	0	CNY	1.073182	5,992.79	0.00		4.330000	ACT/360					(504.22)	0.00	(534.29)
CNE1000016J7	5,700	7.277422	0.000000	6,162.51	0.00	0.00	50.000000	1	(0.82)	(30.06)	90.00	0.00	(37.48)	0.00	(534.29)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	4.732445	0.00	0.00		0.000000	ACT/360					(253.61)	0.00	(253.61)
CNE100004PY5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(253.61)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.612232	570.38	562.04		4.330000	ACT/360					10.67	0.00	9.05
CNE1000062T0	85	7.277422	6.616479	551.37	562.40	0.00	50.000000	1	(0.07)	(1.63)	90.00	0.00	0.00	0.00	9.05
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.091046	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.277422	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	31.934386	1,315,947.73	1,583,945.52		4.330000	ACT/360					9,460.36	0.00	7,350.78
CNE100003G67	41,800	7.277422	31.954900	1,324,323.80	1,584,963.04	0.00	50.000000	1	(177.56)	(2,109.59)	90.00	0.00	0.00	0.00	7,350.78
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	0	CNY	1.710771	0.00	0.00		0.000000	ACT/360					(68.49)	0.00	(83.21)
CNE100000KJ5	0	7.277422	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 TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	0	CNY	13.794720	0.00	0.00		0.000000	ACT/360					2,838.73	0.00	2,780.66
CNE100003P74	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	3.508110	32,743.37	29,468.13		4.330000	ACT/360					1,631.12	0.00	1,589.69
CNE1000000C6	8,400	7.277422	3.510364	27,837.01	29,487.06	0.00	50.000000	1	(3.80)	(41.42)	90.00	0.00	0.00	0.00	1,589.69
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	37,600	CNY	0.324291	12,231.02	12,193.33		4.330000	ACT/360					(1,014.46)	0.00	(1,053.49)
CNE100000FK3	37,600	7.277422	0.324499	13,191.48	12,201.16	0.00	50.000000	1	(1.76)	(39.03)	90.00	0.00	(0.71)	0.00	(1,053.49)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	12.813603	552.97	512.54		4.330000	ACT/360					108.81	0.00	107.60
CNE100004934	40	7.277422	12.821835	403.73	512.87	0.00	50.000000	1	(0.06)	(1.21)	90.00	0.00	0.00	0.00	107.60
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.444547	0.00	0.00		0.000000	ACT/360					84.05	0.00	84.05
CNE0000013X7	0	7.277422	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	0.374543	35,064.98	35,581.61		4.330000	ACT/360					1,446.70	0.00	1,262.55
TW0002888005	95,000	32.840000	0.375229	34,176.82	35,646.75	(65.15)	30.000000	1	(4.40)	(119.00)	90.00	0.00	(9.03)	0.00	1,262.55

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHRIRAM FINANCE LIMITED CMN															
SHMFNS	0	INR	5.923692	0.00	0.00		0.000000	ACT/360					2,132.45	0.00	2,061.54
INE721A01047	0	86.373501	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(70.91)	78.16	0.00	(70.91)	0.00	2,061.54
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.750266	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.277422	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	4.070123	104,322.82	116,812.52		4.330000	ACT/360					5,756.41	0.00	5,578.91
CNE100003S63	26,300	7.277422	4.072737	101,391.98	116,887.55	0.00	50.000000	1	(13.64)	(177.50)	90.00	0.00	0.00	0.00	5,578.91
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	26.497021	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.277422	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	1.181737	12,639.06	12,408.24		4.330000	ACT/360					(1,233.37)	0.00	(1,271.55)
CNE000000GJ4	10,500	7.277422	1.182496	13,641.61	12,416.21	0.00	50.000000	1	(1.82)	(38.18)	90.00	0.00	0.00	0.00	(1,271.55)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.644459	0.00	0.00		0.000000	ACT/360					156.49	0.00	156.49
CNE100000M21	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	156.49
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	67.003768	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.373501	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	2.146772	194,204.18	197,503.05		4.330000	ACT/360					8,535.30	0.00	7,564.31
TW0006257009	92,000	32.840000	2.150702	189,329.28	197,864.58	(361.54)	30.000000	1	(24.39)	(609.45)	90.00	0.00	0.00	0.00	7,564.31
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	0	CNY	4.982534	121,737.63	0.00		4.330000	ACT/360					(1,577.51)	0.00	(1,898.83)
CNE1000020P6	24,300	7.277422	0.000000	123,933.88	0.00	0.00	50.000000	1	(16.60)	(321.32)	90.00	0.00	(489.24)	0.00	(1,898.83)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.726906	770,314.10	780,042.58		4.330000	ACT/360					(3,969.65)	0.00	(6,276.37)
CNE100003GS8	1,073,100	7.277422	0.727373	784,012.23	780,543.97	0.00	50.000000	1	(105.00)	(2,306.72)	90.00	0.00	0.00	0.00	(6,276.37)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	26,300	CNY	5.850973	141,748.77	153,880.59		4.330000	ACT/360					4,151.54	0.00	3,786.49
CNE1000027D7	25,300	7.277422	5.854732	143,932.08	153,979.45	0.00	50.000000	1	(19.28)	(365.05)	90.00	0.00	0.00	0.00	3,786.49
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.030585	16,846.44	16,798.53		4.330000	ACT/360					(563.92)	0.00	(614.94)
CNE1000019P8	16,300	7.277422	1.031247	17,362.45	16,809.33	0.00	50.000000	1	(2.32)	(51.02)	90.00	0.00	0.00	0.00	(614.94)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.599113	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.277422	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	22,096	INR	8.673957	191,607.65	191,659.75		4.330000	ACT/360					(89.50)	0.00	(69.93)
INE062A01020	22,096	86.373501	8.671599	191,607.65	191,607.65	52.09	75.000000	1	(27.04)	(32.52)	78.16	0.00	(5.48)	0.00	(69.93)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
002468.ZK	361,600	CNY	1.470301	522,119.30	531,660.80		4.330000	ACT/360					41,409.66	0.00	39,603.89
CNE100000T99	361,600	7.277422	1.471245	500,226.59	532,002.19	0.00	50.000000	1	(67.42)	(1,805.77)	90.00	0.00	(327.01)	0.00	39,603.89
SUFA TECHNOLOGY INDUSTRY CO LTD CNNC CMN CLASS A SERIES NORTHBOUND															
000777.ZK	3,300	CNY	2.296143	7,967.20	7,577.27		4.330000	ACT/360					(318.15)	0.00	(322.39)
CNE000000RW4	3,300	7.277422	2.297618	7,895.43	7,582.14	0.00	50.000000	1	(1.06)	(4.24)	90.00	0.00	0.00	0.00	(322.39)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.309530	0.00	0.00		0.000000	ACT/360					(1,351.54)	0.00	(1,384.91)
CNE000000KL2	0	7.277422	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	0	CNY	9.907355	404.35	0.00		4.330000	ACT/360					7.18	0.00	5.99
CNE1000018M7	40	7.277422	0.000000	403.29	0.00	0.00	50.000000	1	(0.05)	(1.19)	90.00	0.00	(1.68)	0.00	5.99
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.682934	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VF0	0	7.277422	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	2.319503	76,385.86	76,654.93		4.330000	ACT/360					(100.45)	0.00	(321.54)
CNE100003ZP4	33,048	7.277422	2.320993	76,755.38	76,704.18	0.00	50.000000	1	(10.29)	(221.08)	90.00	0.00	0.00	0.00	(321.54)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	3,000	CNY	13.851059	47,764.47	41,553.18		4.330000	ACT/360					30,454.10	0.00	30,076.43
CNE100001XQ1	3,000	7.277422	13.859957	36,845.52	41,579.87	0.00	50.000000	1	(5.10)	(377.67)	90.00	0.00	(284.21)	0.00	30,076.43
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	34.561510	341,650.91	345,615.10		4.330000	ACT/360					18,503.81	0.00	16,816.17
TW0002330008	10,000	32.840000	34.624771	327,743.90	346,247.71	(632.61)	30.000000	1	(42.27)	(1,055.03)	90.00	0.00	0.00	0.00	16,816.17
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	0	CNY	2.055673	0.00	0.00		0.000000	ACT/360					(10.86)	0.00	(10.86)
CNE1000047J2	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(10.86)
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	4,423	INR	47.064782	0.00	208,167.53		4.330000	ACT/360					51,043.64	0.00	46,717.10
INE467B01029	0	86.373501	47.299080	0.00	209,203.83	(1,036.30)	75.000000	0	0.00	(3,290.25)	78.16	0.00	(3,290.25)	0.00	46,717.10

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TATA ELXSI LTD CMN															
TTEX.NS	799	INR	71.272438	58,988.71	56,946.68		4.330000	ACT/360					(1,505.01)	0.00	(494.85)
INE670A01012	799	86.373501	69.790971	55,762.99	55,762.99	1,183.69	75.000000	1	(7.94)	(173.53)	78.16	0.00	(67.11)	0.00	(494.85)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.632156	461,515.34	466,796.59		4.330000	ACT/360					12,492.48	0.00	10,173.55
TW0001504009	286,000	32.840000	1.635143	455,158.42	467,650.90	(854.31)	30.000000	1	(58.59)	(1,464.62)	90.00	0.00	0.00	0.00	10,173.55
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.497143	533,280.73	545,858.29		4.330000	ACT/360					0.00	0.00	832.53
MYL48630O006	364,600	4.375000	1.488862	542,839.09	542,839.09	3,019.20	150.000000	1	(87.51)	(2,186.67)	100.00	0.00	0.00	0.00	832.53
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	7	CNY	0.983865	1,034,125.43	6.89		4.330000	ACT/360					39,989.47	7,191.91	44,821.01
CNE100003F27	1,112,907	7.277422	0.984497	1,048,857.18	6.89	0.00	50.000000	1	(140.52)	(2,360.37)	90.00	7,191.91	(3,636.92)	0.00	44,811.51
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	0	CNY	0.654078	26,047.00	0.00		4.330000	ACT/360					(2,838.29)	0.00	(2,990.64)
CNE000000L16	41,800	7.277422	0.000000	27,789.65	0.00	0.00	50.000000	1	(3.70)	(152.35)	90.00	0.00	(185.68)	0.00	(2,990.64)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.641399	355.37	356.86		4.330000	ACT/360					(582.83)	0.00	(596.63)
CNE100004C29	98	7.277422	3.643739	364.29	357.09	0.00	50.000000	1	(0.05)	(13.80)	90.00	0.00	(12.73)	0.00	(596.63)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.753014	86,315.17	84,111.65		4.330000	ACT/360					2,990.03	0.00	2,752.58
CNE100000F79	111,700	7.277422	0.753498	81,121.63	84,165.73	0.00	50.000000	1	(10.96)	(237.44)	90.00	0.00	0.00	0.00	2,752.58
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	17,900	CNY	4.945433	88,151.81	88,523.24		4.330000	ACT/360					1,132.58	573.73	1,528.07
CNE000000ZW7	17,900	7.277422	4.948610	87,390.66	88,580.12	0.00	50.000000	1	(11.74)	(178.24)	90.00	573.73	0.00	0.00	1,527.31
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.728380	10,481.36	10,913.52		4.330000	ACT/360					1,433.50	0.00	1,382.79
TW0006757008	4,000	32.840000	2.733374	9,500.00	10,933.50	(19.98)	30.000000	1	(1.23)	(30.73)	90.00	0.00	0.00	0.00	1,382.79
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	792,300	CNY	0.794237	622,451.04	629,274.21		4.330000	ACT/360					(81,715.18)	0.00	(83,752.09)
CNE100002524	781,900	7.277422	0.794748	702,584.81	629,678.84	0.00	50.000000	1	(93.15)	(2,036.91)	90.00	0.00	0.00	0.00	(83,752.09)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.811435	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.277422	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	0.742021	164,967.17	171,258.45		4.330000	ACT/360					(2,094.02)	0.00	(2,487.17)
CNE000000NK8	228,500	7.277422	0.742498	171,671.13	171,368.54	0.00	50.000000	1	(22.94)	(393.15)	90.00	0.00	0.00	0.00	(2,487.17)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	97,689	CNY	2.366223	233,084.33	231,153.91		4.330000	ACT/360					(24,612.46)	0.00	(25,329.02)
CNE100003ZR0	98,389	7.277422	2.367743	257,430.31	231,302.45	0.00	50.000000	1	(34.20)	(716.56)	90.00	0.00	(7.86)	0.00	(25,329.02)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	433,200	CNY	0.928900	395,581.50	402,399.64		4.330000	ACT/360					2,163.62	0.00	1,147.87
CNE000000RK9	432,100	7.277422	0.929497	399,203.63	402,658.10	0.00	50.000000	1	(53.51)	(1,015.75)	90.00	0.00	0.00	0.00	1,147.87
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN															
1216.TW	236,000	TWD	2.387333	560,087.94	563,410.48		4.330000	ACT/360					(17,643.60)	0.00	(20,542.89)
TW0001216000	236,000	32.840000	2.391702	582,085.27	564,441.67	(1,031.20)	30.000000	1	(74.68)	(1,868.09)	90.00	0.00	0.00	0.00	(20,542.89)
UNION BANK OF INDIA CMN															
UNBK.NS	0	INR	1.222481	0.00	0.00		0.000000	ACT/360					1,823.57	0.00	1,580.76
INE692A01016	0	86.373501	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	15.590743	31,419.68	31,181.49		4.330000	ACT/360					1,848.32	0.00	1,696.59
TW0002404001	2,000	32.840000	15.619280	29,390.24	31,238.56	(57.07)	30.000000	1	(3.80)	(94.65)	90.00	0.00	0.00	0.00	1,696.59
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.224117	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.840000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
VEDANTA LIMITED CMN															
VDAN.NS	0	INR	4.907755	0.00	0.00		0.000000	ACT/360					2,999.50	0.00	2,892.51
INE205A01025	0	86.373501	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
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	0	CNY	2.058421	0.00	0.00		0.000000	ACT/360					194.02	0.00	194.02
CNE100000QJ2	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	194.02
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	0	CNY	7.314403	0.00	0.00		0.000000	ACT/360					2,253.07	0.00	2,222.77
CNE1000020V4	0	7.277422	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	58.008526	172,045.64	174,025.58		4.330000	ACT/360					4,222.16	0.00	3,356.65
TW0006409006	3,000	32.840000	58.114704	170,121.95	174,344.11	(318.53)	30.000000	1	(21.90)	(546.98)	90.00	0.00	0.00	0.00	3,356.65
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	13,400	CNY	1.430452	83,467.75	19,168.05		4.330000	ACT/360					5,895.44	0.00	5,668.74
CNE100000GQ8	62,500	7.277422	1.431371	84,613.07	19,180.37	0.00	50.000000	1	(11.34)	(226.70)	90.00	0.00	(291.13)	0.00	5,668.74
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.089672	79,319.49	78,129.45		4.330000	ACT/360					(5,220.54)	0.00	(5,450.09)
CNE100001VB7	71,700	7.277422	1.090372	83,349.99	78,179.67	0.00	50.000000	1	(11.13)	(229.55)	90.00	0.00	0.00	0.00	(5,450.09)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.395079	310,301.85	306,091.09		4.330000	ACT/360					25,760.63	0.00	24,924.49
CNE100000619	127,800	7.277422	2.396618	280,462.98	306,287.78	0.00	50.000000	1	(38.04)	(836.14)	90.00	0.00	(2.69)	0.00	24,924.49
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	19,400	CNY	4.913828	86,902.51	95,328.26		4.330000	ACT/360					6,968.67	0.00	6,847.33
CNE100003RR7	17,500	7.277422	4.916985	78,948.08	95,389.51	0.00	50.000000	1	(10.70)	(121.34)	90.00	0.00	0.00	0.00	6,847.33
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.214362	0.00	0.00		0.000000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	0	7.277422	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	3.565330	0.00	0.00		0.000000	ACT/360					2,155.48	0.00	1,909.47
INE075A01022	0	86.373501	0.000000	0.00	0.00	0.00	0.000000	0	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	2.843040	248,723.58	254,167.75		4.330000	ACT/360					45,130.36	0.00	44,513.21
CNE000001BJ3	89,400	7.277422	2.844866	209,080.63	254,331.02	0.00	50.000000	1	(28.60)	(617.15)	90.00	0.00	(0.66)	0.00	44,513.21
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.308156	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	0	CNY	7.607089	0.00	0.00		0.000000	ACT/360					(5,240.27)	0.00	(5,489.53)
CNE1000031K4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(249.26)	90.00	0.00	(249.26)	0.00	(5,489.53)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.930274	34,626.51	34,513.18		4.330000	ACT/360					1,068.98	0.00	980.30
CNE000000B00	37,100	7.277422	0.930872	33,444.21	34,535.35	0.00	50.000000	1	(4.50)	(88.67)	90.00	0.00	0.00	0.00	980.30
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.110283	6,489.38	6,661.70		4.330000	ACT/360					(466.82)	0.00	(487.69)
CNE100000QS3	6,000	7.277422	1.110997	7,128.52	6,665.98	0.00	50.000000	1	(0.95)	(20.88)	90.00	0.00	0.00	0.00	(487.69)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.445255	7,576.30	7,556.93		4.330000	ACT/360					292.81	0.00	271.39
CNE100005X80	1,700	7.277422	4.448111	7,264.12	7,561.79	0.00	50.000000	1	(0.98)	(21.42)	90.00	0.00	0.00	0.00	271.39
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	36,900	CNY	16.937317	614,542.09	624,986.98		4.330000	ACT/360					30,916.96	0.00	29,565.92
CNE000001D72	36,700	7.277422	16.948197	590,736.20	625,388.47	0.00	50.000000	1	(79.59)	(1,351.04)	90.00	0.00	0.00	0.00	29,565.92
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.962233	31,843.11	31,591.96		4.330000	ACT/360					(2,656.44)	0.00	(2,756.08)
CNE1000033H6	16,100	7.277422	1.963494	34,248.40	31,612.25	0.00	50.000000	1	(4.56)	(99.64)	90.00	0.00	0.00	0.00	(2,756.08)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.986613	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.277422	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	5.790512	285.60	295.32		4.330000	ACT/360					2.38	0.00	1.52
CNE0000005F0	51	7.277422	5.794232	292.93	295.51	0.00	50.000000	1	(0.04)	(0.87)	90.00	0.00	0.00	0.00	1.52
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.044326	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.277422	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	2.073536	41,448.04	43,544.27		4.330000	ACT/360					1,688.09	0.00	1,617.68
CNE100002BC5	21,000	7.277422	2.074869	41,856.17	43,572.25	0.00	50.000000	1	(5.61)	(70.41)	90.00	0.00	0.00	0.00	1,617.68
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	29,600	CNY	3.160460	88,770.55	93,549.61		4.330000	ACT/360					2,817.38	0.00	2,484.22
CNE100002G50	29,600	7.277422	3.162490	90,303.30	93,609.70	0.00	50.000000	1	(12.09)	(333.16)	90.00	0.00	(67.48)	0.00	2,484.22
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	220,300	CNY	1.320523	303,180.96	290,911.12		4.330000	ACT/360					(19,995.39)	0.00	(20,917.14)
CNE1000008S5	222,000	7.277422	1.321371	313,171.40	291,098.03	0.00	50.000000	1	(41.88)	(921.74)	90.00	0.00	(10.53)	0.00	(20,917.14)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	0	CNY	0.865691	0.00	0.00		0.000000	ACT/360					(2,272.69)	0.00	(2,327.07)
CNE000001PZ9	0	7.277422	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	6.394641	137,087.43	134,287.45		4.330000	ACT/360					7,764.96	0.00	7,110.24
TW0003374005	21,000	32.840000	6.406345	126,768.28	134,533.24	(245.79)	30.000000	1	(16.39)	(408.93)	90.00	0.00	0.00	0.00	7,110.24
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,100	CNY	3.700486	546,195.91	548,042.01		4.330000	ACT/360					(3,783.03)	1,506.22	(3,880.37)
CNE0000007F6	148,100	7.277422	3.702863	551,809.86	548,394.01	0.00	50.000000	1	(73.96)	(1,603.56)	90.00	1,506.22	(2.10)	0.00	(3,882.36)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,900	CNY	2.580584	93,190.14	95,223.56		4.330000	ACT/360					(5,130.44)	0.00	(5,423.27)
CNE100004751	36,900	7.277422	2.582242	100,354.00	95,284.73	0.00	50.000000	1	(13.36)	(292.83)	90.00	0.00	0.00	0.00	(5,423.27)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	210,000	TWD	2.064555	430,220.21	433,556.64		4.330000	ACT/360					(38,780.85)	0.00	(40,841.05)
TW0002609005	210,000	32.840000	2.068334	473,130.99	434,350.14	(793.50)	30.000000	1	(60.49)	(1,266.70)	90.00	0.00	0.00	0.00	(40,841.05)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,200	CNY	7.326770	16,316.92	16,118.89		4.330000	ACT/360					(2,336.06)	0.00	(2,384.26)
CNE100002JZ9	2,100	7.277422	7.331477	17,711.09	16,129.25	0.00	50.000000	1	(2.36)	(48.21)	90.00	0.00	0.00	0.00	(2,384.26)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	52,850	CNY	1.390602	74,860.12	73,493.33		4.330000	ACT/360					649.50	0.00	520.02
CNE1000019T0	52,850	7.277422	1.391496	72,843.83	73,540.56	0.00	50.000000	1	(9.80)	(129.48)	90.00	0.00	0.00	0.00	520.02
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	138,600	CNY	2.095522	288,775.73	290,439.39		4.330000	ACT/360					9,672.62	0.00	8,822.40
CNE1000031L2	138,600	7.277422	2.096868	280,833.96	290,625.90	0.00	50.000000	1	(37.79)	(850.22)	90.00	0.00	(75.00)	0.00	8,822.40
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	91,275	CNY	5.646230	505,233.02	515,359.66		4.330000	ACT/360					34,122.22	0.00	32,803.32
CNE100002PC5	89,475	7.277422	5.649857	471,170.74	515,690.70	0.00	50.000000	1	(63.69)	(1,318.90)	90.00	0.00	(5.08)	0.00	32,803.32
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.202037	0.00	0.00		0.000000	ACT/360					(779.35)	0.00	(792.90)
CNE1000048D3	0	7.277422	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	2.293395	163,650.96	165,124.41		4.330000	ACT/360					17,571.40	0.00	17,192.25
CNE0000012L4	72,000	7.277422	2.294868	154,117.92	165,230.50	0.00	50.000000	1	(20.81)	(379.15)	90.00	0.00	(66.78)	0.00	17,192.25
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,000	CNY	2.844414	208,417.82	210,486.63		4.330000	ACT/360					7,776.58	0.00	7,172.97
CNE100001YB1	74,000	7.277422	2.846241	202,717.60	210,621.83	0.00	50.000000	1	(27.28)	(603.61)	90.00	0.00	(4.34)	0.00	7,172.97
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	0	CNY	1.034707	0.00	0.00		0.000000	ACT/360					(6,405.60)	0.00	(6,795.66)
CNE100000015	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	2.264538	466,625.87	469,438.77		4.330000	ACT/360					100,615.99	0.00	99,341.32
CNE000000VG9	207,300	7.277422	2.265993	383,388.93	469,740.35	0.00	50.000000	1	(52.59)	(1,274.67)	90.00	0.00	(128.68)	0.00	99,341.32
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	88,200	CNY	0.761259	67,671.54	67,143.01		4.330000	ACT/360					12.79	0.00	(177.10)
CNE000001HC5	88,200	7.277422	0.761748	67,130.22	67,186.17	0.00	50.000000	1	(9.01)	(189.89)	90.00	0.00	0.00	0.00	(177.10)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.556870	19,889.10	19,772.25		4.330000	ACT/360					0.85	0.00	(57.43)
CNE0000001N39	12,700	7.277422	1.557870	19,771.40	19,784.95	0.00	50.000000	1	(2.65)	(58.28)	90.00	0.00	0.00	0.00	(57.43)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,200	CNY	3.168705	593,447.75	628,037.24		4.330000	ACT/360					24,515.16	0.00	22,734.02
CNE000000S01	198,700	7.277422	3.170740	605,106.08	628,440.67	0.00	50.000000	1	(81.02)	(1,781.15)	90.00	0.00	(6.52)	0.00	22,734.02
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	0	CNY	2.675398	0.00	0.00		0.000000	ACT/360					(321.26)	0.00	(340.45)
CNE100003FQ4	0	7.277422	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)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	900	CNY	7.432577	15,573.28	6,689.32		4.330000	ACT/360					17,003.50	0.00	16,929.75
CNE1000035C2	2,100	7.277422	7.437352	8,801.26	6,693.62	0.00	50.000000	1	(1.27)	(73.75)	90.00	0.00	(69.24)	0.00	16,929.75
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	104,300	CNY	1.552748	163,520.83	161,951.58		4.330000	ACT/360					8,407.30	0.00	7,925.02
CNE000001JT5	109,100	7.277422	1.553745	161,056.80	162,055.60	0.00	50.000000	1	(21.64)	(482.28)	90.00	0.00	(37.89)	0.00	7,925.02
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.328767	366,963.24	365,493.38		4.330000	ACT/360					(18,015.21)	0.00	(19,120.94)
CNE000001FJ4	275,062	7.277422	1.329621	383,508.58	365,728.21	0.00	50.000000	1	(51.22)	(1,105.73)	90.00	0.00	0.00	0.00	(19,120.94)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.070788	7,079.30	7,040.68		4.330000	ACT/360					(323.27)	0.00	(344.93)
CNE0000010J2	3,400	7.277422	2.072119	7,363.95	7,045.20	0.00	50.000000	1	(0.98)	(21.66)	90.00	0.00	0.00	0.00	(344.93)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	3.311612	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.277422	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	55,800	CNY	3.093128	201,790.06	172,596.56		4.330000	ACT/360					5,669.50	1,677.52	6,698.27
CNE000001J84	65,400	7.277422	3.095115	196,216.94	172,707.42	0.00	50.000000	1	(26.40)	(648.75)	90.00	1,677.52	(187.95)	0.00	6,696.06
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.975620	13,719.52	13,951.37		4.330000	ACT/360					(499.58)	0.00	(542.01)
CNE1000051S5	14,300	7.277422	0.976247	14,450.95	13,960.33	0.00	50.000000	1	(1.93)	(42.43)	90.00	0.00	0.00	0.00	(542.01)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,400	CNY	2.781205	233,772.51	229,171.26		4.330000	ACT/360					(14,152.74)	0.00	(14,864.18)
CNE1000023N5	82,400	7.277422	2.782991	243,324.00	229,318.46	0.00	50.000000	1	(32.51)	(711.43)	90.00	0.00	0.00	0.00	(14,864.18)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	226,900	CNY	1.670921	376,207.23	379,132.06		4.330000	ACT/360					(10,749.65)	0.00	(11,770.93)
CNE100000MK9	226,900	7.277422	1.671995	389,881.71	379,375.67	0.00	50.000000	1	(52.12)	(1,021.28)	90.00	0.00	0.00	0.00	(11,770.93)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	207,100	CNY	2.675398	547,504.31	554,074.92		4.330000	ACT/360					(6,570.60)	1,803.71	(6,111.93)
CNE100001R58	205,300	7.277422	2.677117	555,801.05	554,430.93	0.00	50.000000	1	(74.45)	(1,345.04)	90.00	1,803.71	0.00	0.00	(6,114.31)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.357624	19,853.56	19,957.07		4.330000	ACT/360					2.95	0.00	(55.85)
CNE100000K64	14,700	7.277422	1.358496	19,954.12	19,969.89	0.00	50.000000	1	(2.68)	(58.80)	90.00	0.00	0.00	0.00	(55.85)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	15.777565	724.70	0.00		4.330000	ACT/360					5,388.05	0.00	5,305.93
CNE100001CY9	40	7.277422	0.000000	611.24	0.00	0.00	50.000000	1	(0.08)	(82.12)	90.00	0.00	(82.78)	0.00	5,305.93

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	570,900	CNY	0.757136	414,334.17	432,249.08		4.330000	ACT/360					(31,459.43)	0.00	(32,716.11)
CNE000000W62	568,500	7.277422	0.757623	461,952.31	432,526.97	0.00	50.000000	1	(61.32)	(1,256.68)	90.00	0.00	0.00	0.00	(32,716.11)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.853324	37,367.61	37,290.27		4.330000	ACT/360					(1,736.39)	0.00	(1,849.47)
CNE100004900	43,700	7.277422	0.853872	39,026.66	37,314.21	0.00	50.000000	1	(5.21)	(113.08)	90.00	0.00	0.00	0.00	(1,849.47)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.742375	51,699.81	51,922.78		4.330000	ACT/360					(2,081.47)	0.00	(2,237.49)
CNE100000PX5	29,800	7.277422	1.743495	54,004.25	51,956.15	0.00	50.000000	1	(7.21)	(156.02)	90.00	0.00	0.00	0.00	(2,237.49)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.116134	144.29	143.90		4.330000	ACT/360					(5.42)	0.00	(5.86)
CNE100005030	68	7.277422	2.117493	149.32	143.99	0.00	50.000000	1	(0.02)	(0.44)	90.00	0.00	0.00	0.00	(5.86)
ZHUZHOU CRRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	21,083	CNY	6.362143	128,308.04	134,133.06		4.330000	ACT/360					(3,372.77)	0.00	(3,764.83)
CNE100004QK2	21,083	7.277422	6.366230	137,505.84	134,219.23	0.00	50.000000	1	(18.32)	(392.06)	90.00	0.00	0.00	0.00	(3,764.83)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	3,100	CNY	3.942330	11,145.04	12,221.22		4.330000	ACT/360					(682.76)	0.00	(709.28)
CNE1000035L3	2,800	7.277422	3.944863	11,705.61	12,229.08	0.00	50.000000	1	(1.56)	(26.52)	90.00	0.00	0.00	0.00	(709.28)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.665071	57,449.10	57,994.16		4.330000	ACT/360					(1,903.95)	0.00	(2,080.00)
CNE100000P93	87,200	7.277422	0.665498	59,898.12	58,031.43	0.00	50.000000	1	(8.00)	(176.05)	90.00	0.00	0.00	0.00	(2,080.00)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	135,100	CNY	2.231559	172,989.78	301,483.68		4.330000	ACT/360					8,024.42	0.00	7,787.03
CNE100000B24	77,800	7.277422	2.232993	171,334.06	301,677.35	0.00	50.000000	1	(23.01)	(237.39)	90.00	0.00	(76.31)	0.00	7,787.03
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	31,400	CNY	5.493704	0.00	172,502.30		4.330165	ACT/360					28,780.35	0.00	28,508.73
CNE000000TK5	0	7.277422	5.497233	0.00	172,613.12	0.00	50.000000	0	0.00	(271.61)	90.00	0.00	(271.61)	0.00	28,508.73
TOTAL Long				73,177,741.18	72,996,767.41								150,955.81	27,175.97	(380,181.28)
				74,201,780.09	73,375,845.01	(341,102.02)			(9,971.81)	(217,211.04)		27,175.97	(45,731.25)	0.00	(380,213.50)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(13,503)	CNY	11.956157	(153,426.89)	(161,443.99)		4.330000	ACT/360					1,265.13	0.00	924.51
CNE1000042T2	(12,803)	7.277422	11.963838	(153,956.51)	(161,547.70)	0.00	(1,624.119300)	1	(50.70)	(340.63)	100.00	0.00	0.00	0.00	924.51
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.132765	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	32.840000	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND															
688012.SH	(99)	CNY	24.746401	(2,515.58)	(2,449.89)		4.330000	ACT/360					107.47	0.00	103.17
CNE100003MM9	(99)	7.277422	24.762298	(2,557.37)	(2,451.47)	0.00	(725.000000)	1	(0.20)	(4.31)	100.00	0.00	0.00	0.00	103.17
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	2.932400	(72,185.95)	(70,377.59)		4.330000	ACT/360					10,103.25	0.00	10,005.46
TW0008086000	(24,000)	32.840000	2.937767	(80,609.65)	(70,506.41)	128.82	(898.958300)	1	(8.33)	(226.60)	100.00	0.00	0.00	0.00	10,005.46
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.709042	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000R30	0	7.277422	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	5.839980	0.00	0.00		0.000000	ACT/360					1,820.35	0.00	1,592.20
CNE1000051B1	0	7.277422	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	(656,900)	THB	1.643227	(1,106,732.59)	(1,079,435.97)		4.330000	ACT/360					9,238.63	0.00	62,254.77
TH0765010R16	(658,700)	33.775000	1.736652	(1,143,962.86)	(1,140,806.82)	61,370.85	(66.278200)	1	117.22	2,759.93	100.00	(11,114.64)	200.00	0.00	62,302.78
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	95.310597	(386,187.54)	(381,242.39)		4.330000	ACT/360					18,059.79	0.00	18,923.61
KYG022421088	(4,000)	32.840000	95.485052	(400,000.00)	(381,940.21)	697.82	(400.000000)	1	5.20	166.00	100.00	0.00	0.00	0.00	18,923.61
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.501827	(21,139.65)	(21,010.96)		4.330000	ACT/360					4,103.02	0.00	4,052.43
TW0008054008	(6,000)	32.840000	3.508237	(25,152.44)	(21,049.42)	38.46	(1,058.333300)	1	(3.19)	(89.05)	100.00	0.00	0.00	0.00	4,052.43
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	13.093788	(37,840.89)	(39,281.36)		4.330000	ACT/360					(2,584.97)	0.00	(2,600.81)
TW0006187008	(3,000)	32.840000	13.117755	(36,768.29)	(39,353.26)	71.90	(783.333300)	1	(3.81)	(87.74)	100.00	0.00	0.00	0.00	(2,600.81)
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.993301	(84,659.26)	(86,805.72)		4.330000	ACT/360					1,892.08	0.00	1,554.95
TW0001514008	(29,000)	32.840000	2.998780	(88,856.70)	(86,964.62)	158.90	(1,285.344800)	1	(19.54)	(496.02)	100.00	0.00	0.00	0.00	1,554.95
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300458.ZK	(6,200)	CNY	6.480317	(40,055.45)	(40,177.96)		4.330000	ACT/360					(1,834.14)	0.00	(1,854.67)
CNE100001ZN3	(6,200)	7.277422	6.484480	(38,343.83)	(40,203.78)	0.00	(1,126.612900)	1	(7.92)	(20.53)	100.00	0.00	0.00	0.00	(1,854.67)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(85,300)	CNY	0.987987	(80,198.29)	(84,275.31)		4.330000	ACT/360					8,083.97	0.00	7,389.57
CNE000000DF9	(85,300)	7.277422	0.988622	(92,141.32)	(84,329.46)	0.00	(1,822.303600)	1	(29.51)	(694.40)	100.00	0.00	(10.68)	0.00	7,389.57
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.449732	0.00	0.00		0.000000	ACT/360					578.30	0.00	545.95
CNE100000Q84	0	7.277422	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

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 27, 2025
Run Date: Jan 28, 2025 01:17 AM EST

Equity Synthetic Position & Valuation Summary

AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	0	CNY	0.313298	0.00	0.00		0.000000	ACT/360					2,876.46	0.00	2,650.46
CNE000000SQ4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(225.99)	100.00	0.00	(225.99)	0.00	2,650.46
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(46,603)	CNY	3.710105	(132,455.57)	(172,902.02)		4.330000	ACT/360					501.02	0.00	(161.84)
CNE1000030R1	(37,003)	7.277422	3.712488	(135,355.71)	(173,013.08)	0.00	(1,548.259600)	1	(40.69)	(662.86)	100.00	0.00	(21.62)	0.00	(161.84)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.518395	0.00	0.00		0.000000	ACT/360					166.81	0.00	156.47
CNE000000X61	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(10.34)	100.00	0.00	(10.34)	0.00	156.47
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.734839	(292.27)	(291.32)		4.330000	ACT/360					51.78	0.00	50.92
CNE1000052M6	(78)	7.277422	3.737238	(343.09)	(291.50)	0.00	(975.000000)	1	(0.04)	(0.86)	100.00	0.00	0.00	0.00	50.92
ANHUI JIANGHUAI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND															
600418.SH	(21,900)	CNY	5.618748	(20,253.78)	(123,050.58)		4.330000	ACT/360					1,708.00	0.00	1,687.75
CNE0000018M9	(3,600)	7.277422	5.622357	(19,650.81)	(123,129.62)	0.00	(1,350.000000)	1	(5.23)	(20.25)	100.00	0.00	0.00	0.00	1,687.75
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(6,200)	CNY	4.920699	(57,565.11)	(30,508.33)		4.330000	ACT/360					3,336.28	0.00	2,967.30
CNE1000022S6	(11,500)	7.277422	4.923860	(60,151.63)	(30,527.93)	0.00	(1,850.000000)	1	(22.35)	(368.98)	100.00	0.00	(329.85)	0.00	2,967.30
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.437322	(35,806.34)	(34,783.20)		4.330000	ACT/360					1,833.90	0.00	1,588.39
CNE100005790	(24,200)	7.277422	1.438246	(36,617.09)	(34,805.55)	0.00	(1,576.239600)	1	(11.27)	(245.51)	100.00	0.00	0.00	0.00	1,588.39
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.931649	0.00	0.00		0.000000	ACT/360					2,005.13	0.00	1,947.85
CNE100000KB2	0	7.277422	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	3.069768	(14,681.26)	(15,962.80)		4.330000	ACT/360					(4,338.18)	0.00	(4,348.15)
CNE100001SN8	(5,200)	7.277422	3.071740	(11,624.62)	(15,973.05)	0.00	(600.000000)	1	(1.05)	(9.97)	100.00	0.00	0.00	0.00	(4,348.15)
ASE TECHNOLOGY HOLDING CO LTD CMN															
3711.TW	0	TWD	5.389769	0.00	0.00		4.330000	ACT/360					(141.06)	0.00	(140.49)
TW0003711008	1,000	32.840000	0.000000	0.00	0.00	0.00	(40.000000)	0	0.00	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	9.552833	(21,699.24)	(27,703.22)		4.330000	ACT/360					(1,609.52)	0.00	(1,614.60)
CNE100005RF7	(2,400)	7.277422	9.558970	(21,699.24)	(27,721.01)	0.00	(1,275.000000)	1	(5.08)	(5.08)	100.00	0.00	0.00	0.00	(1,614.60)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.359041	(206.41)	(209.00)		4.330000	ACT/360					(0.44)	0.00	(1.25)
CNE100003RF2	(39)	7.277422	5.362483	(208.56)	(209.14)	0.00	(1,125.000000)	1	(0.04)	(0.81)	100.00	0.00	0.00	0.00	(1.25)

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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(268,100)	CNY	1.091046	(287,759.24)	(292,509.35)		4.330000	ACT/360					(2,096.38)	0.00	(3,513.97)
CNE000000LP1	(268,100)	7.277422	1.091747	(290,412.97)	(292,697.37)	0.00	(1,871.587000)	1	(114.67)	(1,417.59)	100.00	0.00	0.00	0.00	(3,513.97)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(27,500)	CNY	2.129875	(79,639.02)	(58,571.57)		4.330000	ACT/360					28,518.35	0.00	27,709.18
CNE1000023W6	(30,700)	7.277422	2.131243	(93,882.90)	(58,609.18)	0.00	(2,185.993400)	1	(37.07)	(809.17)	100.00	0.00	(133.21)	0.00	27,709.18
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(548,800)	THB	1.051073	(546,505.66)	(576,829.02)		4.330000	ACT/360					167.02	0.00	2,019.59
TH0420010R18	(545,300)	33.775000	1.057911	(576,915.76)	(580,581.82)	3,752.81	(968.081700)	1	(77.57)	(1,900.24)	100.00	0.00	(3.35)	0.00	2,019.59
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,657,800)	THB	0.692820	(1,158,139.08)	(1,148,557.22)		4.330000	ACT/360					14,259.80	0.00	64,382.81
TH0264010R10	(1,657,800)	33.775000	0.720988	(1,195,253.22)	(1,195,253.22)	46,696.00	(50.000000)	1	127.68	3,427.01	100.00	0.00	315.76	0.00	64,382.81
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(34)	CNY	0.823094	(318,231.24)	(27.99)		4.330000	ACT/360					46,316.90	(10,160.74)	36,146.72
CNE100000734	(401,134)	7.277422	0.823622	(336,893.99)	(28.00)	0.00	(175.000000)	1	25.05	(9.43)	100.00	(10,160.74)	215.77	0.00	36,160.15
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	0.996232	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.277422	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	(32,304)	CNY	1.277925	(4.91)	(41,282.09)		4.330000	ACT/360					21,499.28	0.00	21,749.29
CNE100002FM5	(4)	7.277422	1.278746	(5.00)	(41,308.61)	0.00	(150.000000)	1	0.00	250.00	100.00	0.00	250.00	0.00	21,749.29
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,346,200)	THB	0.158401	(507,969.89)	(530,042.04)		4.330000	ACT/360					325.73	0.00	45,548.64
TH0148010R15	(3,346,200)	33.775000	0.172536	(577,339.12)	(577,339.12)	47,297.08	(1,110.024800)	1	(87.19)	(2,074.17)	100.00	0.00	(6.14)	0.00	45,548.64
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	(12,600)	CNY	2.322251	(28,814.05)	(29,260.36)		4.330000	ACT/360					(85.90)	0.00	(134.59)
CNE100001Z90	(12,400)	7.277422	0.000000	(28,378.28)	(29,279.16)	0.00	(2,225.000000)	1	(14.40)	(48.69)	100.00	0.00	(163.86)	0.00	(134.59)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.019946	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	0	7.277422	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	0.724158	(44,358.53)	(39,466.59)										

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(2,808)	CNY	2.988696	(8,359.54)	(8,392.26)		4.330000	ACT/360					12,829.61	0.00	12,571.47
CNE100003SS3	(2,808)	7.277422	2.990616	(8,622.09)	(8,397.65)	0.00	(1,250.000000)	1	(1.87)	(258.15)	100.00	0.00	(220.99)	0.00	12,571.47
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,500)	CNY	3.809041	(12,888.86)	(13,331.64)		4.330000	ACT/360					(31.72)	0.00	(140.94)
CNE100002DZ2	(3,500)	7.277422	3.811488	(13,269.21)	(13,340.21)	0.00	(1,925.000000)	1	(5.30)	(109.21)	100.00	0.00	(6.59)	0.00	(140.94)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	(22,600)	CNY	0.967376	0.00	(21,862.69)		4.330165	ACT/360					274.52	0.00	273.25
CNE100002GG5	0	7.277422	0.967997	0.00	(21,876.73)	0.00	(2,138.324873)	0	0.00	(1.27)	100.00	0.00	(1.27)	0.00	273.25
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(238,000)	CNY	2.834795	(680,443.43)	(674,681.23)		4.330000	ACT/360					51,754.89	0.00	47,082.73
CNE1000012M0	(238,000)	7.277422	2.836616	(726,436.11)	(675,114.61)	0.00	(1,734.747800)	1	(240.51)	(4,672.16)	100.00	0.00	0.00	0.00	47,082.73
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,500)	CNY	5.070477	(197,473.85)	(195,213.36)		4.330000	ACT/360					16,043.91	0.00	14,404.45
CNE100000NN1	(38,500)	7.277422	5.073734	(211,257.27)	(195,338.76)	0.00	(1,821.103800)	1	(74.48)	(1,639.47)	100.00	0.00	0.00	0.00	14,404.45
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	0	CNY	1.309530	0.00	0.00		0.000000	ACT/360					(2,202.16)	0.00	(3,288.97)
CNE100001617	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(343,134)	CNY	0.706294	(173,227.94)	(242,353.51)		4.330000	ACT/360					5,745.88	0.00	4,673.08
CNE100001V11	(248,934)	7.277422	0.706748	(174,720.64)	(242,509.27)	0.00	(1,319.821900)	1	(42.49)	(1,072.81)	100.00	0.00	(211.20)	0.00	4,673.08
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(69,130)	CNY	2.466533	(107,904.43)	(170,511.41)		4.330000	ACT/360					7,415.90	0.00	7,076.97
CNE100002813	(45,130)	7.277422	2.468117	(114,257.83)	(170,620.93)	0.00	(1,188.660500)	1	(21.89)	(338.93)	100.00	0.00	(33.25)	0.00	7,076.97
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.515292	(391,956.96)	(395,569.85)		4.330000	ACT/360					9,085.75	0.00	5,891.06
CNE000001980	(767,661)	7.277422	0.515623	(404,655.61)	(395,823.67)	0.00	(1,782.806100)	1	(145.44)	(3,194.70)	100.00	0.00	0.00	0.00	5,891.06
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(34,800)	CNY	0.669193	(13,407.44)	(23,287.92)		4.330000	ACT/360					79.74	0.00	45.77
CNE100001BX3	(19,900)	7.277422	0.669623	(13,407.44)	(23,302.88)	0.00	(2,000.000000)	1	(5.84)	(33.97)	100.00	0.00	(28.13)	0.00	45.77
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	0	CNY	5.												

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BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.356335	(344,662.68)	(342,441.87)		4.330000	ACT/360					9,978.47	0.00	6,547.29
CNE100004090	(36,600)	7.277422	9.362346	(352,170.10)	(342,661.86)	0.00	(2,072.267700)	1	(156.04)	(3,431.17)	100.00	0.00	(11.93)	0.00	6,547.29
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	0	CNY	1.554122	0.00	0.00		0.000000	ACT/360					1,178.49	0.00	1,162.94
CNE000000S84	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(15.55)	100.00	0.00	(15.55)	0.00	1,162.94
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	54.553659	(66,554.58)	(70,919.76)		4.330000	ACT/360					(13,156.77)	0.00	(13,470.07)
CNE100005XM1	(1,300)	7.277422	54.588704	(57,762.98)	(70,965.32)	0.00	(1,288.461500)	1	(16.87)	(313.30)	100.00	0.00	0.00	0.00	(13,470.07)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.066666	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.277422	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	2.559972	(91,303.26)	(93,362.20)		4.330000	ACT/360					3,479.79	0.00	3,018.84
CNE100003R98	(36,470)	7.277422	2.561617	(95,563.12)	(93,422.17)	0.00	(1,206.852200)	1	(19.11)	(460.95)	100.00	0.00	(41.85)	0.00	3,018.84
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.654078	(158,937.92)	(159,791.20)		4.330000	ACT/360					9,464.68	0.00	8,676.86
CNE100000M27	(244,300)	7.277422	0.654498	(169,255.88)	(159,893.86)	0.00	(1,343.542700)	1	(38.96)	(787.83)	100.00	0.00	0.00	0.00	8,676.86
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.482339	(699,743.75)	(709,987.82)		4.330000	ACT/360					(46,409.34)	0.00	(46,201.27)
TW0006472004	(29,000)	32.840000	24.527151	(664,878.04)	(711,287.38)	1,299.56	(650.000000)	1	(46.37)	(1,091.49)	100.00	0.00	0.00	0.00	(46,201.27)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.248757	(111.95)	(114.72)		4.330000	ACT/360					(3.36)	0.00	(3.93)
CNE100003PR1	(27)	7.277422	4.251487	(111.35)	(114.79)	0.00	(1,300.000000)	1	(0.03)	(0.57)	100.00	0.00	0.00	0.00	(3.93)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.667550	0.00	0.00		0.000000	ACT/360					(394.22)	0.00	(426.45)
CNE100002D38	0	7.277422	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	0	CNY	1.420833	(20,938.14)	0.00		4.330000	ACT/360					802.77	0.00	666.16
CNE1000003QP3	(15,000)	7.277422	0.000000	(21,090.27)	0.00	0.00	(2,250.000000)	1	(10.55)	(136.61)	100.00	0.00	(231.44)	0.00	666.16
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(451,400)	THB	0.183568	(68,647.97)	(82,862.47)		4.330000	ACT/360					10,187.69	0.00	6,934.35
TH0221010R10	(398,100)	33.775000	0.178218	(70,615.89)	(80,447.55)	(2,414.92)	(1,225.000000)	1	(14.87)	(838.41)	100.00	0.00	(493.29)	0.00	6,934.35
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	0	THB	5.225759	0.00	0.00		0.000000	ACT/360					8,400.66	0.00	8,411.31
TH0168010R13	0	33.775000	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	37.719401	(108,568.10)	0.00		4.330000	ACT/360					2,221.61	0.00	2,240.96
CNE100001526	(2,800)	7.277422	0.000000	(109,736.25)	0.00	0.00	(275.000000)	1	4.91	19.35	100.00	0.00	63.61	0.00	2,240.96
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.908289	(72,910.12)	(73,662.21)		4.330000	ACT/360					1,674.33	0.00	1,273.17
CNE100000X36	(81,100)	7.277422	0.908872	(75,336.54)	(73,709.52)	0.00	(1,360.696600)	1	(18.50)	(401.16)	100.00	0.00	0.00	0.00	1,273.17
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(26,937)	CNY	3.556204	(98,161.12)	(95,793.48)		4.330000	ACT/360					3,511.01	0.00	2,922.73
CNE1000055F3	(26,937)	7.277422	3.558489	(99,304.49)	(95,855.02)	0.00	(1,827.275600)	1	(37.88)	(588.28)	100.00	0.00	0.00	0.00	2,922.73
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	0	THB	0.250185	0.00	0.00		0.000000	ACT/360					1,856.12	0.00	1,744.77
TH0639010R13	0	33.775000	0.000000	0.00	0.00	0.00	0.000000	0	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	(1,806)	CNY	78.599262	(26,926.91)	(141,950.27)		4.330000	ACT/360					55,313.78	0.00	52,034.25
CNE1000041R8	(306)	7.277422	78.649754	(29,448.27)	(142,041.46)	0.00	(997.058800)	1	(3.92)	(3,279.53)	100.00	0.00	(3,322.07)	0.00	52,034.25
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	2.988696	(19,302.80)	(19,157.54)		4.330000	ACT/360					1,019.51	0.00	856.96
CNE100001XM0	(6,410)	7.277422	2.990616	(20,177.05)	(19,169.85)	0.00	(1,807.839300)	1	(7.27)	(162.56)	100.00	0.00	0.00	0.00	856.96
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.972603	(386.71)	(398.63)		4.330000	ACT/360					31.23	0.00	25.14
CNE100004BM0	(50)	7.277422	7.977725	(409.69)	(398.89)	0.00	(2,225.000000)	1	(0.19)	(6.10)	100.00	0.00	(2.04)	0.00	25.14
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.239008	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH0606010R13	0	33.775000	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	6.059683	(115,047.89)	(115,133.98)		4.330000	ACT/360					(2,966.68)	(4,334.60)	(6,784.30)
TW0002474004	(19,000)	32.840000	6.070775	(112,378.05)	(115,344.73)	210.74	(40.000000)	1	12.24	306.24	100.00	(4,334.60)	0.00	0.00	(6,780.13)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600180.SH	(33,700)	CNY	0.555142	(17,961.34)	(18,708.27)		4.330000	ACT/360					(360.81)	0.00	(367.38)
CNE000000WTO	(33,000)	7.277422	0.555498	(17,961.34)	(18,720.28)	0.00	(1,750.000000)	1	(6.57)	(6.57)	100.00	0.00	0.00	0.00	(367.38)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(23,600)	THB	1.569208	0.00	(37,033.31)		4.320971	ACT/360					6,464.30	0.00	6,669.87
TH0481010R10	0	33.775000	1.575518	0.00	(37,182.22)	148.92	(275.000000)	0	0.00	56.65	100.00	0.00	56.65	0.00	6,669.87
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(86,000)	TWD	4.887333	(409,070.16)	(420,310.60)		4.330000	ACT/360					2,189.65	0.00	2,601.16
TW0009958009	(80,000)	32.840000	4.896278	(423,269.56)	(421,079.91)	769.31	(610.755800)	1	(18.49)	(357.80)	100.00	0.00	0.00	0.00	2,601.16

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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.)															
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(55,000)	TWD	3.517052	(188,746.85)	(193,437.88)		4.330000	ACT/360					1,947.49	0.00	2,804.25
KYG202881093	(58,000)	32.840000	3.523490	(194,793.70)	(193,791.95)	354.07	(40.000000)	1	21.33	502.69	100.00	0.00	56.17	0.00	2,804.25
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(49,545)	CNY	2.205451	(72,349.46)	(109,269.09)		4.330000	ACT/360					457.56	0.00	77.83
CNE100001VQ5	(32,945)	7.277422	2.206868	(72,465.32)	(109,339.28)	0.00	(1,744.350400)	1	(26.34)	(379.73)	100.00	0.00	(317.86)	0.00	78.22
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.085871	(104,020.50)	(104,293.54)		4.330000	ACT/360					6,186.30	0.00	6,552.44
TW0002392008	(50,000)	32.840000	2.089689	(110,670.75)	(104,484.45)	190.91	(216.500000)	1	7.06	175.24	100.00	0.00	0.00	0.00	6,552.44
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000628.ZK	(11,400)	CNY	7.440822	(77,621.99)	(84,825.37)		4.330000	ACT/360					3,208.28	0.00	3,175.03
CNE0000005X3	(10,100)	7.277422	7.445602	(77,621.99)	(84,879.86)	0.00	(1,975.000000)	1	(33.25)	(33.25)	100.00	0.00	0.00	0.00	3,175.03
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(47,800)	CNY	1.754742	(85,420.99)	(83,876.68)		4.330000	ACT/360					5,145.19	0.00	4,514.17
CNE100000BN6	(47,800)	7.277422	1.755870	(89,021.87)	(83,930.59)	0.00	(1,910.983200)	1	(34.64)	(631.02)	100.00	0.00	0.00	0.00	4,514.17
CHENZHOUCITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(54,500)	CNY	0.475443	(26,480.46)	(25,911.65)		4.330000	ACT/360					(663.82)	0.00	(820.11)
CNE100001RP5	(54,500)	7.277422	0.475749	(25,303.02)	(25,928.32)	0.00	(1,577.477000)	1	(8.56)	(156.29)	100.00	0.00	(7.04)	0.00	(820.11)
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.090743	(25,135.74)	(24,725.94)		4.330000	ACT/360					4,966.56	0.00	4,999.56
TW0001597003	(8,000)	32.840000	3.096400	(29,737.76)	(24,771.20)	45.26	(575.000000)	1	(0.44)	(12.25)	100.00	0.00	0.00	0.00	4,999.56
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
601918.SH	0	CNY	0.974246	0.00	0.00		0.000000	ACT/360					23.13	0.00	22.97
CNE1000008D7	0	7.277422	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	1.380984	0.00	0.00		0.000000	ACT/360					9,150.07	0.00	8,873.92
CNE000000V14	0	7.277422	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	1.593971	(215,770.56)	(220,924.39)		4.330000	ACT/360					2,776.60	(669.95)	907.13
CNE100002GX0	(136,700)	7.277422	1.594995	(216,608.77)	(221,066.31)	0.00	(1,335.936300)	1	(54.02)	(1,199.52)	100.00	(669.95)	(152.94)	0.00	908.01
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(241,300)	CNY	1.157003	(410,047.61)	(279,184.85)		4.330000	ACT/360					32,100.15	0.00	29,410.70
CNE000000271	(352,300)	7.277422	1.157746	(438,769.22)	(279,364.11)	0.00	(1,394.692000)	1	(106.08)	(2,689.45)	100.00	0.00	(1,265.67)	0.00	29,410.70
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(58,300)	CNY	1.122650	(60,174.46)	(65,450.51)		4.330000	ACT/360					(3,618.73)	0.00	(4,100.28)
CNE000000644	(58,300)	7.277422	1.123371	(61,831.78)	(65,492.53)	0.00	(1,760.806100)	1	(22.00)	(481.54)	100.00	0.00	0.00	0.00	(4,100.28)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(645,000)	CNY	1.552748	(972,902.55)	(1,001,522.24)		4.330000	ACT/360					3,044.77	0.00	1,323.96
CNE000000YM1	(652,100)	7.277422	1.553745	(1,014,300.47)	(1,002,165.53)	0.00	(706.467500)	1	(68.93)	(1,720.81)	100.00	0.00	(61.32)	0.00	1,323.96
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(95,600)	CNY	3.480628	(243,770.08)	(332,748.05)		4.330000	ACT/360					(13,117.72)	0.00	(14,981.07)
CNE100002XN6	(68,100)	7.277422	3.482864	(223,746.63)	(332,961.80)	0.00	(1,758.223200)	1	(92.14)	(1,863.35)	100.00	0.00	(523.80)	0.00	(14,981.07)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	0	CNY	0.950886	(14,804.11)	0.00		4.330000	ACT/360					(798.48)	0.00	(841.55)
CNE000001PQ8	(15,700)	7.277422	0.000000	(13,994.61)	0.00	0.00	(1,217.515900)	1	(3.32)	(43.07)	100.00	0.00	(76.30)	0.00	(841.55)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(8,500)	CNY	1.343882	(42,456.87)	(11,423.00)		4.330000	ACT/360					733.33	0.00	508.89
CNE100002FC6	(31,500)	7.277422	1.344746	(43,617.96)	(11,430.34)	0.00	(1,975.000000)	1	(18.05)	(224.43)	100.00	0.00	(301.23)	0.00	508.89
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.341134	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.277422	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	5.940290	(431,423.01)	(425,324.79)		4.330000	ACT/360					17,182.88	0.00	14,392.89
CNE000001BB0	(71,600)	7.277422	5.944106	(442,507.67)	(425,597.99)	0.00	(1,798.393800)	1	(162.30)	(2,789.99)	100.00	0.00	0.00	0.00	14,392.89
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	0	CNY	2.892508	0.00	0.00		0.000000	ACT/360					4,237.09	0.00	3,594.54
CNE000000T18	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	0.813475	(78.81)	(80.53)		4.330000	ACT/360					5.86	0.00	5.95
CNE100000866	(99)	7.277422	0.813997	(86.39)	(80.59)	0.00	(275.000000)	1	0.00	0.09	100.00	0.00	0.00	0.00	5.95
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.071808	(40,786.46)	(41,907.70)		4.330000	ACT/360					2,211.44	0.00	1,964.53
CNE000000VF1	(39,100)	7.277422	1.072497	(44,119.14)	(41,934.63)	0.00	(1,455.498700)	1	(11.18)	(246.90)	100.00	0.00	0.00	0.00	1,964.53
CHINA STEEL CORPORATION CMN															
2002.TW	(770,000)	TWD	0.613581	(460,194.05)	(472,457.37)		4.330000	ACT/360					(11,190.68)	0.00	(9,166.98)
TW0002002003	(770,000)	32.840000	0.614704	(462,131.40)	(473,322.08)	864.71	(51.610300)	1	48.99	1,158.99	100.00	0.00	0.00	0.00	(9,166.98)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.363474	0.00	0.00		0.000000	ACT/360					155.16	0.00	148.38

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.398493	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.277422	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
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND															
600016.SH	(2,196,400)	CNY	0.570257	0.00	(1,252,512.22)		4.330165	ACT/360					(11,174.72)	0.00	(11,174.72)
CNE0000015Y0	0	7.277422	0.570623	0.00	(1,253,316.36)	0.00	(975.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(11,174.72)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.359706	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.277422	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	(3)	CNY	4.202037	(283.09)	(12.61)		4.330000	ACT/360					(366.54)	0.00	(377.76)
CNE1000042K1	(66)	7.277422	0.000000	(285.53)	(12.61)	0.00	(1,750.000000)	1	(0.10)	(11.22)	100.00	0.00	(12.98)	0.00	(377.76)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.919636	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.277422	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	3.310238	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.277422	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	2.047428	0.00	0.00		0.000000	ACT/360					(1,602.51)	0.00	(1,781.66)
CNE1000069M0	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(179.15)	100.00	0.00	(179.15)	0.00	(1,781.66)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	0	CNY	0.996232	(16,229.49)	0.00		4.330000	ACT/360					(198.23)	0.00	(330.37)
CNE100006087	(16,400)	7.277422	0.000000	(16,259.58)	0.00	0.00	(1,750.000000)	1	(5.93)	(132.13)	100.00	0.00	(191.60)	0.00	(330.37)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	0	CNY	0.994858	0.00	0.00		0.000000	ACT/360					246.34	0.00	193.15
CNE100001NR0	0	7.277422	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	(119,000)	CNY	0.812101	(94,712.03)	(96,639.99)		4.330000	ACT/360					(1,364.33)	0.00	(1,793.79)
CNE000000NS1	(115,200)	7.277422	0.812622	(92,137.94)	(96,702.02)	0.00	(1,682.682200)	1	(33.19)	(429.46)	100.00	0.00	0.00	0.00	(1,793.79)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(1,744)	CNY	4.637631	(48,283.15)	(8,088.03)		4.330000	ACT/360					2,546.36	0.00	2,259.75
CNE1000049X9	(10,244)	7.277422	4.640610	(50,529.63)	(8,093.22)	0.00	(1,393.869500)	1	(12.62)	(286.61)	100.00	0.00	(342.10)	0.00	2,259.73
COM7 PCL NVDR															
COM7_n.BK	(159,700)	THB	0.678016	(106,388.15)	(108,279.20)		4.330000	ACT/360					251.60	0.00	13,102.48
TH6678010R15	(159,700)	33.775000	0.766252	(122,370.47)	(122,370.47)	14,091.27	(2,127.222900)	1	(48.15)	(1,240.39)	100.00	0.00	(10.38)	0.00	13,102.48

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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.)															
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.161998	(142,364.69)	(140,529.84)		4.330000	ACT/360					15,173.28	0.00	15,130.68
TW0008089004	(65,000)	32.840000	2.165955	(155,960.35)	(140,787.08)	257.23	(744.615300)	1	(10.69)	(299.83)	100.00	0.00	0.00	0.00	15,130.68
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	35.314703	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.277422	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	0	CNY	0.333909	(13,604.63)	0.00		4.330000	ACT/360					(311.28)	0.00	(292.75)
CNE1000008F2	(41,300)	7.277422	0.000000	(13,630.32)	0.00	0.00	(250.000000)	1	0.69	18.53	100.00	0.00	24.90	0.00	(292.75)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.683288	(21.33)	(20.20)		4.330000	ACT/360					(1.19)	0.00	(1.29)
CNE000001BD6	(12)	7.277422	1.684370	(19.01)	(20.21)	0.00	(1,225.000000)	1	(0.00)	(0.10)	100.00	0.00	0.00	0.00	(1.29)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(384,040)	CNY	1.639317	(447,986.60)	(629,563.22)		4.330000	ACT/360					79,731.23	0.00	75,246.35
CNE000000QR6	(270,640)	7.277422	1.640370	(466,252.38)	(629,967.69)	0.00	(1,941.121000)	1	(185.47)	(4,484.88)	100.00	0.00	(3,473.00)	0.00	75,248.35
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(416,000)	TWD	1.190621	(491,098.82)	(495,298.42)		4.330000	ACT/360					17.12	0.00	2,660.93
TW0002891009	(558,000)	32.840000	1.192800	(495,902.37)	(496,204.80)	906.38	(40.000000)	1	54.19	1,737.42	100.00	0.00	382.89	0.00	2,660.93
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.922655	(202,656.85)	(198,370.89)		4.330000	ACT/360					21,498.47	0.00	21,516.28
TW0003062006	(215,000)	32.840000	0.924344	(220,232.43)	(198,733.96)	363.07	(720.813900)	1	(14.09)	(345.26)	100.00	0.00	0.00	0.00	21,516.28
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(715,277)	CNY	0.913785	(74,248.61)	(653,609.49)		4.330000	ACT/360					(13,595.66)	0.00	(14,067.19)
CNE0000001NG4	(86,277)	7.277422	0.914372	(74,419.10)	(654,029.26)	0.00	(875.245400)	1	(9.10)	(471.53)	100.00	0.00	(434.80)	0.00	(14,067.19)
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(107,200)	CNY	1.944370	(176,568.79)	(208,436.45)		4.330000	ACT/360					10,096.14	0.00	8,573.70
CNE100002RG2	(94,800)	7.277422	1.945619	(194,967.39)	(208,570.36)	0.00	(1,828.164500)	1	(66.22)	(1,522.43)	100.00	0.00	0.00	0.00	8,573.70
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(15,200)	CNY	1.100664	(16,940.46)	(16,730.10)		4.330000	ACT/360					450.61	0.00	404.05
CNE000000X87	(15,200)	7.277422	1.101372	(17,180.71)	(16,740.85)	0.00	(1,591.611800)	1	(5.42)	(46.56)	100.00	0.00	0.00	0.00	404.05
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.085862	0.00	0.00		0.000000	ACT/360					40,951.68	0.00	41,098.48
TH0528010R18	0	33.775000	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	13.322168	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.840000	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	4.865734	0.00	0.00		0.000000	ACT/360					(6,958.72)	0.00	(7,133.75)
CNE100005Z96	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(175.02)	100.00	0.00	(175.02)	0.00	(7,133.75)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(7,035)	CNY	5.714936	(40,255.18)	(40,204.57)		4.330000	ACT/360					(706.76)	0.00	(1,007.27)
CNE1000055W8	(7,035)	7.277422	5.718607	(39,497.81)	(40,230.40)	0.00	(1,830.188300)	1	(15.71)	(300.50)	100.00	0.00	0.00	0.00	(1,007.27)
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.549999	(99,410.74)	(97,029.96)		4.330000	ACT/360					(798.20)	0.00	(1,293.05)
CNE100000P85	(62,600)	7.277422	1.550995	(96,231.77)	(97,092.29)	0.00	(1,825.000000)	1	(38.82)	(494.85)	100.00	0.00	0.00	0.00	(1,293.05)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.377215	0.00	0.00		0.000000	ACT/360					153.09	0.00	151.30
CNE100002JR6	0	7.277422	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	7.071185	0.00	0.00		0.000000	ACT/360					510.27	0.00	506.53
CNE100005XN9	0	7.277422	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	2.720744	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.277422	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	0.531782	(88,173.90)	0.00		4.330000	ACT/360					2,806.81	0.00	2,307.42
CNE100001D88	(164,300)	7.277422	0.000000	(92,166.79)	0.00	0.00	(1,568.502700)	1	(27.33)	(499.39)	100.00	0.00	(718.09)	0.00	2,307.42
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(35)	CNY	3.394059	(124.37)	(118.79)		4.330000	ACT/360					1,411.73	0.00	1,270.15
CNE1000055X6	(35)	7.277422	3.396239	(120.53)	(118.87)	0.00	(1,375.000000)	1	(0.03)	(141.59)	100.00	0.00	(141.36)	0.00	1,270.15
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(8,400)	CNY	4.825885	(37,803.11)	(40,537.43)		4.330000	ACT/360					(1,951.96)	0.00	(2,046.17)
CNE1000032W7	(7,600)	7.277422	4.828985	(34,641.48)	(40,563.47)	0.00	(1,433.552600)	1	(10.89)	(94.21)	100.00	0.00	0.00	0.00	(2,046.22)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.541413	(58,721.25)	(59,789.89)		4.330000	ACT/360					(2,042.57)	0.00	(1,859.93)
TW00008069006	(7,000)	32.840000	8.557047	(57,856.76)	(59,899.33)	109.44	(242.857100)	1	3.00	73.20	100.00	0.00	0.00	0.00	(1,859.93)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(66,600)	CNY	2.461036	(167,487.90)	(163,905.02)		4.330000	ACT/360					273.37	0.00	13.46
CNE1000033F0	(66,500)	7.277422	2.462617	(163,931.13)	(164,010.29)	0.00	(1,505.112700)	1	(50.31)	(259.91)	100.00	0.00	0.00	0.00	13.46
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600776.SH	(7,100)	CNY	1.463430	(10,407.71)	(10,390.36)		4.330000	ACT/360					104.31	0.00	94.52
CNE000000ND3	(7,100)	7.277422	1.464370	(10,494.66)	(10,397.03)	0.00	(1,275.000000)	1	(2.42)	(9.79)	100.00	0.00	0.00	0.00	94.52

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	0	CNY	33.411557	0.00	0.00		0.000000	ACT/360					108,363.48	0.00	109,666.75
CNE100005576	0	7.277422	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	0.864799	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	32.840000	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	4.704629	(266,960.96)	(268,163.82)		4.330000	ACT/360					29,710.08	0.00	29,692.94
TW0006462005	(55,000)	32.840000	4.713240	(298,364.76)	(268,654.68)	490.86	(819.736900)	1	(24.90)	(507.99)	100.00	0.00	0.00	0.00	29,692.94
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n_BK	(75,000)	THB	0.098298	(6,411.23)	(7,372.32)		4.330000	ACT/360					2,358.38	0.00	3,281.06
TH3545010R19	(75,000)	33.775000	0.114901	(8,617.56)	(8,617.56)	1,245.24	(5,500.000000)	1	(8.76)	(322.56)	100.00	0.00	(120.69)	0.00	3,281.06
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
608003.SH	(13,200)	CNY	2.808687	0.00	(37,074.67)		4.330165	ACT/360					423.91	0.00	423.91
CNE000000DG7	0	7.277422	2.810491	0.00	(37,098.48)	0.00	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	423.91
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(33,500)	CNY	17.282219	(706,941.62)	(578,954.33)		4.330000	ACT/360					39,674.06	0.00	39,273.65
CNE100002615	(36,400)	7.277422	17.293321	(654,830.44)	(579,326.25)	0.00	(940.934000)	1	(106.01)	(400.41)	100.00	0.00	(170.04)	0.00	39,277.18
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	0	CNY	5.841354	(200.20)	0.00		4.330000	ACT/360					92,073.78	0.00	87,029.99
CNE100000GS4	(34)	7.277422	0.000000	(213.02)	0.00	0.00	(725.000000)	1	(0.01)	(5,043.79)	100.00	0.00	(5,043.92)	0.00	87,029.95
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(23,742)	CNY	0.306427	(38,241.87)	(7,275.19)		4.330000	ACT/360					(447.88)	0.00	(544.80)
CNE1000051N6	(124,942)	7.277422	0.306624	(38,110.75)	(7,279.87)	0.00	(1,075.599800)	1	(6.84)	(96.92)	100.00	0.00	(135.18)	0.00	(544.80)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.025217	(29,746.01)	(28,655.48)		4.330000	ACT/360					397.83	0.00	354.88
CNE1000041J5	(2,200)	7.277422	13.033584	(29,053.31)	(28,673.88)	0.00	(768.181800)	1	(2.85)	(42.95)	100.00	0.00	0.00	0.00	354.88
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	19.153471	(87,853.09)	(95,767.36)		4.330000	ACT/360					3,142.72	0.00	2,886.02
TW0006442007	(5,000)	32.840000	19.188530	(99,085.37)	(95,942.65)	175.29	(1,170.000000)	1	(16.63)	(431.99)	100.00	0.00	0.00	0.00	2,886.02
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.560992	0.00	0.00		0.000000	ACT/360					1,349.57	0.00	1,249.90
CNE1000041T4	0	7.277422	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	0	CNY	4.195167	0.00	0.00		0.000000	ACT/360					(33.44)	0.00	(33.44)
CNE100006285	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(0.50)	0.00	(33.44)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 27, 2025
Run Date: Jan 28, 2025 01:17 AM EST

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	10.886114	(29,696.18)	(32,658.34)		4.330000	ACT/360					(10,051.61)	0.00	(10,082.98)
TW0003363008	(3,000)	32.840000	10.906040	(22,666.51)	(32,718.12)	59.78	(875.000000)	1	(4.49)	(91.15)	100.00	0.00	0.00	0.00	(10,082.98)
FIT HOLDING CO., LTD. CMN															
3712.TW	(5,000)	TWD	1.820950	(8,861.57)	(9,104.75)		4.330000	ACT/360					(240.14)	0.00	(225.93)
TW0003712006	(5,000)	32.840000	1.824283	(8,881.28)	(9,121.42)	16.66	(525.000000)	1	(0.22)	(2.45)	100.00	0.00	0.00	0.00	(225.93)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.166870	(106,201.59)	(104,506.70)		4.330000	ACT/360					22,910.95	0.00	22,736.94
TW0006706005	(33,000)	32.840000	3.172666	(127,608.93)	(104,697.98)	191.28	(1,025.757500)	1	(14.91)	(365.29)	100.00	0.00	0.00	0.00	22,736.94
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601865.SH	(45,500)	CNY	2.614937	(120,717.14)	(118,979.63)		4.330000	ACT/360					8,282.02	0.00	8,153.09
CNE100003HV0	(45,500)	7.277422	2.616617	(127,261.66)	(119,056.07)	0.00	(1,075.000000)	1	(20.74)	(128.93)	100.00	0.00	0.00	0.00	8,153.09
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	0	CNY	1.599468	(193,721.95)	0.00		4.330000	ACT/360					11,382.31	0.00	10,550.50
CNE100003332	(122,200)	7.277422	0.000000	(204,107.64)	0.00	0.00	(1,322.258500)	1	(46.60)	(831.81)	100.00	0.00	(1,226.97)	0.00	10,550.50
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	(13,000)	TWD	0.855664	(11,222.63)	(11,123.63)		4.330000	ACT/360					45.77	0.00	74.67
TW0001326007	(13,000)	32.840000	0.857230	(11,189.76)	(11,143.99)	20.36	(40.000000)	1	1.22	8.55	100.00	0.00	0.00	0.00	74.67
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(749,000)	TWD	1.103837	(842,872.56)	(826,773.75)		4.330000	ACT/360					(17,478.47)	0.00	(15,100.67)
TW0001301000	(738,000)	32.840000	1.105857	(810,808.42)	(828,286.89)	1,513.14	(40.000000)	1	88.16	864.66	100.00	0.00	0.00	0.00	(15,100.67)
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	21.924482	(42,828.38)	(43,848.96)		4.330000	ACT/360					5,461.02	0.00	5,268.47
TW0006805005	(2,000)	32.840000	21.964613	(49,390.24)	(43,929.23)	80.26	(1,375.000000)	1	(10.42)	(272.81)	100.00	0.00	0.00	0.00	5,268.47
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(37,800)	CNY	1.479920	(56,240.20)	(55,940.96)		4.330000	ACT/360					864.42	0.00	525.63
CNE100000B65	(37,800)	7.277422	1.480870	(57,993.79)	(55,976.89)	0.00	(1,876.455000)	1	(22.34)	(338.79)	100.00	0.00	(245.13)	0.00	525.63
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.282756	(3,989.23)	0.00		4.330000	ACT/360					(88.30)	0.00	(101.67)
CNE100003563	(1,200)	7.277422	0.000000	(3,989.23)	0.00	0.00	(1,575.000000)	1	(1.27)	(13.37)	100.00	0.00	(23.49)	0.00	(101.74)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	6.055716	(160,511.27)	(160,476.47)		4.330000	ACT/360					(883.69)	0.00	(1,127.70)
CNE100003ZH1	(26,500)	7.277422	6.059606	(159,592.78)	(160,579.56)	0.00	(706.981100)	1	(12.33)	(244.01)	100.00	0.00	0.00	0.00	(1,127.70)
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(217,100)	CNY	4.545566	(1,458,130.61)	(986,842.32)		4.330000	ACT/360					40,054.28	0.00	34,091.44
CNE100000SF6	(314,400)	7.277422	4.548486	(1,477,827.15)	(987,476.31)	0.00	(1,373.179000)	1	(378.44)	(5,962.84)	100.00	0.00	(3,667.33)	0.00	34,091.25

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GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND

GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND

GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND

GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUNDGIANT MANUFACTURING COMPANY CMN

GIGA-BYTE TECHNOLOGY CMN

GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUNDGINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUNDGLOBALWAFERS CO., LTD. CMNGOERTEK INC. CMN CLASS A SERIES NORTHBOUND

GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND

GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(47,900)	CNY	6.168393	(572,086.03)	(295,466.03)		4.330000	ACT/360					39,113.73	0.00	42,042.94
CNE0000001D4	(94,600)	7.277422	6.172356	(597,980.21)	(295,655.85)	0.00	(32.875200)	1	66.70	2,929.21	100.00	0.00	3,019.31	0.00	42,040.50
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(10,900)	CNY	1.125399	(22,640.43)	(12,266.84)		4.330000	ACT/360					319.88	0.00	209.81
CNE100000P10	(19,700)	7.277422	1.126121	(22,640.43)	(12,274.72)	0.00	(2,200.000000)	1	(11.11)	(110.06)	100.00	0.00	(148.47)	0.00	209.81
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(86,700)	CNY	1.804210	(145,924.85)	(156,425.04)		4.330000	ACT/360					14,462.66	0.00	13,319.49
CNE1000035X8	(80,300)	7.277422	1.805369	(159,005.56)	(156,525.49)	0.00	(1,835.367300)	1	(55.27)	(1,143.17)	100.00	0.00	0.00	0.00	13,319.49
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.581250	(5.65)	(5.81)		4.330000	ACT/360					0.31	0.00	0.30
CNE000000P12	(10)	7.277422	0.581623	(6.12)	(5.82)	0.00	(725.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.30
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.843705	0.00	0.00		0.000000	ACT/360					(99.68)	0.00	(101.31)
CNE000001KR7	0	7.277422	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	0.438342	(112,957.92)	(113,442.92)		4.330000	ACT/360					(4,046.22)	0.00	(4,672.33)
CNE000001F47	(258,800)	7.277422	0.438624	(109,396.70)	(113,515.89)	0.00	(1,748.135600)	1	(41.69)	(626.10)	100.00	0.00	0.00	0.00	(4,672.33)
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	2.028191	(56,630.28)	(55,862.46)		4.330000	ACT/360					(458.25)	0.00	(826.86)
CNE100003MD8	(27,543)	7.277422	2.029494	(55,404.20)	(55,898.35)	0.00	(1,610.270300)	1	(18.67)	(368.61)	100.00	0.00	0.00	0.00	(826.86)
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.008642	0.00	0.00		0.000000	ACT/360					109.08	0.00	107.37
CNE100003J49	0	7.277422	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	3.984928	0.00	0.00		0.000000	ACT/360					(1,686.68)	0.00	(1,735.45)
CNE100002PX1	0	7.277422	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	0.557890	(13,787.18)	(13,668.30)		4.330000	ACT/360					1,588.36	0.00	1,465.97
CNE000001741	(24,500)	7.277422	0.558248	(15,256.66)	(13,677.08)	0.00	(1,870.000000)	1	(5.33)	(122.39)	100.00	0.00	0.00	0.00	1,465.97
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
600936.SH	0	CNY	0.457580	(3,411.74)	0.00		4.330000	ACT/360					86.13	0.00	84.88
CNE100003HY4	(6,800)	7.277422													

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	0	CNY	3.696364	(70,362.01)	0.00		4.330000	ACT/360					3,437.13	0.00	3,184.76
CNE000001733	(19,200)	7.277422	0.000000	(74,516.77)	0.00	0.00	(1,035.156200)	1	(11.27)	(252.37)	100.00	0.00	(365.37)	0.00	3,184.76
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(990,600)	CNY	0.856072	(828,134.20)	(848,025.30)		4.330000	ACT/360					(22,477.45)	0.00	(21,975.71)
CNE000000SB6	(994,000)	7.277422	0.856622	(825,373.88)	(848,569.75)	0.00	(309.207700)	1	28.14	501.73	100.00	0.00	(3.03)	0.00	(21,975.71)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
000531.ZK	0	CNY	0.842331	0.00	0.00		0.000000	ACT/360					(1.62)	0.00	(3.07)
CNE000000DS2	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	3.358332	(184,204.34)	(182,918.28)		4.330000	ACT/360					15,926.07	0.00	14,731.61
CNE100002VW1	(54,467)	7.277422	3.360489	(198,844.35)	(183,035.75)	0.00	(1,626.821700)	1	(59.32)	(1,194.46)	100.00	0.00	0.00	0.00	14,731.61
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(163,200)	CNY	1.254565	(200,478.96)	(204,745.03)		4.330000	ACT/360					8,955.21	0.00	8,199.33
CNE100000SM2	(163,200)	7.277422	1.255371	(213,700.24)	(204,876.55)	0.00	(1,314.001200)	1	(47.47)	(755.88)	100.00	0.00	0.00	0.00	8,199.33
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(484,000)	CNY	0.688431	(252,696.63)	(333,200.41)		4.330000	ACT/360					10,593.21	0.00	6,399.06
CNE0000017V2	(376,500)	7.277422	0.688873	(257,823.47)	(333,414.53)	0.00	(2,223.273500)	1	(125.05)	(4,194.14)	100.00	0.00	(2,302.78)	0.00	6,399.06
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	0	CNY	1.761613	0.00	0.00		0.000000	ACT/360					2,145.89	0.00	1,938.66
CNE1000040B4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(207.23)	100.00	0.00	(207.23)	0.00	1,938.66
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n_BK	(389,900)	THB	1.761658	(678,605.00)	(686,870.47)		4.330000	ACT/360					(1.76)	0.00	(23,437.97)
TH8319010R14	(385,300)	33.775000	1.703536	(656,009.92)	(664,208.67)	(22,661.80)	(825.000000)	1	(76.61)	(774.41)	100.00	0.00	(4.73)	0.00	(23,437.97)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(33,052)	CNY	3.311612	(104,793.78)	(109,455.41)		4.330000	ACT/360					(18,979.93)	0.00	(19,519.25)
CNE1000027V9	(33,052)	7.277422	3.313740	(95,434.99)	(109,525.73)	0.00	(1,250.000000)	1	(24.91)	(539.31)	100.00	0.00	(265.13)	0.00	(19,519.25)
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002865.ZK	(1,400)	CNY	7.785724	(10,112.21)	(10,900.01)		4.330000	ACT/360					(787.80)	0.00	(787.15)
CNE100002QL4	(1,400)	7.277422	7.790726	(10,112.21)	(10,907.02)	0.00	(200.000000)	1	0.65	0.65	100.00	0.00	0.00	0.00	(787.15)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	(101,000)	CNY	0.862943	(70,782.86)	(87,157.24)		4.330000	ACT/360					(2,718.08)	0.00	(2,728.67)
CNE000000V48	(85,100)	7.277422	0.863497	(71,243.32)	(87,213.20)	0.00	(944.829600)	1	(10.01)	(10.60)	100.00	0.00	(72.71)	0.00	(2,728.67)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.414316	0.00	0.00		0.000000	ACT/360					(139.63)	0.00	(167.73)
CNE1000029C5	0	7.277422	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	0.501551	(22,655.98)	(22,619.96)		4.330000	ACT/360					715.88	0.00	694.53
CNE000001C32	(45,100)	7.277422	0.501873	(23,335.84)	(22,634.47)	0.00	(1,125.000000)	1	(4.27)	(21.35)	100.00	0.00	0.00	0.00	694.53
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.455229	(31,050.57)	(27,608.91)		4.330000	ACT/360					3,611.93	0.00	3,346.82
CNE1000053V5	(5,061)	7.277422	5.458733	(28,626.96)	(27,626.65)	0.00	(1,725.000000)	1	(11.44)	(265.10)	100.00	0.00	(41.29)	0.00	3,346.82
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(80,300)	THB	0.698742	(55,675.76)	(56,108.96)		4.330000	ACT/360					422.75	0.00	1,578.67
TH0324010R12	(78,700)	33.775000	0.719631	(56,642.88)	(57,786.40)	1,677.44	(2,125.000000)	1	(26.05)	(521.52)	100.00	0.00	(30.76)	0.00	1,578.67
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.307136	(115,868.42)	(130,803.06)		4.330000	ACT/360					27,744.90	0.00	27,006.58
CNE000000T67	(56,695)	7.277422	2.308618	(147,879.16)	(130,887.10)	0.00	(1,342.239100)	1	(25.41)	(738.33)	100.00	0.00	(104.72)	0.00	27,006.58
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	0	CNY	8.145742	0.00	0.00		0.000000	ACT/360					502.57	0.00	472.25
CNE100005ZF0	0	7.277422	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	3.755451	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.277422	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	3.444901	(219,810.46)	(218,406.74)		4.330000	ACT/360					6,716.13	0.00	5,359.89
CNE000001DN1	(63,400)	7.277422	3.447114	(225,122.87)	(218,547.03)	0.00	(1,501.813800)	1	(64.62)	(1,356.24)	100.00	0.00	0.00	0.00	5,359.89
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	0	CNY	1.802836	(104,302.77)	0.00		4.330000	ACT/360					(10,510.05)	0.00	(11,047.35)
CNE000001CZ7	(62,700)	7.277422	0.000000	(100,720.17)	0.00	0.00	(1,761.323700)	1	(38.92)	(537.31)	100.00	0.00	(920.99)	0.00	(11,047.36)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(9,200)	CNY	0.964627	(21,944.90)	(8,874.57)		4.330000	ACT/360					3,778.87	0.00	3,639.92
CNE100001DV3	(20,900)	7.277422	0.965247	(24,263.52)	(8,880.27)	0.00	(1,600.000000)	1	(6.83)	(138.96)	100.00	0.00	(117.55)	0.00	3,639.92
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.846529	(17,433.35)	(17,539.59)		4.330000	ACT/360					1,589.89	0.00	1,577.66
TW0006873003	(3,000)	32.840000	5.857230	(19,161.58)	(17,571.69)	32.10	(800.000000)	1	(1.57)	(44.34)	100.00	0.00	0.00	0.00	1,577.66
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(56,900)	CNY	0.897296	(21,735.03)	(51,056.13)		4.330000	ACT/360							

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(95,800)	CNY	2.058421	(219,369.63)	(197,196.75)		4.330000	ACT/360					5,765.90	0.00	4,891.43
CNE0000018V0	(108,800)	7.277422	2.059744	(228,068.84)	(197,323.48)	0.00	(1,000.000000)	1	(33.50)	(874.47)	100.00	0.00	(253.69)	0.00	4,891.43
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.284796	0.00	0.00		0.000000	ACT/360					1,025.44	0.00	999.24
CNE100002276	0	7.277422	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	5.374543	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	32.840000	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	1.206471	0.00	0.00		0.000000	ACT/360					328.51	0.00	88.04
CNE0000016H3	0	7.277422	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	7.137143	(1,003,434.41)	(1,004,195.99)		4.330000	ACT/360					62,065.73	0.00	54,039.32
CNE100002V10	(140,700)	7.277422	7.141728	(1,066,261.72)	(1,004,841.13)	0.00	(1,767.181900)	1	(364.32)	(8,026.41)	100.00	0.00	0.00	0.00	54,039.32
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(35,000)	TWD	1.470767	(52,048.39)	(51,476.86)		4.330000	ACT/360					3,914.13	0.00	3,782.74
TW0004303003	(39,000)	32.840000	1.473459	(55,065.37)	(51,571.07)	94.21	(989.285700)	1	(7.68)	(225.60)	100.00	0.00	(20.16)	0.00	3,782.74
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
2880.TW	(100,000)	TWD	0.852619	(83,124.90)	(85,261.88)		4.330000	ACT/360					(2,774.47)	0.00	(2,519.25)
TW0002880002	(100,000)	32.840000	0.854179	(82,643.43)	(85,417.90)	156.02	(40.000000)	1	9.02	99.19	100.00	0.00	0.00	0.00	(2,519.25)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.923404	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.277422	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	5.400264	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.277422	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	0	CNY	1.951240	0.00	0.00		0.000000	ACT/360					2,094.77	0.00	1,970.88
CNE100002MT6	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(123.89)	100.00	0.00	(128.82)	0.00	1,970.88
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(61,756)	CNY	1.522517	(160,022.81)	(94,024.57)		4.330000	ACT/360					4,414.70	0.00	3,510.51
CNE000000PV0	(107,356)	7.277422	1.523495	(161,572.96)	(94,084.96)	0.00	(1,750.000000)	1	(58.36)	(904.20)	100.00	0.00	(937.56)	0.00	3,510.51
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	(10,400)	CNY	1.907269	(21,123.43)	(19,835.60)		4.330000	ACT/360					1,283.50	0.00	1,210.60
CNE100004L77	(10,800)	7.277422	1.908494	(21,944.42)	(19,848.34)	0.00	(1,725.000000)	1	(7.48)	(72.90)	100.00	0.00	(22.37)	0.00	1,210.60

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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	2.414316	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.277422	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	0.340780	(0.33)	(0.34)		4.330000	ACT/360					287.12	0.00	244.80
CNE100000GD6	(1)	7.277422	0.340999	(0.34)	(0.34)	0.00	(2,000.000000)	1	(0.00)	(42.33)	100.00	0.00	(42.32)	0.00	244.80
HUNAN TALKWEB INFORMATION SYSTEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002261.ZK	(170,100)	CNY	2.319503	0.00	(394,547.41)		4.330165	ACT/360					14,182.79	0.00	14,182.79
CNE100000CF0	0	7.277422	2.320993	0.00	(394,800.91)	0.00	(175.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	14,182.79
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	0	CNY	0.622473	0.00	0.00		0.000000	ACT/360					3,069.40	0.00	2,742.56
CNE000001006	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	0	CNY	1.279299	(18,182.07)	0.00		4.330000	ACT/360					(1,207.45)	0.00	(1,319.93)
CNE100004K29	(13,000)	7.277422	0.000000	(16,119.74)	0.00	0.00	(1,600.000000)	1	(6.14)	(112.48)	100.00	0.00	(164.87)	0.00	(1,319.93)
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	0	CNY	2.029565	(18,953.71)	0.00		4.330000	ACT/360					(1,714.13)	0.00	(1,788.08)
CNE100000JJ7	(9,200)	7.277422	0.000000	(18,430.53)	0.00	0.00	(850.000000)	1	(2.26)	(73.94)	100.00	0.00	(95.15)	0.00	(1,788.08)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.564449	(286.70)	(285.16)		4.330000	ACT/360					20.63	0.00	18.79
CNE000001GD5	(80)	7.277422	3.566739	(305.79)	(285.34)	0.00	(1,525.000000)	1	(0.08)	(1.84)	100.00	0.00	0.00	0.00	18.79
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.405603	(68,828.30)	(68,968.64)		4.330000	ACT/360					(3,834.77)	0.00	(3,949.12)
TW0002543006	(28,670)	32.840000	2.410006	(65,260.10)	(69,094.87)	126.24	(974.991200)	1	(10.79)	(240.59)	100.00	0.00	0.00	0.00	(3,949.12)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	0	CNY	17.588646	0.00	0.00		0.000000	ACT/360					34,485.64	0.00	34,249.62
CNE100005PT2	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	3.166870	(19,034.84)	(19,001.22)		4.330000	ACT/360					1,088.33	0.00	1,068.52
TW0002486008	(6,000)	32.840000	3.172666	(20,124.33)	(19,036.00)	34.78	(925.000000)	1	(2.47)	(54.58)	100.00	0.00	0.00	0.00	1,068.52
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(294,700)	CNY	6.964005	(1,950,103.67)	(2,052,292.14)		4.330000	ACT/360					(123,764.38)	0.00	(130,499.60)
CNE100000B81	(297,300)	7.277422	6.968478	(1,893,357.51)	(2,053,610.47)	0.00	(1,523.604100)	1	(597.60)	(6,735.22)	100.00	0.00	(1,485.29)	0.00	(130,499.60)
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.937145	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,310.09

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(731,600)	CNY	2.790823	(2,163,686.64)	(2,041,766.44)		4.330000	ACT/360					(131,696.20)	0.00	(128,737.40)
CNE000001QZ7	(808,000)	7.277422	2.792616	(2,121,657.94)	(2,043,077.87)	0.00	(170.371200)	1	152.79	2,958.80	100.00	0.00	481.18	0.00	(128,737.52)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.868794	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.277422	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	(678,000)	CNY	0.244592	(168,284.54)	(165,833.45)		4.330000	ACT/360					10,185.68	0.00	9,071.67
CNE00000017H1	(692,700)	7.277422	0.244749	(175,949.26)	(165,939.82)	0.00	(1,151.790000)	1	(32.68)	(1,114.02)	100.00	0.00	(356.78)	0.00	9,069.83
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.427832	(77,315.30)	(78,293.24)		4.330000	ACT/360					1,625.95	0.00	1,988.24
TW0003481008	(183,000)	32.840000	0.428615	(80,062.50)	(78,436.54)	143.31	(40.000000)	1	8.77	218.98	100.00	0.00	0.00	0.00	1,988.24
INSUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	7.137143	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.277422	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	3.736213	(180,314.20)	(186,063.42)		4.330000	ACT/360					(13,565.08)	0.00	(14,604.82)
CNE100003456	(49,800)	7.277422	3.738613	(172,498.34)	(186,182.93)	0.00	(1,514.257000)	1	(55.10)	(1,039.74)	100.00	0.00	0.00	0.00	(14,604.82)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	0	CNY	14.002211	(84,266.01)	0.00		4.330000	ACT/360					(9,255.73)	0.00	(10,307.41)
CNE1000042V8	(5,762)	7.277422	0.000000	(75,972.30)	0.00	0.00	(1,851.232200)	1	(34.19)	(1,051.68)	100.00	0.00	(1,358.27)	0.00	(10,307.41)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.241169	(37,804.28)	(38,099.88)		4.330000	ACT/360					2,375.15	0.00	2,348.69
TW0006213002	(17,000)	32.840000	2.245272	(40,544.77)	(38,169.62)	69.75	(885.294100)	1	(4.42)	(96.20)	100.00	0.00	0.00	0.00	2,348.69
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.177615	(628,646.23)	(648,276.96)		4.330000	ACT/360					(27,832.76)	0.00	(31,408.35)
CNE00000012K6	(550,500)	7.277422	1.178371	(620,444.19)	(648,693.24)	0.00	(1,392.647500)	1	(168.56)	(3,575.58)	100.00	0.00	0.00	0.00	(31,408.35)
JIANGSU HENGGUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	(8,200)	CNY	6.135414	(97,270.13)	(50,310.40)		4.330000	ACT/360					(508.44)	0.00	(512.28)
CNE00000014W7	(15,900)	7.277422	6.139356	(97,270.13)	(50,342.72)	0.00	(575.000000)	1	(3.84)	(3.84)	100.00	0.00	(18.76)	0.00	(512.28)
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300339.ZK	(2,100)	CNY	6.571008	(13,915.93)	(13,799.12)		4.330000	ACT/360					394.08	0.00	377.77
CNE100001JT4	(2,100)	7.277422	6.575229	(14,193.20)	(13,807.98)	0.00	(1,025.000000)	1	(2.26)	(16.30)	100.00	0.00	0.00	0.00	377.77
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	1.009973	0.00	0.00		0.000000	ACT/360					1,981.08	0.00	1,968.16
CNE0000001063	0	7.277422	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(184,900)	CNY	1.668173	(307,279.83)	(308,445.22)		4.330000	ACT/360					(10,165.47)	0.00	(11,611.39)
CNE100001914	(180,400)	7.277422	1.669245	(291,934.27)	(308,643.40)	0.00	(1,769.138000)	1	(115.89)	(1,445.92)	100.00	0.00	(414.83)	0.00	(11,611.39)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	0	CNY	3.984928	(23,241.26)	0.00		4.330000	ACT/360					1,406.59	0.00	1,154.90
CNE100001FF1	(5,900)	7.277422	0.000000	(24,397.01)	0.00	0.00	(1,675.000000)	1	(7.88)	(251.69)	100.00	0.00	(330.81)	0.00	1,154.90
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(151,200)	CNY	1.339760	(121,401.13)	(202,571.73)		4.330000	ACT/360					(1,392.28)	0.00	(2,276.50)
CNE000001HW3	(93,400)	7.277422	1.340621	(125,468.85)	(202,701.90)	0.00	(1,817.719400)	1	(46.21)	(884.22)	100.00	0.00	0.00	0.00	(2,276.50)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.956383	(129,857.56)	(128,346.55)		4.330000	ACT/360					7,073.40	0.00	5,847.14
CNE1000007F4	(134,200)	7.277422	0.956997	(135,419.95)	(128,429.00)	0.00	(2,002.142300)	1	(55.93)	(1,226.26)	100.00	0.00	0.00	0.00	5,847.14
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.480982	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.277422	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	2.454166	(822,521.09)	(835,152.61)		4.330000	ACT/360					57,098.68	0.00	51,646.31
CNE100002SQ9	(340,300)	7.277422	2.455742	(892,251.30)	(835,689.00)	0.00	(1,613.385200)	1	(261.31)	(5,452.38)	100.00	0.00	0.00	0.00	51,646.31
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.212988	(5.82)	(5.75)		4.330000	ACT/360					(319.34)	0.00	(325.32)
CNE100000WP7	(27)	7.277422	0.213124	(5.90)	(5.75)	0.00	(2,250.000000)	1	(0.00)	(5.98)	100.00	0.00	(5.91)	0.00	(325.32)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(7,700)	CNY	0.948138	0.00	(7,300.66)		4.330165	ACT/360					7,155.62	0.00	6,287.45
CNE000000XG5	0	7.277422	0.948747	0.00	(7,305.35)	0.00	(1,750.000000)	1	0.00	(868.18)	100.00	0.00	(868.18)	0.00	6,287.45
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000799.ZK	(3,800)	CNY	6.113429	(12,410.67)	(23,231.03)		4.330000	ACT/360					1,317.81	0.00	1,280.38
CNE000000S92	(1,900)	7.277422	6.117356	(12,499.98)	(23,245.95)	0.00	(2,197.368400)	1	(6.07)	(37.43)	100.00	0.00	0.00	0.00	1,280.25
JMT NETWORK SERVICES PCL NVDR															
JMT_n.BK	(52,800)	THB	0.455959	0.00	(24,074.61)		4.320971	ACT/360					0.00	0.00	287.47
TH3925010R13	0	33.775000	0.461403	0.00	(24,362.08)	287.47	(5,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	287.47
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(10,300)	CNY	2.838917	(30,960.16)	(29,240.85)		4.330000	ACT/360					1,805.75	0.00	1,659.69
CNE100003JY0	(10,600)	7.277422	2.840741	(30,929.19)	(29,259.63)	0.00	(1,425.000000)	1	(8.53)	(146.07)	100.00	0.00	(90.43)	0.00	1,659.69
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	0	THB	4.707624	(11,248.34)	0.00		4.330000	ACT/360					(12,606.23)	0.00	(11,592.05)
TH0016010R14	(2,400)	33.775000	0.000000	(11,154.83)	0.00	0.00	(50.000000)	1	1.19	1,014.18	100.00	0.00	1,014.18	0.00	(11,592.05)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(12,756)	CNY	2.630052	(58,109.50)	(33,548.95)		4.330000	ACT/360					3,518.11	0.00	2,932.19
CNE100004033	(21,678)	7.277422	2.631742	(61,803.69)	(33,570.50)	0.00	(2,146.510200)	1	(27.21)	(585.92)	100.00	0.00	(350.41)	0.00	2,932.19
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	10.472115	(13,471.50)	(13,613.75)		4.330000	ACT/360					(1,232.81)	0.00	(1,319.46)
CNE100003M02	(1,300)	7.277422	10.478842	(12,428.34)	(13,622.49)	0.00	(1,700.000000)	1	(4.87)	(86.65)	100.00	0.00	(2.44)	0.00	(1,319.46)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.186568	(25,729.42)	(26,489.94)		4.330000	ACT/360					(982.14)	0.00	(1,222.78)
CNE1000022K3	(8,313)	7.277422	3.188615	(25,713.11)	(26,506.96)	0.00	(1,750.000000)	1	(9.41)	(240.65)	100.00	0.00	(32.36)	0.00	(1,222.78)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688037.SH	(2,900)	CNY	10.285236	(30,859.83)	(29,827.18)		4.330000	ACT/360					1,712.82	0.00	1,636.76
CNE100005X23	(2,900)	7.277422	10.291843	(31,540.00)	(29,846.34)	0.00	(1,681.034400)	1	(10.62)	(76.05)	100.00	0.00	0.00	0.00	1,636.76
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.585769	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.277422	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	3.578190	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.277422	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	16.108404	(30,077.48)	(32,216.81)		4.330000	ACT/360					(8,678.22)	0.00	(8,709.43)
TW0003081006	(2,000)	32.840000	16.137889	(23,597.56)	(32,275.78)	58.97	(912.500000)	1	(4.79)	(90.19)	100.00	0.00	0.00	0.00	(8,709.43)
LB GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002601.ZK	(15,000)	CNY	2.492641	0.00	(37,389.61)		4.330165	ACT/360					(652.56)	0.00	(652.56)
CNE1000015M3	0	7.277422	2.494242	0.00	(37,413.63)	0.00	(1,100.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(652.56)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	19.924638	(1,362.57)	(1,354.88)		4.330000	ACT/360					(351.41)	0.00	(361.36)
CNE1000043F9	(68)	7.277422	19.937438	(1,003.47)	(1,355.75)	0.00	(1,750.000000)	1	(0.54)	(9.95)	100.00	0.00	0.00	0.00	(361.36)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.424955	(8,332.02)	(8,122.24)		4.330000	ACT/360					704.83	0.00	634.40
CNE100000H44	(5,700)	7.277422	1.425871	(8,827.07)	(8,127.46)	0.00	(1,825.000000)	1	(3.16)	(70.43)	100.00	0.00	0.00	0.00	634.40
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(90,400)	CNY	2.301639	(168,919.78)	(208,068.19)		4.330000	ACT/360					8,351.65	0.00	7,733.36
CNE100002T63	(73,300)	7.277422	2.303118	(174,374.14)	(208,201.87)	0.00	(929.365600)	1	(22.63)	(618.29)	100.00	0.00	(124.38)	0.00	7,733.36
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(124,300)	CNY	0.496055	(54,096.58)	(61,659.61)		4.330000	ACT/360					(6,817.38)	0.00	(6,991.36)
CNE000000MW5	(120,900)	7.277422	0.496373	(53,321.87)	(61,699.16)	0.00	(1,366.563200)	1	(14.12)	(173.98)	100.00	0.00	(1.61)	0.00	(6,991.36)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	0	CNY	0.379255	0.00	0.00		0.000000	ACT/360					6,121.86	0.00	5,586.84
CNE000001R68	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(535.02)	100.00	0.00	(535.02)	0.00	5,586.84
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(124,605)	CNY	2.146364	(240,512.42)	(267,447.74)		4.330000	ACT/360					29.38	0.00	(1,913.77)
CNE1000035N9	(119,205)	7.277422	2.147743	(255,620.78)	(267,619.52)	0.00	(1,784.436400)	1	(88.47)	(1,943.15)	100.00	0.00	(75.74)	0.00	(1,913.74)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(17,400)	CNY	0.502925	(5,712.22)	(8,750.90)		4.330000	ACT/360					(521.47)	0.00	(830.20)
CNE000001HQ5	(11,500)	7.277422	0.503248	(5,712.22)	(8,756.52)	0.00	(1,750.000000)	1	(2.09)	(308.73)	100.00	0.00	(306.64)	0.00	(830.20)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(209,000)	CNY	0.403989	(82,902.99)	(84,433.75)		4.330000	ACT/360					1,092.18	0.00	810.69
CNE0000005T1	(209,000)	7.277422	0.404249	(85,525.92)	(84,488.04)	0.00	(1,087.942500)	1	(14.77)	(281.49)	100.00	0.00	0.00	0.00	810.69
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.856273	(283,326.23)	(282,825.82)		4.330000	ACT/360					12,449.16	0.00	12,607.18
TW0001795003	(36,000)	32.840000	7.870653	(295,792.67)	(283,343.51)	517.69	(621.527700)	1	(13.34)	(359.66)	100.00	0.00	0.00	0.00	12,607.18
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(83,615)	CNY	2.720744	(141,985.78)	(227,494.98)		4.330000	ACT/360					(15,339.19)	0.00	(17,710.82)
CNE100004116	(49,615)	7.277422	2.722491	(131,380.77)	(227,641.08)	0.00	(1,979.975800)	1	(62.29)	(2,371.63)	100.00	0.00	(2,385.16)	0.00	(17,710.82)
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	7.384287	(24,464.64)	(29,537.15)		4.330000	ACT/360					(6,664.39)	0.00	(6,752.38)
TW0004979000	(4,000)	32.840000	7.397804	(22,926.83)	(29,591.22)	54.07	(1,262.500000)	1	(5.82)	(142.06)	100.00	0.00	0.00	0.00	(6,752.38)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.522560	(319,302.84)	0.00		4.330000	ACT/360					2,865.57	0.00	2,881.80
CNE100000TP3	(57,500)	7.277422	0.000000	(319,302.84)	0.00	0.00	(250.000000)	1	16.23	16.23	100.00	0.00	145.93	0.00	2,881.80
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.144990	(2.17)	(2.14)		4.330000	ACT/360					0.61	0.00	0.62
CNE100005RD2	(1)	7.277422	2.146368	(2.76)	(2.15)	0.00	(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	0	CNY	10.766175	(71,328.28)	0.00		4.330000	ACT/360					1,521.75	0.00	1,445.86
CNE100003QK4	(6,400)	7.277422	0.000000	(71,456.34)	0.00	0.00	(1,475.000000)	1	(20.63)	(75.90)	100.00	0.00	(282.12)	0.00	1,445.86
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	5.529431	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	0	CNY	2.249423	(47,487.77)	0.00		4.330000	ACT/360					(6,313.54)	0.00	(6,635.37)
CNE100001YV9	(20,400)	7.277422	0.000000	(41,740.35)	0.00	0.00	(1,725.000000)	1	(17.73)	(321.83)	100.00	0.00	(490.92)	0.00	(6,635.37)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(5,200)	CNY	7.181114	(18,553.20)	(37,341.79)		4.330000	ACT/360					(1,122.35)	0.00	(1,254.70)
CNE1000036C0	(2,600)	7.277422	7.185728	(17,838.46)	(37,365.79)	0.00	(1,725.000000)	1	(6.74)	(132.35)	100.00	0.00	0.00	0.00	(1,254.70)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(343,700)	THB	0.689859	(241,122.05)	(237,104.66)		4.330000	ACT/360					4,926.02	0.00	27,841.53
TH0128010R17	(343,700)	33.775000	0.754665	(259,378.36)	(259,378.36)	22,273.70	(50.000000)	1	27.85	641.80	100.00	0.00	62.41	0.00	27,841.53
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(26,500)	CNY	2.304387	(51,384.42)	(61,066.27)		4.330000	ACT/360					(2,389.82)	0.00	(2,560.81)
CNE1000040Z3	(22,100)	7.277422	2.305868	(48,426.91)	(61,105.50)	0.00	(1,750.000000)	1	(19.15)	(170.99)	100.00	0.00	0.00	0.00	(2,560.81)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	0	TWD	2.213764	0.00	0.00		0.000000	ACT/360					11,278.93	0.00	11,088.60
TW0002464005	0	32.840000	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	(314,100)	THB	1.287935	(386,753.74)	(404,540.34)		4.330000	ACT/360					0.00	0.00	30,863.83
TH6068010R19	(299,900)	33.775000	1.403806	(422,675.49)	(440,935.53)	36,395.19	(2,564.763200)	1	(224.70)	(5,531.36)	100.00	0.00	0.00	0.00	30,863.73
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.113074	(29,573.89)	0.00		4.330000	ACT/360					(374.79)	0.00	(386.08)
CNE100001RQ3	(5,900)	7.277422	0.000000	(29,902.34)	0.00	0.00	(775.000000)	1	(2.77)	(11.29)	100.00	0.00	(39.16)	0.00	(386.08)
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(169,900)	CNY	1.244946	(212,673.85)	(211,516.39)		4.330000	ACT/360					(25,859.58)	0.00	(27,749.47)
CNE000000PR8	(169,900)	7.277422	1.245746	(187,307.41)	(211,652.25)	0.00	(1,993.658000)	1	(95.25)	(1,889.89)	100.00	0.00	(37.65)	0.00	(27,749.47)
NAN YA PLASTICS CORP CMN															
1303.TW	(337,000)	TWD	0.985079	(332,541.08)	(331,971.68)		4.330000	ACT/360					(8,322.44)	0.00	(7,446.98)
TW0001303006	(335,000)	32.840000	0.986882	(324,256.79)	(332,579.23)	607.55	(40.000000)	1	35.31	267.91	100.00	0.00	0.00	0.00	(7,446.98)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.476860	0.00	0.00		0.000000	ACT/360					238.75	0.00	198.52
CNE100002PM4	0	7.277422	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	0	CNY	0.376507	0.00	0.00		0.000000	ACT/360					(392.23)	0.00	(392.23)
CNE000001G12	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(11.55)	0.00	(392.23)
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(412,000)	TWD	0.916565	(387,090.48)	(377,624.85)		4.330000	ACT/360					(12,226.56)	0.00	(11,574.82)
TW0002408002	(412,000)	32.840000	0.918243	(366,089.56)	(378,316.12)	691.27	(486.529100)	1	(8.28)	(39.52)	100.00	0.00	0.00	0.00	(11,574.82)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(95,219)	CNY	2.450043	(233,938.90)	(233,290.69)		4.330000	ACT/360					12,431.69	0.00	10,406.20
CNE1000040F5	(95,219)	7.277422	2.451617	(245,059.64)	(233,440.52)	0.00	(1,850.211000)	1	(90.76)	(2,025.49)	100.00	0.00	(113.30)	0.00	10,404.64
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(19,300)	CNY	3.043660	(60,900.67)	(58,742.64)		4.330000	ACT/360					5,800.33	0.00	5,616.35
CNE100000NT8	(19,300)	7.277422	3.045615	(63,493.73)	(58,780.37)	0.00	(1,772.538800)	1	(22.35)	(183.97)	100.00	0.00	(55.48)	0.00	5,616.35
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,700)	CNY	1.192730	(186,991.81)	(185,708.07)		4.330000	ACT/360					19,220.21	0.00	17,296.46
CNE100000P69	(155,700)	7.277422	1.193496	(204,928.28)	(185,827.33)	0.00	(2,145.118900)	1	(86.77)	(1,923.75)	100.00	0.00	0.00	0.00	17,296.46
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n_BK	(874,500)	THB	0.503331	(425,327.94)	(440,162.84)		4.330000	ACT/360					0.00	(7,977.44)	(19,150.55)
THA271010R18	(874,500)	33.775000	0.493086	(431,203.29)	(431,203.29)	(8,959.56)	(1,298.016000)	1	(101.49)	(2,213.56)	100.00	(7,977.44)	0.00	0.00	(19,142.88)
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.600842	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.277422	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	4.335326	(478,054.60)	(479,361.38)		4.330000	ACT/360					(3,027.71)	0.00	(5,975.31)
CNE100003MS6	(110,571)	7.277422	4.338111	(476,333.67)	(479,669.27)	0.00	(1,543.322800)	1	(147.65)	(2,947.59)	100.00	0.00	0.00	0.00	(5,975.31)
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(101,500)	CNY	0.956383	(101,419.92)	(97,072.84)		4.330000	ACT/360					3,972.26	0.00	3,412.73
CNE000000J38	(101,500)	7.277422	0.956997	(101,045.10)	(97,135.20)	0.00	(1,538.522100)	1	(31.19)	(559.53)	100.00	0.00	0.00	0.00	3,412.73
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300953.ZK	(1,900)	CNY	16.487982	(25,970.70)	(31,327.17)		4.330000	ACT/360					(2,120.52)	0.00	(2,178.36)
CNE100004G17	(1,600)	7.277422	16.498573	(25,214.37)	(31,347.29)	0.00	(2,250.000000)	1	(13.20)	(57.84)	100.00	0.00	(21.13)	0.00	(2,178.36)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	0	CNY	2.400820	0.00	0.00		0.000000	ACT/360					(2,944.78)	0.00	(2,957.04)
CNE100003LF5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(12.26)	100.00	0.00	(12.26)	0.00	(2,957.04)
NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND															
000065.ZK	(11,300)	CNY	1.330141	(14,765.26)	(15,030.60)		4.330000	ACT/360					(39.49)	0.00	(56.34)
CNE000000VZ9	(11,300)	7.277422	1.330996	(14,991.10)	(15,040.25)	0.00	(1,450.000000)	1	(4.14)	(16.85)	100.00	0.00	0.00	0.00	(56.34)
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND															
000519.ZK	0	CNY	1.870168	(12,795.93)	0.00		4.330000	ACT/360					306.31	0.00	219.70
CNE000000I98	(6,800)	7.277422	0.000000	(13,173.57)	0.00	0.00	(2,250.000000)	1	(6.41)	(86.61)	100.00	0.00	(148.45)	0.00	219.70
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.405603	(48,197.18)	(48,112.06)		4.330000	ACT/360					5,031.58	0.00	5,045.71
TW0004743000	(20,000)	32.840000	2.410006	(53,231.70)	(48,200.12)	88.06	(675.000000)	1	(2.63)	(73.93)	100.00	0.00	0.00	0.00	5,045.71

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(50,100)	CNY	0.376507	(20,120.12)	(18,863.00)		4.330000	ACT/360					884.63	0.00	711.61
CNE0000007H2	(53,500)	7.277422	0.376749	(21,041.44)	(18,875.12)	0.00	(1,858.317700)	1	(7.86)	(173.02)	100.00	0.00	(15.99)	0.00	711.61
PEGATRON CORPORATION CMN															
4938.TW	(6,000)	TWD	2.944580	(17,405.89)	(17,667.48)		4.330000	ACT/360					(556.12)	0.00	(496.58)
TW0004938006	(6,000)	32.840000	2.949969	(17,143.69)	(17,699.81)	32.34	(40.000000)	1	1.87	27.21	100.00	0.00	0.00	0.00	(496.58)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.144636	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	86.72	100.00	0.00	86.72	0.00	7.74
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(20,000)	TWD	20.919610	(422,793.00)	(418,392.20)		4.330000	ACT/360					(37,718.79)	0.00	(36,617.89)
TW0006446008	(20,000)	32.840000	20.957901	(381,439.23)	(419,158.02)	765.82	(271.250000)	1	14.02	335.08	100.00	0.00	0.00	0.00	(36,617.89)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	0	CNY	4.292729	(8,252.50)	0.00		4.330000	ACT/360					4,481.39	0.00	4,259.74
CNE1000035K5	(1,985)	7.277422	0.000000	(9,108.11)	0.00	0.00	(2,137.027700)	1	(3.80)	(221.65)	100.00	0.00	(252.08)	0.00	4,259.74
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	14.403167	(243,731.31)	(244,853.84)		4.330000	ACT/360					31,466.29	0.00	25,531.96
TW0008299009	(17,000)	32.840000	14.429530	(276,768.30)	(245,302.01)	448.17	(242.647000)	1	16.86	412.17	100.00	(6,794.67)	0.00	0.00	25,561.31
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	0	CNY	1.576108	0.00	0.00		0.000000	ACT/360					453.46	0.00	483.89
CNE000000040	0	7.277422	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	(356,800)	CNY	1.240824	(437,065.35)	(442,726.01)		4.330000	ACT/360					37,411.12	0.00	36,260.69
CNE0000001PH7	(355,000)	7.277422	1.241621	(477,773.87)	(443,010.37)	0.00	(1,084.007000)	1	(74.14)	(1,150.44)	100.00	0.00	(13.29)	0.00	36,260.69
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(14,683)	CNY	19.601722	(298,406.04)	(287,812.08)		4.330000	ACT/360					17,385.35	0.00	16,090.81
CNE100005998	(14,683)	7.277422	19.614314	(305,197.42)	(287,996.97)	0.00	(1,492.559400)	1	(87.01)	(1,294.53)	100.00	0.00	0.00	0.00	16,090.81
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(136,800)	CNY	0.928900	(130,683.54)	(127,073.57)		4.330000	ACT/360					5,113.65	0.00	4,627.84
CNE0000000X53	(136,800)	7.277422	0.929497	(130,962.64)	(127,155.19)	0.00	(1,187.573000)	1	(27.36)	(485.81)	100.00	0.00	(42.27)	0.00	4,627.84
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(2,339,800)	CNY	0.698049	(1,592,891.38)	(1,633,295.97)		4.330000	ACT/360					40,677.26	0.00	36,823.18
CNE1000017G1	(2,339,800)	7.277422	0.698498	(1,673,973.22)	(1,634,345.62)	0.00	(772.151400)	1	(140.31)	(3,854.07)	100.00	0.00	0.00	0.00	36,823.18
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(376,000)	TWD	0.607491	(189,545.06)	(228,416.57)		4.330000	ACT/360					(46,078.37)	0.00	(45,477.55)
TW0006770001	(370,000)	32.840000	0.608603	(182,725.84)	(228,834.73)	418.16	(298.337700)	1	6.27	182.66	100.00	0.00	0.80	0.00	(45,477.55)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.657291	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	33.775000	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
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	(6,700)	THB	0.910437	0.00	(6,099.93)		4.320971	ACT/360					0.00	0.00	64.34
TH0646010R18	0	33.775000	0.920040	0.00	(6,164.27)	64.34	(50.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	64.34
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688766.SH	0	CNY	14.880269	0.00	0.00		0.000000	ACT/360					(111.84)	0.00	(120.85)
CNE100004QC9	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	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	5.188651	(414.21)	(409.90)		4.330000	ACT/360					22.17	0.00	18.82
CNE100005D68	(79)	7.277422	5.191984	(432.07)	(410.17)	0.00	(1,775.000000)	1	(0.15)	(3.35)	100.00	0.00	0.00	0.00	18.82
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	(9,800)	CNY	2.462410	0.00	(24,131.62)		4.330165	ACT/360					226.73	0.00	217.93
CNE100000B73	0	7.277422	2.463992	0.00	(24,147.12)	0.00	(1,750.000000)	0	0.00	(8.80)	100.00	0.00	(8.80)	0.00	217.93
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.210948	0.00	0.00		0.000000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	0	7.277422	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 GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(53,512)	CNY	1.371365	(62,234.55)	(73,384.47)		4.330000	ACT/360					4,790.05	0.00	4,517.49
CNE1000044B6	(42,938)	7.277422	1.372246	(62,480.47)	(73,431.63)	0.00	(1,725.331200)	1	(22.31)	(272.56)	100.00	0.00	(181.91)	0.00	4,517.49
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	0	CNY	12.321671	(9,585.84)	0.00		4.330000	ACT/360					1,712.69	0.00	1,617.84
CNE100003QG2	(800)	7.277422	0.000000	(10,584.27)	0.00	0.00	(1,725.000000)	1	(3.32)	(94.85)	100.00	0.00	(127.96)	0.00	1,617.84
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.899067	(504.63)	(519.12)		4.330000	ACT/360					3.17	0.00	(3.49)
CNE100005410	(88)	7.277422	5.902857	(451.69)	(519.45)	0.00	(2,250.000000)	1	(0.26)	(6.66)	100.00	0.00	(1.81)	0.00	(3.49)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.271409	0.00	0.00		0.000000	ACT/360					1,272.17	0.00	1,262.79
CNE000000SW2	0	7.277422	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	35.821751	(21,369.66)	(21,493.05)		4.330000	ACT/360					2,953.67	0.00	2,743.42
CNE100004231	(600)	7.277422	35.844763	(24,446.72)	(21,506.86)	0.00	(2,075.000000)	1	(9.38)	(210.25)	100.00	0.00	0.00	0.00	2,743.42
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(4,300)	CNY	12.320297	(51,818.96)	(52,977.28)		4.330000	ACT/360					(9,031.24)	0.00	(9,266.12)
CNE100003N01	(4,300)	7.277422	12.328211	(43,946.04)	(53,011.31)	0.00	(1,838.953400)	1	(21.18)	(234.88)	100.00	0.00	0.00	0.00	(9,266.12)

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Equity Synthetic Position & Valuation Summary AR=302321.19

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066831553 (Cont.)

Short (Cont.)

300442.ZK	(38,167)	CNY	8.192462	(302,318.59)	(312,681.68)	4.330000	ACT/360					(34,201.78)	0.00	(35,857.17)	
CNE100001Z58	(38,167)	7.277422	8.197724	(270,823.22)	(312,882.53)	0.00	(1,384.149200)	1	(83.66)	(1,655.38)	100.00	0.00	(77.06)	0.00	(35,857.17)

688331.SH	(23,329)	CNY	3.828279	(92,890.13)	(89,309.91)		4.330000	ACT/360				3,223.19	0.00	2,825.75	
CNE100005B03	(23,329)	7.277422	3.830738	(92,533.11)	(89,367.29)	0.00	(1,313.638600)	1	(22.77)	(397.44)	100.00	0.00	0.00	0.00	2,825.75

4968.TW	0	TWD	6.090134	0.00	0.00		0.000000	ACT/360				8,370.97	0.00	8,327.42	
TW0004968003	0	32.840000	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

600259.SH	0	CNY	3.899733	0.00	0.00	0.000000	ACT/360					39.64	0.00	37.14	
CNE0000012R1	0	7.277422	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

300757.ZK	(5,700)	CNY	24.665328	(151,728.78)	(140,592.37)	4.330000	ACT/360					36,937.39	0.00	35,910.13	
CNE100003JT0	(5,700)	7.277422	24.681173	(175,049.53)	(140,682.69)	0.00	(1,747.368400)	1	(52.59)	(1,027.26)	100.00	0.00	(13.62)	0.00	35,910.13

603893.SH	(3,400)	CNY	22.604158	(71,600.31)	(76,854.14)	4.330000	ACT/360					(8,154.94)	(17.18)	(8,239.76)	
CNE100003RK2	(3,400)	7.277422	22.618679	(68,699.20)	(76,903.51)	0.00	(1,179.411700)	1	(15.19)	(67.64)	100.00	(17.18)	0.00	0.00	(8,239.74)

002493.ZK	(275,900)	CNY	1.213342	(331,367.09)	(334,760.99)	4.330000	ACT/360					9,745.75	0.00	7,711.09	
CNE100000W60	(282,700)	7.277422	1.214121	(349,172.68)	(334,975.98)	0.00	(1,276.989700)	1	(75.54)	(2,034.66)	100.00	0.00	(379.60)	0.00	7,711.09

002617.ZK	0	CNY	1.020966	0.00	0.00		0.000000	ACT/360				1,797.56	0.00	1,784.91	
CNE1000016Y6	0	7.277422	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

2915.TW	(5,000)	TWD	2.107186	(10,569.82)	(10,535.93)		4.330000	ACT/360				283.17	0.00	302.28
TW0002915006	(5,000)	32.840000	2.111043	(10,838.38)	(10,555.22)	19.28	(450.000000)	1	(0.02)	(0.17)	100.00	0.00	0.00	302.28

1808.TW	(800)	TWD	1.094702	(888.29)	(875.76)		4.330000	ACT/360				34.83	0.00	36.24
TW0001808004	(800)	32.840000	1.096705	(912.20)	(877.36)	1.60	(475.000000)	1	(0.01)	(0.19)	100.00	0.00	0.00	36.24

002929.ZK	(31,200)	CNY	4.413651	(122,579.00)	(137,705.91)		4.330000	ACT/360				1,841.35	0.00	1,255.71	
CNE1000033M6	(26,900)	7.277422	4.416486	(118,203.55)	(137,794.36)	0.00	(1,766.728600)	1	(45.94)	(585.64)	100.00	0.00	(65.78)	0.00	1,255.71

002352.ZK	0	CNY	5.401638	0.00	0.00		0.000000	ACT/360				(429.97)	0.00	(486.47)	
CNE100000L63	0	7.277422	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)

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Fund: ALL
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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.)															
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.357978	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.277422	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	2.105141	(42,366.54)	(43,786.93)		4.330000	ACT/360					(120.42)	0.00	(182.48)
CNE1000015F7	(20,800)	7.277422	2.106493	(43,666.51)	(43,815.05)	0.00	(1,725.000000)	1	(15.05)	(62.06)	100.00	0.00	0.00	0.00	(182.48)
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.772960	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.277422	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	1.791843	(19,585.49)	(18,814.35)		4.330000	ACT/360					281.66	0.00	217.59
CNE100002ZZ5	(10,500)	7.277422	1.792994	(19,096.02)	(18,826.44)	0.00	(1,706.428500)	1	(6.99)	(64.07)	100.00	0.00	0.00	0.00	217.59
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	(306,100)	CNY	2.212322	(738,757.32)	(677,191.73)		4.330000	ACT/360					(869.47)	0.00	(816.53)
CNE000001F70	(334,000)	7.277422	2.213743	(738,757.32)	(677,626.73)	0.00	(175.000000)	1	52.94	52.94	100.00	0.00	79.14	0.00	(816.53)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.872562	(14,391.20)	(2.62)		4.330000	ACT/360					3,029.66	0.00	2,995.59
CNE100000FS6	(16,803)	7.277422	0.873122	(17,505.77)	(2.62)	0.00	(1,549.986600)	1	(4.09)	(34.07)	100.00	0.00	(72.63)	0.00	2,995.59
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(242,600)	THB	3.671355	(956,167.91)	(890,670.61)		4.330000	ACT/360					(4,168.51)	0.00	(50,401.14)
THA790010R17	(264,800)	33.775000	3.475579	(920,043.04)	(843,175.50)	(47,495.12)	(50.000000)	1	97.38	1,262.49	100.00	0.00	215.20	0.00	(50,401.14)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(780,900)	THB	0.494449	(347,819.97)	(386,114.88)		4.330000	ACT/360					0.00	0.00	11,070.70
TH0098010R12	(719,500)	33.775000	0.514053	(371,053.86)	(401,423.62)	15,308.74	(3,709.433600)	1	(313.76)	(4,238.05)	100.00	0.00	0.00	0.00	11,070.70
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.596365	(36.89)	(38.17)		4.330000	ACT/360					0.99	0.00	0.77
CNE000001329	(64)	7.277422	0.596748	(39.15)	(38.19)	0.00	(1,400.000000)	1	(0.01)	(0.21)	100.00	0.00	0.00	0.00	0.77
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	0	CNY	0.423227	0.00	0.00		0.000000	ACT/360					777.87	0.00	683.57
CNE100001VV5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.044326	(15,233.15)	(15,873.75)		4.330000	ACT/360					225.16	0.00	197.39
CNE100003SH6	(14,700)	7.277422	1.044997	(15,577.85)	(15,883.95)	0.00	(750.000000)	1	(1.30)	(27.77)	100.00	0.00	0.00	0.00	197.39
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(127,041)	CNY	3.343217	(152,088.88)	(424,725.61)		4.330000	ACT/360					3,551.10	0.00	2,420.20
CNE000001FR7	(44,341)	7.277422	3.345365	(146,870.86)	(424,998.51)	0.00	(1,275.000000)	1	(36.20)	(1,130.90)	100.00	0.00	(634.19)	0.00	2,420.20

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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.)															
USD (Cont.)															
Short (Cont.)															
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(178,200)	CNY	1.386480	(226,652.34)	(247,070.73)		4.330000	ACT/360					(8,441.36)	0.00	(8,641.95)
CNE0000019Y2	(171,300)	7.277422	1.387371	(229,298.81)	(247,229.51)	0.00	(716.316400)	1	(17.52)	(200.59)	100.00	0.00	0.00	0.00	(8,641.95)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(10,542)	CNY	4.281736	(37,368.08)	(45,138.06)		4.330000	ACT/360					(2,327.09)	0.00	(2,727.35)
CNE100004PB3	(8,442)	7.277422	4.284487	(33,500.72)	(45,167.06)	0.00	(1,667.199700)	1	(13.28)	(400.26)	100.00	0.00	(136.55)	0.00	(2,727.35)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(6,100)	CNY	4.480982	(27,227.40)	(27,333.99)		4.330000	ACT/360					1,078.55	0.00	713.55
CNE100001ZW4	(6,100)	7.277422	4.483861	(27,876.25)	(27,351.55)	0.00	(1,928.278600)	1	(11.23)	(365.00)	100.00	0.00	(288.40)	0.00	713.55
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.718038	(15,149.57)	(16,123.29)		4.330000	ACT/360					(387.50)	0.00	(525.22)
CNE100004NC6	(2,400)	7.277422	6.722354	(15,735.80)	(16,133.65)	0.00	(1,983.333300)	1	(6.45)	(137.73)	100.00	0.00	0.00	0.00	(525.22)
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(37,600)	CNY	1.444193	(49,846.09)	(54,301.65)		4.330000	ACT/360					587.70	0.00	225.80
CNE000000LN6	(36,100)	7.277422	1.445120	(52,814.35)	(54,336.51)	0.00	(2,208.587200)	1	(24.23)	(361.89)	100.00	0.00	0.00	0.00	225.83
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(7,833)	CNY	5.642108	(30,331.76)	(44,194.63)		4.330000	ACT/360					534.46	0.00	254.05
CNE100004ZJ5	(5,233)	7.277422	5.645732	(29,433.79)	(44,223.02)	0.00	(1,748.796100)	1	(11.19)	(280.40)	100.00	0.00	(210.47)	0.00	254.05
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(199,200)	CNY	3.337720	(485,879.90)	(664,873.91)		4.330000	ACT/360					40,189.42	0.00	39,153.39
CNE1000011K6	(147,500)	7.277422	3.339865	(482,311.26)	(665,301.11)	0.00	(2,359.355900)	1	(260.42)	(1,036.03)	100.00	0.00	187.80	0.00	39,153.39
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.229831	(112.79)	(111.91)		4.330000	ACT/360					(143.80)	0.00	(146.22)
CNE1000051Y3	(91)	7.277422	1.230621	(103.73)	(111.99)	0.00	(2,250.000000)	1	(0.06)	(2.43)	100.00	0.00	(1.21)	0.00	(146.22)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(32,500)	CNY	3.586435	(105,797.48)	(116,559.13)		4.330000	ACT/360					(9,630.45)	0.00	(10,105.45)
CNE100002G92	(30,600)	7.277422	3.588739	(104,241.13)	(116,634.02)	0.00	(1,754.983600)	1	(39.04)	(475.00)	100.00	0.00	(254.42)	0.00	(10,105.45)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,900)	CNY	4.927569	(27,638.47)	(29,072.66)		4.330000	ACT/360					(1,929.73)	0.00	(2,087.90)
CNE000000370	(5,900)	7.277422	4.930735	(27,773.01)	(29,091.34)	0.00	(2,250.000000)	1	(13.93)	(158.17)	100.00	0.00	(102.19)	0.00	(2,087.90)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	(15,700)	CNY	1.495035	0.00	(23,472.05)		4.330165	ACT/360					246.90	0.00	240.50
CNE000000404	0	7.277422	1.495995	0.00	(23,487.12)	0.00	(1,725.000000)	0	0.00	(6.40)	100.00	0.00	(6.40)	0.00	240.50
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(118,400)	CNY	3.594680	(413,547.02)	(425,610.06)		4.330000	ACT/360					10,632.76	0.00	8,081.88
CNE1000041Z1	(115,000)	7.277422	3.596989	(423,868.36)	(425,883.50)	0.00	(1,600.304300)	1	(132.85)	(2,550.88)	100.00	0.00	0.00	0.00	8,081.88

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Fund: ALL
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Equity Synthetic Position & Valuation Summary

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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 LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
600826.SH	(169,100)	CNY	1.122650	(110,242.05)	(189,840.17)		4.330000	ACT/360					(1,884.09)	0.00	(2,121.79)
CNE000000C17	(99,900)	7.277422	1.123371	(110,982.26)	(189,962.04)	0.00	(1,798.548500)	1	(41.73)	(237.70)	100.00	0.00	0.00	0.00	(2,121.84)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.339760	(29,150.19)	(29,608.70)		4.330000	ACT/360					873.23	0.00	706.82
CNE000000C74	(22,100)	7.277422	1.340621	(30,481.93)	(29,627.72)	0.00	(1,381.334800)	1	(7.52)	(166.41)	100.00	0.00	0.00	0.00	706.82
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	0	CNY	1.463430	0.00	0.00		0.000000	ACT/360					11,396.72	0.00	13,555.37
CNE0000011B7	0	7.277422	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	(191,190)	CNY	0.836835	(143,786.50)	(159,994.45)		4.330000	ACT/360					2,226.99	0.00	1,133.46
CNE000001GY1	(179,690)	7.277422	0.837372	(152,871.65)	(160,097.15)	0.00	(1,804.134800)	1	(53.67)	(1,093.54)	100.00	0.00	0.00	0.00	1,133.46
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	0	CNY	2.024068	(103,710.39)	0.00		4.330000	ACT/360					12,226.68	0.00	12,089.59
CNE100002TX3	(52,400)	7.277422	0.000000	(110,840.37)	0.00	0.00	(500.000000)	1	(1.07)	(137.09)	100.00	0.00	(146.07)	0.00	12,089.59
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,300)	CNY	0.693927	(53,050.44)	(57,804.12)		4.330000	ACT/360					(120.32)	0.00	(404.66)
CNE0000002W2	(83,300)	7.277422	0.694373	(57,674.25)	(57,841.27)	0.00	(1,335.324100)	1	(12.74)	(284.34)	100.00	0.00	(0.46)	0.00	(404.66)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	(17,800)	CNY	11.100085	(191,223.42)	(197,581.51)		4.330000	ACT/360					(8,387.77)	0.00	(8,304.13)
CNE000001KM8	(17,800)	7.277422	11.107215	(189,193.73)	(197,708.43)	0.00	(35.000000)	1	20.90	83.65	100.00	0.00	0.00	0.00	(8,304.13)
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.950886	(10,872.32)	(10,745.01)		4.330000	ACT/360					134.17	0.00	14.96
CNE100000VK0	(11,300)	7.277422	0.951497	(10,879.19)	(10,751.92)	0.00	(2,275.000000)	1	(5.56)	(119.22)	100.00	0.00	0.00	0.00	14.96
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.106161	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.277422	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	0.875310	(918,661.75)	(943,409.08)		4.330000	ACT/360					113,971.12	0.00	113,937.11
CNE000000B83	(1,077,800)	7.277422	0.875872	(1,057,342.94)	(944,014.84)	0.00	(488.652800)	1	2.48	(34.01)	100.00	0.00	(0.02)	0.00	113,937.11
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(24,198)	CNY	17.092591	(438,157.68)	(413,606.52)		4.330000	ACT/360					1,897.61	0.00	(486.59)
CNE100005PN5	(26,098)	7.277422	17.103572	(446,121.05)	(413,872.24)	0.00	(1,393.016700)	1	(115.89)	(2,384.21)	100.00	0.00	(529.40)	0.00	(486.59)
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	(13,200)	CNY	2.036435	(26,995.16)	(26,880.95)		4.330000	ACT/360					1,736.84	0.00	1,648.97
CNE0000008P3	(13,200)	7.277422	2.037744	(28,617.78)	(26,898.22)	0.00	(2,068.560600)	1	(12.07)	(87.87)	100.00	0.00	0.00	0.00	1,648.97

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.773626	(59,234.53)	(56,397.31)		4.330000	ACT/360					7,615.53	0.00	7,139.38
CNE000000594	(72,900)	7.277422	0.774123	(64,012.83)	(56,433.57)	0.00	(1,759.876500)	1	(21.26)	(476.15)	100.00	0.00	0.00	0.00	7,139.38
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.452083	0.00	0.00		0.000000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	0	7.277422	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	0.524911	(153,725.69)	(134,359.93)		4.330000	ACT/360					6,242.38	0.00	4,737.59
CNE000000LD7	(299,467)	7.277422	0.525248	(156,828.46)	(134,446.15)	0.00	(1,664.925200)	1	(52.23)	(1,504.79)	100.00	0.00	(753.63)	0.00	4,737.59
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,700)	CNY	2.146364	(10,127.99)	(10,087.91)		4.330000	ACT/360					337.94	0.00	254.55
CNE100003LR0	(4,700)	7.277422	2.147743	(10,070.46)	(10,094.39)	0.00	(1,700.000000)	1	(3.57)	(83.38)	100.00	0.00	(8.33)	0.00	254.55
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(10,500)	CNY	4.412277	(77,622.21)	(46,328.91)		4.330000	ACT/360					8,535.35	0.00	8,029.20
CNE100003K95	(17,200)	7.277422	4.415111	(79,231.51)	(46,358.67)	0.00	(2,234.011600)	1	(38.64)	(506.16)	100.00	0.00	(530.40)	0.00	8,029.20
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(512,737)	CNY	0.912411	(417,257.68)	(467,826.89)		4.330000	ACT/360					10,259.73	0.00	9,792.17
CNE100000JM1	(464,837)	7.277422	0.912997	(434,727.02)	(468,127.34)	0.00	(1,011.423700)	1	(64.94)	(467.56)	100.00	0.00	0.00	0.00	9,792.17
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.849996	(165,347.14)	(163,834.94)		4.330000	ACT/360					2,245.05	0.00	1,875.67
CNE100002G84	(15,100)	7.277422	10.856966	(166,079.99)	(163,940.19)	0.00	(832.284700)	1	(18.25)	(369.38)	100.00	0.00	0.00	0.00	1,875.67
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.431471	0.00	0.00		0.000000	ACT/360					(252.58)	0.00	(296.36)
CNE100000LD6	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.78)	100.00	0.00	(43.78)	0.00	(296.36)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(23,762)	CNY	4.133332	(101,104.48)	(98,216.23)		4.330000	ACT/360					10,850.35	0.00	10,239.62
CNE100004330	(23,762)	7.277422	4.135987	(105,342.73)	(98,279.32)	0.00	(2,142.304900)	1	(47.50)	(610.73)	100.00	0.00	(113.02)	0.00	10,239.62
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(4,000)	CNY	8.270786	0.00	(33,083.14)		4.330165	ACT/360					(36,495.76)	0.00	(39,042.82)
CNE100000V46	0	7.277422	8.276099	0.00	(33,104.40)	0.00	(975.000000)	0	0.00	(2,547.07)	100.00	0.00	(2,547.07)	0.00	(39,042.82)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	4.732445	0.00	0.00		0.000000	ACT/360					543.82	0.00	542.25
CNE100004PY5	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.57)	100.00	0.00	(1.97)	0.00	542.25
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(149,700)	CNY	1.091046	(165,608.47)	(163,329.54)		4.330000	ACT/360					(3,759.26)	0.00	(4,519.74)
CNE100000BR7	(149,700)	7.277422	1.091747	(157,757.84)	(163,434.53)	0.00	(1,670.006600)	1	(57.85)	(760.48)	100.00	0.00	(135.48)	0.00	(4,519.74)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(49,300)	CNY	11.420253	(438,908.97)	(563,018.47)		4.330000	ACT/360					538.07	0.00	(2,253.26)
CNE100005K10	(38,700)	7.277422	11.427589	(441,477.51)	(563,380.14)	0.00	(2,208.527100)	1	(216.16)	(2,791.33)	100.00	0.00	0.00	0.00	(2,253.59)
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	7.111035	0.00	0.00		0.000000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(53.48)	100.00	0.00	(53.48)	0.00	(408.79)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	0	CNY	8.634926	0.00	0.00		0.000000	ACT/360					4,410.50	0.00	4,270.14
CNE100002JV8	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(140.36)	100.00	0.00	(140.36)	0.00	4,270.14
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(176,600)	CNY	2.140868	(365,302.90)	(378,077.29)		4.330000	ACT/360					10,139.16	0.00	7,912.03
CNE0000008N8	(170,500)	7.277422	2.142243	(373,627.37)	(378,320.11)	0.00	(2,003.636300)	1	(158.38)	(2,227.13)	100.00	0.00	(71.62)	0.00	7,912.03
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000006.ZK	0	CNY	0.930274	(22,771.57)	0.00		4.330000	ACT/360					1,949.42	0.00	1,921.49
CNE000000164	(23,600)	7.277422	0.000000	(24,864.27)	0.00	0.00	(1,475.000000)	1	(6.34)	(27.93)	100.00	0.00	(78.66)	0.00	1,921.49
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.649955	(190,306.54)	(189,721.99)		4.330000	ACT/360					(3,082.09)	0.00	(3,804.45)
CNE000000FS7	(291,900)	7.277422	0.650373	(186,639.90)	(189,843.88)	0.00	(1,105.275700)	1	(35.98)	(722.36)	100.00	0.00	0.00	0.00	(3,804.45)
SHIJIAZHANG CHANGSHAN BEIJING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.444547	(32,910.27)	0.00		4.330000	ACT/360					1,843.90	0.00	1,759.45
CNE0000013X7	(12,700)	7.277422	0.000000	(34,638.12)	0.00	0.00	(1,725.000000)	1	(11.60)	(84.45)	100.00	0.00	(188.51)	0.00	1,759.45
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.516443	(23,732.54)	(26,065.77)		4.330000	ACT/360					(503.73)	0.00	(465.74)
TW0003376000	(4,000)	32.840000	6.528371	(25,609.76)	(26,113.48)	47.71	(525.000000)	1	(0.38)	(9.73)	100.00	0.00	0.00	0.00	(465.74)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.750266	0.00	0.00		0.000000	ACT/360					171.08	0.00	165.87
CNE000001DW2	0	7.277422	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	4.574389	0.00	0.00		0.000000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	0	33.775000	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	0	CNY	2.495389	(17,779.91)	0.00		4.330000	ACT/360					958.69	0.00	908.94
CNE100000GH7	(6,800)	7.277422	0.000000	(1											

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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.)															
Short (Cont.)															
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.680186	(114,634.68)	(118,352.35)		4.330000	ACT/360					3,054.61	0.00	2,566.50
CNE100000F38	(174,000)	7.277422	0.680623	(121,406.96)	(118,428.40)	0.00	(1,259.468300)	1	(25.50)	(488.11)	100.00	0.00	0.00	0.00	2,566.50
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	0	CNY	1.633820	0.00	0.00		0.000000	ACT/360					529.97	0.00	448.93
CNE100003LC2	0	7.277422	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	(2,228,167)	CNY	0.261081	(573,429.33)	(581,733.11)		4.330000	ACT/360					33,811.16	0.00	29,290.85
CNE100001JM9	(2,222,267)	7.277422	0.261249	(614,003.21)	(582,106.40)	0.00	(1,812.786400)	1	(214.90)	(4,520.31)	100.00	0.00	0.00	0.00	29,290.85
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.986613	(113,878.74)	(119,676.17)		4.330000	ACT/360					916.53	0.00	163.85
CNE000001DQ4	(121,300)	7.277422	0.987247	(120,592.70)	(119,753.06)	0.00	(1,490.169000)	1	(32.63)	(752.67)	100.00	0.00	0.00	0.00	163.85
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(14,900)	CNY	7.346008	(57,311.88)	(109,455.52)		4.330000	ACT/360					6,409.66	0.00	6,211.68
CNE000000K90	(7,300)	7.277422	7.350727	(58,006.78)	(109,525.83)	0.00	(2,259.589000)	1	(29.00)	(197.97)	100.00	0.00	0.00	0.00	6,211.84
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(27,700)	CNY	5.284839	(162,259.19)	(146,390.03)		4.330000	ACT/360					22,973.24	0.00	21,871.51
CNE100003SY1	(28,500)	7.277422	5.288233	(173,648.50)	(146,484.05)	0.00	(1,729.210500)	1	(57.05)	(1,101.73)	100.00	0.00	(55.44)	0.00	21,871.51
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
300327.ZK	(7,100)	CNY	3.197561	(23,290.67)	(22,702.68)		4.330000	ACT/360					421.26	0.00	381.63
CNE100001FH7	(7,100)	7.277422	3.199615	(23,123.94)	(22,717.27)	0.00	(1,730.985900)	1	(8.42)	(39.63)	100.00	0.00	0.00	0.00	381.63
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(82,272)	CNY	4.924821	(407,814.85)	(405,174.87)		4.330000	ACT/360					1,658.45	0.00	(1,294.16)
CNE100003ZL3	(80,872)	7.277422	4.927985	(397,422.40)	(405,435.18)	0.00	(1,760.281600)	1	(151.61)	(2,952.61)	100.00	0.00	(213.36)	0.00	(1,293.90)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.203766	(218,702.12)	(215,425.50)		4.330000	ACT/360					(14,730.52)	0.00	(16,376.69)
CNE100001VW3	(41,398)	7.277422	5.207109	(200,694.98)	(215,563.90)	0.00	(1,713.527200)	1	(79.96)	(1,646.17)	100.00	0.00	0.00	0.00	(16,376.69)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(4,800)	CNY	12.266707	(64,088.12)	(58,880.19)		4.330000	ACT/360					(2,123.35)	0.00	(2,266.51)
CNE100005ZD5	(5,300)	7.277422	12.274587	(62,874.67)	(58,918.02)	0.00	(1,000.471600)	1	(10.25)	(143.16)	100.00	0.00	(43.77)	0.00	(2,266.51)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.848356	(22,182.											

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.485566	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	33.775000	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	(77,400)	THB	1.139896	0.00	(88,227.99)		4.330000	ACT/360					3,606.97	0.00	3,948.02
TH5456010R17	0	33.775000	1.147917	0.00	(88,848.76)	620.78	(2,075.000000)	0	0.00	(279.73)	100.00	0.00	(279.73)	0.00	3,948.02
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	0	CNY	1.184485	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.277422	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	(9,360)	CNY	11.542549	(81,600.82)	(108,038.26)		4.330000	ACT/360					2,365.59	0.00	2,263.98
CNE100003RN6	(6,960)	7.277422	11.549964	(82,090.86)	(108,107.66)	0.00	(1,481.681000)	1	(23.71)	(101.61)	100.00	0.00	0.00	0.00	2,263.95
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	(22,460)	CNY	9.907355	0.00	(222,519.18)		4.330165	ACT/360					13,400.61	0.00	13,400.61
CNE1000018M7	0	7.277422	9.913719	0.00	(222,662.13)	0.00	(1,475.000000)	0	0.00	0.00	100.00	0.00	(112.25)	0.00	13,400.61
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(18,460)	CNY	1.969104	(36,029.40)	(36,349.66)		4.330000	ACT/360					(4,595.95)	0.00	(4,816.05)
CNE100002R73	(18,460)	7.277422	1.970369	(36,101.47)	(36,373.01)	0.00	(1,201.516700)	1	(7.68)	(220.10)	100.00	0.00	(100.36)	0.00	(4,816.42)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.250797	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.277422	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	0.682934	0.00	0.00		0.000000	ACT/360					(1,895.02)	0.00	(1,947.24)
CNE100000VF0	0	7.277422	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	12.705049	(126,967.85)	(121,968.47)		4.330000	ACT/360					10,376.56	0.00	10,222.75
CNE100003FS0	(9,600)	7.277422	12.713210	(132,328.83)	(122,046.82)	0.00	(987.500000)	1	(18.91)	(153.81)	100.00	0.00	(1.88)	0.00	10,222.75
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(766)	CNY	18.784124	(14,740.17)	(14,388.64)		4.330000	ACT/360					234.06	0.00	212.49
CNE100005972	(766)	7.277422	18.796191	(14,622.70)	(14,397.88)	0.00	(1,223.694500)	1	(3.25)	(21.56)	100.00	0.00	0.00	0.00	212.49
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(27,455)	CNY	2.506382	(81,634.40)	(68,812.72)		4.330000	ACT/360					21,945.05	0.00	21,074.77
CNE100004N83	(28,255)	7.277422	2.507992	(92,811.89)	(68,856.92)	0.00	(2,103.725000)	1	(36.54)	(870.28)	100.00	0.00	(35.54)	0.00	21,074.77
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.980494	(8,812.68)	(9,074.64)		4.330000	ACT/360					(1,246.41)	0.00	(1,316.46)
CNE100006BK9	(1,300)	7.277422	6.984978	(7,811.33)	(9,080.47)	0.00	(1,750.000000)	1	(3.34)	(70.05)	100.00	0.00	(1.66)	0.00	(1,316.46)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(82,522)	CNY	9.041663	(688,554.79)	(746,136.15)		4.330000	ACT/360					(50,400.61)	0.00	(56,326.20)
CNE100003RP1	(76,707)	7.277422	9.047472	(653,201.06)	(746,615.48)	0.00	(1,639.476500)	1	(235.01)	(5,925.58)	100.00	0.00	(3,154.18)	0.00	(56,338.95)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.592597	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.277422	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	0.969854	(376,969.16)	(376,303.29)		4.330000	ACT/360					(2,004.41)	0.00	(563.29)
TW0001101004	(388,000)	32.840000	0.971629	(374,987.64)	(376,992.05)	688.76	(146.005100)	1	29.81	752.36	100.00	0.00	0.00	0.00	(563.29)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	(13)	CNY	2.055673	(26.34)	(26.72)		4.330000	ACT/360					(34.12)	0.00	(35.79)
CNE1000047J2	(13)	7.277422	2.056994	(26.08)	(26.74)	0.00	(1,750.000000)	1	(0.01)	(1.66)	100.00	0.00	(1.61)	0.00	(35.79)
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.332217	(79,906.65)	(82,597.44)		4.330000	ACT/360					7,794.08	0.00	8,042.70
TW0002371002	(62,000)	32.840000	1.334655	(90,542.69)	(82,748.61)	151.17	(300.000000)	1	4.23	97.45	100.00	0.00	0.00	0.00	8,042.70
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(60)	CNY	1.643439	(98.25)	(98.61)		4.330000	ACT/360					19,999.85	0.00	17,674.65
CNE000000RB8	(60)	7.277422	1.644495	(100.45)	(98.67)	0.00	(1,650.000000)	1	(0.03)	(2,325.19)	100.00	0.00	(2,324.96)	0.00	17,674.65
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.688431	(14.08)	(13.77)		4.330000	ACT/360					15,102.37	0.00	14,944.82
CNE000001GL8	(20)	7.277422	0.688873	(13.74)	(13.78)	0.00	(487.500000)	1	(0.00)	(157.55)	100.00	0.00	(157.54)	0.00	14,944.82
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.379609	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.277422	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	0.799408	(305,999.97)	(325,438.93)		4.330000	ACT/360					0.00	0.00	12,245.73
TH0796010R11	(407,100)	33.775000	0.832451	(338,890.91)	(338,890.91)	13,451.98	(1,024.459500)	1	(46.32)	(1,206.25)	100.00	0.00	0.00	0.00	12,245.73
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(16,200)	CNY	4.450752	(73,598.46)	(72,102.18)		4.330000	ACT/360					6,232.19	(279.67)	5,559.27
CNE100003LT6	(16,200)	7.277422	4.453611	(77,117.70)	(72,148.50)	0.00	(1,743.364100)	1	(26.37)	(393.25)	100.00	(279.67)	(46.66)	0.00	5,559.64
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	0	CNY	0.347651	0.00	0.00		0.000000	ACT/360					3,815.13	0.00	3,812.80
CNE000000ZV9	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.33)	100.00	0.00	(2.33)	0.00	3,812.80
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.781205	(47,201.18)	(46,724.24)		4.330000	ACT/360					2,441.58	0.00	2,060.99
CNE000000S27	(16,800)	7.277422	2.782991	(49,165.82)	(46,754.25)	0.00	(1,781.398800)	1	(17.44)	(380.59)	100.00	0.00	0.00	0.00	2,060.99

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.056693	(36,720.58)	(36,667.24)		4.330000	ACT/360					1,526.60	0.00	1,230.30
CNE000000H87	(34,700)	7.277422	1.057372	(38,193.84)	(36,690.81)	0.00	(1,786.239100)	1	(13.63)	(296.29)	100.00	0.00	0.00	0.00	1,230.30
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(390,800)	CNY	1.639317	(929,044.88)	(640,645.00)		4.330000	ACT/360					1,048.84	0.00	(5,702.27)
CNE1000012X7	(574,600)	7.277422	1.640370	(935,548.13)	(641,056.60)	0.00	(1,719.461300)	1	(331.21)	(6,751.12)	100.00	0.00	(3,211.88)	0.00	(5,702.27)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	2.976329	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.277422	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	0.361392	(233,352.45)	(227,562.94)		4.330000	ACT/360					5,132.45	0.00	4,412.50
CNE0000002J9	(629,685)	7.277422	0.361624	(232,695.39)	(227,709.21)	0.00	(1,036.517000)	1	(39.20)	(719.95)	100.00	0.00	0.00	0.00	4,412.50
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(3,000)	TWD	4.232643	(12,903.42)	(12,697.93)		4.330000	ACT/360					6,957.29	0.00	7,143.58
TW0003037008	(3,000)	32.840000	4.240390	(13,531.95)	(12,721.17)	23.24	(150.000000)	1	1.09	163.05	100.00	0.00	140.38	0.00	7,143.58
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.353190	(218.54)	(226.37)		4.330000	ACT/360					11.24	0.00	8.67
CNE1000059G3	(52)	7.277422	4.355986	(237.61)	(226.51)	0.00	(2,350.000000)	1	(0.11)	(2.57)	100.00	0.00	0.00	0.00	8.67
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.364848	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.59)	100.00	0.00	(0.59)	0.00	122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(86,300)	CNY	2.058421	(361,274.36)	(177,641.75)		4.330000	ACT/360					100,452.19	0.00	96,390.50
CNE100000QJ2	(189,500)	7.277422	0.000000	(392,890.39)	(177,755.91)	0.00	(1,038.852200)	1	(57.00)	(4,061.69)	100.00	0.00	(4,577.88)	0.00	96,372.01
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(45,066)	CNY	6.731779	(322,434.83)	(303,374.37)		4.330000	ACT/360					16,961.46	0.00	14,929.89
CNE100004413	(44,366)	7.277422	6.736104	(315,261.86)	(303,569.26)	0.00	(1,780.224100)	1	(121.53)	(2,031.57)	100.00	0.00	0.00	0.00	14,929.89
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	3.322605	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(20.02)	100.00	0.00	(20.02)	0.00	(1,113.34)
WALSIN LIHWA CORPORATION CMN															
1605.TW	(189,000)	TWD	0.746041	(137,215.51)	(141,001.83)		4.330000	ACT/360					(4,695.89)	0.00	(4,373.58)
TW0001605004	(189,000)	32.840000	0.747407	(136,564.03)	(141,259.92)	258.10	(375.000000)	1	2.13	64.22	100.00	0.00	0.00	0.00	(4,373.58)
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(126,403)	CNY	1.511524	(151,964.32)	(191,061.20)		4.330000	ACT/360					10,596.40	0.00	9,526.93
CNE100001WW1	(98,503)	7.277422	1.512495	(158,427.54)	(191,183.91)	0.00	(1,681.852500)	1	(51.94)	(1,069.47)	100.00	0.00	0.00	0.00	9,526.93

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.416796	0.00	0.00		0.000000	ACT/360					26,462.09	0.00	26,376.83
CNE0000016J9	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(85.26)	100.00	0.00	(85.26)	0.00	26,376.83
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000338.ZK	0	CNY	1.978723	(511,547.79)	0.00		4.330000	ACT/360					(2,938.23)	0.00	(3,594.82)
CNE1000000D4	(259,000)	7.277422	0.000000	(506,663.86)	0.00	0.00	(775.000000)	1	(49.18)	(656.59)	100.00	0.00	(1,075.89)	0.00	(3,594.82)
WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND															
002268.ZK	(16,600)	CNY	2.191710	0.00	(36,382.39)		4.330165	ACT/360					207.62	0.00	207.62
CNE100000CM6	0	7.277422	2.193118	0.00	(36,405.76)	0.00	(825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	207.62
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603773.SH	(5,900)	CNY	3.439405	(20,949.53)	(20,292.49)		4.330000	ACT/360					749.01	0.00	715.93
CNE100003FJ9	(5,900)	7.277422	3.441614	(21,041.50)	(20,305.52)	0.00	(1,850.000000)	1	(8.23)	(33.08)	100.00	0.00	0.00	0.00	715.93
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	0	THB	0.143301	0.00	0.00		0.000000	ACT/360					1,205.75	0.00	1,110.80
TH3871010R19	0	33.775000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(94.95)	100.00	0.00	(94.95)	0.00	1,110.80
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.566532	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.277422	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	4.323995	(175,096.08)	(172,959.81)		4.330000	ACT/360					(5,593.48)	0.00	(5,203.33)
TW0006285000	(40,000)	32.840000	4.331910	(167,682.92)	(173,276.40)	316.59	(378.750000)	1	1.75	73.55	100.00	0.00	0.00	0.00	(5,203.33)
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	68.209501	(149,472.27)	(136,419.00)		4.330000	ACT/360					23,087.40	0.00	23,577.00
TW0006669005	(2,000)	32.840000	68.334350	(159,756.10)	(136,668.70)	249.70	(225.000000)	1	9.87	239.90	100.00	0.00	0.00	0.00	23,577.00
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.161998	(23,790.49)	(23,781.97)		4.330000	ACT/360					313.79	0.00	404.56
TW0003702007	(11,000)	32.840000	2.165955	(24,139.30)	(23,825.51)	43.53	(100.000000)	1	2.24	47.24	100.00	0.00	0.00	0.00	404.56
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.456151	(23,702.04)	(24,193.06)		4.330000	ACT/360					(721.76)	0.00	(695.32)
TW0003036000	(7,000)	32.840000	3.462477	(23,515.58)	(24,237.34)	44.28	(539.285700)	1	(0.72)	(17.84)	100.00	0.00	0.00	0.00	(695.32)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(29,372)	CNY	2.822428	(41,821.44)	(82,900.36)		4.330000	ACT/360					1,397.58	0.00	927.68
CNE100003F35	(14,572)	7.277422	2.824241	(41,113.83)	(82,953.61)	0.00	(1,772.941200)	1	(15.65)	(469.90)	100.00	0.00	(407.36)	0.00	927.68
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.151507	0.00	0.00		0.000000	ACT/360					3,042.88	0.00	2,974.67
CNE000000024	0	7.277422	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

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	(136,900)	CNY	1.308156	(145,555.00)	(179,086.50)		4.330000	ACT/360					(12,031.42)	0.00	(12,435.64)
CNE000000V71	(117,700)	7.277422	1.308996	(142,987.57)	(179,201.55)	0.00	(1,716.588700)	1	(52.21)	(404.22)	100.00	0.00	(206.58)	0.00	(12,435.76)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(78)	CNY	0.895922	(35,465.95)	(69.88)		4.330000	ACT/360					3,992.31	0.00	3,902.17
CNE100000RK8	(36,600)	7.277422	0.896497	(37,136.30)	(69.93)	0.00	(871.243100)	1	(4.12)	(90.14)	100.00	0.00	(126.34)	0.00	3,902.17
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(5,800)	CNY	7.939625	(74,784.07)	(46,049.82)		4.330000	ACT/360					14,070.35	0.00	13,446.67
CNE100002DN8	(8,900)	7.277422	7.944725	(78,150.13)	(46,079.40)	0.00	(1,725.000000)	1	(26.43)	(623.68)	100.00	0.00	(351.88)	0.00	13,446.67
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.239450	(102,481.95)	(103,865.90)		4.330000	ACT/360					(539.93)	0.00	(1,324.52)
CNE000001FD7	(83,800)	7.277422	1.240246	(102,462.00)	(103,932.61)	0.00	(1,586.306600)	1	(32.83)	(784.60)	100.00	0.00	(106.68)	0.00	(1,324.52)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(36,500)	CNY	2.671276	(139,612.81)	(97,501.56)		4.330000	ACT/360					8,581.17	0.00	7,527.48
CNE100001ZF9	(53,200)	7.277422	2.672992	(145,446.88)	(97,564.21)	0.00	(1,475.000000)	1	(39.71)	(1,053.69)	100.00	0.00	(564.51)	0.00	7,527.48
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.120256	(20,667.61)	(20,990.54)		4.330000	ACT/360					(769.47)	0.00	(874.24)
CNE100003JF9	(9,900)	7.277422	2.121618	(20,221.06)	(21,004.02)	0.00	(1,825.000000)	1	(8.05)	(104.77)	100.00	0.00	0.00	0.00	(874.24)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(825,500)	CNY	1.049822	(1,173,964.53)	(866,628.32)		4.330000	ACT/360					21,941.75	0.00	21,356.35
CNE000000FH0	(1,113,700)	7.277422	1.050497	(1,163,410.29)	(867,185.27)	0.00	(525.000000)	1	(31.27)	(585.39)	100.00	0.00	(247.60)	0.00	21,356.35
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	6.829341	(73,846.16)	(85,749.21)		4.330000	ACT/360					(16,356.66)	0.00	(16,770.38)
CNE100003N19	(12,556)	7.277422	6.833729	(69,392.55)	(85,804.30)	0.00	(1,469.289500)	1	(21.79)	(413.71)	100.00	0.00	0.00	0.00	(16,770.38)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	2.948846	(143,601.96)	(140,365.09)		4.330000	ACT/360					21,688.25	0.00	20,483.86
CNE100003QF4	(47,600)	7.277422	2.950741	(162,053.34)	(140,455.27)	0.00	(1,821.848700)	1	(53.18)	(1,204.39)	100.00	0.00	0.00	0.00	20,483.86
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300657.ZK	(8,900)	CNY	2.950221	(27,364.02)	(26,256.96)		4.330000	ACT/360					1,107.06	0.00	1,099.14
CNE100002NW8	(8,900)	7.277422	2.952116	(27,364.02)	(26,273.83)	0.00	(1,475.000000)	1	(7.92)	(7.92)	100.00	0.00	0.00	0.00	1,099.14
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(12,470)	CNY	3.936834	(57,979.26)	(49,092.32)		4.330000	ACT/360					17.45	0.00	(287.74)
CNE100000K31	(13,070)	7.277422	3.939363	(51,420.56)	(49,123.86)	0.00	(1,229.896700)	1	(13.62)	(305.20)	100.00	0.00	(49.29)	0.00	(287.74)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	0.986613	(6,446.42)	(6,610.31)		4.330000	ACT/360					385.35	0.00	301.07
CNE000000YL3	(6,700)	7.277422	0.987247	(6,670.51)	(6,614.55)	0.00	(1,750.000000)	1	(2.33)	(84.28)	100.00	0.00	(57.47)	0.00	301.07

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Equity Synthetic Position & Valuation Summary AR=302321.19

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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.)															
Short (Cont.)															
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(149,100)	CNY	0.338032	(49,729.02)	(50,400.54)		4.330000	ACT/360					1,721.38	0.00	1,313.82
CNE000001G79	(149,100)	7.277422	0.338249	(52,121.92)	(50,432.93)	0.00	(1,866.213900)	1	(19.51)	(407.55)	100.00	0.00	0.00	0.00	1,313.82
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(61)	CNY	4.015158	(103,894.78)	(244.92)		4.330000	ACT/360					1,629.57	0.00	214.80
CNE100001VW3	(25,861)	7.277422	4.017737	(103,335.23)	(245.08)	0.00	(1,476.567900)	1	(30.18)	(1,414.77)	100.00	0.00	(1,709.34)	0.00	214.80
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(16,800)	CNY	2.168350	(39,153.69)	(36,428.28)		4.330000	ACT/360					2,376.00	0.00	2,082.55
CNE000001JL2	(16,800)	7.277422	2.169743	(38,200.57)	(36,451.68)	0.00	(1,828.571400)	1	(15.29)	(293.44)	100.00	0.00	(8.36)	0.00	2,082.55
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	0	CNY	3.527348	0.00	0.00		0.000000	ACT/360					(2,741.29)	0.00	(2,983.54)
CNE000000WQ6	0	7.277422	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	3.311612	0.00	0.00		0.000000	ACT/360					(145.85)	0.00	(157.48)
CNE100003K12	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.63)	100.00	0.00	(11.63)	0.00	(157.48)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	0	CNY	1.921010	0.00	0.00		0.000000	ACT/360					(371.73)	0.00	(499.49)
CNE100000NC4	0	7.277422	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(127.77)	100.00	0.00	(127.77)	0.00	(499.49)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(37,570)	CNY	3.945078	(120,201.85)	(148,216.59)		4.330000	ACT/360					1,083.21	0.00	770.48
CNE100003RMB	(30,621)	7.277422	3.947613	(119,891.52)	(148,311.82)	0.00	(1,076.320900)	1	(21.52)	(312.73)	100.00	0.00	(128.09)	0.00	770.48
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(68,200)	CNY	4.200663	(291,813.49)	(286,485.24)		4.330000	ACT/360					(55,697.25)	0.00	(56,337.13)
CNE000001M22	(70,400)	7.277422	4.203362	(254,321.30)	(286,669.29)	0.00	(874.786900)	1	(40.32)	(639.89)	100.00	0.00	(219.37)	0.00	(56,337.13)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(140,400)	CNY	2.752348	(1,175,032.41)	(386,429.70)		4.330000	ACT/360					(74,024.02)	0.00	(72,012.30)
CNE100001B07	(442,200)	7.277422	2.754116	(1,133,282.69)	(386,677.89)	0.00	(149.722900)	1	87.44	2,011.72	100.00	0.00	2,000.52	0.00	(72,012.31)
ZHEJIANG SHENGHUA BIOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.386126	0.00	0.00		0.000000	ACT/360					(697.69)	0.00	(757.65)
CNE000001IQ7	0	7.277422	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	1.066312	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(8

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Equity Synthetic Position & Valuation Summary AR=302321.19

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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.)															
Short (Cont.)															
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	7.690910	0.00	0.00		0.000000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	0	7.277422	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	0.736525	(796,671.13)	(815,848.25)		4.330000	ACT/360					40,355.00	0.00	40,692.70
CNE100001SP3	(1,107,700)	7.277422	0.736998	(856,184.53)	(816,372.68)	0.00	(393.107300)	1	15.99	337.70	100.00	0.00	0.02	0.00	40,692.70
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
600121.SH	(54,300)	CNY	0.518041	0.00	(28,129.60)		4.330165	ACT/360					2,117.33	0.00	1,838.75
CNE000000TS8	0	7.277422	0.518373	0.00	(28,147.65)	0.00	(1,350.000000)	1	0.00	(278.58)	100.00	0.00	(278.58)	0.00	1,838.75
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(6,620)	CNY	2.914494	(66,632.96)	(19,293.95)		4.330000	ACT/360					(1,290.36)	0.00	(1,744.84)
CNE000000F14	(22,300)	7.277422	2.916366	(64,347.72)	(19,306.34)	0.00	(1,577.242100)	1	(21.45)	(454.48)	100.00	0.00	(457.59)	0.00	(1,744.84)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(19,460)	CNY	15.777565	0.00	(307,031.42)		4.330165	ACT/360					101,651.78	0.00	101,093.31
CNE100001CY9	0	7.277422	15.787701	0.00	(307,228.66)	0.00	(775.000000)	0	0.00	(558.47)	100.00	0.00	(590.02)	0.00	101,093.31
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.669902	(253,365.91)	(254,441.61)		4.330000	ACT/360					(1,831.74)	0.00	(3,988.75)
CNE100002TK0	(95,300)	7.277422	2.671617	(252,609.87)	(254,605.10)	0.00	(1,802.938000)	1	(96.51)	(2,157.00)	100.00	0.00	0.00	0.00	(3,988.75)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(63,300)	CNY	1.207845	(85,733.62)	(76,456.61)		4.330000	ACT/360					4,412.51	(3,615.61)	360.13
CNE0000006B7	(73,400)	7.277422	1.208621	(92,518.06)	(76,505.71)	0.00	(1,231.505400)	1	(18.20)	(436.77)	100.00	(3,615.61)	(99.15)	0.00	364.91
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(56,100)	CNY	1.180363	(64,060.96)	(66,218.37)		4.330000	ACT/360					762.88	0.00	604.64
CNE000000F30	(55,300)	7.277422	1.181121	(65,927.72)	(66,260.89)	0.00	(797.016200)	1	(6.25)	(158.24)	100.00	0.00	(5.55)	0.00	604.64
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(214,900)	CNY	0.784619	(165,177.30)	(168,614.52)		4.330000	ACT/360					(1,701.65)	0.00	(2,349.24)
CNE100001666	(214,900)	7.277422	0.785123	(166,912.87)	(168,722.93)	0.00	(1,881.933400)	1	(66.27)	(647.59)	100.00	0.00	0.00	0.00	(2,349.24)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.185859	(19,038.94)	(19,329.51)		4.330000	ACT/360					(556.25)	0.00	(648.11)
CNE100002029	(16,300)	7.277422	1.186621	(18,773.26)	(19,341.92)	0.00	(1,750.000000)	1	(7.00)	(91.86)	100.00	0.00	0.00	0.00	(648.11)
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(102,100)	CNY	1.005851												

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