

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(53,752.37)	13,975.84	23,202.79	264,447.56	0.00	(1,123.62)	247,873.82	0.623150	154,462.57	LONG	124,321,417.04	124,321,417.04	USD
HKD	0.00	(49,687.03)	(196,756.97)	1,544,333.53	0.00	(42,600.82)	1,297,889.53	0.128340	166,571.21	SHORT	(126,768,804.26)	126,768,804.26	USD
JPY	(56,743,299.42)	(2,223,497.99)	(2,266,058.18)	138,508,747.88	0.00	(568,899.21)	77,275,892.30	0.006441	497,754.53				
NZD	247,031.28	0.00	5,212.19	3,966.30	0.00	101.89	256,209.77	0.565360	144,850.76				
SGD	(32,083.33)	0.00	(3,762.16)	36,982.10	0.00	(1,122.70)	1,136.62	0.740439	841.60				
USD	(107,065.15)	(25,503.07)	(513,405.05)	1,782,880.02	0.00	(121,536.80)	1,136,906.75	1.000000	1,136,906.75				
GRAND TOTAL									2,101,387.41				

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	30.620000	0.00	0.00		0.000000	ACT/365					23,566.37	0.00	22,546.98
AU000000ANZ3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,019.40)	100.00	0.00	(1,019.40)	0.00	22,546.98
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
APA.AX	0	AUD	6.860000	0.00	0.00		0.000000	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	62.400000	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	38,700	AUD	39.130000	1,702,594.72	1,514,331.00		4.336843	ACT/365					48,940.80	0.00	44,475.35
AU000000BHP4	43,312	1.000000	39.143868	1,693,500.08	1,514,867.69	(536.69)	25.000000	1	(212.88)	(3,928.76)	100.00	0.00	(2,771.85)	0.00	44,475.35
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	159.090000	0.00	0.00		0.000000	ACT/365					75,313.23	0.00	72,728.25
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2,584.97)	100.00	0.00	(2,584.97)	0.00	72,728.25
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	17,855	AUD	34.700000	640,471.09	619,568.50		4.336843	ACT/365					(408.73)	0.00	12,636.40
AU000000CPU5	18,559	1.000000	33.891380	628,807.27	605,130.59	14,437.91	25.000000	1	(79.10)	(1,392.78)	100.00	0.00	(326.14)	0.00	12,636.40
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	3,417	AUD	19.090000	77,330.98	65,230.53		4.336843	ACT/365					53,750.75	0.00	53,838.07
AU000000FMG4	4,119	1.000000	18.774213	77,330.98	64,151.49	1,079.04	25.000000	1	(9.72)	(991.72)	100.00	0.00	(985.31)	0.00	53,838.07

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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	35.640000	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	7,123.06
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	0	AUD	237.620000	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	22,748	AUD	3.880000	92,344.68	88,262.24		4.336843	ACT/365					(220.44)	0.00	785.43
AU000000MPL3	24,174	1.000000	3.812287	92,158.20	86,721.91	1,540.33	25.000000	1	(11.58)	(534.46)	100.00	0.00	(285.29)	0.00	785.43
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	0	AUD	1.980000	255,382.39	0.00		4.336843	ACT/365					20,428.86	0.00	32,469.24
AU000000MGR9	131,302	1.000000	0.000000	246,266.50	0.00	0.00	25.000000	1	(31.01)	(1,392.17)	100.00	13,432.55	(1,413.20)	0.00	32,415.49
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	50,903	AUD	30.940000	1,559,375.70	1,574,938.82		4.336843	ACT/365					834.01	0.00	116,203.37
AU000000NWL7	51,010	1.000000	28.583070	1,458,040.26	1,454,964.01	119,974.81	25.000000	1	(183.92)	(4,605.44)	100.00	0.00	(44.49)	0.00	116,203.37
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	0	AUD	4.640000	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	1,503	AUD	268.640000	439,328.45	403,765.92		4.336843	ACT/365					13,996.60	0.00	33,594.50
AU000000PME8	1,615	1.000000	254.823575	411,367.19	382,999.83	20,766.09	25.000000	1	(51.89)	(1,168.19)	100.00	0.00	(464.64)	0.00	33,594.50
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.470000	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	246.950000	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	116.230000	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	7.020000	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	20.400000	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	50,911	AUD	30.350000	1,583,339.16	1,545,148.85		4.336843	ACT/365					(3,265.53)	0.00	(39,579.20)
AU000000TNE8	53,419	1.000000	30.961668	1,654,814.95	1,576,289.47	(31,140.62)	25.000000	1	(207.47)	(5,173.05)	100.00	0.00	(302.97)	0.00	(39,579.20)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
TLS.AX	220,230	AUD	4.010000	545,139.50	883,122.30		4.336843	ACT/365					0.00	0.00	3,353.43
AU000000TLS2	138,010	1.000000	3.993045	550,670.76	879,388.39	3,733.91	25.000000	1	(69.16)	(380.48)	100.00	0.00	0.00	0.00	3,353.43
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.420000	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	33.760000	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	33.550000	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	0	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	122.780000	0.00	0.00		0.000000	ACT/365					1,285.37	0.00	1,244.42
AU000000WTC3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(40.95)	100.00	0.00	(40.95)	0.00	1,244.42
TOTAL Long				6,895,306.67	6,694,368.16								320,987.98	0.00	438,825.88
				6,812,956.19	6,564,513.38	129,854.78			(856.73)	(25,992.73)		13,975.84	(13,019.58)	0.00	438,769.96
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(81,737)	AUD	11.790000	(956,322.90)	(963,679.23)		4.336843	ACT/365					(1,017.40)	0.00	(37,995.27)
AU000000AGL7	(81,737)	1.000000	11.306364	(924,148.31)	(924,148.31)	(39,530.92)	(25.000000)	1	103.25	2,553.05	100.00	0.00	66.18	0.00	(37,995.27)
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(34,315)	AUD	28.530000	(996,129.20)	(979,006.95)		4.336843	ACT/365					(802.77)	0.00	(1,241.00)
AU00000088338	(33,790)	1.000000	28.441115	(961,004.16)	(975,956.85)	(3,050.10)	(25.000000)	1	107.36	2,611.87	100.00	0.00	25.00	0.00	(1,241.00)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(39,907)	AUD	34.880000	(1,335,186.06)	(1,391,956.16)		4.336843	ACT/365					0.00	0.00	(36,701.66)
AU000000ANN9	(39,201)	1.000000	33.871655	(1,327,046.36)	(1,351,716.12)	(40,240.04)	(25.000000)	1	148.53	3,538.38	100.00	0.00	0.00	0.00	(36,701.66)
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	(6,101)	AUD	30.620000	(250,433.64)	(186,812.62)		4.336843	ACT/365					(3,841.97)	0.00	(7,766.49)
AU000000ANZ3	(8,298)	1.000000	29.937316	(247,637.77)	(182,647.57)	(4,165.05)	(25.000000)	1	27.71	240.53	100.00	0.00	100.13	0.00	(7,766.49)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(12,319)	AUD	2.620000	(28,486.15)	(32,275.78)		4.336843	ACT/365					225.39	0.00	2,534.76
AU000000APX3	(11,627)	1.000000	2.809999	(32,966.17)	(34,616.38)	2,340.60	(528.838000)	1	(0.21)	(31.23)	100.00	0.00	(16.00)	0.00	2,534.76

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006831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	0	AUD	71.350000	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	0	0.00	482.11	100.00	0.00	482.11	0.00	187.81
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID															
AZJ.AX	(9,451)	AUD	3.270000	0.00	(30,904.77)		4.336843	ACT/365					(139.45)	0.00	(283.93)
AU000000AZJ1	0	1.000000	3.254537	0.00	(30,758.63)	(146.14)	(25.000000)	0	0.00	1.66	100.00	0.00	1.66	0.00	(283.93)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(35,731)	AUD	1.200000	(34,490.40)	(42,877.20)		4.336843	ACT/365					217.52	0.00	(2,398.88)
AU00000019374	(30,795)	1.000000	1.124841	(34,814.50)	(40,191.68)	(2,685.52)	(25.000000)	1	3.90	69.12	100.00	0.00	1.40	0.00	(2,398.88)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID															
BXB.AX	0	AUD	19.520000	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	38.300000	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	(627)	AUD	39.890000	0.00	(25,011.03)		4.336843	ACT/365					(333.27)	0.00	(101.11)
AU000000CAR3	0	1.000000	40.100240	0.00	(25,142.85)	131.82	(25.000000)	0	0.00	100.34	100.00	0.00	100.34	0.00	(101.11)
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED															
CHC.AX	(13,979)	AUD	15.400000	(123,597.63)	(215,276.60)		4.336843	ACT/365					0.00	0.00	(2,034.72)
AU000000CHC0	(8,073)	1.000000	15.250375	(122,927.98)	(213,184.99)	(2,091.61)	(25.000000)	1	13.76	56.89	100.00	0.00	0.00	0.00	(2,034.72)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	4.050000	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	315.920000	(452,025.52)	(452,713.36)		4.336843	ACT/365					(6,738.98)	0.00	(18,884.79)
AU000000COH5	(1,433)	1.000000	306.956916	(439,869.26)	(439,869.26)	(12,844.10)	(25.000000)	1	49.17	698.29	100.00	0.00	217.44	0.00	(18,884.79)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	159.090000	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	277.350000	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	(9,268)	AUD	1.975000	(19,016.34)	(18,304.30)		4.336843	ACT/365					(4,222.83)	0.00	(5,995.27)
AU000000DEG6	(9,532)	1.000000	1.770274	(16,872.86)	(16,406.90)	(1,897.40)	(25.000000)	1	1.87	124.97	100.00	0.00	76.87	0.00	(5,995.27)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	0	AUD	30.380000	0.00	0.00		0.000000	ACT/365					(209.21)	0.00	(180.31)
AU000000DMP0	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	28.90	100.00	0.00	28.90	0.00	(180.31)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	0	AUD	0.640000	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	(50,996)	AUD	4.230000	(179,861.76)	(215,713.08)		4.336843	ACT/365					1,593.58	0.00	(58.42)
AU0000154833	(43,236)	1.000000	4.187054	(180,737.39)	(213,523.03)	(2,190.05)	(25.000000)	1	20.24	538.05	100.00	0.00	108.82	0.00	(58.42)
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	0	AUD	3.080000	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	5.040000	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	6.320000	0.00	0.00		0.000000	ACT/365					(4,730.93)	0.00	(4,573.12)
AU000000LYC6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	157.80	100.00	0.00	157.80	0.00	(4,573.12)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(2,825)	AUD	36.250000	(68,360.60)	(102,406.25)		4.336843	ACT/365					(9,576.21)	0.00	(12,874.67)
AU000000MIN4	(1,930)	1.000000	34.838412	(66,551.37)	(98,418.51)	(3,987.74)	(25.000000)	1	7.44	689.28	100.00	0.00	519.17	0.00	(12,874.67)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID															
NAB.AX	(14,907)	AUD	39.490000	(587,335.80)	(588,677.43)		4.336843	ACT/365					0.00	0.00	(4,638.05)
AU000000NAB4	(14,907)	1.000000	39.165279	(583,836.82)	(583,836.82)	(4,840.61)	(25.000000)	1	65.35	202.56	100.00	0.00	0.00	0.00	(4,638.05)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(24,740)	AUD	14.630000	(552,970.20)	(361,946.20)		4.336843	ACT/365					3,125.36	0.00	26,257.29
AU000000NXT8	(34,778)	1.000000	15.522992	(535,750.94)	(384,038.83)	22,092.63	(25.000000)	1	59.87	1,039.30	100.00	0.00	510.68	0.00	26,257.29
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
NST.AX	0	AUD	16.940000	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	17.110000	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	(6,015)	AUD	11.150000	(111,773.97)	(67,067.25)		4.336843	ACT/365					(12,977.78)	0.00	(9,729.15)
AU000000ORG5	(9,816)	1.000000	11.352518	(111,773.97)	(68,285.40)	1,218.15	(25.000000)	1	12.52	2,030.49	100.00	0.00	2,029.39	0.00	(9,729.15)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	0	AUD	2.440000	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	8.230000	0.00	0.00		0.000000	ACT/365					(3,886.17)	0.00	(3,866.42)
AU000000PDN8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	19.75	100.00	0.00	19.75	0.00	(3,866.42)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
PLS.AX	(31,172)	AUD	2.360000	(44,825.55)	(73,565.92)		4.336843	ACT/365					(1,329.87)	0.00	(3,134.57)
AU000000PLS0	(19,405)	1.000000	2.296994	(44,526.88)	(71,601.89)	(1,964.03)	(50.000000)	1	4.68	159.33	100.00	0.00	82.89	0.00	(3,134.57)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(7,658)	AUD	33.770000	(216,864.31)	(258,610.66)		4.336843	ACT/365					14,409.43	0.00	16,597.27
AU000000RHC8	(6,491)	1.000000	33.928846	(221,007.62)	(259,827.10)	1,216.44	(25.000000)	1	24.77	971.40	100.00	0.00	630.13	0.00	16,597.27
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	116.230000	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	(41,297)	AUD	9.760000	(385,701.82)	(403,058.72)		4.336843	ACT/365					(425.21)	0.00	(17,951.47)
AU000000SFR8	(38,803)	1.000000	9.308704	(360,093.96)	(384,421.56)	(18,637.16)	(25.000000)	1	40.14	1,110.90	100.00	0.00	24.21	0.00	(17,951.47)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SCG.AX	(85,883)	AUD	3.650000	(235,604.08)	(313,472.95)		4.336843	ACT/365					0.00	0.00	(2,311.86)
AU000000SCG8	(65,084)	1.000000	3.620061	(235,467.56)	(310,901.71)	(2,571.24)	(25.000000)	1	26.36	259.38	100.00	0.00	0.00	0.00	(2,311.86)
SEEK LIMITED CMN ORDINARY FULLY PAID															
SEK.AX	(1,883)	AUD	23.090000	0.00	(43,478.47)		4.336843	ACT/365					0.00	0.00	(1,156.45)
AU000000SEK6	0	1.000000	22.475845	0.00	(42,322.02)	(1,156.45)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,156.45)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(47,593)	AUD	3.030000	(125,390.70)	(144,206.79)		4.336843	ACT/365					(64.07)	0.00	(14,730.63)
AU000000SIG5	(46,441)	1.000000	2.714080	(125,751.42)	(129,171.23)	(15,035.56)	(25.000000)	1	14.08	369.01	100.00	0.00	28.75	0.00	(14,730.63)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(31,421)	AUD	28.620000	(879,473.79)	(899,269.02)		4.336843	ACT/365					(4,895.82)	0.00	(34,780.39)
AU000000SHL7	(31,421)	1.000000	27.596608	(867,113.02)	(867,113.02)	(32,156.00)	(25.000000)	1	97.00	2,271.43	100.00	0.00	167.04	0.00	(34,780.39)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.290000	0.00	0.00		0.000000	ACT/365					393.52	0.00	397.77
AU000000S320	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	4.24	100.00	0.00	5.34	0.00	397.77
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SGP.AX	(88,986)	AUD	5.240000	(329,354.34)	(466,286.64)		4.336843	ACT/365					0.00	0.00	(11,991.61)
AU000000SGP0	(65,478)	1.000000	5.102206	(332,027.92)	(454,024.90)	(12,261.74)	(25.000000)	1	37.19	270.12	100.00	0.00	0.00	0.00	(11,991.61)

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
TELEX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(33,278)	AUD	28.660000	(887,236.84)	(953,747.48)		4.336843	ACT/365					(5,888.09)	0.00	(133,480.98)
AU000000TLX2	(32,228)	1.000000	24.750069	(793,387.99)	(823,632.81)	(130,114.67)	(25.000000)	1	88.19	2,521.78	100.00	0.00	197.28	0.00	(133,480.98)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(202,570)	AUD	10.470000	(2,151,624.04)	(2,120,907.90)		4.336843	ACT/365					10,459.60	0.00	183,724.16
AU000000TWE9	(204,527)	1.000000	11.290880	(2,309,366.31)	(2,287,193.50)	166,285.60	(25.000000)	1	259.66	6,978.97	100.00	0.00	358.84	0.00	183,724.16
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID															
VNT.AX	0	AUD	3.830000	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	(515,583)	AUD	2.560000	(1,404,404.82)	(1,319,892.48)		4.336843	ACT/365					(361.56)	0.00	41,166.26
AU0000016875	(514,434)	1.000000	2.632732	(1,354,356.90)	(1,357,391.67)	37,499.19	(25.000000)	1	151.30	4,028.63	100.00	0.00	8.60	0.00	41,166.26
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	0	AUD	5.030000	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	6.050000	(35,985.60)	(34,557.60)		4.336843	ACT/365					(714.01)	0.00	1,131.71
AU000000WHC8	(5,712)	1.000000	6.366430	(36,365.05)	(36,365.05)	1,807.45	(25.000000)	1	4.07	38.28	100.00	0.00	13.83	0.00	1,131.71
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	0	AUD	122.780000	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	24.560000	0.00	0.00		0.000000	ACT/365					(1,119.44)	0.00	(1,109.59)
AU00000224040	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	(59,724)	AUD	30.270000	(1,860,635.84)	(1,807,845.48)		4.336843	ACT/365					18,164.14	0.00	41,347.59
AU000000WOW2	(62,104)	1.000000	30.531259	(1,896,015.09)	(1,823,448.89)	15,603.41	(25.000000)	1	212.54	7,580.04	100.00	0.00	2,324.99	0.00	41,347.59
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(75,228)	AUD	14.480000	(1,100,797.68)	(1,089,301.44)		4.336843	ACT/365					(221.54)	0.00	(29,812.39)
AU000000WOR2	(74,328)	1.000000	14.064709	(1,044,731.99)	(1,058,059.90)	(31,241.54)	(25.000000)	1	116.59	1,650.69	100.00	0.00	11.12	0.00	(29,812.39)
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID															
YAL.AX	(10,953)	AUD	6.070000	(68,894.37)	(66,484.71)		4.336843	ACT/365					9.04	0.00	2,759.34
AU000000YAL0	(10,953)	1.000000	6.318093	(69,202.07)	(69,202.07)	2,717.36	(100.000000)	1	6.33	32.94	100.00	0.00	0.39	0.00	2,759.34

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066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(297,995)	AUD	3.270000	(883,655.52)	(974,443.65)		4.336843	ACT/365					0.00	0.00	(69,528.75)
AU0000218307	(277,008)	1.000000	3.029351	(836,964.00)	(902,731.53)	(71,712.12)	(25.000000)	1	93.39	2,183.36	100.00	0.00	0.00	0.00	(69,528.75)
TOTAL Short				(16,306,439.47)	(16,643,758.12)								(56,540.42)	0.00	(190,952.06)
				(16,112,315.62)	(16,460,150.97)	(183,607.15)			1,797.08	49,195.51		0.00	11,895.96	0.00	(190,952.06)
TOTAL AUD				(9,411,132.79)	(9,949,389.96)								264,447.56	0.00	247,873.82
				(9,299,359.42)	(9,895,637.59)	(53,752.37)			940.36	23,202.79		13,975.84	(1,123.62)	0.00	247,817.89
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	206,400	HKD	54.250000	4,139,209.10	11,197,200.00		4.263270	ACT/365					(170,474.49)	0.00	(175,605.65)
HK0000069689	75,600	1.000000	54.250000	4,139,209.10	11,197,200.00	0.00	30.000000	2	(517.49)	(5,131.16)	100.00	0.00	(4,096.18)	0.00	(175,605.65)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	88.300000	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	25.250000	8,153,775.00	8,218,875.00		4.263270	ACT/365					136,333.57	0.00	121,790.31
HK2388011192	325,500	1.000000	25.250000	8,082,541.43	8,218,875.00	0.00	30.000000	2	(1,011.07)	(14,543.26)	100.00	0.00	0.00	0.00	121,790.31
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	146,000	HKD	3.750000	535,820.00	547,500.00		4.263270	ACT/365					(101,678.62)	31,920.00	(74,236.95)
KYG126521064	146,000	1.000000	3.750000	566,480.00	547,500.00	0.00	30.000000	2	(70.57)	(4,478.33)	100.00	31,920.00	(2,923.29)	0.00	(74,261.69)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.180000	132,000.00	129,800.00		4.263270	ACT/365					(9,900.00)	0.00	(10,282.23)
CNE100001QS1	110,000	1.000000	1.180000	139,700.00	129,800.00	0.00	30.000000	2	(17.40)	(382.23)	90.00	0.00	0.00	0.00	(10,282.23)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	0	HKD	6.330000	4,006,880.00	0.00		4.263270	ACT/365					447,763.87	0.00	430,164.66
CNE1000002H1	632,000	1.000000	0.000000	3,807,692.37	0.00	0.00	30.000000	2	(477.68)	(17,599.21)	90.00	0.00	(19,509.92)	0.00	430,164.66
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.330000	1,348,740.00	1,353,820.00		4.263270	ACT/365					(30,480.00)	0.00	(34,281.76)
KYG2121Q1055	254,000	1.000000	5.330000	1,384,300.00	1,353,820.00	0.00	30.000000	2	(172.77)	(3,801.76)	100.00	0.00	0.00	0.00	(34,281.76)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	7.050000	133,570.00	130,425.00		4.263270	ACT/365					(740.00)	1,513.04	412.79
CNE100001NT6	18,500	1.000000	7.050000	131,165.00	130,425.00	0.00	30.000000	2	(16.42)	(360.25)	90.00	1,513.04	0.00	0.00	411.61
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	12.860000	5,304.00	5,144.00		4.263270	ACT/365					16.00	0.00	1.90
CNE100002359	400	1.000000	12.860000	5,128.00	5,144.00	0.00	30.000000	2	(0.64)	(14.10)	90.00	0.00	0.00	0.00	1.90

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	14.380000	2,982,880.00	2,962,280.00		4.263270	ACT/365					(61,800.00)	0.00	(70,095.08)
CNE1000002L3	206,000	1.000000	14.380000	3,024,080.00	2,962,280.00	0.00	30.000000	2	(377.74)	(8,295.08)	90.00	0.00	0.00	0.00	(70,095.08)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	26.100000	5,040.00	5,220.00		4.263270	ACT/365					180.00	0.00	166.13
KYG2121R1039	200	1.000000	26.100000	5,040.00	5,220.00	0.00	30.000000	2	(0.63)	(13.87)	100.00	0.00	0.00	0.00	166.13
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.720000	5,700.00	5,720.00		4.263270	ACT/365					(720.00)	0.00	(737.62)
CNE100000HD4	1,000	1.000000	5.720000	6,440.00	5,720.00	0.00	30.000000	2	(0.80)	(17.62)	90.00	0.00	0.00	0.00	(737.62)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	205,000	HKD	15.480000	3,224,000.00	3,173,400.00		4.263270	ACT/365					14,672.99	0.00	10,142.13
KYG210961051	208,000	1.000000	15.480000	3,205,357.60	3,173,400.00	0.00	30.000000	2	(400.89)	(4,530.86)	100.00	0.00	(175.19)	0.00	10,142.13
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.120000	6,634,480.00	6,664,960.00		4.263270	ACT/365					(365,760.00)	0.00	(385,056.76)
HK0144000764	508,000	1.000000	13.120000	7,030,720.00	6,664,960.00	0.00	30.000000	2	(875.73)	(19,296.76)	100.00	0.00	0.00	0.00	(385,056.76)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	23.150000	4,770.00	4,630.00		4.263270	ACT/365					(410.00)	0.00	(423.79)
CNE1000009Q7	200	1.000000	23.150000	5,040.00	4,630.00	0.00	30.000000	2	(0.63)	(13.79)	90.00	0.00	0.00	0.00	(423.79)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H															
0788.HK	1,678,000	HKD	1.120000	1,912,920.00	1,879,360.00		4.263270	ACT/365					(2,278.45)	0.00	(7,327.66)
CNE100003688	1,678,000	1.000000	1.120000	1,881,638.45	1,879,360.00	0.00	30.000000	2	(235.50)	(5,049.21)	90.00	0.00	0.00	0.00	(7,327.66)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	5.780000	4,950.00	5,202.00		4.263270	ACT/365					441.00	0.00	427.92
CNE100001SR9	900	1.000000	5.780000	4,761.00	5,202.00	0.00	30.000000	2	(0.60)	(13.08)	90.00	0.00	0.00	0.00	427.92
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	21.100000	836,550.00	822,900.00		4.263270	ACT/365					(9,750.00)	0.00	(12,037.45)
CNE1000016V2	39,000	1.000000	21.100000	832,650.00	822,900.00	0.00	30.000000	2	(104.13)	(2,287.45)	90.00	0.00	0.00	0.00	(12,037.45)
CK HUTCHISON HOLDINGS LIMITED CMN															
0001.HK	116,500	HKD	39.200000	0.00	4,566,800.00		3.228193	ACT/365					(30,434.46)	0.00	(30,434.46)
KYG217651051	0	1.000000	39.200000	0.00	4,566,800.00	0.00	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(30,434.46)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	53.000000	163,800.00	159,000.00		4.263270	ACT/365					(14,250.00)	0.00	(14,725.80)
BMG2178K1009	3,000	1.000000	53.000000	173,250.00	159,000.00	0.00	30.000000	2	(21.58)	(475.80)	100.00	0.00	0.00	0.00	(14,725.80)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.950000	4,930.00	4,950.00		4.263270	ACT/365					(60.00)	0.00	(73.77)
CNE100000BG0	1,000	1.000000	4.950000	5,010.00	4,950.00	0.00	30.000000	2	(0.63)	(13.77)	90.00	0.00	0.00	0.00	(73.77)

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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
006831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	12,000	HKD	14.300000	1,981,020.00	171,600.00		4.263270	ACT/365					(97,666.40)	0.00	(107,048.20)
KYG3777B1032	137,000	1.000000	14.300000	1,977,313.65	171,600.00	0.00	30.000000	2	(247.24)	(9,381.80)	100.00	0.00	(10,070.09)	0.00	(107,048.20)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	11.520000	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	6.150000	523,600.00	547,350.00		4.263270	ACT/365					(6,134.78)	0.00	(7,621.51)
HK0101000591	88,000	1.000000	6.150000	547,517.59	547,350.00	0.00	30.000000	2	(68.25)	(1,486.74)	100.00	0.00	0.00	0.00	(7,621.51)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	0	HKD	302.000000	871,740.00	0.00		4.263270	ACT/365					14,314.64	0.00	12,823.79
HK0388045442	2,900	1.000000	0.000000	829,495.35	0.00	0.00	30.000000	2	(104.05)	(1,490.85)	100.00	0.00	(1,987.63)	0.00	12,823.79
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	6.220000	8,498.00	8,708.00		4.263270	ACT/365					126.00	0.00	102.35
KYG4990A1040	1,400	1.000000	6.220000	8,582.00	8,708.00	0.00	30.000000	2	(1.07)	(23.65)	100.00	0.00	0.00	0.00	102.35
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	13.340000	1,300.00	1,334.00		4.263270	ACT/365					54.00	0.00	50.48
KYG5074S1012	100	1.000000	13.340000	1,280.00	1,334.00	0.00	30.000000	2	(0.16)	(3.52)	100.00	0.00	0.00	0.00	50.48
JD.COM, INC. CMN															
9618.HK	150	HKD	156.900000	23,355.00	23,535.00		4.263270	ACT/365					3,135.00	0.00	3,078.61
KYG8208B1014	150	1.000000	156.900000	20,400.00	23,535.00	0.00	30.000000	2	(2.57)	(56.39)	100.00	0.00	0.00	0.00	3,078.61
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.620000	2,620.00	2,620.00		4.263270	ACT/365					(810.00)	0.00	(819.33)
KYG5141L1059	1,000	1.000000	2.620000	3,430.00	2,620.00	0.00	30.000000	2	(0.42)	(9.33)	90.00	0.00	0.00	0.00	(819.33)
KINGSOFT CORPORATION LTD CMN															
3888.HK	203,000	HKD	39.100000	7,037,520.00	7,937,300.00		4.263270	ACT/365					1,091,064.27	0.00	1,073,244.99
KYG5264Y1089	198,800	1.000000	39.100000	6,690,639.98	7,937,300.00	0.00	30.000000	2	(839.32)	(17,819.28)	100.00	0.00	0.00	0.00	1,073,244.99
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	10,000	HKD	7.450000	73,300.00	74,500.00		4.263270	ACT/365					(8,241.86)	0.00	(8,450.69)
BMGS320C1082	10,000	1.000000	7.450000	82,741.86	74,500.00	0.00	30.000000	2	(10.27)	(208.82)	100.00	0.00	0.00	0.00	(8,450.69)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	44.900000	44,750.00	44,900.00		4.263270	ACT/365					(2,150.00)	0.00	(2,279.58)
KYG6180F1081	1,000	1.000000	44.900000	47,050.00	44,900.00	0.00	30.000000	2	(5.86)	(129.58)	100.00	0.00	0.00	0.00	(2,279.58)
MTR CORP LTD CMN															
0066.HK	163,000	HKD	24.350000	3,936,450.00	3,969,050.00		4.263270	ACT/365					12,232.55	0.00	7,457.23
HK0066009694	163,000	1.000000	24.350000	3,956,817.45	3,969,050.00	0.00	30.000000	2	(494.52)	(4,775.32)	100.00	0.00	0.00	0.00	7,457.23

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006831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
NETEASE, INC. CMN															
9999.HK	300	HKD	161.000000	47,520.00	48,300.00		4.263270	ACT/365					6,780.00	0.00	6,664.92
KYG6427A1022	300	1.000000	161.000000	41,520.00	48,300.00	0.00	30.000000	2	(5.24)	(115.08)	100.00	0.00	0.00	0.00	6,664.92
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	24.300000	2,061,480.00	2,036,340.00		4.263270	ACT/365					58,660.00	0.00	53,223.04
CNE100001922	83,800	1.000000	24.300000	1,977,680.00	2,036,340.00	0.00	30.000000	2	(247.94)	(5,436.96)	90.00	0.00	0.00	0.00	53,223.04
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	104.100000	3,621,000.00	3,539,400.00		4.263270	ACT/365					(374,000.00)	0.00	(384,746.76)
BMG677491539	34,000	1.000000	104.100000	3,913,400.00	3,539,400.00	0.00	30.000000	2	(486.85)	(10,746.76)	100.00	0.00	0.00	0.00	(384,746.76)
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.980000	4,443,120.00	4,465,560.00		4.263270	ACT/365					123,420.00	70,677.62	182,166.35
CNE100001MK7	1,122,000	1.000000	3.980000	4,342,140.00	4,465,560.00	0.00	30.000000	2	(543.69)	(11,931.27)	90.00	70,677.62	0.00	0.00	182,111.58
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	14.100000	1,418.00	1,410.00		4.263270	ACT/365					0.00	0.00	(3.87)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	0.00	30.000000	2	(0.18)	(3.87)	90.00	0.00	0.00	0.00	(3.87)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	12.640000	1,466,240.00	1,466,240.00		4.263270	ACT/365					44,080.00	0.00	40,166.84
CNE100000593	116,000	1.000000	12.640000	1,422,160.00	1,466,240.00	0.00	30.000000	2	(178.16)	(3,913.16)	90.00	0.00	0.00	0.00	40,166.84
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	43.600000	65,250.00	65,400.00		4.263270	ACT/365					(3,675.00)	0.00	(3,864.30)
CNE1000003X6	1,500	1.000000	43.600000	69,075.00	65,400.00	0.00	30.000000	2	(8.60)	(189.30)	90.00	0.00	0.00	0.00	(3,864.30)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	50.350000	1,781,500.00	1,762,250.00		4.263270	ACT/365					(134,750.00)	0.00	(139,961.74)
HK0006000050	35,000	1.000000	50.350000	1,897,000.00	1,762,250.00	0.00	30.000000	2	(236.22)	(5,211.74)	100.00	0.00	0.00	0.00	(139,961.74)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	292,000	HKD	18.600000	5,402,000.00	5,431,200.00		4.263270	ACT/365					(611,623.02)	0.00	(628,174.83)
KYG8187G1055	292,000	1.000000	18.600000	6,042,823.02	5,431,200.00	0.00	30.000000	2	(750.21)	(16,551.81)	100.00	0.00	0.00	0.00	(628,174.83)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	19,000	HKD	69.800000	1,324,300.00	1,326,200.00		4.263270	ACT/365					(90,718.20)	0.00	(94,565.42)
HK0016000132	19,000	1.000000	69.800000	1,416,918.20	1,326,200.00	0.00	30.000000	2	(176.38)	(3,847.22)	100.00	0.00	0.00	0.00	(94,565.42)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	0	HKD	104.600000	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	401.200000	781,200.00	802,400.00		4.263270	ACT/365					161,549.13	0.00	159,130.50
KYG875721634	2,000	1.000000	401.200000	749,863.43	802,400.00	0.00	30.000000	2	(94.01)	(2,418.63)	100.00	0.00	(1,430.55)	0.00	159,130.50

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066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	11.860000	1,566,720.00	1,612,960.00		4.263270	ACT/365					236,640.00	0.00	232,825.82
KYG8878S1030	136,000	1.000000	11.860000	1,376,320.00	1,612,960.00	0.00	30.000000	2	(173.63)	(3,814.18)	100.00	0.00	0.00	0.00	232,825.82
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	294,000	HKD	2.870000	740,880.00	843,780.00		4.263270	ACT/365					4,587.78	0.00	3,439.85
KYG8924B1041	252,000	1.000000	2.870000	717,433.71	843,780.00	0.00	30.000000	2	(89.89)	(1,147.93)	100.00	0.00	0.00	0.00	3,439.85
WH GROUP LIMITED CMN															
0288.HK	0	HKD	6.070000	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	0	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	19.340000	288,900.00	290,100.00		4.263270	ACT/365					(11,515.90)	0.00	(13,155.25)
KYG9593A1040	15,000	1.000000	19.340000	297,900.00	290,100.00	0.00	30.000000	2	(37.17)	(1,639.35)	100.00	0.00	(820.44)	0.00	(13,155.25)
WUXI APPTec CO., LTD. CMN CLASS H															
2359.HK	500	HKD	55.200000	27,925.00	27,600.00		4.263270	ACT/365					(650.00)	0.00	(727.54)
CNE100003F19	500	1.000000	55.200000	28,250.00	27,600.00	0.00	30.000000	2	(3.53)	(77.54)	90.00	0.00	0.00	0.00	(727.54)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	3,500	HKD	16.520000	59,010.00	57,820.00		4.263270	ACT/365					(11,651.39)	0.00	(12,316.88)
BMG988031446	3,500	1.000000	16.520000	60,290.21	57,820.00	0.00	30.000000	2	(7.53)	(665.49)	100.00	0.00	(507.80)	0.00	(12,316.88)
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	27.100000	11,820.00	10,840.00		4.263270	ACT/365					1,100.00	0.00	1,073.12
CNE1000004Y2	400	1.000000	27.100000	9,740.00	10,840.00	0.00	30.000000	2	(1.23)	(26.88)	90.00	0.00	0.00	0.00	1,073.12
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	151.000000	196,695.00	203,850.00		4.263270	ACT/365					(405.00)	0.00	(966.82)
KYG9897K1058	1,350	1.000000	151.000000	204,255.00	203,850.00	0.00	30.000000	2	(25.47)	(561.82)	100.00	0.00	0.00	0.00	(966.82)
TOTAL Long				72,626,449.10	78,609,733.00								324,347.25	104,110.65	213,402.54
				73,163,649.38	78,609,733.00	0.00			(9,142.58)	(215,055.36)		104,110.65	(66,574.59)	0.00	213,321.86
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	60.850000	(876,400.00)	(851,900.00)		4.263270	ACT/365					(2,100.00)	0.00	(707.57)
KYG0146B1032	(14,000)	1.000000	60.850000	(849,800.00)	(851,900.00)	0.00	(125.000000)	2	69.24	1,392.43	100.00	0.00	0.00	0.00	(707.57)
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(47,200)	HKD	88.300000	(101,700.00)	(4,167,760.00)		4.263270	ACT/365					310,420.51	0.00	316,607.58
KYG017191142	(1,200)	1.000000	88.300000	(98,736.88)	(4,167,760.00)	0.00	(30.000000)	2	10.70	6,187.06	100.00	0.00	6,132.54	0.00	316,607.58
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(250,000)	HKD	3.610000	(554,040.00)	(902,500.00)		4.263270	ACT/365					(69,405.83)	0.00	(68,812.20)
BMG0171K1018	(162,000)	1.000000	3.610000	(521,997.94)	(902,500.00)	0.00	(150.000000)	2	38.20	593.63	100.00	0.00	0.00	0.00	(68,812.20)

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006831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,350,000)	HKD	0.530000	(688,500.00)	(715,500.00)		4.263270	ACT/365					(77,815.54)	0.00	(76,415.95)
BMG0171W1055	(1,350,000)	1.000000	0.530000	(638,140.73)	(715,500.00)	0.00	(30.000000)	2	68.88	1,399.59	100.00	0.00	8.03	0.00	(76,415.95)
BAIDU, INC. CMN															
9888.HK	(1,850)	HKD	87.800000	(150,867.50)	(162,430.00)		4.263270	ACT/365					13,142.55	0.00	13,904.39
KYG070341048	(1,850)	1.000000	87.800000	(152,995.00)	(162,430.00)	0.00	(30.000000)	2	16.63	761.83	100.00	0.00	406.99	0.00	13,904.39
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	9,502.31
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,100)	HKD	7.100000	(167,796.00)	(164,010.00)		4.263270	ACT/365					3,859.14	0.00	4,205.14
KYG1674K1013	(23,600)	1.000000	7.100000	(171,430.62)	(164,010.00)	0.00	(30.000000)	2	18.64	346.00	100.00	0.00	9.20	0.00	4,205.14
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.560000	(1,035,720.00)	(1,050,840.00)		4.263270	ACT/365					(35,910.00)	0.00	(33,561.10)
CNE1000001Q4	(189,000)	1.000000	5.560000	(1,014,930.00)	(1,050,840.00)	0.00	(30.000000)	2	110.03	2,348.90	100.00	0.00	0.00	0.00	(33,561.10)
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.440000	(115,752.00)	(117,208.00)		4.263270	ACT/365					3,274.21	0.00	786.52
BMG2109G1033	(18,200)	1.000000	6.440000	(120,482.21)	(117,208.00)	0.00	(30.000000)	2	13.12	242.32	100.00	(2,730.00)	0.00	0.00	796.05
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	12.980000	(572,460.00)	(564,630.00)		4.263270	ACT/365					(53,070.00)	0.00	(51,888.48)
KYG211501005	(43,500)	1.000000	12.980000	(511,560.00)	(564,630.00)	0.00	(30.000000)	2	55.05	1,181.52	100.00	0.00	0.00	0.00	(51,888.48)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.710000	(1,694,600.00)	(1,699,180.00)		4.263270	ACT/365					(123,660.00)	0.00	(120,023.97)
CNE100000HF9	(458,000)	1.000000	3.710000	(1,575,520.00)	(1,699,180.00)	0.00	(30.000000)	2	170.10	3,636.03	100.00	0.00	0.00	0.00	(120,023.97)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.010000	(398,720.00)	(392,560.00)		4.263270	ACT/365					1,680.00	0.00	2,589.74
CNE1000002P4	(56,000)	1.000000	7.010000	(394,240.00)	(392,560.00)	0.00	(30.000000)	2	42.77	909.74	100.00	0.00	0.00	0.00	2,589.74
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(36,500)	HKD	12.360000	(446,030.00)	(451,140.00)		4.263270	ACT/365					2,457.12	0.00	3,105.22
HK0688002218	(36,500)	1.000000	12.360000	(453,597.12)	(451,140.00)	0.00	(30.000000)	2	49.32	648.11	100.00	0.00	0.00	0.00	3,105.22
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.900000	(1,546,150.00)	(1,551,500.00)		4.263270	ACT/365					79,273.09	0.00	82,547.20
HK2380027329	(535,000)	1.000000	2.900000	(1,630,773.09)	(1,551,500.00)	0.00	(30.000000)	2	177.77	3,274.10	100.00	0.00	0.00	0.00	82,547.20
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.760000	(104,160.00)	(105,280.00)		4.263270	ACT/365					5,600.00	0.00	5,857.77
CNE1000007Z2	(28,000)	1.000000	3.760000	(110,880.00)	(105,280.00)	0.00	(30.000000)	2	12.09	257.77	100.00	0.00	0.00	0.00	5,857.77

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(49,000)	HKD	23.450000	(1,144,150.00)	(1,149,050.00)		4.263270	ACT/365					43,308.75	0.00	45,234.45
HK0291001490	(49,000)	1.000000	23.450000	(1,192,358.75)	(1,149,050.00)	0.00	(30.000000)	2	129.87	1,925.70	100.00	0.00	0.00	0.00	45,234.45
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(57,500)	HKD	23.550000	(1,057,875.00)	(1,354,125.00)		4.263270	ACT/365					(23,009.64)	0.00	(21,953.59)
KYG2108Y1052	(45,500)	1.000000	23.550000	(1,047,013.07)	(1,354,125.00)	0.00	(30.000000)	2	113.60	1,056.05	100.00	0.00	0.00	0.00	(21,953.59)
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,544,000)	HKD	2.490000	(8,611,920.00)	(8,824,560.00)		4.263270	ACT/365					(133,295.30)	0.00	(136,279.27)
BMG4404N1149	(3,544,000)	1.000000	2.490000	(8,689,394.68)	(8,824,560.00)	0.00	(392.550700)	2	88.74	(2,983.97)	100.00	0.00	(19.72)	0.00	(136,279.27)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.710000	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	28.000000	(84,000.00)	(112,000.00)		4.263270	ACT/365					(2,652.16)	0.00	(2,656.63)
HK0000503208	(3,000)	1.000000	28.000000	(81,951.13)	(112,000.00)	0.00	(475.000000)	2	(1.36)	(4.47)	100.00	0.00	0.00	0.00	(2,656.63)
CITIC LTD CMN															
0267.HK	(1,000)	HKD	8.760000	(8,840.00)	(8,760.00)		4.263270	ACT/365					231,149.04	0.00	233,068.67
HK0267001375	(1,000)	1.000000	8.760000	(9,210.00)	(8,760.00)	0.00	(30.000000)	2	1.00	1,919.63	100.00	0.00	1,898.20	0.00	233,068.67
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	(3,000)	HKD	32.450000	(97,500.00)	(97,350.00)		4.263270	ACT/365					456.16	0.00	526.00
KYG2177B1014	(3,000)	1.000000	32.450000	(97,647.74)	(97,350.00)	0.00	(30.000000)	2	10.60	69.84	100.00	0.00	3.11	0.00	526.00
CLP HOLDINGS LIMITED CMN															
0002.HK	(91,000)	HKD	64.750000	(8,482,250.00)	(5,892,250.00)		4.263270	ACT/365					(124,797.33)	0.00	(115,651.57)
HK0002007356	(131,000)	1.000000	64.750000	(8,358,074.76)	(5,892,250.00)	0.00	(30.000000)	2	906.52	9,145.76	100.00	0.00	4,450.33	0.00	(115,651.57)
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	20.950000	(81,800.00)	(83,800.00)		4.263270	ACT/365					(4,280.00)	0.00	(4,096.25)
CNE1000001W2	(4,000)	1.000000	20.950000	(79,520.00)	(83,800.00)	0.00	(30.000000)	2	8.62	183.75	100.00	0.00	0.00	0.00	(4,096.25)
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	25.700000	(655,200.00)	(616,800.00)		4.263270	ACT/365					62,400.00	0.00	56,877.20
KYG248141163	(24,000)	1.000000	25.700000	(679,200.00)	(616,800.00)	0.00	(1,500.000000)	2	(189.93)	(5,522.80)	100.00	0.00	0.00	0.00	56,877.20
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.280000	(518,400.00)	(529,920.00)		4.263270	ACT/365					(11,979.74)	0.00	(10,816.67)
KYG2816P1072	(64,000)	1.000000	8.280000	(517,940.26)	(529,920.00)	0.00	(30.000000)	2	56.24	1,163.08	100.00	0.00	0.00	0.00	(10,816.67)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	16.340000	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	40.300000	(638,400.00)	(644,800.00)		4.263270	ACT/365					130,681.91	0.00	127,340.90
KYG3224E1061	(16,000)	1.000000	40.300000	(775,481.91)	(644,800.00)	0.00	(1,056.250000)	2	(94.16)	(3,341.01)	100.00	0.00	0.00	0.00	127,340.90
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	11.480000	(71,520.00)	(68,880.00)		4.263270	ACT/365					(3,360.00)	0.00	(3,964.46)
CNE100002375	(6,000)	1.000000	11.480000	(65,520.00)	(68,880.00)	0.00	(1,475.000000)	2	(21.25)	(604.46)	100.00	0.00	0.00	0.00	(3,964.46)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	0	HKD	33.250000	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	19.320000	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	(609,000)	HKD	1.230000	(250,100.00)	(749,070.00)		4.263270	ACT/365					(15,420.44)	0.00	(15,261.77)
KYG3774X1088	(205,000)	1.000000	1.230000	(239,792.72)	(749,070.00)	0.00	(30.000000)	2	25.95	158.67	100.00	0.00	0.00	0.00	(15,261.77)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	57.900000	(453,600.00)	(486,360.00)		4.263270	ACT/365					(67,200.00)	0.00	(66,232.63)
KYG3887G1091	(8,400)	1.000000	57.900000	(419,160.00)	(486,360.00)	0.00	(30.000000)	2	45.23	967.37	100.00	0.00	0.00	0.00	(66,232.63)
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	0	HKD	14.500000	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	97.450000	0.00	0.00		0.000000	ACT/365					10,367.39	0.00	10,524.72
HK0011000095	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	157.33	100.00	0.00	157.33	0.00	10,524.72
HENGAN INTL GROUP CO LTD CMN															
1044.HK	(24,000)	HKD	21.300000	(499,200.00)	(511,200.00)		4.263270	ACT/365					27,600.00	0.00	28,853.26
KYG4402L1510	(24,000)	1.000000	21.300000	(538,800.00)	(511,200.00)	0.00	(30.000000)	2	58.83	1,253.26	100.00	0.00	0.00	0.00	28,853.26
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	27.000000	(107,600.00)	(108,000.00)		4.263270	ACT/365					(9,800.00)	0.00	(9,574.73)
CNE100000353	(4,000)	1.000000	27.000000	(98,200.00)	(108,000.00)	0.00	(30.000000)	2	10.59	225.27	100.00	0.00	0.00	0.00	(9,574.73)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	22.850000	(434,700.00)	(411,300.00)		4.263270	ACT/365					(21,600.00)	0.00	(21,184.37)
HK0000218211	(18,000)	1.000000	22.850000	(389,700.00)	(411,300.00)	0.00	(194.444400)	2	22.36	415.63	100.00	0.00	0.00	0.00	(21,184.37)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.810000	(261,800.00)	(259,080.00)		4.263270	ACT/365					12,920.00	0.00	12,932.19
CNE1000003D8	(68,000)	1.000000	3.810000	(272,000.00)	(259,080.00)	0.00	(355.147000)	2	6.30	12.19	100.00	0.00	0.00	0.00	12,932.19

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(24,000)	HKD	4.080000	(96,000.00)	(97,920.00)		4.263270	ACT/365					15,914.65	0.00	16,433.67
CNE1000006Z4	(24,000)	1.000000	4.080000	(102,720.00)	(97,920.00)	0.00	(30.000000)	2	11.21	519.02	100.00	0.00	280.25	0.00	16,433.67
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	5.290000	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	73,447.81
INNOVENT BIOLOGICS INC CMN															
1801.HK	(24,000)	HKD	33.050000	(776,400.00)	(793,200.00)		4.263270	ACT/365					138,023.08	0.00	140,679.32
KYG4818G1010	(24,000)	1.000000	33.050000	(878,400.00)	(793,200.00)	0.00	(30.000000)	2	96.22	2,656.24	100.00	0.00	608.78	0.00	140,679.32
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(40,150)	HKD	32.050000	(1,126,072.50)	(1,286,807.50)		4.263270	ACT/365					(144,794.19)	0.00	(142,448.63)
KYG5074A1004	(36,150)	1.000000	32.050000	(1,015,815.00)	(1,286,807.50)	0.00	(30.000000)	2	109.39	2,345.56	100.00	0.00	0.00	0.00	(142,448.63)
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(94,000)	HKD	5.950000	(518,880.00)	(559,300.00)		4.263270	ACT/365					15,584.77	0.00	13,862.18
KYG5264S1012	(94,000)	1.000000	5.950000	(552,176.81)	(559,300.00)	0.00	(751.595700)	2	(42.35)	(1,722.59)	100.00	0.00	(297.73)	0.00	13,862.18
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	0	HKD	37.850000	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	36.550000	0.00	0.00		0.000000	ACT/365					2,787.69	0.00	3,225.14
CNE100004272	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	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	6.130000	(632,278.78)	(631,249.01)		4.263270	ACT/365					(85,668.56)	(82,935.00)	(173,881.74)
KYG711391022	(102,977)	1.000000	6.130000	(545,580.45)	(631,249.01)	0.00	(1,649.028900)	2	(221.93)	(5,278.18)	100.00	(82,935.00)	0.00	0.00	(173,817.47)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.640000	(523,040.00)	(519,680.00)		4.263270	ACT/365					(6,720.00)	0.00	(5,533.08)
CNE1000029W3	(112,000)	1.000000	4.640000	(512,960.00)	(519,680.00)	0.00	(30.000000)	2	55.62	1,186.92	100.00	0.00	0.00	0.00	(5,533.08)
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	14.500000	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	(24,000)	HKD	16.200000	(313,720.00)	(388,800.00)		4.263270	ACT/365					(149,614.51)	0.00	(154,311.13)
CNE100004QP1	(22,000)	1.000000	16.200000	(208,382.69)	(388,800.00)	0.00	(3,306.818100)	2	(259.88)	(4,696.61)	100.00	0.00	0.00	0.00	(154,311.13)
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.)															
SUNAC CHINA HOLDINGS LIMITED CMN															
1918.HK	(42,000)	HKD	1.580000	0.00	(66,360.00)		0.000000	ACT/365					663.28	0.00	663.28
KYG8569A1067	0	1.000000	1.580000	0.00	(66,360.00)	0.00	(2,575.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	663.28
SUNNY OPTICAL TECH GROUP CO LT*D CMN															
2382.HK	(1,000)	HKD	69.350000	(73,000.00)	(69,350.00)		4.263270	ACT/365					27,425.89	0.00	27,857.54
KYG8586D1097	(1,000)	1.000000	69.350000	(68,850.00)	(69,350.00)	0.00	(30.000000)	2	7.44	431.65	100.00	0.00	271.85	0.00	27,857.54
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
0019.HK	(4,500)	HKD	67.400000	(308,700.00)	(303,300.00)		4.263270	ACT/365					8,762.10	0.00	8,996.43
HK0019000162	(4,500)	1.000000	67.400000	(312,062.10)	(303,300.00)	0.00	(30.000000)	2	33.91	234.34	100.00	0.00	0.00	0.00	8,996.43
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	(11,000)	HKD	104.600000	(2,318,800.00)	(1,150,600.00)		4.263270	ACT/365					(41,334.44)	0.00	(37,242.93)
HK0669013440	(22,000)	1.000000	104.600000	(2,301,523.82)	(1,150,600.00)	0.00	(30.000000)	2	249.76	4,091.52	100.00	0.00	3,901.84	0.00	(37,242.93)
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	19.560000	(297,280.00)	(312,960.00)		4.263270	ACT/365					(21,760.00)	0.00	(21,086.39)
KYG8918W1069	(16,000)	1.000000	19.560000	(291,200.00)	(312,960.00)	0.00	(30.000000)	2	31.57	673.61	100.00	0.00	0.00	0.00	(21,086.39)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN															
0220.HK	0	HKD	7.870000	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	3.400000	(423,500.00)	(414,800.00)		4.263270	ACT/365					17,718.24	0.00	14,800.96
KYG9390R1103	(121,000)	1.000000	3.400000	(429,082.38)	(414,800.00)	0.00	(1,525.000000)	2	(126.82)	(2,917.28)	100.00	0.00	0.00	0.00	14,800.96
WEIMOB INC CMN															
2013.HK	(329,000)	HKD	2.290000	(727,090.00)	(753,410.00)		4.263270	ACT/365					351,286.67	0.00	339,035.24
KYG9T20A1060	(329,000)	1.000000	2.290000	(1,075,830.00)	(753,410.00)	0.00	(2,226.519700)	2	(317.87)	(12,251.43)	100.00	0.00	(857.12)	0.00	339,035.24
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.470000	(128,480.00)	(129,360.00)		4.263270	ACT/365					9,680.00	0.00	9,922.96
JE00B3MW7P88	(88,000)	1.000000	1.470000	(139,040.00)	(129,360.00)	0.00	(115.340900)	2	12.18	242.96	100.00	0.00	0.00	0.00	9,922.96
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	18.420000	0.00	0.00		0.000000	ACT/365					2,776.30	0.00	2,811.52
KYG970081173	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	35.22	100.00	0.00	35.22	0.00	2,811.52
XD INC CMN															
2400.HK	(22,600)	HKD	25.450000	(549,180.00)	(575,170.00)		4.263270	ACT/365					(6,780.00)	0.00	(6,150.22)
KYG9830N1097	(22,600)	1.000000	25.450000	(568,390.00)	(575,170.00)	0.00	(202.212300)	2	35.96	629.78	100.00	0.00	0.00	0.00	(6,150.22)
XIAOMI CORPORATION CMN CLASS B															
1810.HK	0	HKD	38.300000	0.00	0.00		0.000000	ACT/365					8,028.92	0.00	8,368.50
KYG9830T1067	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	339.59	100.00	0.00	339.59	0.00	8,368.50

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066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(664,000)	HKD	8.230000	(5,398,320.00)	(5,464,720.00)		4.263270	ACT/365					465,002.18	0.00	467,611.66
CNE1000004Q8	(664,000)	1.000000	8.230000	(5,929,722.18)	(5,464,720.00)	0.00	(303.855400)	2	243.20	2,609.48	100.00	0.00	0.00	0.00	467,611.66
YIDU TECH INC CMN															
2158.HK	(10,000)	HKD	5.060000	0.00	(50,600.00)		0.000000	ACT/365					(1,001.97)	0.00	(1,001.97)
KYG9845C1069	0	1.000000	5.060000	0.00	(50,600.00)	0.00	(925.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,001.97)
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	20.900000	(123,300.00)	(125,400.00)		4.263270	ACT/365					0.00	0.00	291.27
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	0.00	(30.000000)	2	13.63	291.27	100.00	0.00	0.00	0.00	291.27
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.650000	(1,000,362.00)	(1,009,470.00)		4.263270	ACT/365					21,252.00	0.00	14,108.35
KYG989BA1027	(151,800)	1.000000	6.650000	(1,030,722.00)	(1,009,470.00)	0.00	(1,321.739100)	2	(241.86)	(7,143.65)	100.00	0.00	0.00	0.00	14,108.35
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	0	HKD	5.770000	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	0	0.00	(12.72)	100.00	0.00	(12.72)	0.00	429.21
TOTAL Short				(47,246,153.78)	(49,506,199.51)								1,219,986.29	(141,013.83)	1,084,486.98
				(47,883,906.04)	(49,506,199.51)	0.00			1,719.66	18,298.39		(153,797.69)	23,973.78	0.00	1,084,640.89
TOTAL HKD				25,380,295.32	29,103,533.49								1,544,333.53	(36,903.18)	1,297,889.53
				25,279,743.34	29,103,533.49	0.00			(7,422.92)	(196,756.97)		(49,687.03)	(42,600.82)	0.00	1,297,962.76
JPY															
Long															
AIR WATER CMN															
4088.T	35,700	JPY	1,943.000000	64,982,400.00	69,365,100.00		0.477000	ACT/365					0.00	0.00	1,032,522.73
JP3160670000	33,600	1.000000	1,913.560299	64,266,039.57	68,314,102.67	1,050,997.33	25.000000	1	(1,284.95)	(18,474.60)	90.00	0.00	0.00	0.00	1,032,522.73
AJINOMOTO CO., INC. CMN															
2802.T	11,600	JPY	6,229.000000	28,413,000.00	72,256,400.00		0.477000	ACT/365					(156,111.87)	0.00	(130,566.81)
JP3119600009	4,500	1.000000	6,226.430554	28,151,229.71	72,226,594.43	29,805.57	25.000000	1	(562.50)	(4,260.52)	90.00	0.00	(2,238.17)	0.00	(130,566.81)
ASAHI KASEI CMN															
3407.T	60,900	JPY	1,053.500000	49,491,000.00	64,158,150.00		0.477000	ACT/365					(40,568.38)	0.00	280,289.12
JP3111200006	46,800	1.000000	1,048.116845	49,019,953.24	63,830,315.86	327,834.14	25.000000	1	(979.60)	(6,976.64)	90.00	0.00	(142.07)	0.00	280,289.12
BAYCURRENT CMN															
6532.T	9,900	JPY	6,632.000000	76,286,600.00	65,656,800.00		0.477000	ACT/365					5,617,168.40	0.00	18,525,555.26
JP3835250006	12,200	1.000000	5,325.750192	65,017,803.48	52,724,926.90	12,931,873.10	25.000000	1	(1,372.20)	(23,486.25)	90.00	0.00	(9,927.85)	0.00	18,525,555.26
CANON INC. CMN															
7751.T	21,100	JPY	4,976.000000	100,789,500.00	104,993,600.00		0.477000	ACT/365					0.00	0.00	902,761.56
JP3242800005	20,300	1.000000	4,932.794545	100,129,908.03	104,081,964.89	911,635.11	25.000000	1	(1,998.89)	(8,873.55)	90.00	0.00	0.00	0.00	902,761.56

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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.)															
CASIO COMPUTER CO., LTD. CMN															
6952.T	2,200	JPY	1,300.000000	2,324,351.07	2,860,000.00		0.477000	ACT/365					0.00	0.00	16,768.91
JP3209000003	1,800	1.000000	1,292.356725	2,324,351.07	2,843,184.80	16,815.20	25.000000	1	(46.30)	(46.30)	90.00	0.00	0.00	0.00	16,768.91
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	44,100	JPY	2,880.000000	130,279,200.00	127,008,000.00		0.477000	ACT/365					(1,906,623.27)	0.00	(4,698,169.13)
JP3566800003	45,600	1.000000	2,942.347109	134,205,007.50	129,757,507.50	(2,749,507.50)	25.000000	1	(2,646.18)	(42,038.36)	90.00	0.00	(6,013.40)	0.00	(4,698,169.13)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,301.500000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	8,600	JPY	6,380.000000	23,946,400.00	54,868,000.00		0.477000	ACT/365					(618,681.31)	0.00	(1,471,683.26)
JP3519400000	3,700	1.000000	6,478.804816	24,265,477.15	55,717,721.41	(849,721.41)	25.000000	1	(481.13)	(3,280.53)	90.00	0.00	(1,951.59)	0.00	(1,471,683.26)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	888.200000	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	18,500	JPY	4,196.000000	88,064,800.00	77,626,000.00		0.477000	ACT/365					252,641.58	0.00	1,947,853.97
JP3476480003	21,200	1.000000	4,104.134319	86,979,853.32	75,926,484.90	1,699,515.10	25.000000	1	(1,739.88)	(4,302.71)	90.00	0.00	(1,134.97)	0.00	1,947,853.97
DAIFUKU CO LTD CMN															
6383.T	0	JPY	3,202.000000	0.00	0.00		0.000000	ACT/365					78,559.52	0.00	78,010.56
JP3497400006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(548.97)	90.00	0.00	(548.97)	0.00	78,010.56
DAIWA SECURITIES CMN															
8601.T	12,700	JPY	1,065.000000	16,123,800.00	13,525,500.00		0.477000	ACT/365					91,325.15	0.00	374,888.16
JP3502200003	15,400	1.000000	1,042.335498	16,067,260.83	13,237,660.83	287,839.17	25.000000	1	(320.41)	(4,276.16)	90.00	0.00	(1,726.36)	0.00	374,888.16
DISCO CORP. CMN															
6146.T	500	JPY	45,310.000000	13,929,905.38	22,655,000.00		0.477000	ACT/365					5,819,788.47	0.00	5,418,374.67
JP3548600000	300	1.000000	46,108.996890	13,929,905.38	23,054,498.45	(399,498.45)	25.000000	1	(277.45)	(1,915.35)	90.00	0.00	(1,637.90)	0.00	5,418,374.67
EBARA CORPORATION CMN															
6361.T	18,700	JPY	2,569.500000	23,081,100.00	48,049,650.00		0.477000	ACT/365					0.00	0.00	(1,042,778.44)
JP3166000004	8,700	1.000000	2,625.205387	23,482,776.28	49,091,340.73	(1,041,690.73)	25.000000	1	(464.97)	(1,087.71)	90.00	0.00	0.00	0.00	(1,042,778.44)
FAST RETAILING CO LTD CMN															
9983.T	0	JPY	50,250.000000	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	1,200	JPY	1,728.000000	1,654,507.54	2,073,600.00		0.477000	ACT/365					0.00	0.00	95,538.48
JP3802950000	1,000	1.000000	1,648.357136	1,654,507.54	1,978,028.56	95,571.44	25.000000	1	(32.95)	(32.95)	90.00	0.00	0.00	0.00	95,538.48

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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.)															
JPY (Cont.)															
Long (Cont.)															
FP PARTNER INC. CMN															
7388.T	0	JPY	2,241.000000	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	5,100	JPY	7,648.000000	1,608,304.53	39,004,800.00		0.477000	ACT/365					2,973,547.57	0.00	3,066,366.35
JP3820000002	200	1.000000	7,628.731129	1,608,304.53	38,906,528.76	98,271.24	25.000000	1	(32.03)	(5,452.46)	90.00	0.00	(5,420.43)	0.00	3,066,366.35
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	3,800	JPY	3,460.000000	20,373,424.19	13,148,000.00		0.477000	ACT/365					(554,276.30)	0.00	(333,112.21)
JP3814000000	6,000	1.000000	3,395.570698	20,373,424.19	12,903,168.65	244,831.35	25.000000	1	(405.79)	(23,667.26)	90.00	0.00	(23,538.82)	0.00	(333,112.21)
FUJIKURA LTD. CMN															
5803.T	2,100	JPY	6,020.000000	0.00	12,642,000.00		0.475988	ACT/365					6,933,928.93	0.00	7,155,420.92
JP3811000003	0	1.000000	5,912.509288	0.00	12,416,269.50	225,730.50	25.000000	0	0.00	(4,238.50)	90.00	0.00	(4,238.50)	0.00	7,155,420.92
FUKUOKA FINANCIAL GROUP CMN															
8354.T	0	JPY	4,145.000000	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	300	JPY	6,853.000000	0.00	2,055,900.00		0.475981	ACT/365					27,410.10	0.00	36,968.24
JP3827200001	0	1.000000	6,821.110010	0.00	2,046,333.00	9,567.00	25.000000	0	0.00	(8.86)	90.00	0.00	(8.86)	0.00	36,968.24
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	2,900	JPY	8,240.000000	24,021,000.00	23,896,000.00		0.477000	ACT/365					26,494.65	0.00	1,336,278.14
JP3385890003	3,000	1.000000	7,785.981333	23,376,445.86	22,579,345.86	1,316,654.14	25.000000	1	(470.02)	(6,870.64)	90.00	0.00	(442.38)	0.00	1,336,278.14
HIKARI TSUSHIN, INC. CMN															
9435.T	4,800	JPY	36,210.000000	166,239,000.00	173,808,000.00		0.477000	ACT/365					0.00	0.00	9,153,210.10
JP3783420007	4,700	1.000000	34,347.480401	161,352,677.45	164,867,905.93	8,940,094.07	25.000000	1	(3,247.26)	(33,213.98)	90.00	246,330.00	0.00	0.00	9,153,090.21
HITACHI CMN															
6501.T	48,500	JPY	3,699.000000	38,800,000.00	179,401,500.00		0.477000	ACT/365					2,839,482.01	0.00	2,784,360.24
JP3788600009	10,000	1.000000	3,699.677364	37,898,352.89	179,434,352.14	(32,852.14)	25.000000	1	(761.03)	(22,269.63)	90.00	0.00	(18,225.44)	0.00	2,784,360.24
IHI CORPORATION CMN															
7013.T	0	JPY	8,847.000000	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	16,700	JPY	1,851.500000	26,606,700.00	30,920,050.00		0.477000	ACT/365					(358,854.82)	0.00	(443,168.11)
JP3294460005	14,100	1.000000	1,882.802015	26,571,877.06	31,442,793.65	(522,743.65)	25.000000	1	(529.49)	(10,489.63)	90.00	448,920.00	(8,479.11)	0.00	(443,386.60)
ITOCHU CORPORATION CMN															
8001.T	0	JPY	7,149.000000	0.00	0.00		0.000000	ACT/365					(3,392.66)	0.00	(3,406.87)
JP3143600009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(14.21)	90.00	0.00	(14.21)	0.00	(3,406.87)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
JAPAN EXCHANGE GROUP CMN															
8697.T	94,600	JPY	1,707.000000	160,914,600.00	161,482,200.00		0.477000	ACT/365					346.43	0.00	(4,268,487.33)
JP3183200009	94,600	1.000000	1,751.636320	165,704,795.91	165,704,795.91	(4,222,595.91)	25.000000	1	(3,267.67)	(46,237.85)	90.00	0.00	(51.16)	0.00	(4,268,487.33)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,613.000000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	2,800	JPY	1,618.500000	7,018,000.00	4,531,800.00		0.477000	ACT/365					4,630,897.42	0.00	4,704,423.18
JP3752900005	4,400	1.000000	1,588.884115	6,953,001.92	4,448,875.52	82,924.48	25.000000	1	(138.93)	(9,398.72)	90.00	0.00	(9,291.29)	0.00	4,704,423.18
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	14,000	JPY	3,032.000000	41,573,000.00	42,448,000.00		0.477000	ACT/365					5,355.17	0.00	1,691,737.15
JP3233250004	14,000	1.000000	2,910.620002	40,748,680.03	40,748,680.03	1,699,319.97	25.000000	1	(817.27)	(12,937.99)	90.00	0.00	(225.64)	0.00	1,691,737.15
JAPAN TOBACCO INC. CMN															
2914.T	38,500	JPY	4,005.000000	138,320,000.00	154,192,500.00		0.477000	ACT/365					(5,696,494.04)	0.00	(1,793,965.22)
JP3726800000	35,000	1.000000	4,005.336964	140,233,364.98	154,205,473.10	(12,973.10)	25.000000	1	(2,780.04)	(47,918.07)	90.00	3,963,420.00	(19,734.42)	0.00	(1,795,894.23)
KAKAKU.COM, INC. CMN															
2371.T	64,500	JPY	2,420.500000	153,239,800.00	156,122,250.00		0.477000	ACT/365					(77,205.10)	0.00	635,101.11
JP3206000006	64,400	1.000000	2,408.734393	155,125,552.92	155,363,368.38	758,881.62	25.000000	1	(3,076.84)	(46,575.41)	90.00	0.00	(338.00)	0.00	635,101.11
KAMIGUMI CMN															
9364.T	4,100	JPY	3,389.000000	8,470,550.55	13,894,900.00		0.477000	ACT/365					17,088.20	0.00	4,831.71
JP3219000001	2,500	1.000000	0.000000	8,470,550.55	13,905,003.77	(10,103.77)	25.000000	1	(168.71)	(2,152.72)	90.00	0.00	(2,152.72)	0.00	4,831.71
KANSAI PAINT CO LTD CMN															
4613.T	0	JPY	2,108.000000	0.00	0.00		0.000000	ACT/365					(5,613.92)	0.00	(5,721.65)
JP3229400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(107.73)	90.00	0.00	(107.73)	0.00	(5,721.65)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	3,600	JPY	6,751.000000	34,575,000.00	24,303,600.00		0.477000	ACT/365					(344,259.21)	0.00	(734,427.11)
JP3224200000	5,000	1.000000	6,858.295760	34,374,414.19	24,689,864.74	(386,264.74)	25.000000	1	(686.04)	(3,903.16)	90.00	0.00	(2,852.92)	0.00	(734,427.11)
KAWASAKI KISEN KAISHA, LTD. CMN															
9107.T	9,300	JPY	1,951.000000	26,683,200.00	18,144,300.00		0.477000	ACT/365					(1,255,648.72)	0.00	(1,320,789.32)
JP3223800008	13,600	1.000000	1,957.154556	26,663,503.60	18,201,537.37	(57,237.37)	25.000000	1	(531.21)	(7,903.23)	90.00	0.00	(6,181.92)	0.00	(1,320,789.32)
KDDI CORPORATION CMN															
9433.T	29,600	JPY	5,168.000000	260,763,300.00	152,972,800.00		0.477000	ACT/365					4,047,219.89	0.00	10,748,870.98
JP3496400007	51,100	1.000000	4,939.534700	252,413,042.91	146,210,227.12	6,762,572.88	25.000000	1	(5,084.71)	(60,921.79)	90.00	0.00	(38,785.12)	0.00	10,748,870.98
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	0	JPY	3,319.000000	0.00	0.00		0.000000	ACT/365					(8,884.60)	0.00	(8,918.86)
JP3279400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(34.25)	90.00	0.00	(34.25)	0.00	(8,918.86)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KEYENCE CORP. CMN															
6861.T	0	JPY	69,110.000000	13,604,884.26	0.00		0.477000	ACT/365					973,961.11	0.00	959,356.81
JP3236200006	200	1.000000	0.000000	13,604,884.26	0.00	0.00	25.000000	1	(270.98)	(14,604.30)	90.00	0.00	(14,739.92)	0.00	959,356.81
KIKKOMAN CORP. CMN															
2801.T	37,200	JPY	1,643.500000	61,101,000.00	61,138,200.00		0.477000	ACT/365					(439,922.40)	0.00	(1,857,110.40)
JP3240400006	37,200	1.000000	1,681.102215	62,537,002.39	62,537,002.39	(1,398,802.39)	25.000000	1	(1,235.76)	(18,385.61)	90.00	0.00	(1,256.72)	0.00	(1,857,110.40)
KINDEN CORPORATION CMN															
1944.T	0	JPY	3,049.000000	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	0	0.00	(5,523.09)	90.00	0.00	(5,523.09)	0.00	(148,338.31)
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	5,600	JPY	2,262.500000	12,847,800.00	12,670,000.00		0.477000	ACT/365					330,804.55	0.00	844,594.85
JP3299600001	5,700	1.000000	2,169.223766	12,365,553.09	12,147,653.09	522,346.91	25.000000	1	(249.60)	(8,556.61)	90.00	0.00	(4,714.44)	0.00	844,594.85
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,631.000000	0.00	0.00		0.000000	ACT/365					18,269.19	0.00	18,096.56
JP3249600002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(172.63)	90.00	0.00	(172.63)	0.00	18,096.56
LASERTEC CORP CMN															
6920.T	0	JPY	15,035.000000	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	31,034.89
LY CMN															
4689.T	0	JPY	456.800000	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	1,985.000000	31,863,600.00	31,561,500.00		0.477000	ACT/365					0.00	0.00	(160,676.52)
JP3167370000	15,900	1.000000	1,994.598538	31,714,116.76	31,714,116.76	(152,616.76)	25.000000	1	(632.70)	(8,059.77)	90.00	0.00	0.00	0.00	(160,676.52)
MAKINO MILLING MACHINE CO., LTD. CMN															
6135.T	300	JPY	11,610.000000	3,511,228.21	3,483,000.00		0.477000	ACT/365					0.00	0.00	(28,298.15)
JP3862800004	300	1.000000	11,704.094050	3,511,228.21	3,511,228.21	(28,228.21)	25.000000	1	(69.94)	(69.94)	90.00	0.00	0.00	0.00	(28,298.15)
MARUWA CO, LTD CMN															
5344.T	800	JPY	40,900.000000	27,198,000.00	32,720,000.00		0.477000	ACT/365					0.00	0.00	(4,447,484.15)
JP3879250003	600	1.000000	46,455.519413	28,821,873.30	37,164,415.53	(4,444,415.53)	25.000000	1	(562.95)	(3,068.62)	90.00	0.00	0.00	0.00	(4,447,484.15)
MEBUKI FINANCIAL GROUP CMN															
7167.T	0	JPY	678.100000	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	7,200	JPY	3,860.000000	21,624,000.00	27,792,000.00		0.477000	ACT/365					0.00	0.00	(2,047,487.78)
JP3919800007	5,300	1.000000	4,143.627008	22,553,641.26	29,834,114.46	(2,042,114.46)	25.000000	1	(442.85)	(5,373.33)	90.00	0.00	0.00	0.00	(2,047,487.78)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MEIJI HOLDINGS CMN															
2269.T	2,000	JPY	3,115.000000	926,760.24	6,230,000.00		0.477000	ACT/365					6,419.26	0.00	(41,307.22)
JP3918000005	300	1.000000	3,138.854012	926,760.24	6,277,708.02	(47,708.02)	25.000000	1	(18.46)	(18.46)	90.00	0.00	(24.65)	0.00	(41,307.22)
MEITEC CORP. CMN															
9744.T	41,900	JPY	2,936.000000	122,118,700.00	123,018,400.00		0.477000	ACT/365					0.00	0.00	(1,096,538.83)
JP3919200000	41,800	1.000000	2,961.254518	123,784,445.31	124,076,564.29	(1,058,164.29)	25.000000	1	(2,454.11)	(38,374.54)	90.00	0.00	0.00	0.00	(1,096,538.83)
MINEBEA MITSUMI CMN															
6479.T	1,600	JPY	2,561.500000	10,836,000.00	4,098,400.00		0.477000	ACT/365					76,625.79	0.00	139,089.26
JP3906000009	4,300	1.000000	2,522.046275	10,812,152.74	4,035,274.04	63,125.96	25.000000	1	(215.52)	(662.49)	90.00	0.00	(687.04)	0.00	139,089.26
MISUMI GROUP INC. CMN															
9962.T	9,800	JPY	2,390.000000	30,377,200.00	23,422,000.00		0.477000	ACT/365					(225,025.84)	0.00	(600,944.77)
JP3885400006	13,300	1.000000	2,427.380530	32,400,314.50	23,788,329.19	(366,329.19)	25.000000	1	(631.49)	(9,589.74)	90.00	0.00	(2,980.95)	0.00	(600,944.77)
MITSUBISHI CHEMICAL GROUP CMN															
4188.T	8,700	JPY	783.100000	0.00	6,812,970.00		0.475988	ACT/365					0.00	0.00	20,558.52
JP3897700005	0	1.000000	780.736952	0.00	6,792,411.48	20,558.52	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	20,558.52
MITSUBISHI ELEC CORP CMN															
6503.T	3,700	JPY	2,577.000000	9,337,706.91	9,534,900.00		0.477000	ACT/365					122,195.71	0.00	(201,609.41)
JP3902400005	3,500	1.000000	2,664.227217	9,337,706.91	9,857,640.70	(322,740.70)	25.000000	1	(185.99)	(1,064.43)	90.00	0.00	(878.44)	0.00	(201,609.41)
MITSUBISHI HC CAPITAL CMN															
8593.T	135,400	JPY	1,033.500000	138,008,800.00	139,935,900.00		0.477000	ACT/365					(492,669.09)	0.00	(1,522,247.23)
JP3499800005	133,600	1.000000	1,040.762457	139,056,765.63	140,919,236.68	(983,336.68)	25.000000	1	(2,762.53)	(46,241.46)	90.00	0.00	(2,723.89)	0.00	(1,522,247.23)
MITSUBISHI HEAVY IND CMN															
7011.T	1,500	JPY	2,203.500000	19,875,150.00	3,305,250.00		0.477000	ACT/365					5,600,547.82	0.00	5,606,235.28
JP3900000005	8,700	1.000000	0.000000	18,794,505.77	3,283,963.44	21,286.56	25.000000	1	(381.75)	(15,599.10)	90.00	0.00	(15,599.10)	0.00	5,606,235.28
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,969.500000	77,416,300.00	0.00		0.477000	ACT/365					3,348,755.13	0.00	3,344,237.21
JP3902900004	40,300	1.000000	0.000000	76,569,126.66	0.00	0.00	25.000000	1	(1,530.89)	(4,517.92)	90.00	0.00	(6,305.68)	0.00	3,344,237.21
mitsui FUDOSAN CO., LTD. CMN															
8801.T	0	JPY	1,440.000000	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	2,300	JPY	3,772.000000	8,353,400.00	8,675,600.00		0.477000	ACT/365					0.00	0.00	(140,576.75)
JP3880800002	2,200	1.000000	3,832.553448	8,439,848.55	8,814,872.93	(139,272.93)	25.000000	1	(167.51)	(1,303.82)	90.00	0.00	0.00	0.00	(140,576.75)
MIXI CMN															
2121.T	500	JPY	3,195.000000	1,258,581.80	1,597,500.00		0.477000	ACT/365					0.00	0.00	23,872.65
JP3882750007	400	1.000000	3,147.204555	1,258,581.80	1,573,602.28	23,897.72	25.000000	1	(25.07)	(25.07)	90.00	0.00	0.00	0.00	23,872.65

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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.)															
MIZUHO FINANCIAL GROUP CMN															
8411.T	0	JPY	4,255.000000	0.00	0.00		0.000000	ACT/365					405,065.29	0.00	404,693.93
JP3885780001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(371.36)	90.00	0.00	(371.36)	0.00	404,693.93
MS&AD INSURANCE GROUP HOLDINGS CMN															
8725.T	13,800	JPY	3,240.000000	44,615,400.00	44,712,000.00		0.477000	ACT/365					(258,741.72)	0.00	(40,539.88)
JP3890310000	13,800	1.000000	3,223.634928	44,486,162.00	44,486,162.00	225,838.00	25.000000	1	(886.95)	(7,636.16)	90.00	0.00	(458.37)	0.00	(40,539.88)
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,557.000000	0.00	0.00		0.000000	ACT/365					3,839,432.62	0.00	3,832,045.02
JP3914400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(7,387.60)	90.00	0.00	(7,387.60)	0.00	3,832,045.02
NEC CORPORATION CMN															
6701.T	0	JPY	13,435.000000	3,886,252.59	0.00		0.477000	ACT/365					76,989.78	0.00	76,912.38
JP3733000008	300	1.000000	0.000000	3,886,252.59	0.00	0.00	25.000000	1	(77.41)	(77.41)	90.00	0.00	(129.36)	0.00	76,912.38
NGK INSULATORS CMN															
5333.T	29,500	JPY	1,960.500000	58,924,800.00	57,834,750.00		0.477000	ACT/365					(49,266.91)	0.00	(1,617,018.14)
JP3695200000	29,700	1.000000	2,013.000000	59,786,100.00	59,383,500.00	(1,548,750.00)	25.000000	1	(1,184.91)	(19,001.23)	90.00	0.00	(226.43)	0.00	(1,617,018.14)
NH FOODS CMN															
2282.T	200	JPY	5,074.000000	0.00	1,014,800.00		0.475981	ACT/365					0.00	0.00	(2,866.14)
JP3743000006	0	1.000000	5,088.330720	0.00	1,017,666.14	(2,866.14)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(2,866.14)
NICHIREI CORP CMN															
2871.T	19,600	JPY	3,966.000000	75,525,000.00	77,733,600.00		0.477000	ACT/365					(482,964.38)	0.00	(4,188,497.14)
JP3665200006	19,000	1.000000	4,153.727727	79,019,607.88	81,413,063.45	(3,679,463.45)	25.000000	1	(1,549.96)	(26,069.31)	90.00	0.00	(1,751.23)	0.00	(4,188,497.14)
NIDEC CMN															
6594.T	22,900	JPY	2,742.500000	5,646,867.02	62,803,250.00		0.477000	ACT/365					374,469.29	0.00	352,389.79
JP3734800000	2,000	1.000000	2,743.390099	5,646,867.02	62,823,633.27	(20,383.27)	25.000000	1	(112.47)	(1,696.23)	90.00	0.00	(1,583.76)	0.00	352,389.79
NIPPON PAINT CO., LTD. CMN															
4612.T	54,100	JPY	1,004.500000	54,911,500.00	54,343,450.00		0.477000	ACT/365					(18,581.86)	0.00	345,922.73
JP3749400002	54,100	1.000000	1,000.072563	54,103,925.64	54,103,925.64	239,524.36	25.000000	1	(1,083.16)	(13,979.77)	90.00	138,960.00	(549.73)	0.00	345,855.10
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	20,100	JPY	4,415.000000	85,635,000.00	88,741,500.00		0.477000	ACT/365					271.22	0.00	(16,106.68)
JP3711600001	19,800	1.000000	4,414.459333	87,427,347.88	88,730,632.59	10,867.41	25.000000	1	(1,729.08)	(27,245.32)	90.00	0.00	(17.49)	0.00	(16,106.68)
NIPPON SHINYAKU CMN															
4516.T	500	JPY	3,700.000000	1,897,500.00	1,850,000.00		0.477000	ACT/365					(22,724.45)	0.00	(167,967.04)
JP3717600005	500	1.000000	3,989.000000	1,994,500.00	1,994,500.00	(144,500.00)	25.000000	1	(39.06)	(742.58)	90.00	0.00	(110.75)	0.00	(167,967.04)
NIPPON SHOKUBAI LTD CMN															
4114.T	50,200	JPY	1,880.000000	92,714,400.00	94,376,000.00		0.477000	ACT/365					(3,512.22)	0.00	(1,660,728.51)
JP3715200006	48,900	1.000000	1,912.447995	93,562,630.59	96,004,889.33	(1,628,889.33)	25.000000	1	(1,857.75)	(28,326.97)	90.00	0.00	(53.63)	0.00	(1,660,728.51)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NIPPON TELEGRAPH & TELE CMN															
9432.T	1,806,100	JPY	153.200000	214,903,800.00	276,694,520.00		0.477000	ACT/365					(7,968.30)	0.00	1,075,595.37
JP3735400008	1,404,600	1.000000	152.595555	213,897,901.97	275,602,832.58	1,091,687.42	25.000000	1	(4,267.27)	(8,123.75)	90.00	0.00	(55.17)	0.00	1,075,595.37
NIPPON YUSEN KABUSHIKI KAISHA CMN															
9101.T	0	JPY	4,777.000000	0.00	0.00		0.000000	ACT/365					360,602.08	0.00	359,439.51
JP3753000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,162.58)	90.00	0.00	(1,162.58)	0.00	359,439.51
NISSAN CHEMICAL IND CMN															
4021.T	1,800	JPY	4,726.000000	8,097,100.00	8,506,800.00		0.477000	ACT/365					(36,062.00)	0.00	(269,669.14)
JP3670800006	1,700	1.000000	4,854.434408	8,259,950.87	8,737,981.94	(231,181.94)	25.000000	1	(163.40)	(2,425.21)	90.00	0.00	(273.04)	0.00	(269,669.14)
NISSIN 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)
NITORI CO LTD CMN															
9843.T	600	JPY	18,255.000000	0.00	10,953,000.00		0.475981	ACT/365					0.00	0.00	(226,226.60)
JP3756100008	0	1.000000	18,632.044338	0.00	11,179,226.60	(226,226.60)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(226,226.60)
NITTO DENKO CMN															
6988.T	1,300	JPY	2,827.500000	0.00	3,675,750.00		0.475988	ACT/365					810,301.97	0.00	812,939.83
JP3684000007	0	1.000000	2,822.875783	0.00	3,669,738.52	6,011.48	25.000000	0	0.00	(3,373.63)	90.00	0.00	(3,373.63)	0.00	812,939.83
NOF CORPORATION CMN															
4403.T	42,200	JPY	2,088.000000	86,932,000.00	88,113,600.00		0.477000	ACT/365					0.00	0.00	(3,751,407.98)
JP3753400005	41,200	1.000000	2,176.324048	89,755,839.32	91,840,874.83	(3,727,274.83)	25.000000	1	(1,768.40)	(24,133.15)	90.00	0.00	0.00	0.00	(3,751,407.98)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,961.000000	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	6,500	JPY	248.000000	1,648,887.17	1,612,000.00		0.477000	ACT/365					(189.51)	0.00	(12,044.87)
JP3165600002	6,600	1.000000	249.818848	1,648,887.17	1,623,822.51	(11,822.51)	25.000000	1	(32.84)	(32.84)	90.00	0.00	(1.99)	0.00	(12,044.87)
OBAYASHI CORP CMN															
1802.T	0	JPY	2,080.000000	0.00	0.00		0.000000	ACT/365					12,908.69	0.00	12,831.43
JP3190000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(77.25)	90.00	0.00	(77.25)	0.00	12,831.43
OBIC BUSINESS CONSULTANTS CMN															
4733.T	24,600	JPY	8,139.000000	188,139,900.00	200,219,400.00		0.477000	ACT/365					106,348.00	0.00	29,950,270.69
JP3173500004	24,700	1.000000	6,923.692388	171,016,432.75	170,322,832.75	29,896,567.25	25.000000	1	(3,523.56)	(52,644.56)	90.00	0.00	(236.47)	0.00	29,950,270.69
OBIC CO., LTD CMN															
4684.T	64,800	JPY	4,735.000000	293,090,200.00	306,828,000.00		0.477000	ACT/365					(1,083,534.52)	0.00	4,399,765.56
JP3173400007	64,600	1.000000	4,649.092130	300,442,481.26	301,261,170.00	5,566,830.00	25.000000	1	(5,933.80)	(83,529.93)	90.00	0.00	(7,049.19)	0.00	4,399,765.56

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,611.000000	1,135,473.80	0.00		0.477000	ACT/365					256,339.52	0.00	255,766.80
JP3197600004	700	1.000000	0.000000	1,135,473.80	0.00	0.00	25.000000	1	(22.62)	(572.72)	90.00	0.00	(598.59)	0.00	255,766.80
ORACLE CORPORATION JAPAN CMN															
4716.T	0	JPY	14,540.000000	10,202,500.00	0.00		0.477000	ACT/365					(3,535,604.78)	0.00	(3,549,394.40)
JP3689500001	700	1.000000	0.000000	10,608,500.00	0.00	0.00	25.000000	1	(208.52)	(13,789.62)	90.00	0.00	(13,998.51)	0.00	(3,549,394.40)
ORIX CMN															
8591.T	2,900	JPY	3,305.000000	0.00	9,584,500.00		0.475988	ACT/365					3,128,516.39	0.00	3,065,120.77
JP3200450009	0	1.000000	3,317.077665	0.00	9,619,525.23	(35,025.23)	25.000000	0	0.00	(28,370.39)	90.00	0.00	(28,370.39)	0.00	3,065,120.77
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	0	JPY	8,195.000000	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	28,800	JPY	1,523.000000	14,345,482.39	43,862,400.00		0.477000	ACT/365					0.00	0.00	110,820.62
JP3866800000	9,400	1.000000	1,519.142141	14,345,482.39	43,751,293.65	111,106.35	25.000000	1	(285.73)	(285.73)	90.00	0.00	0.00	0.00	110,820.62
RECRUIT HOLDINGS CMN															
6098.T	0	JPY	11,025.000000	0.00	0.00		0.000000	ACT/365					1,127,767.47	0.00	1,121,410.53
JP3970300004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6,356.94)	90.00	0.00	(6,356.94)	0.00	1,121,410.53
RESONA HOLDINGS CMN															
8308.T	31,600	JPY	1,137.000000	1,567,300.00	35,929,200.00		0.477000	ACT/365					762,609.63	0.00	703,402.26
JP3500610005	1,400	1.000000	1,138.749967	1,576,650.71	35,984,498.96	(55,298.96)	25.000000	1	(31.34)	(3,908.42)	90.00	0.00	(3,996.67)	0.00	703,402.26
RESONAC HOLDINGS CMN															
4004.T	600	JPY	3,818.000000	0.00	2,290,800.00		0.475988	ACT/365					0.00	0.00	30,453.09
JP3368000000	0	1.000000	3,767.244855	0.00	2,260,346.91	30,453.09	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	30,453.09
SANSAN CMN															
4443.T	600	JPY	2,524.000000	4,054,500.00	1,514,400.00		0.477000	ACT/365					498,774.41	0.00	707,444.04
JP3332540008	1,700	1.000000	2,172.117369	3,651,862.36	1,303,270.42	211,129.58	25.000000	1	(75.49)	(2,459.95)	90.00	0.00	(2,166.63)	0.00	707,444.04
SCREEN HOLDINGS CMN															
7735.T	700	JPY	10,675.000000	0.00	7,472,500.00		0.475988	ACT/365					62,664.10	0.00	211,101.26
JP3494600004	0	1.000000	10,462.822896	0.00	7,323,976.03	148,523.97	25.000000	0	0.00	(86.81)	90.00	0.00	(86.81)	0.00	211,101.26
SCSK CORPORATION CMN															
9719.T	8,100	JPY	3,400.000000	26,503,200.00	27,540,000.00		0.477000	ACT/365					(730,963.06)	0.00	230,105.20
JP3400400002	8,100	1.000000	3,280.052566	26,558,538.54	26,568,425.78	971,574.22	25.000000	1	(528.61)	(10,505.95)	90.00	0.00	(5,139.82)	0.00	230,105.20
SECOM CO., LTD. CMN															
9735.T	0	JPY	5,266.000000	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)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SEIBU HOLDINGS INC CMN															
9024.T	0	JPY	3,407.000000	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	301,400	JPY	307.400000	91,024,440.00	92,650,360.00		0.477000	ACT/365					(17,075.62)	0.00	(962,931.73)
JP3105220002	296,400	1.000000	310.443594	92,023,908.81	93,567,699.15	(917,339.15)	25.000000	1	(1,826.07)	(28,516.96)	90.00	0.00	(243.56)	0.00	(962,931.73)
SHIFT CMN															
3697.T	7,500	JPY	1,351.000000	11,423,150.00	10,132,500.00		0.477000	ACT/365					(4,856.72)	0.00	103,967.22
JP3355400007	8,900	1.000000	1,336.421862	11,945,026.38	10,023,163.96	109,336.04	25.000000	1	(234.34)	(512.10)	90.00	0.00	(194.70)	0.00	103,967.22
SHIMADZU CORP. CMN SRS#17697749															
7701.T	7,300	JPY	4,511.000000	34,303,500.00	32,930,300.00		0.477000	ACT/365					104,580.62	0.00	1,319,770.89
JP3357200009	7,700	1.000000	4,343.941117	33,415,971.90	31,710,770.16	1,219,529.84	25.000000	1	(671.65)	(4,339.57)	90.00	0.00	(385.19)	0.00	1,319,770.89
SHIMAMURA CO LTD CMN															
8227.T	3,900	JPY	8,591.000000	25,578,000.00	33,504,900.00		0.477000	ACT/365					(238,800.13)	0.00	(750,587.23)
JP3358200008	3,000	1.000000	8,720.214240	26,272,832.73	34,008,835.54	(503,935.54)	25.000000	1	(518.54)	(7,851.57)	90.00	0.00	(1,036.86)	0.00	(750,587.23)
SHIN-ETSU CHEMICAL CMN															
4063.T	5,000	JPY	4,890.000000	0.00	24,450,000.00		0.475988	ACT/365					(197,111.31)	0.00	(966,709.71)
JP3371200001	0	1.000000	5,043.707820	0.00	25,218,539.10	(768,539.10)	25.000000	0	0.00	(1,059.30)	90.00	0.00	(1,059.30)	0.00	(966,709.71)
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	0	JPY	1,380.500000	0.00	0.00		0.000000	ACT/365					469,692.35	0.00	469,054.54
JP3351500008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(637.81)	90.00	0.00	(637.81)	0.00	469,054.54
SMC CORPORATION CMN															
6273.T	0	JPY	59,930.000000	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	0	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	200.000000	7,774,405.31	7,800,000.00		0.477000	ACT/365					0.00	0.00	25,439.84
JP3732000009	39,000	1.000000	199.343726	7,774,405.31	7,774,405.31	25,594.69	25.000000	1	(154.85)	(154.85)	90.00	0.00	0.00	0.00	25,439.84
SOFTBANK GROUP CORP. CMN															
9984.T	600	JPY	9,399.000000	0.00	5,639,400.00		0.475988	ACT/365					0.00	0.00	42,236.21
JP3436100006	0	1.000000	9,328.606320	0.00	5,597,163.79	42,236.21	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	42,236.21
SOMPO HOLDINGS, INC. CMN															
8630.T	0	JPY	4,305.000000	1,290,083.85	0.00		0.477000	ACT/365					301,438.90	0.00	292,874.40
JP3165000005	300	1.000000	0.000000	1,290,083.85	0.00	0.00	25.000000	1	(25.70)	(8,564.50)	90.00	0.00	(8,564.50)	0.00	292,874.40
SONY GROUP CMN															
6758.T	0	JPY	3,484.000000	14,381,734.75	0.00		0.477000	ACT/365					898,072.00	0.00	897,785.54
JP3435000009	4,400	1.000000	0.000000	14,381,734.75	0.00	0.00	25.000000	1	(286.45)	(286.45)	90.00	0.00	(575.17)	0.00	897,785.54

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	1,800	JPY	3,741.000000	6,836,400.00	6,733,800.00		0.477000	ACT/365					(19,375.02)	0.00	(261,328.69)
JP3409400003	1,800	1.000000	3,874.000000	6,973,200.00	6,973,200.00	(239,400.00)	25.000000	1	(137.95)	(2,553.67)	90.00	0.00	(323.88)	0.00	(261,328.69)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,384.000000	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	64,768.46
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	0	JPY	3,899.000000	146,988,800.00	0.00		0.477000	ACT/365					4,902,222.49	0.00	4,895,596.56
JP3890350006	38,600	1.000000	0.000000	145,407,450.87	0.00	0.00	25.000000	1	(2,907.03)	(6,625.93)	90.00	0.00	(9,666.64)	0.00	4,895,596.56
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,842.000000	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	5,479.000000	0.00	0.00		0.000000	ACT/365					94,890.15	0.00	93,642.49
JP3409000001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,247.66)	90.00	0.00	(1,247.66)	0.00	93,642.49
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	5,000	JPY	7,570.000000	36,407,000.00	37,850,000.00		0.477000	ACT/365					130,843.29	0.00	14,598.52
JP3368400002	4,900	1.000000	7,590.838922	37,199,145.54	37,954,194.61	(104,194.61)	25.000000	1	(735.50)	(12,050.15)	90.00	0.00	(620.25)	0.00	14,598.52
T&D HOLDINGS, INC. CMN															
8795.T	8,700	JPY	2,912.000000	26,578,800.00	25,334,400.00		0.477000	ACT/365					31,384.56	0.00	430,150.63
JP3539220008	9,200	1.000000	2,866.016328	26,356,113.04	24,934,342.06	400,057.94	25.000000	1	(526.48)	(1,291.87)	90.00	0.00	(169.36)	0.00	430,150.63
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	0	JPY	5,848.000000	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	0	JPY	1,980.500000	44,491,350.00	0.00		0.477000	ACT/365					2,893,214.52	0.00	2,872,765.96
JP3538800008	23,300	1.000000	0.000000	43,819,127.62	0.00	0.00	25.000000	1	(877.39)	(20,448.56)	90.00	0.00	(20,689.02)	0.00	2,872,765.96
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	23,200	JPY	3,161.000000	71,270,400.00	73,335,200.00		0.477000	ACT/365					0.00	0.00	5,835,777.11
JP3545240008	23,200	1.000000	2,921.612838	67,781,417.84	67,781,417.84	5,553,782.16	25.000000	1	(1,373.95)	(17,705.04)	90.00	299,700.00	0.00	0.00	5,835,631.25
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	27,200	JPY	1,931.500000	50,609,250.00	52,536,800.00		0.477000	ACT/365					(48,069.23)	0.00	2,239,747.35
JP3283460008	27,100	1.000000	1,846.765083	50,019,822.32	50,232,010.25	2,304,789.75	25.000000	1	(1,000.32)	(16,973.17)	90.00	0.00	(2,411.67)	0.00	2,239,747.35
TIS INC. CMN															
3626.T	5,000	JPY	3,452.000000	20,232,000.00	17,260,000.00		0.477000	ACT/365					(1,568,036.97)	0.00	(1,563,809.46)
JP3104890003	6,000	1.000000	3,450.000515	21,053,358.31	17,250,002.58	9,997.42	25.000000	1	(413.71)	(5,769.92)	90.00	0.00	(4,352.85)	0.00	(1,563,809.46)

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066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
TOBU RAILWAY CMN															
9001.T	34,000	JPY	2,690.000000	90,168,000.00	91,460,000.00		0.477000	ACT/365					(40,197.46)	0.00	3,898,170.46
JP3597800006	34,000	1.000000	2,573.400092	87,473,568.35	87,495,603.12	3,964,396.88	25.000000	1	(1,760.74)	(26,028.96)	90.00	0.00	(767.78)	0.00	3,898,170.46
TOKIO MARINE HOLDINGS CMN															
8766.T	36,100	JPY	5,173.000000	187,003,100.00	186,745,300.00		0.477000	ACT/365					(436,741.91)	0.00	(1,460,762.73)
JP3910660004	35,900	1.000000	5,200.610642	186,705,876.83	187,742,044.18	(996,744.18)	25.000000	1	(3,720.81)	(27,276.64)	90.00	0.00	(4,902.37)	0.00	(1,460,762.73)
TOKYO ELECTRIC POWER CMN															
9501.T	82,700	JPY	420.400000	35,672,940.00	34,767,080.00		0.477000	ACT/365					(64,245.07)	0.00	(282,603.51)
JP3585800000	83,700	1.000000	422.941231	35,400,058.61	34,977,239.80	(210,159.80)	25.000000	1	(706.96)	(8,198.64)	90.00	0.00	(1,837.86)	0.00	(282,603.51)
TORAY INDUSTRIES CMN															
3402.T	49,200	JPY	1,070.000000	24,243,600.00	52,644,000.00		0.477000	ACT/365					758,849.67	0.00	2,044,535.27
JP3621000003	22,700	1.000000	1,043.716113	23,180,201.81	51,350,832.78	1,293,167.22	25.000000	1	(468.98)	(7,481.62)	90.00	0.00	(3,292.00)	0.00	2,044,535.27
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	100	JPY	10,370.000000	1,015,065.98	1,037,000.00		0.477000	ACT/365					4,362.49	0.00	26,179.47
JP3613000003	100	1.000000	10,150.659750	1,015,065.98	1,015,065.97	21,934.02	25.000000	1	(20.22)	(117.05)	90.00	0.00	(96.83)	0.00	26,179.47
TOYO TANSO CMN															
5310.T	1,600	JPY	4,005.000000	5,219,500.00	6,408,000.00		0.477000	ACT/365					0.00	0.00	(11,393.55)
JP3616000000	1,300	1.000000	4,011.823252	5,219,839.27	6,418,917.20	(10,917.20)	25.000000	1	(103.97)	(476.35)	90.00	0.00	0.00	0.00	(11,393.55)
TOYOTA INDUSTRIES CMN															
6201.T	0	JPY	13,120.000000	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
TREND MICRO INC. CMN															
4704.T	0	JPY	9,312.000000	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	77,800	JPY	1,405.500000	112,720,400.00	109,347,900.00		0.477000	ACT/365					(189,586.21)	0.00	2,472,509.77
JP3944130008	81,800	1.000000	1,370.808782	112,156,923.23	106,648,923.23	2,698,976.77	25.000000	1	(2,237.78)	(36,880.79)	90.00	0.00	(5,552.31)	0.00	2,472,509.77
VISIONAL INC CMN															
4194.T	2,200	JPY	7,876.000000	16,898,200.00	17,327,200.00		0.477000	ACT/365					0.00	0.00	123,816.88
JP3800270005	2,200	1.000000	7,817.705959	17,198,953.11	17,198,953.11	128,246.89	25.000000	1	(340.51)	(4,430.01)	90.00	0.00	0.00	0.00	123,816.88
YAKULT HONSHA CO., LTD. CMN															
2267.T	31,000	JPY	2,835.500000	80,102,100.00	87,900,500.00		0.477000	ACT/365					(217,685.35)	0.00	(3,811,262.24)
JP3931600005	28,200	1.000000	2,950.655426	83,463,847.81	91,470,318.20	(3,569,818.20)	25.000000	1	(1,639.39)	(23,758.69)	90.00	0.00	(647.24)	0.00	(3,811,262.24)
YAMAZAKI BAKING CO LTD CMN															
2212.T	8,200	JPY	2,803.000000	19,890,650.00	22,984,600.00		0.477000	ACT/365					(46,823.49)	0.00	(672,039.25)
JP3935600001	7,100	1.000000	2,912.091068	20,771,894.80	23,879,146.76	(894,546.76)	25.000000	1	(407.69)	(6,069.00)	90.00	275,400.00	(138.99)	0.00	(672,173.29)

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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.)															
JPY (Cont.)															
Long (Cont.)															
ZENKOKU HOSHIO CO LTD CMN															
7164.T	10,000	JPY	5,513.000000	53,885,700.00	55,130,000.00		0.477000	ACT/365					0.00	0.00	667,998.19
JP3429250008	9,900	1.000000	5,444.943898	53,906,403.69	54,449,438.98	680,561.02	25.000000	1	(1,073.56)	(12,562.82)	90.00	0.00	0.00	0.00	667,998.19
ZOZO CMN															
3092.T	32,500	JPY	4,995.000000	161,402,600.00	162,337,500.00		0.477000	ACT/365					17,867.01	0.00	3,639,063.70
JP3399310006	32,600	1.000000	4,882.232928	159,162,270.16	158,672,570.16	3,664,929.84	25.000000	1	(3,185.51)	(43,733.14)	90.00	0.00	(166.35)	0.00	3,639,063.70
TOTAL Long				4,970,619,787.56	5,180,512,980.00								46,594,659.57	0.00	108,660,940.04
				4,952,030,467.10	5,122,539,575.82	57,973,404.18			(98,760.92)	(1,375,703.71)		5,468,580.00	(398,814.24)	0.00	108,658,278.46
Short															
ADVANTEST CORP CMN															
6857.T	0	JPY	8,518.000000	(41,332,500.00)	0.00		0.477000	ACT/365					9,733,072.22	0.00	9,733,451.25
JP3122400009	(4,500)	1.000000	0.000000	(44,197,326.99)	0.00	0.00	(25.000000)	1	294.49	379.03	92.00	0.00	379.03	0.00	9,733,451.25
AEON CMN															
8267.T	(19,700)	JPY	3,722.000000	(96,836,600.00)	(73,323,400.00)		0.477000	ACT/365					(687,260.35)	0.00	(2,698,943.73)
JP3388200002	(26,300)	1.000000	3,619.823031	(95,115,868.93)	(71,310,513.71)	(2,012,886.29)	(25.000000)	1	579.76	1,202.91	92.00	0.00	486.30	0.00	(2,698,943.73)
AGC INC. CMN															
5201.T	0	JPY	4,511.000000	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	(36,894.99)
AISIN SEIKI CO LTD CMN															
7259.T	0	JPY	1,708.500000	(1,359,211.65)	0.00		0.477000	ACT/365					(3,076.90)	0.00	(3,068.44)
JP3102000001	(800)	1.000000	0.000000	(1,359,211.65)	0.00	0.00	(25.000000)	1	8.45	8.45	92.00	0.00	16.91	0.00	(3,068.44)
AOYAMA TRADING CO., LTD. CMN															
8219.T	(600)	JPY	2,183.000000	(1,954,800.00)	(1,309,800.00)		0.477000	ACT/365					(14,617.06)	0.00	(50,946.55)
JP3106200003	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,273,450.55)	(36,349.45)	(25.000000)	1	11.57	19.96	92.00	0.00	9.21	0.00	(50,946.55)
AOZORA BANK, LTD. CMN															
8304.T	(1,300)	JPY	2,384.000000	(2,867,763.58)	(3,099,200.00)		0.477000	ACT/365					0.00	0.00	7,278.40
JP3711200000	(1,200)	1.000000	2,389.690814	(2,867,763.58)	(3,106,598.06)	7,398.06	(200.000000)	1	(119.66)	(119.66)	92.00	0.00	0.00	0.00	7,278.40
APIER GROUP CMN															
4180.T	0	JPY	1,736.000000	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	106,334.68
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	(35,200)	JPY	1,689.000000	(59,624,900.00)	(59,452,800.00)										

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ASICS CORP CMN															
7936.T	(59,700)	JPY	3,644.000000	(209,153,900.00)	(217,546,800.00)		0.477000	ACT/365					(953,201.40)	0.00	(17,512,959.19)
JP3118000003	(58,900)	1.000000	3,368.022433	(197,348,905.76)	(201,070,939.27)	(16,475,860.73)	(25.000000)	1	1,146.49	1,662.94	92.00	(85,560.00)	(17.19)	0.00	(17,512,933.22)
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,826.000000	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
BRIDGESTONE CORP CMN															
5108.T	(1,900)	JPY	5,492.000000	0.00	(10,434,800.00)		0.475981	ACT/365					30,333.12	0.00	38,651.33
JP3830800003	0	1.000000	5,496.378006	0.00	(10,443,118.21)	8,318.21	(25.000000)	0	0.00	0.00	92.00	0.00	51.04	0.00	38,651.33
CAPCOM CO., LTD. CMN															
9697.T	(16,400)	JPY	3,433.000000	(55,104,000.00)	(56,301,200.00)		0.477000	ACT/365					1,641,548.74	0.00	1,761,335.42
JP3218900003	(16,400)	1.000000	3,440.279329	(56,420,581.00)	(56,420,581.00)	119,381.00	(25.000000)	1	359.91	405.68	92.00	0.00	(183.06)	0.00	1,761,335.42
CERES CMN															
3696.T	(4,600)	JPY	2,834.000000	(11,430,800.00)	(13,036,400.00)		0.477000	ACT/365					0.00	0.00	526,019.31
JP3423570005	(4,100)	1.000000	2,987.089634	(12,331,303.93)	(13,740,612.32)	704,212.32	(246.341400)	1	(610.32)	(12,593.01)	92.00	(165,600.00)	0.00	0.00	526,099.91
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,301.500000	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	0	0.00	(5.26)	92.00	0.00	(5.26)	0.00	15,165.88
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	0	JPY	1,608.000000	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	(18,300)	JPY	866.000000	(14,195,670.00)	(15,847,800.00)		0.477000	ACT/365					1,216,251.47	0.00	1,812,247.46
JP3522200009	(16,300)	1.000000	898.561518	(14,716,838.02)	(16,443,675.77)	595,875.77	(25.000000)	1	95.10	120.22	92.00	0.00	(64.24)	0.00	1,812,247.46
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
2579.T	0	JPY	2,407.500000	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	6,660.000000	(57,315,500.00)	(56,610,000.00)		0.477000	ACT/365					26,511.65	0.00	2,540,506.55
JP3298000005	(8,500)	1.000000	6,955.722910	(59,123,644.74)	(59,123,644.74)	2,513,644.74	(25.000000)	1	380.09	350.16	92.09	0.00	(19.80)	0.00	2,540,506.55
CUORIPS INC. CMN															
4894.T	(1,000)	JPY	4,405.000000	(4,465,000.00)	(4,405,000.00)		0.477000	ACT/365					0.00	0.00	172,510.96
JP3266030000	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	228,968.48	(2,030.000000)	1	(2,422.71)	(56,457.51)	92.00	0.00	0.00	0.00	172,510.96
CYBER AGENT LTD CMN															
4751.T	0	JPY	1,134.000000	0.00	0.00		0.000000	ACT/365					333,590.64	0.00	333,540.08
JP3311400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(50.57)	92.00	0.00	(37.06)	0.00	333,540.08

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DAI NIPPON PRINTING CO., LTD. CMN															
7912.T	0	JPY	2,294.000000	0.00	0.00		0.000000	ACT/365					(1,068.93)	0.00	(1,068.93)
JP3493800001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	0.00	5.66	0.00	(1,068.93)
DAIHEN CORP. CMN															
6622.T	(800)	JPY	6,980.000000	(12,257,000.00)	(5,584,000.00)		0.477000	ACT/365					1,083,492.02	0.00	1,971,664.06
JP3497800007	(1,700)	1.000000	8,090.000000	(13,753,000.00)	(6,472,000.00)	888,000.00	(25.000000)	1	95.78	172.04	92.00	0.00	133.45	0.00	1,971,664.06
DAIICHI SANKYO CO., LTD. CMN															
4568.T	(11,600)	JPY	4,395.000000	(92,148,000.00)	(50,982,000.00)		0.477000	ACT/365					370,009.15	0.00	1,069,466.39
JP3475350009	(21,000)	1.000000	4,455.163020	(93,714,208.18)	(51,679,891.03)	697,891.03	(25.000000)	1	593.55	1,566.21	92.00	0.00	768.59	0.00	1,069,466.39
DAIKIN INDUSTRIES CMN															
6367.T	0	JPY	18,865.000000	0.00	0.00		0.000000	ACT/365					3,863,562.73	0.00	3,862,935.65
JP3481800005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(627.09)	92.00	0.00	(591.87)	0.00	3,862,935.65
DAIKOKUYA HOLDINGS CMN															
6993.T	(744,000)	JPY	24.000000	(15,962,400.00)	(17,856,000.00)		0.477000	ACT/365					0.00	0.00	(933,985.68)
JP3926000005	(665,100)	1.000000	22.819753	(15,082,819.63)	(16,977,896.46)	(878,103.54)	(1,014.035400)	1	(4,237.53)	(55,882.14)	92.00	0.00	0.00	0.00	(933,985.68)
DAITO TRUST CONSTRUCTION CMN															
1878.T	0	JPY	16,905.000000	(5,053,171.52)	0.00		0.477000	ACT/365					(22,158.35)	0.00	(22,126.93)
JP3486800000	(300)	1.000000	0.000000	(5,053,171.52)	0.00	0.00	(25.000000)	1	31.43	31.43	92.00	0.00	62.62	0.00	(22,126.93)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
1925.T	(4,000)	JPY	4,835.000000	(42,319,500.00)	(19,340,000.00)		0.477000	ACT/365					(720,600.39)	0.00	(1,270,019.93)
JP3505000004	(8,900)	1.000000	4,697.555750	(41,705,488.97)	(18,790,223.00)	(549,777.00)	(25.000000)	1	255.17	357.46	92.00	0.00	302.08	0.00	(1,270,019.93)
DENA CMN															
2432.T	0	JPY	2,703.000000	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	(1,100)	JPY	2,236.000000	(2,220,000.00)	(2,459,600.00)		0.477000	ACT/365					52,851.77	0.00	20,857.65
JP3549600009	(1,000)	1.000000	2,206.901997	(2,206,606.56)	(2,427,592.20)	(32,007.80)	(25.000000)	1	13.63	13.69	92.00	0.00	(6.76)	0.00	20,857.65
DENTSU GROUP CMN															
4324.T	0	JPY	3,634.000000	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	(4,400)	JPY	2,452.500000	(10,269,000.00)	(10,791,000.00)		0.477000	ACT/365					254,568.20	0.00	373,415.21
JP3924800000	(4,200)	1.000000	2,534.886984	(10,668,284.27)	(11,153,502.73)	362,502.73	(25.000000)	1	69.08	144.28	92.00	(243,800.00)	(10.30)	0.00	373,533.87
EBARA CORPORATION CMN															
6361.T	0	JPY	2,569.500000	0.00	0.00		0.000000	ACT/365					(104,379.69)	0.00	(104,416.51)
JP3166000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(36.82)	92.00	0.00	(36.82)	0.00	(104,416.51)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
EISAI CO., LTD. CMN															
4523.T	(43,300)	JPY	4,631.000000	(181,428,800.00)	(200,522,300.00)		0.477000	ACT/365					0.00	0.00	(7,125,651.08)
JP3160400002	(38,800)	1.000000	4,466.392861	(172,296,482.38)	(193,394,810.90)	(7,127,489.10)	(25.000000)	1	1,008.99	1,838.02	92.00	0.00	0.00	0.00	(7,125,651.08)
ENEOS HOLDINGS CMN															
5020.T	0	JPY	780.200000	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	0	0.00	(55.11)	92.00	0.00	(55.11)	0.00	(155,497.28)
FANUC CORP. CMN															
6954.T	(63,800)	JPY	4,749.000000	(321,871,200.00)	(302,986,200.00)		0.477000	ACT/365					(2,636,191.69)	0.00	(16,731,807.17)
JP3802400006	(68,600)	1.000000	4,528.012431	(309,008,600.17)	(288,887,193.11)	(14,099,006.89)	(25.000000)	1	1,833.68	3,391.41	92.00	0.00	62.52	0.00	(16,731,807.17)
FERROTEC CORPORATION CMN															
6890.T	(3,500)	JPY	2,609.000000	(12,168,000.00)	(9,131,500.00)		0.477000	ACT/365					(340,812.28)	0.00	(432,424.42)
JP3802720007	(4,500)	1.000000	2,582.847396	(11,623,965.89)	(9,039,965.89)	(91,534.11)	(25.000000)	1	68.57	(78.02)	92.00	0.00	(88.99)	0.00	(432,424.42)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(16,800)	JPY	2,825.000000	(44,376,900.00)	(47,460,000.00)		0.477000	ACT/365					0.00	0.00	878,008.28
JP3166990006	(15,900)	1.000000	2,877.224272	(45,807,932.19)	(48,337,367.76)	877,367.76	(25.000000)	1	294.69	640.52	92.00	0.00	0.00	0.00	878,008.28
FREEE CMN															
4478.T	(11,700)	JPY	3,340.000000	(35,880,000.00)	(39,078,000.00)		0.477000	ACT/365					0.00	0.00	(3,458,692.81)
JP3826520003	(11,500)	1.000000	3,047.620087	(35,013,196.87)	(35,657,155.01)	(3,420,844.99)	(218.260800)	1	(1,687.96)	(37,847.82)	92.00	0.00	0.00	0.00	(3,458,692.81)
FUJIKURA LTD. CMN															
5803.T	0	JPY	6,020.000000	(19,566,000.00)	0.00		0.477000	ACT/365					3,164,319.28	0.00	3,164,547.08
JP3811000003	(3,000)	1.000000	0.000000	(21,145,325.47)	0.00	0.00	(25.000000)	1	142.32	227.80	92.00	0.00	241.96	0.00	3,164,547.08
FUJITA KANKO CMN															
9722.T	(400)	JPY	10,000.000000	(3,812,000.00)	(4,000,000.00)		0.477000	ACT/365					0.00	0.00	(644,185.02)
JP3816800001	(400)	1.000000	8,389.454650	(3,355,781.86)	(3,355,781.86)	(644,218.14)	(25.000000)	1	17.75	33.12	92.00	0.00	0.00	0.00	(644,185.02)
FUJITSU CMN															
6702.T	0	JPY	2,904.500000	(1,684,190.52)	0.00		0.477000	ACT/365					6,027,470.36	0.00	6,027,217.56
JP3818000006	(600)	1.000000	0.000000	(1,684,190.52)	0.00	0.00	(25.000000)	1	10.47	(252.80)	92.00	0.00	(242.39)	0.00	6,027,217.56
GENDA INC. CMN															
9166.T	0	JPY	2,966.000000	0.00	0.00		0.000000	ACT/365					181,957.20	0.00	171,533.48
JP38386890002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10,423.72)	92.00	0.00	(10,423.72)	0.00	171,533.48
GS YUASA CMN															
6674.T	0	JPY	2,486.000000	0.00	0.00		0.000000	ACT/365					238,805.91	0.00	238,779.23
JP3385820000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(26.68)	92.00	0.00	(26.68)	0.00	238,779.23
HAMAMATSU PHOTONICS K.K. CMN															
6965.T	(1,400)	JPY	1,930.000000	0.00	(2,702,000.00)		0.475981	ACT/365					0.00	0.00	(8,975.06)
JP3771800004	0	1.000000	1,923.589244	0.00	(2,693,024.94)	(8,975.06)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(8,975.06)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(6,400)	JPY	4,420.000000	(27,965,000.00)	(28,288,000.00)		0.477000	ACT/365					(5,444,745.36)	0.00	(12,325,646.56)
JP3765150002	(7,000)	1.000000	3,345.000000	(23,415,000.00)	(21,408,000.00)	(6,880,000.00)	(25.000000)	1	114.46	(901.20)	92.00	0.00	(438.08)	0.00	(12,325,646.56)
HINO MOTORS LTD CMN															
7205.T	(69,300)	JPY	573.400000	(40,433,820.00)	(39,736,620.00)		0.477000	ACT/365					158,747.05	0.00	(353,735.87)
JP3792600003	(71,400)	1.000000	566.000000	(40,412,400.00)	(39,223,800.00)	(512,820.00)	(25.000000)	1	251.19	337.08	92.00	0.00	10.41	0.00	(353,735.87)
HIS CMN															
9603.T	(17,200)	JPY	1,483.000000	(27,919,700.00)	(25,507,600.00)		0.477000	ACT/365					(108,169.82)	0.00	(1,300,598.35)
JP3160740001	(19,900)	1.000000	1,414.449909	(28,227,338.43)	(24,328,538.43)	(1,179,061.57)	(105.150700)	1	(435.43)	(13,366.95)	92.00	0.00	(2,198.76)	0.00	(1,300,598.35)
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(5,400)	JPY	3,803.000000	(22,142,700.00)	(20,536,200.00)		0.477000	ACT/365					(254,790.87)	0.00	(1,793,855.09)
JP3787000003	(5,900)	1.000000	3,517.958636	(20,755,476.63)	(18,996,976.63)	(1,539,223.37)	(25.000000)	1	119.58	159.15	92.00	0.00	0.28	0.00	(1,793,855.09)
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(17,800)	JPY	787.100000	(13,094,400.00)	(14,010,380.00)		0.477000	ACT/365					329,781.24	0.00	795,736.25
JP3850200001	(16,500)	1.000000	813.269537	(13,459,423.84)	(14,476,197.75)	465,817.75	(25.000000)	1	86.21	137.26	92.00	0.00	(16.10)	0.00	795,736.25
HONDA MOTOR CMN															
7267.T	0	JPY	1,482.000000	0.00	0.00		0.000000	ACT/365					249,440.10	0.00	249,392.57
JP3854600008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.54)	92.00	0.00	(47.54)	0.00	249,392.57
HORIBA LTD CMN															
6856.T	0	JPY	9,371.000000	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	(15,172.61)
HOYA CORP CMN															
7741.T	0	JPY	21,350.000000	(59,906,000.00)	0.00		0.477000	ACT/365					(1,252,530.05)	0.00	(1,251,820.41)
JP3837800006	(2,800)	1.000000	0.000000	(58,454,771.62)	0.00	0.00	(25.000000)	1	353.60	709.64	92.00	0.00	897.50	0.00	(1,251,820.41)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(88,800)	JPY	1,014.500000	(90,140,400.00)	(90,087,600.00)		0.477000	ACT/365					(27,670.89)	0.00	1,736,904.66
JP3142500002	(87,600)	1.000000	1,034.365783	(90,686,422.66)	(91,851,681.51)	1,764,081.51	(25.000000)	1	567.73	494.04	92.00	0.00	(50.11)	0.00	1,736,904.66
IHI CORPORATION CMN															
7013.T	(3,100)	JPY	8,847.000000	0.00	(27,425,700.00)		0.475981	ACT/365					97,824.81	0.00	(94,447.13)
JP3134800006	0	1.000000	8,784.977326	0.00	(27,233,429.71)	(192,270.29)	(25.000000)	0	0.00	(1.64)	-	0.00	(1.64)	0.00	(94,447.13)
IIDA GROUP HOLDINGS CMN															
3291.T	(12,000)	JPY	2,382.500000	(19,433,400.00)	(28,590,000.00)		0.477000	ACT/365					0.00	0.00	(980,340.14)
JP3131090007	(8,400)	1.000000	2,300.787939	(19,136,656.04)	(27,609,455.27)	(980,544.73)	(25.000000)	1	116.98	204.60	92.00	0.00	0.00	0.00	(980,340.14)
INFORICH CMN															
9338.T	(2,400)	JPY	4,440.000000	(9,832,500.00)	(10,656,000.00)		0.477000	ACT/365					0.00	0.00	(616,785.16)
JP3153830009	(2,300)	1.000000	4,194.874144	(9,631,226.32)	(10,067,697.95)	(588,302.05)	(655.434700)	1	(1,639.77)	(28,483.10)	92.00	0.00	0.00	0.00	(616,780.14)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
INFRONEER HOLDINGS INC. CMN															
5076.T	0	JPY	1,150.500000	(3,702,400.00)	0.00		0.477000	ACT/365					642,270.39	0.00	642,284.33
JP3153850007	(3,200)	1.000000	0.000000	(3,907,200.00)	0.00	0.00	(25.000000)	1	25.70	13.94	92.00	0.00	29.18	0.00	642,284.33
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(1,800)	JPY	917.000000	0.00	(1,650,600.00)		0.475981	ACT/365					1,880,327.42	0.00	1,797,001.95
JP3244850008	0	1.000000	905.496695	0.00	(1,629,894.05)	(20,705.95)	(2,325.000000)	0	0.00	(62,619.52)	92.00	0.00	(62,619.52)	0.00	1,797,001.95
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	0	JPY	2,683.000000	0.00	0.00		0.000000	ACT/365					1,168,640.16	0.00	1,168,601.60
JP3894900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(38.55)	92.00	0.00	(38.55)	0.00	1,168,601.60
ITO EN, LTD.															
2593.T	(19,700)	JPY	3,430.000000	(81,004,500.00)	(67,571,000.00)		0.477000	ACT/365					303,345.64	0.00	2,039,375.80
JP3143000002	(23,500)	1.000000	3,518.071354	(82,754,205.67)	(69,306,005.67)	1,735,005.67	(25.000000)	1	526.65	1,024.49	92.00	0.00	207.14	0.00	2,039,375.80
IWATANI INTERNATIONAL CMN															
8088.T	0	JPY	1,692.500000	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	0	0.00	(66.63)	92.00	0.00	(66.63)	0.00	297,005.80
JAPAN AIRPORT TERMINAL CMN															
9706.T	(19,200)	JPY	5,055.000000	(85,807,800.00)	(97,056,000.00)		0.477000	ACT/365					118,845.23	0.00	(1,479,063.86)
JP3699400002	(17,100)	1.000000	4,971.731515	(84,756,340.69)	(95,457,245.09)	(1,598,754.91)	(25.000000)	1	519.91	845.82	92.00	0.00	(9.70)	0.00	(1,479,063.86)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,613.000000	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	0	0.00	(139.42)	92.00	0.00	(139.42)	0.00	(380,593.56)
JFE HOLDINGS CMN															
5411.T	(15,800)	JPY	1,787.500000	(14,125,200.00)	(28,242,500.00)		0.477000	ACT/365					4,093,002.88	0.00	4,057,616.34
JP3386030005	(7,900)	1.000000	1,785.312934	(14,073,463.16)	(28,207,944.36)	(34,555.64)	(25.000000)	1	87.17	(830.90)	92.00	0.00	(935.40)	0.00	4,057,616.34
JGC HOLDINGS CMN															
1963.T	(81,600)	JPY	1,303.000000	(107,668,750.00)	(106,324,800.00)		0.477000	ACT/365					0.00	0.00	1,278,293.87
JP3667600005	(80,500)	1.000000	1,318.653164	(106,135,143.52)	(107,602,098.16)	1,277,298.16	(25.000000)	1	649.57	995.71	92.00	0.00	0.00	0.00	1,278,293.87
K'S HOLDINGS CMN															
8282.T	(40,100)	JPY	1,423.000000	(69,255,550.00)	(57,062,300.00)		0.477000	ACT/365					(110,326.56)	0.00	(724,344.48)
JP3277150003	(49,100)	1.000000	1,407.674732	(69,119,756.77)	(56,447,756.77)	(614,543.23)	(25.000000)	1	428.94	525.31	92.00	0.00	127.08	0.00	(724,344.48)
KADOKAWA CORPORATION CMN															
9468.T	0	JPY	3,260.000000	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	(41,300)	JPY	2,755.000000	(90,032,000.00)	(113,781,500.00)		0.477000	ACT/365					12,635,816.39	0.00	16,048,503.23
JP3210200006	(33,100)	1.000000	2,837.610787	(94,643,141.38)	(117,193,325.52)	3,411,825.52	(25.000000)	1	620.19	861.32	92.00	0.00	(559.47)	0.00	16,048,503.23

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(2,600)	JPY	1,712.500000	0.00	(4,452,500.00)		0.475981	ACT/365					140,898.12	0.00	87,146.47
JP3228600007	0	1.000000	1,691.832331	0.00	(4,398,764.06)	(53,735.94)	(25.000000)	0	0.00	(15.71)	92.00	0.00	(15.71)	0.00	87,146.47
KAO CORP LTD CMN															
4452.T	(14,800)	JPY	6,158.000000	(81,498,800.00)	(91,138,400.00)		0.477000	ACT/365					874,701.91	0.00	991,284.79
JP3205800000	(13,400)	1.000000	6,213.527321	(83,357,063.59)	(91,960,204.35)	821,804.35	(25.000000)	1	531.14	970.53	92.00	(706,192.00)	(34.26)	0.00	991,628.50
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,700)	JPY	15,050.000000	(78,210,000.00)	(85,785,000.00)		0.477000	ACT/365					0.00	0.00	(9,008,083.84)
JP3211050004	(5,500)	1.000000	13,542.006668	(74,273,627.55)	(77,189,438.01)	(8,595,561.99)	(905.000000)	1	(18,421.15)	(412,521.85)	92.00	0.00	0.00	0.00	(9,008,148.53)
KINTETSU CORP CMN															
9041.T	0	JPY	3,349.000000	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	(145,200)	JPY	1,976.500000	(264,862,000.00)	(286,987,800.00)		0.477000	ACT/365					746,584.06	0.00	1,157,089.80
JP3258000003	(133,600)	1.000000	1,992.979213	(266,212,187.76)	(289,380,581.72)	2,392,781.72	(25.000000)	1	1,664.87	3,452.02	92.00	(1,985,728.00)	(25.21)	0.00	1,158,056.26
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(5,900)	JPY	5,753.000000	(33,547,200.00)	(33,942,700.00)		0.477000	ACT/365					0.00	0.00	2,037,385.44
JP3301100008	(5,800)	1.000000	6,141.465760	(35,656,085.59)	(36,234,647.98)	2,291,947.98	(25.000000)	1	236.20	553.45	92.00	(255,116.00)	0.00	0.00	2,037,509.60
KOBE BUSSAN CMN															
3038.T	(18,100)	JPY	3,471.000000	(60,896,000.00)	(62,825,100.00)		0.477000	ACT/365					9,173.33	0.00	(67,286.26)
JP3291200008	(17,600)	1.000000	3,466.730449	(61,005,234.40)	(62,747,821.13)	(77,278.87)	(25.000000)	1	380.15	819.28	92.00	0.00	(8.02)	0.00	(67,286.26)
KOBE STEEL CMN															
5406.T	0	JPY	1,628.500000	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	(1,900)	JPY	2,237.000000	(2,045,217.05)	(4,250,300.00)		0.477000	ACT/365					38,415.63	0.00	9,599.58
JP3293330001	(900)	1.000000	2,221.829256	(2,045,217.05)	(4,221,475.59)	(28,824.41)	(25.000000)	1	12.72	8.36	92.00	0.00	(4.36)	0.00	9,599.58
KOMATSU LTD. CMN															
6301.T	(16,600)	JPY	4,608.000000	(71,431,800.00)	(76,492,800.00)		0.477000	ACT/365					0.00	0.00	(1,798,768.17)
JP3304200003	(15,800)	1.000000	4,499.581002	(71,038,382.20)	(74,693,044.64)	(1,799,755.36)	(25.000000)	1	439.11	987.20	92.00	0.00	0.00	0.00	(1,798,768.17)
KOSE CORPORATION. CMN															
4922.T	(1,400)	JPY	7,010.000000	(5,591,200.00)	(9,814,000.00)		0.477000	ACT/365					0.00	0.00	(30,737.72)
JP3283650004	(800)	1.000000	6,988.007655	(5,553,685.65)	(9,783,210.72)	(30,789.28)	(25.000000)	1	34.28	51.57	92.00	0.00	0.00	0.00	(30,737.72)
KUBOTA CORP CMN															
6326.T	(84,200)	JPY	1,956.000000	(56,448,000.00)	(164,695,200.00)		0.477000	ACT/365					0.00	0.00	(2,703,053.47)
JP3266400005	(29,400)	1.000000	1,923.888597	(54,469,959.23)	(161,991,419.89)	(2,703,780.11)	(25.000000)	1	325.21	726.65	92.00	0.00	0.00	0.00	(2,703,053.47)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(11,500)	JPY	3,235.000000	(22,162,000.00)	(37,202,500.00)		0.477000	ACT/365					0.00	(12,880.00)	(649,680.17)
JP3266190002	(7,000)	1.000000	3,179.606702	(22,069,919.35)	(36,565,477.07)	(637,022.93)	(25.000000)	1	136.63	222.76	92.00	(12,880.00)	0.00	0.00	(649,680.19)
KYOCERA CORPORATION CMN															
6971.T	0	JPY	1,631.000000	0.00	0.00		0.000000	ACT/365					692,404.79	0.00	692,339.24
JP3249600002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(65.55)	92.00	0.00	(65.55)	0.00	692,339.24
KYORITSU MAINTENANCE CMN															
9616.T	(49,000)	JPY	3,110.000000	(157,404,000.00)	(152,390,000.00)		0.477000	ACT/365					(400,789.68)	0.00	(9,700,338.51)
JP3253900009	(52,000)	1.000000	2,920.185010	(151,874,565.49)	(143,089,065.49)	(9,300,934.51)	(25.000000)	1	906.66	1,385.68	92.00	0.00	74.82	0.00	(9,700,338.51)
KYUDENKO CORPORATION CMN															
1959.T	(3,800)	JPY	5,322.000000	(20,670,000.00)	(20,223,600.00)		0.477000	ACT/365					(468.64)	0.00	(272,303.23)
JP3247050002	(3,900)	1.000000	5,250.395544	(20,479,268.76)	(19,951,503.07)	(272,096.93)	(25.000000)	1	126.06	262.34	92.00	0.00	9.58	0.00	(272,303.23)
KYUSHU ELEC POWER CO INC CMN															
9508.T	(6,300)	JPY	1,337.000000	(5,469,244.48)	(8,423,100.00)		0.477000	ACT/365					0.00	0.00	112,829.15
JP3246400000	(4,000)	1.000000	1,354.903989	(5,469,244.48)	(8,535,895.13)	112,795.13	(25.000000)	1	34.01	34.01	92.00	0.00	0.00	0.00	112,829.15
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	(836,074.85)
JP3968800007	(862,200)	1.000000	7.031177	(6,062,280.46)	(6,062,280.46)	(835,319.54)	(50.000000)	1	(15.26)	(755.31)	92.00	0.00	0.00	0.00	(836,074.85)
LEOPALACE21 CORPORATION CMN															
8848.T	(12,400)	JPY	559.000000	(6,127,000.00)	(6,931,600.00)		0.477000	ACT/365					0.00	0.00	(58,776.15)
JP3167500002	(11,000)	1.000000	554.254294	(6,086,404.36)	(6,872,753.24)	(58,846.76)	(25.000000)	1	37.57	70.61	92.00	0.00	0.00	0.00	(58,776.15)
LIFEDRINK COMPANY CMN															
2585.T	0	JPY	2,274.000000	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	1,649.000000	(2,659,200.00)	(2,638,400.00)		0.477000	ACT/365					(6,012.34)	0.00	(10,951.97)
JP3965400009	(1,600)	1.000000	1,645.901343	(2,633,442.15)	(2,633,442.15)	(4,957.85)	(25.000000)	1	16.20	18.22	92.00	0.00	(3.91)	0.00	(10,951.97)
LIXIL CMN															
5938.T	0	JPY	1,724.500000	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
MAKITA CORP CMN															
6586.T	(6,400)	JPY	5,049.000000	0.00	(32,313,600.00)		0.475981	ACT/365					0.00	0.00	(1,341,113.34)
JP3862400003	0	1.000000	4,839.451040	0.00	(30,972,486.66)	(1,341,113.34)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(1,341,113.34)
MARUBENI CORPORATION CMN															
8002.T	0	JPY	2,298.500000	(1,376,310.53)	0.00		0.477000	ACT/365					1,052,917.74	0.00	1,052,853.29
JP3877600001	(600)	1.000000	0.000000	(1,376,310.53)	0.00	0.00	(25.000000)	1	8.56	(64.45)	92.00	0.00	(55.93)	0.00	1,052,853.29

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MARUI GROUP CO LTD CMN															
8252.T	(3,600)	JPY	2,614.500000	(7,466,864.62)	(9,412,200.00)		0.477000	ACT/365					0.00	0.00	(119,507.62)
JP3870400003	(2,900)	1.000000	2,581.290538	(7,466,864.62)	(9,292,645.94)	(119,554.06)	(25.000000)	1	46.44	46.44	92.00	0.00	0.00	0.00	(119,507.62)
MATSUKIYOCOCOKARA CMN															
3088.T	(38,000)	JPY	2,334.000000	(82,824,000.00)	(88,692,000.00)		0.477000	ACT/365					2,429,133.28	0.00	1,369,398.23
JP3869010003	(35,700)	1.000000	2,306.100212	(82,281,005.87)	(87,631,808.04)	(1,060,191.96)	(25.000000)	1	508.00	456.91	92.00	0.00	(275.13)	0.00	1,369,398.23
MAZDA MOTOR CORP. CMN															
7261.T	0	JPY	1,041.500000	(941,438.80)	0.00		0.477000	ACT/365					8,428.16	0.00	8,434.02
JP3868400007	(900)	1.000000	0.000000	(941,438.80)	0.00	0.00	(25.000000)	1	5.85	5.85	92.00	0.00	11.75	0.00	8,434.02
MEDLEY CMN															
4480.T	(1,700)	JPY	4,090.000000	(2,754,500.00)	(6,953,000.00)		0.477000	ACT/365					136,834.41	0.00	(2,100.99)
JP3921310003	(700)	1.000000	4,008.268857	(2,739,321.93)	(6,814,057.06)	(138,942.94)	(25.000000)	1	16.93	7.54	92.00	0.00	(14.22)	0.00	(2,100.99)
MERCARI CMN															
4385.T	(35,100)	JPY	1,948.500000	(65,260,800.00)	(68,392,350.00)		0.477000	ACT/365					229,672.09	0.00	(6,535,123.28)
JP3921290007	(35,200)	1.000000	1,755.752292	(61,806,205.45)	(61,626,905.45)	(6,765,444.55)	(25.000000)	1	360.72	649.18	92.00	0.00	(23.20)	0.00	(6,535,123.28)
MITSUBISHI CORP. CMN															
8058.T	0	JPY	2,474.500000	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	(30,000)	JPY	2,303.000000	(5,330,653.49)	(69,090,000.00)		0.477000	ACT/365					0.00	0.00	(822,104.55)
JP3899600005	(2,400)	1.000000	2,275.595410	(5,330,653.49)	(68,267,862.29)	(822,137.71)	(25.000000)	1	33.15	33.15	92.00	0.00	0.00	0.00	(822,104.55)
MITSUBISHI MOTORS CMN															
7211.T	(36,500)	JPY	455.000000	(17,172,200.00)	(16,607,500.00)		0.477000	ACT/365					506,904.09	0.00	1,784,395.95
JP3899800001	(38,000)	1.000000	489.991480	(18,683,589.01)	(17,884,689.01)	1,277,189.01	(25.000000)	1	126.55	302.86	92.00	0.00	13.92	0.00	1,784,395.95
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,969.500000	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
MITSUMI E&S CMN															
7003.T	0	JPY	1,580.000000	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
MITSUMI FUDOSAN CO., LTD. CMN															
8801.T	(22,300)	JPY	1,440.000000	(19,563,750.00)	(32,112,000.00)		0.477000	ACT/365					(1,175.93)	0.00	(1,663,470.25)
JP3893200000	(14,100)	1.000000	1,365.449018	(18,774,172.05)	(30,449,513.11)	(1,662,486.89)	(25.000000)	1	111.35	192.57	92.00	0.00	(0.16)	0.00	(1,663,470.25)
MITSUMI O.S.K. LINES LTD CMN															
9104.T	0	JPY	5,119.000000	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

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006831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MIZUHO FINANCIAL GROUP CMN															
8411.T	(7,600)	JPY	4,255.000000	0.00	(32,338,000.00)		0.475988	ACT/365					359,954.84	0.00	150,413.84
JP3885780001	0	1.000000	4,227.435725	0.00	(32,128,511.51)	(209,488.49)	(25.000000)	0	0.00	(52.51)	-	0.00	(52.51)	0.00	150,413.84
MODEC CMN															
6269.T	(8,800)	JPY	3,165.000000	(28,710,000.00)	(27,852,000.00)		0.477000	ACT/365					0.00	0.00	1,364,647.08
JP3888250002	(8,700)	1.000000	3,344.520777	(29,108,303.86)	(29,431,782.84)	1,579,782.83	(25.000000)	1	183.76	144.24	92.00	(215,280.00)	0.00	0.00	1,364,751.85
MONEY FORWARD, INC. CMN															
3994.T	(8,200)	JPY	4,313.000000	(32,125,200.00)	(35,366,600.00)		0.477000	ACT/365					192,449.71	0.00	2,631,857.93
JP3869960009	(7,600)	1.000000	4,610.415473	(35,227,774.43)	(37,805,406.88)	2,438,806.88	(25.000000)	1	240.34	601.34	92.00	0.00	(4.11)	0.00	2,631,857.93
MURATA MFG. CO., LTD. CMN															
6981.T	0	JPY	2,557.000000	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	2,802.000000	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	97,729.43
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(13,700)	JPY	2,057.000000	(19,926,400.00)	(28,180,900.00)		0.477000	ACT/365					(317,272.62)	0.00	(3,043,439.79)
JP3651400008	(10,400)	1.000000	1,859.480290	(19,085,295.32)	(25,474,879.97)	(2,706,020.03)	(177.644200)	1	(720.39)	(20,147.14)	92.00	0.00	(4,446.16)	0.00	(3,043,469.28)
NEC CORPORATION CMN															
6701.T	0	JPY	13,435.000000	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	2,056.000000	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	1,552,008.11
NEXTAGE CO. LTD. CMN															
3186.T	(27,100)	JPY	1,532.000000	(36,751,000.00)	(41,517,200.00)		0.477000	ACT/365					0.00	0.00	(3,122,396.34)
JP3758210003	(25,700)	1.000000	1,441.991135	(36,973,996.53)	(39,077,959.76)	(2,439,240.24)	(91.731500)	1	(440.43)	(6,128.11)	92.00	(677,028.00)	0.00	0.00	(3,122,287.43)
NIDEC CMN															
6594.T	0	JPY	2,742.500000	0.00	0.00		0.000000	ACT/365					6,084,337.93	0.00	6,083,687.28
JP3734800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(650.65)	92.00	0.00	(650.65)	0.00	6,083,687.28
NIHON KOHDEN CORP. CMN															
6849.T	0	JPY	2,247.000000	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
NINTENDO CO., LTD. CMN CLASS A															
7974.T	(4,200)	JPY	10,190.000000	(43,391,779.35)	(42,798,000.00)		0.477000	ACT/365					1,140,323.48	0.00	(238,001.30)
JP3756600007	(4,400)	1.000000	9,861.768034	(43,391,779.35)	(41,419,425.74)	(1,378,574.26)	(25.000000)	1	269.86	249.48	92.00	0.00	3.57	0.00	(238,001.30)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NIPPON ELEC GLASS CO LTD															
5214.T	0	JPY	3,369.000000	0.00	0.00		0.000000	ACT/365					(2,132,834.12)	0.00	(3,533,216.74)
JP3733400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(230.63)	92.05	(1,400,151.99)	(230.63)	0.00	(3,532,535.28)
NIPPON STEEL CMN															
5401.T	0	JPY	3,187.000000	0.00	0.00		0.000000	ACT/365					374,853.17	0.00	374,815.18
JP3381000003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.98)	92.00	0.00	(16.46)	0.00	374,815.18
NISSAN MOTOR CMN															
7201.T	0	JPY	415.900000	0.00	0.00		0.000000	ACT/365					1,085,512.51	0.00	1,085,459.82
JP3672400003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	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	18,255.000000	0.00	0.00		0.000000	ACT/365					331,212.57	0.00	331,282.44
JP3756100008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	69.87	92.00	0.00	69.87	0.00	331,282.44
NOMURA MICRO SCIENCE CMN															
6254.T	0	JPY	2,358.000000	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	(1,100)	JPY	4,223.000000	(2,859,214.14)	(4,645,300.00)		0.477000	ACT/365					0.00	0.00	(117,076.57)
JP3762900003	(700)	1.000000	4,116.550588	(2,859,214.14)	(4,528,205.65)	(117,094.35)	(25.000000)	1	17.78	17.78	92.00	0.00	0.00	0.00	(117,076.57)
NTT DATA GROUP CMN															
9613.T	0	JPY	2,969.000000	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	(47,100)	JPY	622.100000	(29,069,040.00)	(29,300,910.00)		0.477000	ACT/365					79,246.06	0.00	(607,596.06)
JP3174410005	(46,200)	1.000000	607.515213	(28,050,533.16)	(28,613,966.54)	(686,943.46)	(25.000000)	1	167.48	101.34	92.00	0.00	(86.90)	0.00	(607,596.06)
OLYMPUS CMN															
7733.T	(11,200)	JPY	2,394.000000	0.00	(26,812,800.00)		0.475981	ACT/365					1,918,797.64	0.00	1,619,837.96
JP3201200007	0	1.000000	2,367.355040	0.00	(26,514,376.45)	(298,423.55)	(25.000000)	0	0.00	(536.13)	92.00	0.00	(536.13)	0.00	1,619,837.96
OMRON CORPORATION CMN															
6645.T	(24,200)	JPY	5,188.000000	(101,987,500.00)	(125,549,600.00)		0.477000	ACT/365					11,671,020.90	0.00	10,304,022.53
JP3197800000	(19,900)	1.000000	5,131.468086	(101,841,279.89)	(124,181,527.68)	(1,368,072.32)	(25.000000)	1	632.37	1,073.96	92.00	0.00	(184.75)	0.00	10,304,022.53
OPEN HOUSE GROUP CO., LTD. CMN															
3288.T	(7,300)	JPY	5,148.000000	(31,195,400.00)	(37,580,400.00)		0.477000	ACT/365					0.00	0.00	(252,242.49)
JP3173540000	(6,100)	1.000000	5,113.393635	(31,170,873.76)	(37,327,773.54)	(252,626.46)	(25.000000)	1	193.69	383.97	92.00	0.00	0.00	0.00	(252,242.49)
ORGANO CORPORATION CMN															
6368.T	(6,900)	JPY	7,810.000000	(57,155,000.00)	(53,889,000.00)		0.477000	ACT/365					40,842.76	0.00	2,891,550.33
JP3201600008	(7,100)	1.000000	8,223.163725	(58,379,829.70)	(56,739,829.70)	2,850,829.70	(25.000000)	1	371.46	(122.13)	92.00	0.00	(6.66)	0.00	2,891,550.33

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ORIENTAL LAND CO CMN															
4661.T	(54,800)	JPY	3,676.000000	(172,568,100.00)	(201,444,800.00)		0.477000	ACT/365					175,610.37	0.00	(14,328,703.60)
JP3198900007	(48,900)	1.000000	3,411.290067	(165,421,894.37)	(186,938,695.68)	(14,506,104.32)	(25.000000)	1	979.84	1,790.35	92.00	0.00	(66.12)	0.00	(14,328,703.60)
ORIX CMN															
8591.T	0	JPY	3,305.000000	0.00	0.00		0.000000	ACT/365					63,359.95	0.00	63,547.14
JP3200450009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	187.19	92.00	0.00	187.19	0.00	63,547.14
OSAKA GAS CO., LTD. CMN															
9532.T	(17,600)	JPY	3,065.000000	(54,208,000.00)	(53,944,000.00)		0.477000	ACT/365					179,964.32	0.00	7,096,846.35
JP3180400008	(17,600)	1.000000	3,457.947719	(60,859,879.86)	(60,859,879.86)	6,915,879.86	(25.000000)	1	424.06	1,002.17	92.00	0.00	(11.77)	0.00	7,096,846.35
PIGEON CORPORATION ORD CMN															
7956.T	0	JPY	1,472.000000	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	(19,800)	JPY	862.000000	(14,875,000.00)	(17,067,600.00)		0.477000	ACT/365					0.00	0.00	531,532.96
JP3833270006	(17,500)	1.000000	889.356330	(15,642,683.16)	(17,609,255.32)	541,655.32	(250.571400)	1	(816.74)	(10,122.36)	92.00	0.00	0.00	0.00	531,532.52
POLA ORBIS HOLDINGS CMN															
4927.T	(7,100)	JPY	1,428.000000	(10,213,350.00)	(10,138,800.00)		0.477000	ACT/365					3,540.94	0.00	(162,056.22)
JP3855900001	(7,100)	1.000000	1,407.888162	(9,996,005.95)	(9,996,005.95)	(142,794.05)	(94.718300)	1	(134.41)	(2,839.12)	92.00	(19,964.00)	(38.59)	0.00	(162,055.11)
RAKUTEN BANK, LTD. CMN															
5838.T	(2,500)	JPY	4,653.000000	(11,290,000.00)	(11,632,500.00)		0.477000	ACT/365					(16,988.39)	0.00	(258,899.20)
JP3967220009	(2,500)	1.000000	4,556.207262	(11,390,518.15)	(11,390,518.15)	(241,981.85)	(25.000000)	1	71.53	71.03	92.00	0.00	(54.73)	0.00	(258,899.20)
RAKUTEN GROUP CMN															
4755.T	(43,300)	JPY	996.800000	(32,201,400.00)	(43,161,440.00)		0.477000	ACT/365					911,290.28	0.00	(2,372,295.27)
JP3967200001	(34,000)	1.000000	920.964319	(30,868,820.61)	(39,877,754.99)	(3,283,685.01)	(25.000000)	1	182.85	99.46	92.00	0.00	(238.58)	0.00	(2,372,295.27)
RELO GROUP, INC. CMN															
8876.T	(7,300)	JPY	1,907.000000	(10,550,700.00)	(13,921,100.00)		0.477000	ACT/365					0.00	0.00	(419,768.11)
JP3755200007	(5,700)	1.000000	1,849.482516	(10,495,017.78)	(13,501,222.36)	(419,877.64)	(25.000000)	1	64.89	109.53	92.00	0.00	0.00	0.00	(419,768.11)
RENASAS ELECTRONICS CMN															
6723.T	(24,900)	JPY	2,162.500000	(88,553,300.00)	(53,846,250.00)		0.477000	ACT/365					1,636,912.26	0.00	1,010,418.35
JP3164720009	(41,800)	1.000000	2,137.288283	(90,280,831.36)	(53,218,478.24)	(627,771.76)	(25.000000)	1	573.30	1,277.84	92.00	0.00	1,036.32	0.00	1,010,418.35
RESORTTRUST INC CMN															
4681.T	(22,800)	JPY	3,249.000000	(77,860,200.00)	(74,077,200.00)		0.477000	ACT/365					(148,061.01)	0.00	(2,797,917.98)
JP3974450003	(25,100)	1.000000	3,132.741766	(78,653,112.26)	(71,426,512.26)	(2,650,687.74)	(25.000000)	1	494.59	830.76	92.05	0.00	102.15	0.00	(2,797,917.98)
RINNAI CORP. CMN															
5947.T	(22,700)	JPY	3,417.000000	(77,246,800.00)	(77,565,900.00)		0.477000	ACT/365					44,521.62	0.00	(3,728,978.13)
JP3977400005	(22,600)	1.000000	3,250.746303	(73,449,463.35)	(73,791,941.09)	(3,773,958.91)	(25.000000)	1	430.79	459.17	92.04	0.00	(10.35)	0.00	(3,728,978.13)

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Fund: ALL
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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ROHM CO LTD ORD CMN															
6963.T	(14,000)	JPY	1,505.000000	(5,514,241.55)	(21,070,000.00)		0.477000	ACT/365					768,221.93	0.00	1,001,026.92
JP3982800009	(3,600)	1.000000	1,521.629659	(5,514,241.55)	(21,302,815.23)	232,815.23	(25.000000)	1	34.29	(10.23)	92.00	0.00	(44.53)	0.00	1,001,026.92
RORZE CMN															
6323.T	(6,700)	JPY	1,746.500000	(9,179,600.00)	(11,701,550.00)		0.477000	ACT/365					(74,735.20)	0.00	(325,601.74)
JP3982200002	(5,300)	1.000000	1,709.045621	(9,042,612.19)	(11,450,605.66)	(250,944.34)	(25.000000)	1	55.30	77.79	92.00	0.00	(10.23)	0.00	(325,601.74)
ROUND ONE CORP CMN															
4680.T	0	JPY	1,354.000000	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	(3,310.39)
RYOHIN KEIKAKU CMN															
7453.T	(1,300)	JPY	4,080.000000	(3,563,168.38)	(5,304,000.00)		0.477000	ACT/365					0.00	0.00	(140,713.47)
JP3976300008	(900)	1.000000	3,971.741820	(3,563,168.38)	(5,163,264.37)	(140,735.63)	(25.000000)	1	22.16	22.16	92.00	0.00	0.00	0.00	(140,713.47)
SAKURA INTERNET INC. CMN															
3778.T	0	JPY	4,295.000000	(1,730,887.48)	0.00		0.477000	ACT/365					300,491.76	0.00	293,514.65
JP3317300006	(400)	1.000000	0.000000	(1,730,887.48)	0.00	0.00	(1,125.000000)	1	(510.87)	(6,977.11)	92.00	0.00	(7,353.16)	0.00	293,514.65
SANKYO CO., LTD.															
6417.T	(9,300)	JPY	2,138.000000	(29,891,000.00)	(19,883,400.00)		0.477000	ACT/365					(18,428.92)	0.00	(423,057.30)
JP3326410002	(14,200)	1.000000	2,094.455482	(29,905,635.98)	(19,478,435.98)	(404,964.02)	(25.000000)	1	186.09	335.64	92.00	0.00	130.45	0.00	(423,057.30)
SANRIO CO LTD															
8136.T	(4,500)	JPY	5,777.000000	(24,270,400.00)	(25,996,500.00)		0.477000	ACT/365					2,534,363.96	0.00	1,384,851.09
JP3343200006	(4,400)	1.000000	5,521.535324	(24,295,844.78)	(24,846,908.96)	(1,149,591.04)	(25.000000)	1	151.27	78.18	92.00	0.00	(177.58)	0.00	1,384,851.09
SAPPORO HOLDINGS CMN															
2501.T	0	JPY	7,188.000000	0.00	0.00		0.000000	ACT/365					2,110,764.05	0.00	2,024,701.88
JP3320800000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	49.83	92.00	(86,112.00)	49.83	0.00	2,024,743.79
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(40,800)	JPY	2,004.000000	(83,900,950.00)	(81,763,200.00)		0.477000	ACT/365					283,968.94	0.00	6,282,477.04
JP3323040000	(41,300)	1.000000	2,151.000000	(88,836,300.00)	(87,760,800.00)	5,997,600.00	(25.000000)	1	586.29	908.10	92.06	0.00	(14.21)	0.00	6,282,477.04
SBI HOLDINGS, INC. CMN															
8473.T	(12,600)	JPY	4,364.000000	(15,358,700.00)	(54,986,400.00)		0.477000	ACT/365					212,902.81	0.00	(1,357,994.31)
JP3436120004	(3,700)	1.000000	4,239.311728	(14,867,833.53)	(53,415,327.78)	(1,571,072.22)	(25.000000)	1	89.10	175.10	92.00	0.00	(31.54)	0.00	(1,357,994.31)
SBI SUMISHIN NET BANK CMN															
7163.T	(6,500)	JPY	4,220.000000	(25,512,500.00)	(27,430,000.00)		0.477000	ACT/365					(30,797.60)	0.00	(2,500,117.46)
JP3400650002	(6,500)	1.000000	3,840.086156	(24,960,560.01)	(24,960,560.01)	(2,469,439.99)	(25.000000)	1	151.45	120.13	92.00	0.00	(24.00)	0.00	(2,500,117.46)
SCREEN HOLDINGS CMN															
7735.T	0	JPY	10,675.000000	(34,240,000.00)	0.00		0.477000	ACT/365					1,875,407.67	0.00	1,875,899.98
JP3494600004	(3,200)	1.000000	0.000000	(35,019,723.57)	0.00	0.00	(25.000000)	1	223.13	492.30	92.00	0.00	492.30	0.00	1,875,899.98

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(5,300)	JPY	2,936.500000	(10,088,750.00)	(15,563,450.00)		0.477000	ACT/365					2,930,151.07	0.00	2,630,440.82
JP3419050004	(3,500)	1.000000	2,879.965185	(9,984,647.11)	(15,263,815.48)	(299,634.52)	(25.000000)	1	61.38	(75.73)	92.00	0.00	(157.15)	0.00	2,630,440.82
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,446.500000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
SEKISUI HOUSE, LTD. CMN															
1928.T	(21,100)	JPY	3,668.000000	(68,038,800.00)	(77,394,800.00)		0.477000	ACT/365					548,429.48	0.00	2,172,777.50
JP3420600003	(18,600)	1.000000	3,744.947883	(69,848,796.39)	(79,018,400.33)	1,623,600.33	(25.000000)	1	446.80	747.68	92.00	0.00	(56.42)	0.00	2,172,777.50
SEVEN & I HOLDINGS CMN															
3382.T	0	JPY	2,440.000000	0.00	0.00		0.000000	ACT/365					(221,114.45)	0.00	(221,139.17)
JP3422950000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(24.73)	92.00	0.00	(24.73)	0.00	(221,139.17)
SG HOLDINGS CO., LTD. CMN															
9143.T	(2,300)	JPY	1,471.500000	0.00	(3,384,450.00)		0.475981	ACT/365					182,678.67	0.00	180,715.91
JP3162770006	0	1.000000	1,470.665270	0.00	(3,382,530.12)	(1,919.88)	(25.000000)	0	0.00	(42.88)	92.00	0.00	(42.88)	0.00	180,715.91
SHIMANO CORPORATION CMN															
7309.T	(300)	JPY	22,450.000000	(2,169,358.98)	(6,735,000.00)		0.477000	ACT/365					182,194.91	0.00	51,045.55
JP3358000002	(100)	1.000000	22,060.232658	(2,169,358.98)	(6,618,069.80)	(116,930.20)	(25.000000)	1	13.49	(5.16)	92.00	(14,214.00)	(18.65)	0.00	51,052.47
SHIMIZU CORP CMN															
1803.T	(24,400)	JPY	1,367.000000	(37,071,300.00)	(33,354,800.00)		0.477000	ACT/365					(299,259.83)	0.00	(2,328,701.73)
JP3358800005	(27,800)	1.000000	1,283.809003	(35,666,931.50)	(31,324,939.68)	(2,029,860.32)	(25.000000)	1	212.20	418.42	92.00	0.00	71.40	0.00	(2,328,701.73)
SHINKO ELEC IND CO LTD CMN															
6967.T	(13,800)	JPY	5,856.000000	(78,044,400.00)	(80,812,800.00)		0.477000	ACT/365					(46,514.26)	0.00	(634,875.37)
JP3375800004	(13,300)	1.000000	5,813.324527	(77,293,868.93)	(80,223,878.47)	(588,921.53)	(25.000000)	1	475.56	560.43	92.00	0.00	(14.36)	0.00	(634,875.37)
SHISEIDO CO., LTD. CMN															
4911.T	(37,700)	JPY	2,648.500000	(84,840,300.00)	(99,848,450.00)		0.477000	ACT/365					2,048,616.15	0.00	5,213,291.91
JP3351600006	(32,100)	1.000000	2,751.076252	(88,899,337.83)	(103,715,574.72)	3,867,124.72	(25.000000)	1	580.68	1,351.04	92.00	(703,800.00)	(70.88)	0.00	5,213,634.45
SMC CORPORATION CMN															
6273.T	(800)	JPY	59,930.000000	0.00	(47,944,000.00)		0.475981	ACT/365					0.00	0.00	545,847.96
JP3162600005	0	1.000000	60,612.309944	0.00	(48,489,847.96)	545,847.96	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	545,847.96
SOFTBANK GROUP CORP. CMN															
9984.T	0	JPY	9,399.000000	(4,840,500.00)	0.00		0.477000	ACT/365					861,169.63	0.00	861,259.64
JP3436100006	(500)	1.000000	0.000000	(5,344,652.58)	0.00	0.00	(25.000000)	1	36.69	90.01	92.00	0.00	90.01	0.00	861,259.64
SOJITZ CORPORATION CMN															
2768.T	(7,500)	JPY	3,176.000000	(23,947,500.00)	(23,820,000.00)		0.477000	ACT/365					0.00	0.00	(24,348.69)
JP3663900003	(7,500)	1.000000	3,172.720151	(23,795,401.13)	(23,795,401.13)	(24,598.87)	(25.000000)	1	146.95	250.18	92.00	0.00	0.00	0.00	(24,348.69)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(4,700)	JPY	6,419.000000	(29,243,400.00)	(30,169,300.00)		0.477000	ACT/365					(110,726.35)	0.00	(1,344,271.50)
JP3164630000	(4,700)	1.000000	6,156.527112	(28,935,677.42)	(28,935,677.42)	(1,233,622.58)	(25.000000)	1	177.85	77.42	92.00	0.00	(109.89)	0.00	(1,344,271.50)
SUBARU CORPORATION CMN															
7270.T	(5,600)	JPY	2,728.500000	(15,128,400.00)	(15,279,600.00)		0.477000	ACT/365					47,278.04	0.00	(227,874.45)
JP3814800003	(5,600)	1.000000	2,679.334760	(15,004,274.66)	(15,004,274.66)	(275,325.34)	(25.000000)	1	92.46	172.85	92.00	0.00	(4.16)	0.00	(227,874.45)
SUMCO CMN															
3436.T	(47,600)	JPY	1,176.500000	(29,427,200.00)	(56,001,400.00)		0.477000	ACT/365					253,143.79	0.00	535,006.21
JP3322930003	(24,200)	1.000000	1,182.416695	(28,529,538.77)	(56,283,034.68)	281,634.68	(25.000000)	1	171.28	227.75	92.00	0.00	(42.28)	0.00	535,006.21
SUMITOMO CHEMICAL COMPANY CMN															
4005.T	0	JPY	334.900000	(2,390,434.61)	0.00		0.477000	ACT/365					59,311.27	0.00	59,317.95
JP3401400001	(7,000)	1.000000	0.000000	(2,390,434.61)	0.00	0.00	(25.000000)	1	14.87	6.68	92.00	0.00	21.79	0.00	59,317.95
SUMITOMO CORPORATION CMN															
8053.T	(3,200)	JPY	3,312.000000	(10,624,000.00)	(10,598,400.00)		0.477000	ACT/365					106,150.41	0.00	346,707.22
JP3404600003	(3,200)	1.000000	3,387.137843	(10,908,270.29)	(10,838,841.10)	240,441.10	(25.000000)	1	69.79	115.71	92.00	0.00	32.23	0.00	346,707.22
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(66,300)	JPY	573.000000	(36,708,000.00)	(37,989,900.00)		0.477000	ACT/365					0.00	0.00	(628,768.40)
JP3495000006	(64,400)	1.000000	563.511515	(36,262,084.84)	(37,360,813.42)	(629,086.58)	(25.000000)	1	222.47	318.18	92.00	0.00	0.00	0.00	(628,768.40)
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
5802.T	0	JPY	2,765.500000	(15,139,450.00)	0.00		0.477000	ACT/365					1,269,118.03	0.00	1,269,334.44
JP3407400005	(5,300)	1.000000	0.000000	(15,880,417.71)	0.00	0.00	(25.000000)	1	103.84	216.40	92.00	0.00	317.48	0.00	1,269,334.44
SUMITOMO FORESTRY CO LTD CMN															
1911.T	(10,300)	JPY	5,384.000000	(50,673,000.00)	(55,455,200.00)		0.477000	ACT/365					(624,042.89)	0.00	(1,038,361.91)
JP3409800004	(9,500)	1.000000	5,343.695136	(50,691,842.55)	(55,040,059.90)	(415,140.10)	(25.000000)	1	315.39	821.08	92.00	0.00	(14.11)	0.00	(1,038,361.91)
SUMITOMO METAL MNG CMN															
5713.T	0	JPY	3,589.000000	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	3,899.000000	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	3,842.000000	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	0	0.00	(51.33)	92.00	0.00	(51.33)	0.00	157,841.74
SUMITOMO REALTY & DEV CO LTD CMN															
8830.T	(500)	JPY	5,479.000000	(1,028,433.15)	(2,739,500.00)		0.477000	ACT/365					0.00	0.00	(114,264.25)
JP3409000001	(200)	1.000000	5,250.458698	(1,028,433.15)	(2,625,229.35)	(114,270.65)	(25.000000)	1	6.40	6.40	92.00	0.00	0.00	0.00	(114,264.25)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUNTORY BEVERAGE & FOOD CMN															
2587.T	0	JPY	4,879.000000	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	0	0.00	(14.38)	92.00	0.00	(14.38)	0.00	26,876.52
SUNWELS CMN															
9229.T	0	JPY	646.000000	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	0	JPY	1,880.000000	(6,730,200.00)	0.00		0.477000	ACT/365					(5,925.83)	0.00	(5,875.61)
JP3397200001	(3,600)	1.000000	0.000000	(6,747,411.39)	0.00	0.00	(25.000000)	1	42.08	50.22	92.00	0.00	94.75	0.00	(5,875.61)
SYSMEX CORP CMN															
6869.T	0	JPY	3,048.000000	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	3,936.000000	(94,093,200.00)	(92,889,600.00)		0.477000	ACT/365					514,730.95	0.00	(7,721,250.96)
JP3449020001	(23,600)	1.000000	3,587.000000	(84,653,200.00)	(84,653,200.00)	(8,236,400.00)	(25.000000)	1	461.82	418.08	92.10	0.00	(64.81)	0.00	(7,721,250.96)
TAISEI CORPORATION CMN															
1801.T	0	JPY	6,513.000000	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	0	0.00	(57.05)	92.00	0.00	(57.05)	0.00	92,522.92
TAIYO YUDEN CMN															
6976.T	(14,900)	JPY	2,266.000000	(33,934,750.00)	(33,763,400.00)		0.477000	ACT/365					(18,784.66)	0.00	20,004.58
JP3452000007	(14,900)	1.000000	2,268.591789	(33,802,017.65)	(33,802,017.65)	38,617.65	(25.000000)	1	209.31	171.59	92.00	0.00	(47.37)	0.00	20,004.58
TAKASHIMAYA CO LTD CMN															
8233.T	(2,800)	JPY	1,304.000000	(3,518,200.00)	(3,651,200.00)		0.477000	ACT/365					113,828.78	0.00	(2,025.73)
JP3456000003	(2,800)	1.000000	1,262.616287	(3,535,325.60)	(3,535,325.60)	(115,874.40)	(25.000000)	1	22.10	19.89	92.00	0.00	(14.32)	0.00	(2,025.73)
TAZMO CO., LTD. CMN															
6266.T	0	JPY	2,069.000000	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	1,980.500000	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	(43,000)	JPY	1,329.500000	(33,546,150.00)	(57,168,500.00)		0.477000	ACT/365					107,156.95	0.00	57,326.85
JP3544000007	(25,100)	1.000000	1,328.335039	(33,320,803.64)	(57,118,406.70)	(50,093.30)	(25.000000)	1	205.68	263.21	92.00	0.00	(16.44)	0.00	57,326.85
TERUMO CORP CMN															
4543.T	(5,700)	JPY	3,056.000000	(14,784,338.96)	(17,419,200.00)		0.477000	ACT/365					574,957.90	0.00	650,857.96
JP3546800008	(4,800)	1.000000	3,069.304868	(14,784,338.96)	(17,495,037.75)	75,837.75	(25.000000)	1	91.95	62.32	92.00	0.00	16.56	0.00	650,857.96

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
THK CMN															
6481.T	0	JPY	3,800.000000	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	(16,714.71)
TOHO GAS CO., LTD. CMN															
9533.T	(4,800)	JPY	3,814.000000	(17,802,000.00)	(18,307,200.00)		0.477000	ACT/365					0.00	0.00	698,361.69
JP3600200004	(4,600)	1.000000	3,959.443828	(18,236,380.36)	(19,005,330.37)	698,130.37	(25.000000)	1	116.39	231.32	92.00	0.00	0.00	0.00	698,361.69
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(25,100)	JPY	1,126.000000	(26,852,100.00)	(28,262,600.00)		0.477000	ACT/365					260,685.69	0.00	1,012,215.41
JP3605400005	(23,700)	1.000000	1,155.928459	(27,452,755.79)	(29,013,804.31)	751,204.31	(25.000000)	1	174.85	325.41	92.00	0.00	(13.86)	0.00	1,012,215.41
TOKYO ELECTRON LTD CMN															
8035.T	0	JPY	24,895.000000	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	0	JPY	4,052.000000	(9,830,400.00)	0.00		0.477000	ACT/365					278,919.30	0.00	279,054.42
JP3573000001	(2,400)	1.000000	0.000000	(9,990,950.55)	0.00	0.00	(25.000000)	1	63.24	135.12	92.00	0.00	198.98	0.00	279,054.42
TOKYO KEIKI INC. CMN															
7721.T	(1,800)	JPY	3,145.000000	(5,072,000.00)	(5,661,000.00)		0.477000	ACT/365					23,980.50	0.00	131,689.08
JP3624000000	(1,600)	1.000000	3,205.008079	(5,145,055.10)	(5,769,014.54)	108,014.54	(53.125000)	1	(6.58)	(305.96)	92.00	0.00	(22.38)	0.00	131,699.21
TOKYO SEIMITSU CMN															
7729.T	0	JPY	7,304.000000	(774,549.65)	0.00		0.477000	ACT/365					37,701.76	0.00	37,706.58
JP3580200008	(100)	1.000000	0.000000	(774,549.65)	0.00	0.00	(25.000000)	1	4.82	4.82	92.00	0.00	9.97	0.00	37,706.58
TOPCON CMN															
7732.T	(2,100)	JPY	2,980.000000	(6,773,500.00)	(6,258,000.00)		0.477000	ACT/365					21,703.29	0.00	(275,432.73)
JP3630400004	(2,300)	1.000000	2,838.500000	(6,528,550.00)	(5,960,850.00)	(297,150.00)	(25.000000)	1	38.92	13.99	92.00	0.00	(32.27)	0.00	(275,432.73)
TOPPAN PRINTING CO LTD CMN															
7911.T	0	JPY	4,364.000000	(5,319,600.00)	0.00		0.477000	ACT/365					(45,434.13)	0.00	(45,435.04)
JP3629000005	(1,200)	1.000000	0.000000	(5,347,452.39)	0.00	0.00	(25.000000)	1	33.45	(0.91)	92.00	0.00	32.96	0.00	(45,435.04)
TOWA CORP CMN															
6315.T	(5,000)	JPY	1,945.000000	(9,930,000.00)	(9,725,000.00)		0.477000	ACT/365					(92,583.25)	0.00	(1,135,678.84)
JP3555700008	(5,000)	1.000000	1,736.425220	(8,682,126.10)	(8,682,126.10)	(1,042,873.90)	(25.000000)	1	45.45	(221.69)	92.00	0.00	(26.32)	0.00	(1,135,678.84)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(36,400)	JPY	2,361.000000	(86,486,400.00)	(85,940,400.00)		0.477000	ACT/365					29,407.80	0.00	689,573.64
JP3613400005	(36,400)	1.000000	2,379.108269	(86,599,540.98)	(86,599,540.98)	659,140.98	(25.000000)	1	539.35	1,024.85	92.00	0.00	(6.56)	0.00	689,573.64
TOYOTA INDUSTRIES CMN															
6201.T	(4,800)	JPY	13,120.000000	(23,877,000.00)	(62,976,000.00)		0.477000	ACT/365					6,800,159.26	0.00	6,938,929.43
JP3634600005	(1,800)	1.000000	13,149.065127	(23,745,456.45)	(63,115,512.61)	139,512.61	(25.000000)	1	146.78	(742.44)	92.00	0.00	(824.16)	0.00	6,938,929.43

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(18,600)	JPY	1,885.000000	(37,006,200.00)	(35,061,000.00)		0.477000	ACT/365					(75,459.78)	0.00	(977,611.78)
JP3802680003	(19,800)	1.000000	1,843.355788	(36,486,017.66)	(34,286,417.66)	(774,582.34)	(612.752500)	1	(5,735.69)	(127,569.66)	92.00	0.00	(9,513.67)	0.00	(977,611.78)
TSURUHA HOLDINGS CMN															
3391.T	(2,400)	JPY	9,462.000000	(13,101,200.00)	(22,708,800.00)		0.477000	ACT/365					0.00	0.00	(833,334.38)
JP3536150000	(1,400)	1.000000	9,114.740837	(12,388,994.66)	(21,875,378.01)	(833,421.99)	(25.000000)	1	72.17	87.61	92.00	0.00	0.00	0.00	(833,334.38)
UBE INDUSTRIES LTD CMN															
4208.T	(6,700)	JPY	2,329.500000	(15,765,100.00)	(15,607,650.00)		0.477000	ACT/365					0.00	0.00	185,578.94
JP3158800007	(6,700)	1.000000	2,357.171453	(15,793,048.74)	(15,793,048.74)	185,398.74	(25.000000)	1	98.41	180.21	92.00	0.00	0.00	0.00	185,578.94
ULVAC, INC. CMN															
6728.T	(2,200)	JPY	6,007.000000	(12,763,800.00)	(13,215,400.00)		0.477000	ACT/365					0.00	0.00	409,887.13
JP3126190002	(2,100)	1.000000	6,193.270398	(13,043,832.67)	(13,625,194.88)	409,794.88	(25.000000)	1	83.04	92.25	92.00	0.00	0.00	0.00	409,887.13
UNICHARM CMN															
8113.T	(32,100)	JPY	1,240.000000	(39,547,200.00)	(39,804,000.00)		0.477000	ACT/365					450,995.18	0.00	1,013,664.80
JP3951600000	(32,100)	1.000000	1,263.816696	(40,568,515.96)	(40,568,515.96)	764,515.96	(25.000000)	1	259.30	553.67	92.00	(202,400.00)	2.52	0.00	1,013,726.24
WELCIA HOLDINGS CMN															
3141.T	(2,200)	JPY	2,250.000000	(10,066,500.00)	(4,950,000.00)		0.477000	ACT/365					(422,585.13)	0.00	(639,616.17)
JP3274280001	(4,500)	1.000000	2,151.324441	(9,473,864.25)	(4,732,913.77)	(217,086.23)	(25.000000)	1	54.86	55.19	92.00	0.00	24.95	0.00	(639,616.17)
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,592.000000	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	1,096.000000	(58,698,300.00)	(59,512,800.00)		0.477000	ACT/365					28,272.47	0.00	1,665,024.32
JP3942600002	(54,300)	1.000000	1,126.127298	(61,148,712.27)	(61,148,712.27)	1,635,912.27	(25.000000)	1	397.08	839.58	92.00	0.00	(1.74)	0.00	1,665,024.32
YAMAHA MOTOR CO LTD CMN															
7272.T	(3,300)	JPY	1,313.000000	0.00	(4,332,900.00)		0.475981	ACT/365					2,623.63	0.00	30,665.15
JP3942800008	0	1.000000	1,321.497430	0.00	(4,360,941.52)	28,041.52	(25.000000)	0	0.00	0.00	92.00	0.00	2.45	0.00	30,665.15
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(43,900)	JPY	4,622.000000	(197,813,200.00)	(202,905,800.00)		0.477000	ACT/365					(521,489.25)	0.00	(13,744,639.65)
JP3932000007	(43,600)	1.000000	4,320.761839	(188,078,843.61)	(189,681,444.74)	(13,224,355.26)	(25.000000)	1	1,103.02	1,204.86	92.00	0.00	(427.21)	0.00	(13,744,639.65)
YOKOHAMA RUBBER CMN															
5101.T	(300)	JPY	3,433.000000	(1,008,534.44)	(1,029,900.00)		0.477000	ACT/365					0.00	0.00	(21,359.29)
JP3955800002	(300)	1.000000	3,361.781470	(1,008,534.44)	(1,008,534.44)	(21,365.56)	(25.000000)	1	6.27	6.27	92.00	0.00	0.00	0.00	(21,359.29)

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066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ZENSHO HOLDINGS CO., LTD. CMN															
7550.T	0	JPY	8,605.000000	(867,943.58)	0.00		0.477000	ACT/365					16,877.93	0.00	16,881.72
JP3429300001	(100)	1.000000	0.000000	(867,943.58)	0.00	0.00	(25.000000)	1	5.40	3.79	-	0.00	3.79	0.00	16,881.72
TOTAL Short				(5,629,788,678.93)	(6,068,456,600.00)								91,914,088.32	(12,880.00)	(31,385,047.74)
				(5,579,898,439.06)	(5,953,739,896.40)	(114,716,703.60)			(5,501.88)	(890,354.47)		(7,692,077.99)	(170,084.98)	0.00	(31,381,806.46)
TOTAL JPY				(659,168,891.38)	(887,943,620.00)								138,508,747.88	(12,880.00)	77,275,892.30
				(627,867,971.96)	(831,200,320.58)	(56,743,299.42)			(104,262.79)	(2,266,058.18)		(2,223,497.99)	(568,899.21)	0.00	77,276,472.00
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(180,958)	NZD	11.030000	(1,991,598.28)	(1,995,966.74)		4.250000	ACT/365					3,848.69	0.00	256,171.75
NZIFTE0003S3	(171,394)	1.000000	12.395594	(2,136,751.79)	(2,243,081.88)	247,115.14	(35.000000)	1	229.70	5,207.92	100.00	0.00	100.41	0.00	256,171.75
SPARK NEW ZEALAND LIMITED CMN															
SPK.NZ	(12,619)	NZD	2.940000	(14,886.39)	(37,099.86)		4.250000	ACT/365					117.61	0.00	38.02
NZTELE0001S4	(5,151)	1.000000	2.933354	(15,129.15)	(37,015.99)	(83.87)	(35.000000)	1	1.62	4.28	100.00	0.00	1.48	0.00	38.02
TOTAL Short				(2,006,484.67)	(2,033,066.60)								3,966.30	0.00	256,209.77
				(2,151,880.93)	(2,280,097.88)	247,031.28			231.32	5,212.19		0.00	101.89	0.00	256,209.77
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,500	SGD	6.720000	480,105.00	473,760.00		2.978600	ACT/365					0.00	0.00	(9,529.81)
SG1U68934629	70,500	1.000000	6.840085	482,225.98	482,225.98	(8,465.98)	20.000000	2	(41.98)	(1,063.83)	100.00	0.00	0.00	0.00	(9,529.81)
OCBC LTD CMN															
OCBC.SI	0	SGD	17.040000	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	1,318,560.00	1,311,056.00		2.978600	ACT/365					(1,045.06)	0.00	(58,806.44)
SG1J26887955	107,200	1.000000	12.740000	1,365,728.00	1,365,728.00	(54,672.00)	20.000000	2	(118.68)	(3,089.38)	100.00	0.00	(75.12)	0.00	(58,806.44)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.260000	168,960.00	172,128.00		2.978600	ACT/365					0.00	0.00	9,144.10
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	9,504.00	20.000000	2	(14.20)	(359.90)	100.00	0.00	0.00	0.00	9,144.10
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	0	SGD	36.870000	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	3.040000	0.00	0.00		0.000000	ACT/365					(1,863.74)	0.00	(1,994.54)
SG1T56930848	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(130.79)	100.00	0.00	(130.79)	0.00	(1,994.54)
TOTAL Long				1,967,625.00	1,956,944.00								36,975.29	0.00	(22,219.66)
				2,010,577.98	2,010,577.98	(53,633.98)			(174.86)	(5,560.97)		0.00	(1,122.98)	0.00	(22,219.66)
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(147,900)	SGD	0.730000	(110,334.50)	(107,967.00)		2.978600	ACT/365					6.81	0.00	3,876.60
SGXE21576413	(148,100)	1.000000	0.755345	(111,869.38)	(111,715.50)	3,748.50	(20.000000)	2	8.52	121.29	100.00	0.00	0.29	0.00	3,876.60
SATS LTD CMN															
SATS.SI	(183,000)	SGD	3.400000	(553,496.00)	(622,200.00)		2.978600	ACT/365					0.00	0.00	40,046.89
SG1I52882764	(160,900)	1.000000	3.612776	(585,547.97)	(661,138.05)	38,938.05	(20.000000)	2	44.75	1,108.84	100.00	0.00	0.00	0.00	40,046.89
SEATRIUM LIMITED CMN															
SEAT.SI	(276,100)	SGD	2.210000	(583,306.00)	(610,181.00)		2.978600	ACT/365					0.00	0.00	(20,567.21)
SGXE34184239	(258,100)	1.000000	2.133448	(549,202.04)	(589,045.10)	(21,135.90)	(113.705900)	2	26.65	568.69	100.00	0.00	0.00	0.00	(20,567.21)
TOTAL Short				(1,247,136.50)	(1,340,348.00)								6.81	0.00	23,356.28
				(1,246,619.39)	(1,361,898.65)	21,550.65			79.92	1,798.82		0.00	0.29	0.00	23,356.28
TOTAL SGD				720,488.50	616,596.00								36,982.10	0.00	1,136.62
				763,958.59	648,679.33	(32,083.33)			(94.93)	(3,762.16)		0.00	(1,122.70)	0.00	1,136.62
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	0	CNY	2.045891	0.00	0.00		0.000000	ACT/360					135.04	0.00	94.64
CNE1000010N2	0	7.259775	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	0	INR	70.578213	139,021.88	0.00		4.330000	ACT/360					(934.07)	0.00	(1,076.88)
INE117A01022	2,005	86.582668	0.000000	142,026.67	0.00	0.00	75.000000	1	(19.98)	(142.81)	78.16	0.00	(142.81)	0.00	(1,076.88)
ADAMA LTD CMN CLASS A SERIES NORTHBOUND															
000553.ZK	9,800	CNY	0.777356	7,718.23	7,618.09		4.330000	ACT/360					(104.88)	0.00	(103.25)
CNE0000004V0	9,800	7.259775	0.776873	7,718.23	7,613.36	4.74	50.000000	1	(1.04)	(3.11)	90.00	0.00	0.00	0.00	(94.38)
ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR CMN															
ADVANC_n.BK	1,400	THB	8.455719	11,952.77	11,838.01		4.330000	ACT/360					0.00	0.00	(116.34)
TH0268010R11	1,400	33.705000	8.537695	11,952.77	11,952.77	(114.77)	40.000000	1	(1.57)	(1.57)	90.00	0.00	0.00	0.00	(116.34)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	346,400	CNY	2.699421	884,740.90	935,079.44		4.330000	ACT/360					(99,441.76)	0.00	(101,708.81)
CNE0000000RM5	322,300	7.259775	2.697742	968,176.98	934,497.83	581.61	50.000000	1	(128.74)	(2,848.66)	90.00	0.00	0.00	0.00	(100,620.39)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	76,500	CNY	1.029137	70,817.44	78,728.99		4.330000	ACT/360					(3,833.17)	0.00	(4,034.84)
CNE000001NN0	67,800	7.259775	1.028497	73,237.76	78,680.02	48.96	50.000000	1	(9.79)	(250.63)	90.00	0.00	(15.59)	0.00	(3,943.20)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	12,700	CNY	1.176353	20,892.97	14,939.69		4.330000	ACT/360					(1,606.04)	0.00	(1,696.45)
CNE000001FB1	18,100	7.259775	1.175621	21,661.58	14,930.39	9.30	50.000000	1	(2.90)	(99.71)	90.00	0.00	(62.71)	0.00	(1,679.06)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.864523	42,975.67	42,108.49		4.330000	ACT/360					(3,687.72)	0.00	(3,808.17)
CNE1000034D3	14,700	7.259775	2.862741	45,770.01	42,082.29	26.20	50.000000	1	(6.10)	(146.65)	90.00	0.00	0.00	0.00	(3,759.16)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.520316	0.00	0.00		0.000000	ACT/360					33.60	0.00	33.60
CNE000000X61	0	7.259775	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	0.796618	98,341.27	100,134.90		4.330000	ACT/360					7,033.84	0.00	6,796.55
CNE100000B57	125,700	7.259775	0.796123	93,038.82	100,072.66	62.24	50.000000	1	(12.56)	(299.53)	90.00	0.00	0.00	0.00	6,913.11
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	0	CNY	1.935823	0.00	0.00		0.000000	ACT/360					215.75	0.00	202.09
CNE000000XP6	0	7.259775	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	14.930743	98,216.40	276,502.42		4.330000	ACT/360					18,688.83	0.00	18,512.03
CNE1000047B9	6,619	7.259775	14.921453	89,318.19	276,330.39	172.03	50.000000	1	(12.11)	(348.84)	90.00	0.00	(88.73)	0.00	18,833.87
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	29,400	CNY	1.148836	31,475.14	33,775.78		4.330000	ACT/360					(540.53)	0.00	(587.83)
CNE000000784	29,400	7.259775	1.148121	34,262.99	33,754.76	21.03	50.000000	1	(4.56)	(68.32)	90.00	0.00	(0.07)	0.00	(548.51)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	4.811645	79,311.82	76,986.33		4.330000	ACT/360					(14,831.02)	0.00	(15,281.75)
TW0003019006	16,000	32.837000	4.820012	91,951.22	77,120.19	(133.87)	30.000000	1	(11.72)	(316.86)	90.00	0.00	0.00	0.00	(15,281.75)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	4,800	CNY	5.570823	40,485.06	26,739.95		4.330000	ACT/360					6,125.24	0.00	5,970.05
CNE100003GF5	7,400	7.259775	5.567358	36,865.09	26,723.32	16.63	50.000000	1	(5.00)	(171.83)	90.00	0.00	(108.63)	0.00	6,001.17
AXIS BANK LTD CMN															
AXBK.NS	0	INR	11.357931	149,108.50	0.00		4.330000	ACT/360					2,746.47	0.00	2,627.18
INE238A01034	13,113	86.582668	0.000000	145,104.97	0.00	0.00	75.000000	1	(20.56)	(119.29)	78.16	0.00	(119.29)	0.00	2,627.18
BANK OF BARODA CMN															
BOB.NS	0	INR	2.570838	0.00	0.00		0.000000	ACT/360					(10,178.49)	0.00	(10,405.91)
INE028A01039	0	86.582668	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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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	0	CNY	2.325189	0.00	0.00		0.000000	ACT/360					338.76	0.00	338.76
CNE100001Z90	0	7.259775	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	0.968600	0.00	0.00		0.000000	ACT/360					64.58	0.00	64.58
CNE100002GG5	0	7.259775	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	12.341390	657,526.28	670,137.46		4.330000	ACT/360					(27,030.71)	0.00	(28,475.00)
CNE000001QQ6	50,300	7.259775	12.333711	646,106.32	669,720.51	416.95	50.000000	1	(86.84)	(1,861.24)	90.00	0.00	0.00	0.00	(27,694.97)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	17.335731	0.00	0.00		0.000000	ACT/360					76.17	0.00	70.05
CNE100003RC9	0	7.259775	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	0.670040	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.259775	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	43.201743	372,503.49	3,931.36		4.330000	ACT/360					60,758.86	0.00	58,688.98
CNE100003PM2	9,791	7.259775	43.174865	355,047.21	3,928.91	2.45	50.000000	1	(47.88)	(2,072.32)	90.00	0.00	(2,442.39)	0.00	58,693.56
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	0	CNY	1.070413	0.00	0.00		0.000000	ACT/360					101.47	0.00	101.47
CNE100000GX4	0	7.259775	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	4.303664	205,800.07	213,461.74		4.330000	ACT/360					10,739.67	0.00	10,190.56
CNE000000QS4	49,600	7.259775	4.300987	205,303.53	213,328.96	132.78	50.000000	1	(27.55)	(681.89)	90.00	0.00	(19.79)	0.00	10,439.03
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002271.ZK	29,600	CNY	1.686794	49,524.62	49,929.11		4.330000	ACT/360					(157.85)	0.00	(167.07)
CNE100000CS3	29,600	7.259775	1.685745	50,055.90	49,898.05	31.06	50.000000	1	(6.71)	(40.27)	90.00	0.00	0.00	0.00	(108.95)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	185,500	CNY	2.244014	409,762.04	416,264.62		4.330000	ACT/360					(8,876.95)	0.00	(9,872.64)
CNE100000YL2	185,200	7.259775	2.242618	424,209.42	416,005.64	258.98	50.000000	1	(56.71)	(1,254.67)	90.00	0.00	0.00	0.00	(9,388.11)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	155,700	CNY	1.906930	334,851.93	296,909.07		4.330000	ACT/360					(13,953.10)	0.00	(15,032.53)
CNE100001S16	157,600	7.259775	1.905744	314,007.60	296,724.34	184.73	50.000000	1	(42.42)	(1,264.16)	90.00	0.00	(272.95)	0.00	(14,686.94)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	2.958081	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688621.SH	3,000	CNY	4.797595	8,484.93	14,392.78		4.330000	ACT/360					112.02	0.00	117.56
CNE100005139	1,800	7.259775	4.794610	8,484.93	14,383.83	8.95	50.000000	1	(1.14)	(3.42)	90.00	0.00	0.00	0.00	134.32
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	0	CNY	0.653530	12,924.68	0.00		4.330000	ACT/360					(943.28)	0.00	(992.93)
CNE000000Y52	19,700	7.259775	0.000000	13,720.34	0.00	0.00	50.000000	1	(1.83)	(49.65)	90.00	0.00	(62.18)	0.00	(992.93)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	30,900	CNY	1.452899	40,795.81	44,894.59		4.330000	ACT/360					687.98	0.00	630.06
CNE000001261	28,200	7.259775	1.451995	40,231.74	44,866.65	27.95	50.000000	1	(5.41)	(85.87)	90.00	0.00	0.00	0.00	682.31
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.086068	0.00	0.00		0.000000	ACT/360					3,270.89	0.00	3,197.66
INE263A01024	0	86.582668	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	2.308314	0.00	0.00		0.000000	ACT/360					1,486.15	0.00	1,478.20
INE257A01026	0	86.582668	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	2.968261	0.00	0.00		0.000000	ACT/360					(444.18)	0.00	(544.43)
INE029A01011	0	86.582668	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	1.121319	8,528.84	8,634.16		4.330000	ACT/360					(351.24)	0.00	(374.65)
CNE000001C99	7,700	7.259775	1.120621	8,980.02	8,628.78	5.38	50.000000	1	(1.20)	(28.79)	90.00	0.00	0.00	0.00	(364.60)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.677252	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.259775	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	1.836762	0.00	0.00		0.000000	ACT/360					(33,346.32)	0.00	(33,840.85)
CNE0000012Q3	0	7.259775	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	1.547833	70,008.44	69,497.71		4.330000	ACT/360					(4,431.54)	0.00	(4,625.14)
CNE100000Y84	44,900	7.259775	1.546870	73,886.00	69,454.46	43.25	50.000000	1	(9.86)	(236.85)	90.00	0.00	0.00	0.00	(4,544.25)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	37.767129	0.00	0.00		0.000000	ACT/360					18,093.87	0.00	16,933.86
CNE100001526	0	7.259775	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	0.910814	15,242.63	15,119.51		4.330000	ACT/360					(884.69)	0.00	(925.61)
CNE100005295	16,600	7.259775	0.910247	15,994.79	15,110.10	9.41	50.000000	1	(2.14)	(50.33)	90.00	0.00	0.00	0.00	(908.01)

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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.)															
CANARA BANK CMN															
CNBK.NS	0	INR	1.061760	0.00	0.00		0.000000	ACT/360					1,333.85	0.00	1,325.16
INE476A01022	0	86.582668	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	0.930076	479,736.67	526,980.92		4.330000	ACT/360					2,883.11	0.00	1,821.79
CNE100000M39	525,600	7.259775	0.929497	485,638.71	526,653.00	327.91	50.000000	1	(65.07)	(1,389.24)	90.00	0.00	0.00	0.00	2,435.18
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.034291	633,484.87	648,938.70		4.330000	ACT/360					(14,191.99)	0.00	(17,622.64)
TW0002882008	319,000	32.837000	2.037828	664,259.12	650,067.13	(1,128.43)	30.000000	1	(85.17)	(2,302.22)	90.00	0.00	0.00	0.00	(17,622.64)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.414131	119,411.27	120,098.09		4.330000	ACT/360					(3,728.26)	0.00	(4,036.93)
CNE100001T15	290,000	7.259775	0.413874	123,751.72	120,023.46	74.63	50.000000	1	(16.54)	(383.30)	90.00	0.00	0.00	0.00	(3,897.13)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.547589	213,862.95	212,245.49		4.330000	ACT/360					(16,543.84)	0.00	(17,142.82)
CNE100002FF9	387,600	7.259775	0.547248	228,657.17	212,113.32	132.16	50.000000	1	(30.47)	(731.13)	90.00	0.00	0.00	0.00	(16,895.77)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	258,500	CNY	0.507689	157,283.57	131,237.68		4.330000	ACT/360					(5,559.34)	0.00	(5,950.34)
CNE100003N43	319,200	7.259775	0.507373	167,447.57	131,155.92	81.76	50.000000	1	(22.32)	(472.76)	90.00	0.00	(137.96)	0.00	(5,797.58)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.751948	123,585.36	122,313.49		4.330000	ACT/360					(7,711.20)	1,199.20	(6,848.59)
CNE1000010Q5	32,600	7.259775	3.749613	129,948.59	122,237.38	76.11	50.000000	1	(17.35)	(412.69)	90.00	1,199.20	0.00	0.00	(6,707.51)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	3,000	CNY	4.885649	17,358.27	14,656.95		4.330000	ACT/360					(4,953.87)	0.00	(5,064.64)
CNE100001T56	3,600	7.259775	4.882610	17,963.79	14,647.83	9.12	50.000000	1	(2.40)	(119.88)	90.00	0.00	(82.10)	0.00	(5,047.58)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.875042	7,370.69	7,262.85		4.330000	ACT/360					(471.88)	0.00	(492.10)
CNE000000SH3	8,300	7.259775	0.874497	7,730.20	7,258.33	4.52	50.000000	1	(1.03)	(24.74)	90.00	0.00	0.00	0.00	(483.65)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.275659	91,407.19	89,888.52		4.330000	ACT/360					2,914.24	0.00	2,693.04
CNE100001JY4	39,500	7.259775	2.274243	86,918.36	89,832.60	55.92	50.000000	1	(11.72)	(277.12)	90.00	0.00	0.00	0.00	2,797.67
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	0	CNY	2.208242	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.259775	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	1.300180	294,225.03	301,251.67		4.330000	ACT/360					(13,128.82)	0.00	(13,908.69)
CNE100003Y73	232,500	7.259775	1.299371	315,073.38	301,064.26	187.41	50.000000	1	(41.98)	(967.28)	90.00	0.00	(9.07)	0.00	(13,558.03)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	75,200	CNY	0.712691	27,747.30	53,594.38		4.330000	ACT/360					(688.72)	0.00	(709.89)
CNE100001P27	38,000	7.259775	0.712248	27,079.25	53,561.05	33.33	50.000000	1	(3.64)	(54.50)	90.00	0.00	(3.69)	0.00	(647.51)
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.791790	228,918.36	231,202.61		4.330000	ACT/360					3,257.26	0.00	2,061.99
TW0002610003	292,000	32.837000	0.793167	228,347.50	231,604.76	(402.16)	30.000000	1	(29.37)	(793.12)	90.00	0.00	0.00	0.00	2,061.99
CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND															
601939.SH	19,300	CNY	1.174977	21,642.38	22,677.06		4.330000	ACT/360					613.12	0.00	600.64
CNE100000742	19,300	7.259775	1.174246	22,049.82	22,662.95	14.11	50.000000	1	(2.95)	(26.60)	90.00	0.00	0.00	0.00	627.03
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.979606	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.259775	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	1.064909	8,863.06	8,838.75		4.330000	ACT/360					(461.14)	0.00	(485.40)
CNE100003GD0	8,300	7.259775	1.064247	9,294.39	8,833.25	5.50	50.000000	1	(1.24)	(29.76)	90.00	0.00	0.00	0.00	(475.11)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.289906	356,689.41	353,917.21		4.330000	ACT/360					(23,952.80)	0.00	(24,930.55)
CNE1000048J0	82,500	7.259775	4.287237	377,649.85	353,697.05	220.16	50.000000	1	(50.38)	(1,197.91)	90.00	0.00	0.00	0.00	(24,518.60)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	0	CNY	5.585958	159,593.04	0.00		4.330000	ACT/360					2,411.86	0.00	1,586.07
CNE000001Q93	29,700	7.259775	0.000000	157,623.78	0.00	0.00	50.000000	1	(21.18)	(825.79)	90.00	0.00	(962.98)	0.00	1,586.07
CHINA MERCHANTS BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600036.SH	82,800	CNY	5.592837	0.00	463,086.91		4.326022	ACT/360					3,425.93	0.00	3,714.00
CNE000001B33	0	7.259775	5.589358	0.00	462,798.84	288.07	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,253.03
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	304,500	CNY	2.488916	754,797.95	757,874.83		4.330000	ACT/360					(34,404.67)	0.00	(36,426.69)
CNE100000HK9	304,500	7.259775	2.487367	791,807.92	757,403.25	471.58	50.000000	1	(105.72)	(2,493.60)	90.00	0.00	0.00	0.00	(35,544.54)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	61,300	CNY	4.450880	386,092.18	272,838.96		4.330000	ACT/360					(21,861.96)	0.00	(23,067.21)
CNE1000008M8	89,900	7.259775	4.448111	415,892.46	272,669.20	169.75	50.000000	1	(55.39)	(1,375.00)	90.00	0.00	(668.07)	0.00	(22,749.63)
CHINA PETROLEUM & CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND															
600028.SH	268,300	CNY	0.836518	842,136.66	224,437.73		4.330000	ACT/360					(15,472.88)	0.00	(16,821.47)
CNE0000018G1	1,022,600	7.259775	0.835997	868,270.90	224,298.00	139.74	50.000000	1	(116.13)	(1,488.33)	90.00	0.00	(1,825.14)	0.00	(16,560.23)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	939,562	CNY	0.799370	723,389.32	751,057.52		4.330000	ACT/360					(29,261.66)	0.00	(31,037.55)
CNE100003MP2	926,262	7.259775	0.798873	769,192.80	750,590.71	466.80	50.000000	1	(102.56)	(2,242.68)	90.00	0.00	0.00	0.00	(30,163.33)

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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	0.851652	626,556.54	688,731.13		4.330000	ACT/360					(24,546.49)	0.00	(26,124.17)
CNE000001FG0	726,900	7.259775	0.851122	642,243.28	688,302.36	428.77	50.000000	1	(85.95)	(2,006.45)	90.00	0.00	0.00	0.00	(25,322.50)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	257,800	CNY	3.434126	867,510.30	885,317.64		4.330000	ACT/360					28,633.40	0.00	26,487.46
CNE000000YH1	258,400	7.259775	3.431989	858,216.18	884,766.76	550.87	50.000000	1	(115.27)	(2,696.80)	90.00	0.00	(53.88)	0.00	27,517.96
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	1.001620	48,625.08	48,278.09		4.330000	ACT/360					(1,711.39)	154.88	(1,686.51)
CNE100000KW8	48,200	7.259775	1.000997	49,959.44	48,248.06	30.03	50.000000	1	(6.68)	(160.03)	90.00	154.88	0.00	0.00	(1,630.49)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	89,000	CNY	3.976211	0.00	353,882.81		0.000000	ACT/360					(21,385.24)	0.00	(21,972.33)
CNE000001G87	0	7.259775	3.973738	0.00	353,662.68	220.13	50.000000	0	0.00	(807.23)	90.00	0.00	(807.23)	0.00	(21,560.42)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.363957	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.259775	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	4.207354	0.00	0.00		0.000000	ACT/360					(12.51)	0.00	(12.51)
CNE1000042K1	0	7.259775	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	2.955329	17,637.44	17,436.44		4.330000	ACT/360					51.56	218.75	224.38
CNE100001VY9	5,900	7.259775	2.953491	17,363.13	17,425.60	10.85	50.000000	1	(2.33)	(56.77)	90.00	218.75	(0.83)	0.00	244.44
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	711,033	CNY	1.294676	915,082.67	920,557.67		4.330000	ACT/360					(82,362.06)	0.00	(84,734.07)
CNE000001GT1	711,533	7.259775	1.293871	1,001,779.72	919,984.98	572.69	50.000000	1	(133.20)	(2,944.70)	90.00	0.00	(35.96)	0.00	(83,662.55)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	286,000	CNY	1.835386	524,050.38	524,920.44		4.330000	ACT/360					(22,567.17)	0.00	(23,903.64)
CNE100000WX1	286,000	7.259775	1.834244	547,160.96	524,593.78	326.66	50.000000	1	(73.09)	(1,663.12)	90.00	0.00	0.00	0.00	(23,292.64)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	0	CNY	0.831014	0.00	0.00		0.000000	ACT/360					(355.87)	0.00	(393.12)
CNE100003NZ9	0	7.259775	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	1.922065	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.259775	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	3.314427	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHROMA ATE INC. CMN															
2360.TW	8,000	TWD	11.557085	91,025.56	92,456.68		4.330000	ACT/360					(7,138.65)	0.00	(7,644.14)
TW0002360005	8,000	32.837000	11.577181	99,756.10	92,617.45	(160.77)	30.000000	1	(12.76)	(344.73)	90.00	0.00	0.00	0.00	(7,644.14)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.269911	395,292.16	406,371.55		4.330000	ACT/360					10,550.42	0.00	9,529.23
CNE100004M35	320,000	7.259775	1.269121	395,482.56	406,118.72	252.83	50.000000	1	(53.06)	(1,274.02)	90.00	0.00	(2.27)	0.00	10,002.24
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	0	CNY	3.191976	0.00	0.00		0.000000	ACT/360					486.01	0.00	472.97
CNE0000013Q1	0	7.259775	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	3.705169	678,717.83	672,858.62		4.330000	ACT/360					(20,841.21)	0.00	(22,748.33)
CNE000001DB6	181,600	7.259775	3.702863	684,953.19	672,439.92	418.70	50.000000	1	(91.81)	(2,325.82)	90.00	0.00	(266.71)	0.00	(21,965.13)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.898431	430,589.70	432,953.97		4.330000	ACT/360					(16,524.56)	3,541.74	(14,123.85)
CNE000000MS3	481,900	7.259775	0.897872	449,209.08	432,684.52	269.46	50.000000	1	(60.01)	(1,410.48)	90.00	3,541.74	0.00	0.00	(13,623.72)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	12,086	INR	45.562236	518,597.56	550,665.19		4.330000	ACT/360					0.00	0.00	(65,090.83)
INE596I01012	12,060	86.582668	50.841693	613,326.98	614,472.71	(63,807.52)	75.000000	1	(84.57)	(1,283.31)	78.16	0.00	0.00	0.00	(65,090.83)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	22	CNY	35.359388	779.06	777.91		4.330000	ACT/360					22,501.62	3.36	21,821.06
CNE100003662	22	7.259775	35.337390	797.57	777.42	0.48	50.000000	1	(0.11)	(684.41)	90.00	3.36	(683.66)	0.00	21,821.96
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601919.SH	0	CNY	1.963340	174,907.88	0.00		4.330000	ACT/360					3,356.84	0.00	3,004.53
CNE100000601	90,700	7.259775	0.000000	174,933.71	0.00	0.00	50.000000	1	(23.47)	(352.31)	90.00	0.00	(516.53)	0.00	3,004.53
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,897,800	CNY	1.023634	1,903,908.40	1,942,651.95		4.330000	ACT/360					(186,930.77)	0.00	(192,164.56)
CNE100000CP9	1,895,000	7.259775	1.022997	2,120,113.70	1,941,443.71	1,208.25	50.000000	1	(281.45)	(6,442.03)	90.00	0.00	(177.01)	0.00	(189,903.34)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.274527	15,228.63	15,062.82		4.330000	ACT/360					(353.29)	0.00	(389.82)
CNE1000031T5	4,600	7.259775	3.272490	15,406.74	15,053.45	9.37	50.000000	1	(2.06)	(45.90)	90.00	0.00	0.00	0.00	(372.28)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.393738	93,998.80	90,732.33		4.330000	ACT/360					174.01	0.00	(60.87)
CNE100004074	65,100	7.259775	1.392871	90,501.89	90,675.90	56.43	50.000000	1	(12.19)	(291.31)	90.00	0.00	0.00	0.00	44.74
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	0	CNY	1.102057	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.852027	31,877.25	34,260.13		4.330000	ACT/360					5,356.29	0.00	5,195.72
TW0005234009	5,000	32.837000	6.863941	28,963.42	34,319.71	(59.57)	30.000000	1	(3.75)	(101.00)	90.00	0.00	0.00	0.00	5,195.72
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	61,800	THB	3.990506	0.00	246,613.26		4.330000	ACT/360					44,265.50	0.00	45,600.65
TH0528010R18	0	33.705000	3.961669	0.00	244,831.14	1,782.12	40.000000	0	0.00	(446.97)	90.00	0.00	(446.97)	0.00	45,600.65
DIXON TECHNOLOGIES (INDIA) LTD CMN															
DIXO.NS	0	INR	167.887526	0.00	0.00		0.000000	ACT/360					(274.07)	0.00	(289.90)
INE935N01020	0	86.582668	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(15.83)	78.16	0.00	(15.83)	0.00	(289.90)
DLF LIMITED CMN															
DLF.NS	0	INR	8.609113	18,639.57	0.00		4.330000	ACT/360					7,629.16	0.00	7,372.26
INE271C01023	2,219	86.582668	0.000000	18,376.59	0.00	0.00	75.000000	1	(2.60)	(256.89)	78.16	0.00	(256.89)	0.00	7,372.26
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.724186	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.259775	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	3.441005	63,025.22	68,131.90		4.330000	ACT/360					1,109.45	0.00	987.42
CNE100004N75	18,200	7.259775	3.438864	61,319.57	68,089.51	42.39	50.000000	1	(8.25)	(164.41)	90.00	0.00	0.00	0.00	1,066.73
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.398354	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.259775	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	5,433	INR	13.642453	74,177.99	74,119.45		4.330000	ACT/360					0.00	0.00	(977.73)
INE089A01031	5,433	86.582668	13.819530	75,081.51	75,081.51	(962.06)	75.000000	1	(10.58)	(15.67)	78.16	0.00	0.00	0.00	(977.73)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.464150	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.259775	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	3.156204	488,945.60	408,728.39		4.330000	ACT/360					1,374.25	0.00	114.32
CNE100000MD4	150,500	7.259775	3.154240	463,603.85	408,474.08	254.31	50.000000	1	(62.55)	(1,514.24)	90.00	0.00	(614.38)	0.00	590.08
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	333,400	CNY	1.379979	460,532.38	460,085.08		4.330000	ACT/360					(3,815.24)	0.00	(4,976.20)
CNE000001K32	333,200	7.259775	1.379121	462,133.66	459,798.94	286.14	50.000000	1	(61.98)	(1,447.10)	90.00	0.00	(73.94)	0.00	(4,440.67)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	70	CNY	33.453834	2,332.87	2,341.77		4.330000	ACT/360					2,738.31	0.00	2,724.03
CNE100005576	70	7.259775	33.433021	2,250.86	2,340.31	1.46	50.000000	1	(0.30)	(15.73)	90.00	0.00	(13.30)	0.00	2,726.76

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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.201363	0.00	0.00		0.000000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	0	7.259775	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	17.304087	0.00	0.00		0.000000	ACT/360					(67.47)	0.00	(68.89)
CNE100002615	0	7.259775	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	1.452630	658,692.38	663,851.75		4.330000	ACT/360					47,081.05	0.00	43,774.15
TW0002618006	457,000	32.837000	1.455156	617,925.24	665,006.29	(1,154.54)	30.000000	1	(79.81)	(2,152.36)	90.00	0.00	0.00	0.00	43,774.15
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	20,066	CNY	5.848746	0.00	117,360.93		4.326022	ACT/360					(874.16)	0.00	(801.15)
CNE100000GS4	0	7.259775	5.845107	0.00	117,287.92	73.01	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(664.54)
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	114,800	CNY	2.332069	271,016.74	267,721.48		4.330000	ACT/360					(13,751.79)	0.00	(14,481.64)
CNE100000FD8	114,800	7.259775	2.330618	281,030.28	267,554.95	166.53	50.000000	1	(37.57)	(896.38)	90.00	0.00	(10.27)	0.00	(14,170.02)
EVERGREEN MARINE CMN															
2603.TW	12,000	TWD	6.227731	73,027.88	74,732.77		4.330000	ACT/360					1,779.10	0.00	1,564.56
TW0002603008	12,000	32.837000	6.238560	73,083.62	74,862.72	(129.95)	30.000000	1	(9.40)	(84.59)	90.00	0.00	0.00	0.00	1,564.56
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
301382.ZK	0	CNY	4.200475	0.00	0.00		0.000000	ACT/360					(108.04)	0.00	(108.04)
CNE100006285	0	7.259775	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	3.929432	163,045.65	157,963.18		4.330000	ACT/360					2,344.19	0.00	1,940.41
CNE1000052C7	40,200	7.259775	3.926988	155,525.44	157,864.92	98.27	50.000000	1	(20.97)	(502.05)	90.00	0.00	(0.41)	0.00	2,124.28
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	95,900	CNY	1.950958	180,419.97	187,096.84		4.330000	ACT/360					(1,601.04)	0.00	(2,004.15)
CNE100001JN7	94,500	7.259775	1.949744	185,865.26	186,980.45	116.39	50.000000	1	(24.86)	(519.51)	90.00	0.00	0.00	0.00	(1,786.37)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	1,789,700	CNY	0.910814	1,547,089.78	1,630,083.49		4.330000	ACT/360					(19,664.13)	0.00	(22,555.48)
CNE000001KK2	1,769,500	7.259775	0.910247	1,623,940.98	1,629,069.06	1,014.43	50.000000	1	(216.81)	(3,905.77)	90.00	0.00	(74.34)	0.00	(20,658.08)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	38,800	CNY	7.000333	260,986.85	271,612.94		4.330000	ACT/360					58,852.18	0.00	58,121.66
CNE100000HT0	44,500	7.259775	6.995978	253,289.11	271,443.95	168.99	50.000000	1	(34.09)	(899.51)	90.00	0.00	(224.03)	0.00	58,437.82
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	2.376096	55,023.84	54,650.20		4.330000	ACT/360					6,780.03	0.00	6,659.64
CNE100001229	23,000	7.259775	2.374618	47,836.18	54,616.21	33.99	50.000000	1	(6.52)	(154.38)	90.00	0.00	0.00	0.00	6,723.25

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



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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	0	TWD	0.855742	0.00	0.00		0.000000	ACT/360					98.14	0.00	78.26
TW0001326007	0	32.837000	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	5.639616	20,308.14	34,401.66		4.330000	ACT/360					(505.33)	0.00	(525.64)
CNE100001SL2	3,600	7.259775	5.636107	20,725.27	34,380.25	21.41	50.000000	1	(2.77)	(41.71)	90.00	0.00	0.00	0.00	(485.60)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	0	CNY	2.951202	240,160.58	0.00		4.330000	ACT/360					47,258.95	0.00	46,696.38
CNE1000031P3	75,000	7.259775	0.000000	201,971.81	0.00	0.00	50.000000	1	(27.63)	(562.58)	90.00	0.00	(728.24)	0.00	46,696.38
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	0	TWD	2.826080	0.00	0.00		0.000000	ACT/360					(904.47)	0.00	(1,290.49)
TW0002881000	0	32.837000	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	0.531079	790,208.19	798,317.58		4.330000	ACT/360					1,294.74	0.00	(764.05)
CNE000001717	1,503,200	7.259775	0.530748	796,600.88	797,820.39	497.19	50.000000	1	(106.79)	(2,555.97)	90.00	0.00	(2.02)	0.00	165.18
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	0	CNY	1.481792	0.00	0.00		0.000000	ACT/360					(13.14)	0.00	(13.14)
CNE100000B65	0	7.259775	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	3.286910	0.00	0.00		0.000000	ACT/360					(5.12)	0.00	(5.12)
CNE100003563	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	8.198700	0.00	0.00		0.000000	ACT/360					(884.47)	0.00	(944.29)
CNE000000230	0	7.259775	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	12.000178	15,639.43	15,600.23		4.330000	ACT/360					(1,012.09)	0.00	(1,055.57)
CNE1000040N9	1,300	7.259775	11.992713	16,602.62	15,590.53	9.71	50.000000	1	(2.21)	(53.18)	90.00	0.00	0.00	0.00	(1,037.41)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	13.734507	71,228.11	68,672.53		4.330000	ACT/360					(8,494.64)	0.00	(8,881.28)
TW0003406005	5,000	32.837000	13.758389	77,286.58	68,791.95	(119.41)	30.000000	1	(9.89)	(267.23)	90.00	0.00	0.00	0.00	(8,881.28)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.295808	55,809.77	56,736.00		4.330000	ACT/360					(3,044.59)	0.00	(3,197.00)
CNE000000MV7	191,800	7.259775	0.295624	59,745.28	56,700.68	35.31	50.000000	1	(7.96)	(187.72)	90.00	0.00	0.00	0.00	(3,130.96)
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	719,600	CNY	0.833766	608,939.03	599,978.10		4.330000	ACT/360					12,087.23	0.00	10,564.90
CNE000000T42	729,700	7.259775	0.833247	595,590.22	599,604.54	373.56	50.000000	1	(80.09)	(1,895.90)	90.00	0.00	(94.60)	0.00	11,263.26

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.133946	153,190.51	153,857.50		4.330000	ACT/360					(5,620.46)	0.00	(6,034.72)
CNE0000008L2	72,100	7.259775	2.132618	159,382.22	153,761.76	95.75	50.000000	1	(21.30)	(510.01)	90.00	0.00	0.00	0.00	(5,855.63)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	40.198557	40,418.52	40,198.56		4.330000	ACT/360					(1,194.96)	0.00	(1,408.33)
TW0003443008	1,000	32.837000	40.268456	41,463.42	40,268.46	(69.90)	30.000000	1	(5.32)	(143.47)	90.00	0.00	0.00	0.00	(1,408.33)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	182,800	CNY	1.606995	273,230.98	293,758.64		4.330000	ACT/360					235.90	0.00	(525.93)
CNE100000PH8	182,800	7.259775	1.605995	293,000.77	293,575.89	182.76	50.000000	1	(39.04)	(944.59)	90.00	0.00	(11.63)	0.00	(184.00)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	170,909	CNY	9.800192	1,595,340.42	1,674,940.94		4.330000	ACT/360					40,240.55	0.00	36,223.89
CNE100003RL0	166,809	7.259775	9.794094	1,592,871.29	1,673,898.81	1,042.13	50.000000	1	(213.74)	(5,058.79)	90.00	0.00	(169.04)	0.00	38,173.50
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.531323	137,640.36	137,972.20		4.330000	ACT/360					(5,580.70)	0.00	(5,954.14)
CNE100000650	90,100	7.259775	1.530370	143,467.04	137,886.34	85.86	50.000000	1	(19.17)	(459.30)	90.00	0.00	0.00	0.00	(5,793.54)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	0	CNY	1.375852	0.00	0.00		0.000000	ACT/360					(798.64)	0.00	(806.35)
CNE1000033N4	0	7.259775	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	0.844773	0.00	0.00		0.000000	ACT/360					(28.97)	0.00	(28.97)
CNE000001KR7	0	7.259775	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	3.629497	38,292.83	38,472.67		4.330000	ACT/360					117.51	0.00	18.23
CNE100001F37	10,600	7.259775	3.627239	38,331.22	38,448.73	23.93	50.000000	1	(5.14)	(123.21)	90.00	0.00	0.00	0.00	63.01
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.491667	7,424.08	7,475.00		4.330000	ACT/360					(14.59)	0.00	(34.04)
CNE100002MZ3	3,000	7.259775	2.490117	7,484.94	7,470.35	4.65	50.000000	1	(1.00)	(24.10)	90.00	0.00	0.00	0.00	(25.34)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	161,100	CNY	5.467635	857,268.84	880,835.94		4.330000	ACT/360					(487.36)	0.00	(2,747.47)
CNE100003KB6	161,100	7.259775	5.464233	879,156.80	880,287.94	548.00	50.000000	1	(117.65)	(2,808.11)	90.00	0.00	(100.09)	0.00	(1,722.19)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	3.989970	0.00	0.00		0.000000	ACT/360					(905.44)	0.00	(905.44)
CNE100002PX1	0	7.259775	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	0.459534	362,785.42	380,760.15		4.330000	ACT/360					(6,826.71)	0.00	(7,823.12)
CNE000001Q44	828,578	7.259775	0.459249	387,350.33	380,523.62	236.53	50.000000	1	(51.63)	(1,232.94)	90.00	0.00	0.00	0.00	(7,379.93)

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Goldman Sachs

066831553 (Cont.)

GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND

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**Goldman
Sachs**

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 NORTHBOUNDHINDUSTAN 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	1.682667	169,958.61	175,387.71		4.330000	ACT/360					2,432.79	0.00	2,061.73
CNE1000040G3	104,232	7.259775	1.681620	172,845.83	175,278.62	109.09	50.000000	1	(23.15)	(480.15)	90.00	0.00	0.00	0.00	2,265.88
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	0	CNY	38.404148	0.00	0.00		0.000000	ACT/360					(5,772.05)	0.00	(6,004.69)
CNE100000JG3	0	7.259775	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	5.481621	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.837000	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	26,371	INR	2.484331	62,193.28	65,514.29		4.330000	ACT/360					9,639.06	0.00	10,493.41
INE031A01017	25,774	86.582668	2.436981	62,786.00	64,265.62	1,248.67	75.000000	1	(8.85)	(394.32)	78.16	0.00	(309.88)	0.00	10,493.41
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	0	CNY	2.056898	64,384.86	0.00		4.330000	ACT/360					(3,387.47)	0.00	(3,596.15)
CNE100003605	29,100	7.259775	0.000000	68,294.31	0.00	0.00	50.000000	1	(9.11)	(208.68)	90.00	0.00	(263.29)	0.00	(3,596.15)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	256,400	CNY	4.787964	1,211,308.21	1,227,633.94		4.330000	ACT/360					36,103.89	0.00	33,204.71
CNE0000011S1	256,400	7.259775	4.784985	1,190,766.27	1,226,870.15	763.78	50.000000	1	(160.05)	(3,662.96)	90.00	0.00	0.00	0.00	34,633.66
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.953709	0.00	0.00		0.000000	ACT/360					53.68	0.00	53.68
CNE100002MT6	0	7.259775	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	10.269357	0.00	0.00		0.000000	ACT/360					(8,476.70)	0.00	(8,764.49)
CNE100004KP4	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	1.243770	523,360.45	528,602.22		4.330000	ACT/360					(23,821.92)	0.00	(25,277.02)
CNE100002T71	429,400	7.259775	1.242996	557,518.82	528,273.30	328.92	50.000000	1	(74.33)	(1,784.01)	90.00	0.00	(24.17)	0.00	(24,661.73)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	0	CNY	1.524444	0.00	0.00		0.000000	ACT/360					(35.69)	0.00	(35.69)
CNE000000PV0	0	7.259775	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	2.337572	394,331.32	397,387.24		4.330000	ACT/360					(10,726.01)	0.00	(11,783.73)
CNE100000LQ8	170,000	7.259775	2.336118	407,866.07	397,140.06	247.18	50.000000	1	(54.53)	(1,304.91)	90.00	0.00	0.00	0.00	(11,321.18)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.106185	22,235.18	22,123.70		4.330000	ACT/360					(586.60)	0.00	(645.55)
CNE1000033J2	20,000	7.259775	1.105497	22,696.54	22,109.94	13.76	50.000000	1	(3.04)	(72.70)	90.00	0.00	0.00	0.00	(619.80)

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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	3.794599	334,757.01	343,790.67		4.330000	ACT/360					(8,898.33)	0.00	(9,714.14)
CNE0000018X6	88,400	7.259775	3.792238	344,228.83	343,576.76	213.90	50.000000	1	(46.05)	(1,029.72)	90.00	0.00	0.00	0.00	(9,313.98)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	0	CNY	1.280918	0.00	0.00		0.000000	ACT/360					1,015.33	0.00	1,015.33
CNE100004K29	0	7.259775	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	17.610902	65,546.36	103,992.37		4.330000	ACT/360					(3,606.46)	0.00	(3,585.94)
CNE100005PT2	3,605	7.259775	17.599945	65,830.67	103,927.68	64.70	50.000000	1	(8.83)	(44.19)	90.00	0.00	0.00	0.00	(3,464.90)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.456126	0.00	0.00		0.000000	ACT/360					6,154.58	0.00	5,923.11
INE090A01021	0	86.582668	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(231.47)	78.16	0.00	(231.47)	0.00	5,923.11
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,620	CNY	23.392230	835,280.04	833,231.25		4.330000	ACT/360					(47,261.93)	0.00	(49,492.64)
CNE100004868	35,520	7.259775	23.377677	877,611.25	832,712.85	518.39	50.000000	1	(117.16)	(2,749.10)	90.00	0.00	0.00	0.00	(48,522.77)
INDIAN BANK CMN															
INBA.NS	0	INR	6.291675	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	86.582668	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	1.427999	0.00	0.00		0.000000	ACT/360					455.56	0.00	438.10
INE242A01010	0	86.582668	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	24,842	INR	8.805457	215,362.60	218,745.17		4.330000	ACT/360					(1,968.22)	0.00	(6,087.27)
INE335Y01020	24,842	86.582668	8.933910	221,936.20	221,936.20	(3,191.03)	75.000000	1	(31.18)	(928.02)	78.16	0.00	(388.20)	0.00	(6,087.27)
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN															
IVL_n_BK	0	THB	0.700193	6,707.33	0.00		4.330000	ACT/360					308.23	0.00	305.74
TH1027010R10	9,400	33.705000	0.000000	6,275.51	0.00	0.00	40.000000	1	(0.83)	(2.48)	90.00	0.00	(2.48)	0.00	305.74
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.821383	29,219.77	29,241.25		4.330000	ACT/360					(1,210.54)	0.00	(1,289.78)
CNE100000V95	35,600	7.259775	0.820872	30,433.59	29,223.04	18.21	50.000000	1	(4.07)	(97.45)	90.00	0.00	0.00	0.00	(1,255.75)
INFOSYS LIMITED CMN															
INFY.NS	32,912	INR	21.727790	696,048.58	715,105.01		4.330000	ACT/360					23,150.39	0.00	31,855.90
INE009A01021	32,912	86.582668	21.410574	704,664.81	704,664.81	10,440.20	75.000000	1	(99.26)	(1,734.69)	78.16	0.00	(1,038.44)	0.00	31,855.90
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600887.SH	120,700	CNY	3.828995	452,824.74	462,159.73		4.330000	ACT/360					9,047.45	0.00	9,152.73
CNE000000JP5	120,700	7.259775	3.826613	452,824.74	461,872.19	287.54	50.000000	1	(60.75)	(182.26)	90.00	0.00	0.00	0.00	9,690.67

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	12.211834	24,464.65	24,423.67		4.330000	ACT/360					929.55	0.00	805.31
TW0006231004	2,000	32.837000	12.233069	23,536.59	24,466.14	(42.47)	30.000000	1	(3.03)	(81.77)	90.00	0.00	0.00	0.00	805.31
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	5.968007	56,093.88	50,728.06		4.330000	ACT/360					0.00	0.00	(6,707.09)
PHY411571011	8,500	58.512000	6.728794	57,194.75	57,194.75	(6,466.69)	150.000000	1	(9.22)	(240.40)	75.00	0.00	0.00	0.00	(6,707.09)
INTOUCH HOLDINGS PCL SERIES NVDR															
INTUCH_n.BK	28,600	THB	2.952084	84,042.93	84,429.61		4.330000	ACT/360					0.00	0.00	444.50
TH0201010R12	28,600	33.705000	2.935238	83,947.82	83,947.82	481.79	40.000000	1	(11.03)	(37.29)	90.00	0.00	0.00	0.00	444.50
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	5,844	CNY	3.374964	20,774.75	19,723.29		4.330000	ACT/360					1,524.04	0.00	1,442.75
CNE100005P07	5,844	7.259775	3.372864	19,113.69	19,711.02	12.27	50.000000	1	(2.59)	(93.56)	90.00	0.00	(31.76)	0.00	1,465.71
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	52,900	CNY	5.342432	0.00	282,614.66		4.326022	ACT/360					(3,877.52)	0.00	(3,796.21)
CNE000001F05	0	7.259775	5.339108	0.00	282,438.81	175.85	50.000000	0	0.00	(94.54)	90.00	0.00	(94.54)	0.00	(3,467.26)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	119,600	CNY	1.879413	225,754.99	224,777.84		4.330000	ACT/360					37,358.09	0.00	36,839.31
CNE100003LB4	128,600	7.259775	1.878244	204,752.45	224,637.98	139.86	50.000000	1	(27.76)	(658.64)	90.00	0.00	(63.84)	0.00	37,100.95
JIANGSU HENG Rui MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	6.143178	0.00	0.00		0.000000	ACT/360					(8,771.87)	0.00	(8,918.71)
CNE0000014W7	0	7.259775	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	2.594856	103,736.61	105,610.65		4.330000	ACT/360					(2,614.89)	0.00	(2,896.00)
CNE100003JX2	40,700	7.259775	2.593242	108,159.84	105,544.95	65.70	50.000000	1	(14.45)	(346.81)	90.00	0.00	0.00	0.00	(2,773.07)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	37,600	CNY	1.326321	48,975.62	49,869.67		4.330000	ACT/360					(292.65)	0.00	(406.41)
CNE1000036F3	37,600	7.259775	1.325496	50,131.30	49,838.65	31.02	50.000000	1	(6.71)	(144.78)	90.00	0.00	0.00	0.00	(348.36)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.312563	238,822.31	246,105.47		4.330000	ACT/360					(4,720.80)	0.00	(5,370.85)
CNE100002XD7	187,500	7.259775	1.311746	250,673.17	245,952.38	153.10	50.000000	1	(33.47)	(803.15)	90.00	0.00	0.00	0.00	(5,084.39)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.903047	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.259775	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	1.494175	38,801.78	38,400.30		4.330000	ACT/360					(7,073.36)	0.00	(7,194.16)
CNE100003092	25,700	7.259775	1.493245	45,449.76	38,376.40	23.90	50.000000	1	(6.01)	(144.70)	90.00	0.00	0.00	0.00	(7,149.46)

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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.)															
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.276790	28,434.55	28,472.43		4.330000	ACT/360					(780.41)	0.00	(856.44)
CNE100001DT7	22,300	7.259775	1.275996	29,235.12	28,454.71	17.71	50.000000	1	(3.91)	(93.75)	90.00	0.00	0.00	0.00	(823.30)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	0	CNY	0.949338	0.00	0.00		0.000000	ACT/360					(47.49)	0.00	(47.49)
CNE000000XG5	0	7.259775	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	1.446020	655,777.50	659,240.57		4.330000	ACT/360					32,510.23	0.00	30,898.96
CNE1000009Y1	455,900	7.259775	1.445120	626,319.98	658,830.21	410.37	50.000000	1	(84.44)	(2,021.64)	90.00	0.00	0.00	0.00	31,666.30
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	32,300	CNY	2.311431	70,783.65	74,659.22		4.330000	ACT/360					(3,221.83)	0.00	(3,400.04)
CNE100003M36	31,600	7.259775	2.309993	76,252.65	74,612.77	46.44	50.000000	1	(10.15)	(224.65)	90.00	0.00	0.00	0.00	(3,313.14)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	9,900	CNY	0.842021	15,657.96	8,336.01		4.330000	ACT/360					(2,192.56)	0.00	(2,241.56)
CNE100005R96	18,400	7.259775	0.841497	17,751.80	8,330.82	5.19	50.000000	1	(2.35)	(54.18)	100.00	0.00	(33.81)	0.00	(2,231.86)
JIO FINANCIAL SERVICES LTD CMN															
JIOFNS	268,172	INR	2.752283	703,183.79	738,085.22		4.330000	ACT/360					4,998.28	0.00	(67,139.22)
INE758E01017	260,660	86.582668	3.015870	788,237.78	808,771.91	(70,686.69)	75.000000	1	(109.46)	(1,450.81)	78.16	0.00	(290.27)	0.00	(67,139.22)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	773,700	CNY	1.498302	1,125,103.36	1,159,236.64		4.330000	ACT/360					(19,199.96)	0.00	(21,851.54)
CNE0000001816	758,300	7.259775	1.497370	1,154,063.74	1,158,515.17	721.47	50.000000	1	(154.43)	(3,373.04)	90.00	0.00	(57.84)	0.00	(20,502.20)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.905799	160,520.17	155,460.23		4.330000	ACT/360					(5,381.42)	0.00	(5,799.30)
CNE000000HK0	53,500	7.259775	2.903991	160,744.94	155,363.52	96.72	50.000000	1	(21.56)	(514.60)	90.00	0.00	0.00	0.00	(5,618.35)
KALYAN JEWELLERS INDIA LTD CMN															
KALN.NS	7,543	INR	5.182330	39,411.23	39,090.32		4.330000	ACT/360					(256.74)	0.00	(2,396.99)
INE303R01014	7,784	86.582668	5.462202	42,695.99	41,201.39	(2,111.07)	75.000000	1	(5.96)	(29.18)	78.16	0.00	(1.87)	0.00	(2,396.99)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR															
KCE_n.BK	58,600	THB	0.667557	47,498.13	39,118.83		4.330000	ACT/360					300.01	0.00	1,642.61
TH0122010R10	71,300	33.705000	0.643213	45,885.02	37,692.31	1,426.52	40.000000	1	(6.05)	(83.92)	90.00	0.00	(17.01)	0.00	1,642.61
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	46.289247	89,073.27	92,578.49		4.3								

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	0	CNY	1.908306	103,912.42	0.00		4.330000	ACT/360					7,838.95	0.00	7,024.69
CNE100000XB5	54,000	7.259775	0.000000	95,210.43	0.00	0.00	50.000000	1	(12.89)	(814.25)	90.00	0.00	(895.12)	0.00	7,024.69
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	82,000	CNY	2.424251	193,808.48	198,788.56		4.330000	ACT/360					4,234.11	0.00	3,763.51
CNE100003KF7	82,000	7.259775	2.422742	194,430.74	198,664.84	123.71	50.000000	1	(26.08)	(594.31)	90.00	0.00	0.00	0.00	3,994.90
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	0	CNY	3.578590	0.00	0.00		0.000000	ACT/360					8,887.77	0.00	8,478.29
CNE100001YW7	0	7.259775	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	0.818632	169,218.25	178,871.04		4.330000	ACT/360					13,985.91	0.00	13,583.70
CNE100000C15	212,200	7.259775	0.818122	159,663.15	178,759.66	111.38	50.000000	1	(21.55)	(513.59)	90.00	0.00	0.00	0.00	13,791.90
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.170850	25,140.59	25,290.36		4.330000	ACT/360					1,747.01	0.00	1,690.15
CNE1000015L5	21,600	7.259775	1.170121	23,527.60	25,274.61	15.74	50.000000	1	(3.18)	(72.61)	90.00	0.00	0.00	0.00	1,719.58
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	48,800	CNY	5.012228	242,132.91	244,596.71		4.330000	ACT/360					(4,322.22)	0.00	(4,880.95)
CNE0000002Y8	48,800	7.259775	5.009109	248,766.74	244,444.52	152.19	50.000000	1	(33.28)	(710.93)	90.00	0.00	0.00	0.00	(4,596.25)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	0	CNY	0.503562	0.00	0.00		0.000000	ACT/360					(180.30)	0.00	(180.30)
CNE000001HQ5	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(180.30)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	67.943737	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	86.582668	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	1.629008	15,734.14	16,452.98		4.330000	ACT/360					(4,445.63)	0.00	(4,598.03)
CNE000000WN3	10,100	7.259775	1.627995	16,123.70	16,442.75	10.24	50.000000	1	(2.16)	(162.63)	90.00	0.00	(110.89)	0.00	(4,578.87)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.529548	0.00	0.00		0.000000	ACT/360					(255.95)	0.00	(255.95)
CNE100000TP3	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(10.41)	0.00	(255.95)
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002088.ZK	18,100	CNY	1.704680	29,041.49	30,854.71		4.330000	ACT/360					1,494.19	0.00	1,489.47
CNE0000001PK1	18,100	7.259775	1.703620	29,341.33	30,835.52	19.19	50.000000	1	(3.93)	(23.91)	90.00	0.00	0.00	0.00	1,525.39
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	15.897966	0.00	0.00		0.000000	ACT/360					(9,816.58)	0.00	(9,931.54)
CNE000000GF2	0	7.259775	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	3.223621	9,785.68	9,026.14		4.330000	ACT/360					1,034.79	0.00	985.00
CNE100003X3	3,200	7.259775	3.221615	9,320.20	9,020.52	5.62	50.000000	1	(1.26)	(55.40)	90.00	0.00	(34.86)	0.00	995.51
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	0	CNY	1.379979	0.00	0.00		0.000000	ACT/360					(294.62)	0.00	(304.86)
CNE000000HP9	0	7.259775	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	2.252269	0.00	0.00		0.000000	ACT/360					(1.21)	0.00	(1.21)
CNE100001YV9	0	7.259775	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	0.822759	646,840.68	649,486.20		4.330000	ACT/360					(41,129.14)	0.00	(42,852.21)
CNE0000016N1	789,400	7.259775	0.822247	690,210.92	649,081.78	404.42	50.000000	1	(92.00)	(2,127.49)	90.00	0.00	0.00	0.00	(42,096.22)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.637294	98.41	98.24		4.330000	ACT/360					0.00	0.00	(4.30)
MYL38160O005	60	4.397500	1.701556	102.09	102.09	(3.86)	150.000000	1	(0.02)	(0.44)	100.00	0.00	0.00	0.00	(4.30)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.121319	12,046.53	11,885.98		4.330000	ACT/360					(744.09)	0.00	(777.09)
CNE100001X19	10,600	7.259775	1.120621	12,622.67	11,878.58	7.40	50.000000	1	(1.69)	(40.40)	90.00	0.00	0.00	0.00	(763.25)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.119544	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.259775	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	0.985169	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	32.837000	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	1.608371	14,768.69	14,314.50		4.330000	ACT/360					(157.88)	0.00	(197.41)
CNE100003PC3	9,300	7.259775	1.607370	15,113.28	14,305.59	8.91	50.000000	1	(2.02)	(48.44)	90.00	0.00	(2.78)	0.00	(180.75)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.155715	67,651.77	68,302.78		4.330000	ACT/360					(890.06)	0.00	(1,064.71)
CNE1000031R9	59,100	7.259775	1.154996	69,150.33	68,260.26	42.52	50.000000	1	(9.26)	(217.16)	90.00	0.00	0.00	0.00	(985.21)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	8,320	CNY	3.175466	122,143.17	26,419.87		4.330000	ACT/360					(40,648.54)	0.00	(42,304.66)
CNE000001G38	37,820	7.259775	3.173490	130,255.29	26,403.44	16.44	50.000000	1	(17.36)	(1,672.55)	90.00	0.00	(1,776.39)	0.00	(42,273.91)
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002371.ZK	600	CNY	51.869609	0.00	31,121.77		4.326022	ACT/360					(118.05)	0.00	(98.69)
CNE100000ML7	0	7.259775	51.837338	0.00	31,102.40	19.36	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(62.46)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	16,900	CNY	8.998070	141,113.28	152,067.38		4.330000	ACT/360					4,809.90	0.00	4,740.83
CNE100002RB3	16,400	7.259775	8.992472	142,855.61	151,972.78	94.61	50.000000	1	(19.14)	(163.68)	90.00	0.00	0.00	0.00	4,917.83
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	2,250	INR	110.143291	240,465.86	247,822.40		4.330000	ACT/360					0.00	0.00	(32,881.59)
INE881D01027	2,250	86.582668	124.507905	280,142.79	280,142.79	(32,320.38)	75.000000	1	(38.70)	(561.21)	78.16	0.00	0.00	0.00	(32,881.59)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	63,300	CNY	1.340080	85,144.26	84,827.04		4.330000	ACT/360					(6,758.72)	0.00	(7,004.65)
CNE100001ZV6	63,300	7.259775	1.339246	91,284.36	84,774.27	52.76	50.000000	1	(12.16)	(298.69)	90.00	0.00	(6.91)	0.00	(6,905.91)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.283914	59,084.51	58,696.58		4.330000	ACT/360					(7,847.49)	0.00	(8,022.88)
CNE100002MR0	25,700	7.259775	2.282493	66,507.57	58,660.07	36.51	50.000000	1	(8.82)	(211.90)	90.00	0.00	0.00	0.00	(7,954.56)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	673,400	CNY	1.146084	491,602.79	771,773.27		4.330000	ACT/360					(4,863.60)	0.00	(4,785.09)
CNE1000007Q1	435,200	7.259775	1.145371	505,423.57	771,292.83	480.44	50.000000	1	(67.62)	(401.93)	90.00	0.00	0.00	0.00	(3,886.76)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	99,600	CNY	3.418991	344,360.43	340,531.55		4.330000	ACT/360					(7,343.34)	0.00	(8,225.75)
CNE100003JW4	99,600	7.259775	3.416864	347,663.00	340,319.65	211.89	50.000000	1	(46.60)	(1,094.30)	90.00	0.00	0.00	0.00	(7,829.38)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.180725	14,412.52	14,392.78		4.330000	ACT/360					179.23	0.00	142.56
CNE100001XV1	6,600	7.259775	2.179368	14,204.60	14,383.83	8.96	50.000000	1	(1.91)	(45.62)	90.00	0.00	0.00	0.00	159.31
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	0	CNY	6.996206	835,793.22	0.00		4.330000	ACT/360					(27,939.79)	0.00	(30,898.44)
CNE000001R84	124,400	7.259775	0.000000	894,432.39	0.00	0.00	50.000000	1	(119.19)	(2,958.65)	90.00	0.00	(3,854.27)	0.00	(30,898.44)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.144709	0.00	0.00		0.000000	ACT/360					(1,397.18)	0.00	(1,432.40)
CNE000001ND1	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.22)	90.00	0.00	(35.22)	0.00	(1,432.40)
POLYCAB INDIA LIMITED CMN															
POLC.NS	2,984	INR	67.337380	235,530.97	200,934.74		4.330000	ACT/360					(3,166.80)	0.00	(18,203.44)
INE455K01017	3,591	86.582668	72.311423	260,257.38	215,777.29	(14,842.55)	75.000000	1	(36.21)	(194.09)	78.16	0.00	(48.68)	0.00	(18,203.44)
POWER FINANCE CORP LTD CMN															
PWFC.NS	54,824	INR	4.609468	162,242.18	252,709.45		4.330000	ACT/360					22,035.48	0.00	25,470.18
INE134E01011	36,332	86.582668	4.537726	163,539.24	248,776.27	3,933.18	75.000000	1	(23.05)	(498.48)	78.16	0.00	(473.11)	0.00	25,470.18
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	35,340	INR	3.324568	115,985.03	117,490.25		4.330000	ACT/360					(6,678.94)	0.00	(11,483.65)
INE752E01010	35,340	86.582668	3.451461	121,974.64	121,974.64	(4,484.40)	75.000000	1	(17.09)	(320.31)	78.16	0.00	(271.02)	0.00	(11,483.65)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	0	MYR	1.109721	0.00	0.00		0.000000	ACT/360					(6,892.63)	0.00	(7,114.97)
MYL886900009	0	4.397500	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	(4,563.40)
ID1000122807	1,288,600	16193.000093	0.303166	390,660.06	390,660.06	(3,117.17)	65.000000	1	(54.06)	(1,446.23)	85.00	0.00	0.00	0.00	(4,563.40)
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	(21,463.12)
ID1000109507	617,200	16193.000093	0.592765	367,212.70	801,536.26	(20,762.47)	65.000000	1	(50.72)	(700.65)	85.00	0.00	0.00	0.00	(21,463.12)
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	49,618.29
ID1000118201	252,100	16193.000093	0.242673	61,177.86	61,177.86	4,053.97	65.000000	1	(8.55)	(582.20)	85.00	0.00	(471.33)	0.00	49,618.29
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	(2,015.00)
ID1000129000	1,091,800	16193.000093	0.167359	182,722.57	182,722.57	(1,351.48)	65.000000	1	(25.28)	(663.52)	85.00	0.00	0.00	0.00	(2,015.00)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	322,700	THB	3.678979	1,044,306.35	1,187,206.65		4.330000	ACT/360					0.00	0.00	27,731.80
TH0355010R16	290,300	33.705000	3.587416	1,040,966.96	1,157,659.16	29,547.49	40.000000	1	(136.81)	(1,815.69)	90.00	0.00	0.00	0.00	27,731.80
PTT PUBLIC COMPANY LIMITED NVDR															
PTT_n.BK	0	THB	0.919745	0.00	0.00		0.000000	ACT/360					19,526.27	0.00	18,888.88
TH0646010R18	0	33.705000	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	0.993746	157,221.48	158,403.18		4.330000	ACT/360					0.00	0.00	(5,039.72)
MYL129500004	159,400	4.397500	1.020934	162,736.88	162,736.88	(4,333.70)	150.000000	1	(26.12)	(706.02)	100.00	0.00	0.00	0.00	(5,039.72)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	2.008743	81,714.30	81,354.11		4.330000	ACT/360					510.00	0.00	311.92
CNE1000020Z5	40,500	7.259775	2.007494	80,793.51	81,303.51	50.60	50.000000	1	(10.85)	(248.69)	90.00	0.00	0.00	0.00	406.61
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	0	CNY	2.465526	0.00	0.00		0.000000	ACT/360					32.36	0.00	32.36
CNE100000B73	0	7.259775	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	1.373100	0.00	0.00		0.000000	ACT/360					(67.78)	0.00	(67.78)
CNE1000044B6	0	7.259775	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	2.274283	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.259775	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	2.330693	176,250.87	182,493.24		4.330000	ACT/360					2,211.73	0.00	1,746.81
CNE100005XK5	78,300	7.259775	2.329243	180,168.00	182,379.73	113.52	50.000000	1	(24.12)	(578.43)	90.00	0.00	0.00	0.00	1,959.23
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.939210	0.00	0.00		0.000000	ACT/360					3,175.56	0.00	3,146.23
INE415G01027	0	86.582668	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	4.310909	0.00	0.00		0.000000	ACT/360					488.39	0.00	481.82
INE0DD101019	0	86.582668	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	60,270	INR	5.022368	184,733.71	302,698.10		4.330000	ACT/360					8,681.39	0.00	10,276.21
INE020B01018	38,086	86.582668	4.993962	190,068.41	300,986.08	1,712.02	75.000000	1	(26.71)	(117.20)	78.16	0.00	(72.97)	0.00	10,276.21
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	0	CNY	0.397621	0.00	0.00		0.000000	ACT/360					(577.47)	0.00	(595.64)
CNE100002RX7	0	7.259775	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	8.849478	1,055,056.16	1,110,609.50		4.330000	ACT/360					50,748.80	0.00	48,446.69
CNE100003G91	125,500	7.259775	8.843972	1,059,169.68	1,109,918.49	691.01	50.000000	1	(142.05)	(2,993.12)	90.00	0.00	0.00	0.00	49,739.42
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.215121	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.259775	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	0.976855	216,949.50	216,861.74		4.330000	ACT/360					(11,075.88)	0.00	(11,668.86)
CNE000000Q11	222,000	7.259775	0.976247	227,802.72	216,726.83	134.91	50.000000	1	(30.41)	(727.88)	90.00	0.00	0.00	0.00	(11,416.43)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600886.SH	150,600	CNY	1.982602	265,972.60	298,579.90		4.330000	ACT/360					(3,958.43)	0.00	(3,995.95)
CNE000000JM2	133,000	7.259775	1.981369	267,528.01	298,394.17	185.73	50.000000	1	(35.87)	(223.26)	90.00	0.00	0.00	0.00	(3,648.41)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	26,800	CNY	2.992477	77,504.18	80,198.39		4.330000	ACT/360					(13,410.50)	338.47	(13,575.05)
CNE100001T64	26,800	7.259775	2.990616	85,491.25	80,148.51	49.89	50.000000	1	(11.36)	(552.91)	90.00	338.47	(290.55)	0.00	(13,482.07)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.347447	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.259775	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	0.558596	1,160,698.48	1,172,157.40		4.330000	ACT/360					49,727.71	0.00	46,929.97
CNE000001139	2,098,400	7.259775	0.558248	1,121,699.89	1,171,427.60	729.79	50.000000	1	(151.04)	(3,527.54)	90.00	0.00	0.00	0.00	48,294.34
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	0	CNY	4.486652	0.00	0.00		0.000000	ACT/360					(23.25)	0.00	(23.25)
CNE100001ZW4	0	7.259775	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	4.888401	115,802.76	116,343.94		4.330000	ACT/360					1,694.02	0.00	1,398.58
CNE1000052P9	23,800	7.259775	4.885360	114,577.55	116,271.57	72.38	50.000000	1	(15.39)	(367.81)	90.00	0.00	0.00	0.00	1,534.00
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	174,100	CNY	0.660409	113,566.58	114,977.17		4.330000	ACT/360					(7,674.44)	0.00	(7,983.71)
CNE0000008S7	173,100	7.259775	0.659998	121,903.23	114,905.65	71.52	50.000000	1	(16.24)	(380.79)	90.00	0.00	0.00	0.00	(7,849.88)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.649247	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.259775	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	2.731066	361,235.58	334,282.43		4.330000	ACT/360					(53,260.22)	0.00	(54,347.56)
CNE100002R57	131,200	7.259775	2.729366	405,817.48	334,074.40	208.03	50.000000	1	(53.83)	(1,295.36)	90.00	0.00	(125.11)	0.00	(53,958.46)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	21,273	CNY	27.398711	583,874.24	582,852.77		4.330000	ACT/360					21,492.07	0.00	20,190.56
CNE100003LY6	21,273	7.259775	27.381664	559,591.06	582,490.14	362.63	50.000000	1	(75.42)	(1,664.14)	90.00	0.00	(26.68)	0.00	20,868.99
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	79,300	CNY	1.937199	154,556.49	153,619.89		4.330000	ACT/360					(14,050.93)	0.00	(14,354.40)
CNE0000006D3	79,300	7.259775	1.935994	167,575.26	153,524.32	95.57	50.000000	1	(22.30)	(399.04)	90.00	0.00	0.00	0.00	(14,175.59)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	0	CNY	0.993365	18,053.74	0.00		4.330000	ACT/360					1,122.05	0.00	1,070.55
CNE100000D55	18,500	7.259775	0.000000	17,712.25	0.00	0.00	50.000000	1	(2.38)	(51.50)	90.00	0.00	(68.18)	0.00	1,070.55
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	337,900	CNY	2.488916	806,574.58	841,004.62		4.330000	ACT/360					(10,560.97)	0.00	(12,496.33)
CNE1000006J8	322,000	7.259775	2.487367	811,051.13	840,481.31	523.31	50.000000	1	(108.75)	(2,458.67)	90.00	0.00	0.00	0.00	(11,517.42)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.626745	0.00	0.00		0.000000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	0	7.259775	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	2.442137	195,779.44	190,242.45		4.330000	ACT/360					(1,166.37)	0.00	(1,690.46)
CNE000000B91	80,000	7.259775	2.440617	195,774.80	190,124.06	118.39	50.000000	1	(26.27)	(642.48)	90.00	0.00	(37.06)	0.00	(1,469.02)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	11.114130	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.259775	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	8.117525	217,237.76	263,007.81		4.330000	ACT/360					54,079.94	0.00	53,617.62
CNE100002ZC4	32,400	7.259775	8.112475	208,764.25	262,844.19	163.62	50.000000	1	(28.13)	(625.94)	90.00	0.00	0.00	0.00	53,923.75
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,331,000	CNY	0.537958	688,723.29	716,022.11		4.330000	ACT/360					3,334.65	0.00	1,506.53
CNE000001683	1,331,000	7.259775	0.537623	712,241.56	715,576.21	445.90	50.000000	1	(95.23)	(2,274.02)	90.00	0.00	0.00	0.00	2,339.97
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND															
600517.SH	84,200	CNY	0.697557	56,892.41	58,734.28		4.330000	ACT/360					(2,581.87)	0.00	(2,667.68)
CNE000001G20	80,800	7.259775	0.697123	58,835.64	58,697.76	36.53	50.000000	1	(7.87)	(122.34)	90.00	0.00	0.00	0.00	(2,599.32)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	17,700	CNY	1.379979	24,561.23	24,425.63		4.330000	ACT/360					1,338.43	104.36	1,356.50
CNE000000KZ2	17,700	7.259775	1.379121	23,446.27	24,410.44	15.19	50.000000	1	(3.16)	(101.49)	90.00	104.36	(25.79)	0.00	1,384.82
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.826887	16,607.76	16,537.74		4.330000	ACT/360					(624.70)	0.00	(669.35)
CNE100000WJ0	20,000	7.259775	0.826372	17,152.14	16,527.44	10.30	50.000000	1	(2.29)	(54.95)	90.00	0.00	0.00	0.00	(650.10)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.689302	535,478.89	530,417.66		4.330000	ACT/360					(32,112.77)	0.00	(33,582.36)
CNE100002FD4	769,500	7.259775	0.688873	562,200.55	530,087.77	329.88	50.000000	1	(75.06)	(1,799.46)	90.00	0.00	0.00	0.00	(32,964.96)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300037.ZK	1,400	CNY	4.584338	15,007.93	6,418.07		4.330000	ACT/360					290.53	0.00	280.94
CNE100000K15	3,200	7.259775	4.581486	14,425.63	6,414.08	3.99	50.000000	1	(1.94)	(13.59)	90.00	0.00	(16.38)	0.00	288.41
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	28,100	CNY	0.888800	24,298.13	24,975.29		4.330000	ACT/360					(389.83)	0.00	(458.68)
CNE000000354	28,100	7.259775	0.888247	25,211.60	24,959.74	15.54	50.000000	1	(3.37)	(84.40)	90.00	0.00	(3.56)	0.00	(429.61)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.417860	0.00	0.00		0.000000	ACT/360					(366.43)	0.00	(366.43)
CNE100003K95	0	7.259775	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	20.928080	1,173.95	1,109.19		4.330000	ACT/360					(841.00)	0.00	(849.25)
CNE100005592	53	7.259775	20.915060	1,237.66	1,108.50	0.69	50.000000	1	(0.17)	(8.94)	90.00	0.00	(4.98)	0.00	(847.96)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,200	CNY	10.146906	13,038.05	12,176.29		4.330000	ACT/360					(393.06)	0.00	(427.43)
CNE100005L92	1,200	7.259775	10.140593	12,570.77	12,168.71	7.58	50.000000	1	(1.69)	(41.94)	90.00	0.00	(1.41)	0.00	(413.26)

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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	1.074540	5,992.79	0.00		4.330000	ACT/360					(504.22)	0.00	(535.94)
CNE1000016J7	5,700	7.259775	0.000000	6,162.51	0.00	0.00	50.000000	1	(0.82)	(31.71)	90.00	0.00	(37.48)	0.00	(535.94)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	4.738433	0.00	0.00		0.000000	ACT/360					(253.61)	0.00	(253.61)
CNE100004PY5	0	7.259775	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	6.620598	570.38	562.75		4.330000	ACT/360					11.03	0.00	9.61
CNE1000062T0	85	7.259775	6.616479	551.37	562.40	0.35	50.000000	1	(0.07)	(1.78)	90.00	0.00	0.00	0.00	10.26
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	0	CNY	1.092426	0.00	0.00		0.000000	ACT/360					(173.89)	0.00	(173.89)
CNE100000BR7	0	7.259775	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	31.974793	1,315,947.73	1,585,949.74		4.330000	ACT/360					10,477.88	0.00	8,999.87
CNE100003G67	41,800	7.259775	31.954900	1,324,323.80	1,584,963.04	986.70	50.000000	1	(177.56)	(2,464.71)	90.00	0.00	0.00	0.00	10,845.89
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	0	CNY	1.712935	0.00	0.00		0.000000	ACT/360					(68.49)	0.00	(83.21)
CNE100000KJ5	0	7.259775	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	13.812175	0.00	0.00		0.000000	ACT/360					2,838.73	0.00	2,780.66
CNE100003P74	0	7.259775	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	3.512549	32,743.37	29,505.41		4.330000	ACT/360					1,650.05	0.00	1,619.38
CNE1000000C6	8,400	7.259775	3.510364	27,837.01	29,487.06	18.36	50.000000	1	(3.80)	(49.03)	90.00	0.00	0.00	0.00	1,653.72
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	37,600	CNY	0.324701	12,231.02	12,208.76		4.330000	ACT/360					(1,006.63)	0.00	(1,041.57)
CNE100000FK3	37,600	7.259775	0.324499	13,191.48	12,201.16	7.60	50.000000	1	(1.76)	(42.54)	90.00	0.00	(0.71)	0.00	(1,027.36)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	12.829817	552.97	513.19		4.330000	ACT/360					109.14	0.00	108.14
CNE100004934	40	7.259775	12.821835	403.73	512.87	0.32	50.000000	1	(0.06)	(1.33)	90.00	0.00	0.00	0.00	108.73
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.447640	0.00	0.00		0.000000	ACT/360					84.05	0.00	84.05
CNE0000013X7	0	7.259775	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	0.374577	35,064.98	35,584.86		4.330000	ACT/360					1,446.70	0.00	1,257.00
TW0002888005	95,000	32.837000	0.375229	34,176.82	35,646.75	(61.90)	30.000000	1	(4.40)	(127.80)	90.00	0.00	(9.03)	0.00	1,257.00

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHRIRAM FINANCE LIMITED CMN															
SHMFNS	0	INR	6.392734	0.00	0.00		0.000000	ACT/360					2,132.45	0.00	2,061.54
INE721A01047	0	86.582668	0.000000	0.00	0.00	0.00	0.000000	0	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	0.751215	0.00	0.00		0.000000	ACT/360					12.26	0.00	12.26
CNE000001DW2	0	7.259775	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	4.075273	104,322.82	116,960.33		4.330000	ACT/360					5,831.44	0.00	5,699.43
CNE100003S63	26,300	7.259775	4.072737	101,391.98	116,887.55	72.77	50.000000	1	(13.64)	(204.79)	90.00	0.00	0.00	0.00	5,835.57
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	26.530548	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.259775	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	1.183232	12,639.06	12,423.94		4.330000	ACT/360					(1,225.40)	0.00	(1,259.48)
CNE000000GJ4	10,500	7.259775	1.182496	13,641.61	12,416.21	7.73	50.000000	1	(1.82)	(41.81)	90.00	0.00	0.00	0.00	(1,245.02)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.645274	0.00	0.00		0.000000	ACT/360					156.49	0.00	156.49
CNE100000M21	0	7.259775	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	67.271547	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	86.582668	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	2.146968	194,204.18	197,521.09		4.330000	ACT/360					8,535.30	0.00	7,533.57
TW0006257009	92,000	32.837000	2.150702	189,329.28	197,864.58	(343.49)	30.000000	1	(24.39)	(658.23)	90.00	0.00	0.00	0.00	7,533.57
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	0	CNY	4.988838	121,737.63	0.00		4.330000	ACT/360					(1,577.51)	0.00	(1,932.03)
CNE1000020P6	24,300	7.259775	0.000000	123,933.88	0.00	0.00	50.000000	1	(16.60)	(354.52)	90.00	0.00	(489.20)	0.00	(1,932.03)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.727826	770,314.10	781,029.59		4.330000	ACT/360					(3,468.26)	0.00	(5,499.35)
CNE100003GS8	1,073,100	7.259775	0.727373	784,012.23	780,543.97	485.62	50.000000	1	(105.00)	(2,516.71)	90.00	0.00	0.00	0.00	(4,590.24)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	26,300	CNY	5.858376	141,748.77	154,075.30		4.330000	ACT/360					4,250.40	0.00	3,942.64
CNE1000027D7	25,300	7.259775	5.854732	143,932.08	153,979.45	95.85	50.000000	1	(19.28)	(403.61)	90.00	0.00	0.00	0.00	4,121.98
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.031889	16,846.44	16,819.79		4.330000	ACT/360					(553.12)	0.00	(598.33)
CNE1000019P8	16,300	7.259775	1.031247	17,362.45	16,809.33	10.46	50.000000	1	(2.32)	(55.67)	90.00	0.00	0.00	0.00	(578.75)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.599871	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	8.759836	0.00	0.00		0.000000	ACT/360					(189.60)	0.00	(249.16)
INE062A01020	0	86.582668	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(59.56)	78.16	0.00	(59.56)	0.00	(249.16)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
002468.ZK	361,600	CNY	1.472161	522,119.30	532,333.53		4.330000	ACT/360					41,751.05	0.00	40,141.78
CNE100000T99	361,600	7.259775	1.471245	500,226.59	532,002.19	331.34	50.000000	1	(67.42)	(1,940.61)	90.00	0.00	(327.01)	0.00	40,761.41
SUFA TECHNOLOGY INDUSTRY CO LTD CNNC CMN CLASS A SERIES NORTHBOUND															
000777.ZK	3,300	CNY	2.299048	7,967.20	7,586.86		4.330000	ACT/360					(313.29)	0.00	(314.93)
CNE000000RW4	3,300	7.259775	2.297618	7,895.43	7,582.14	4.72	50.000000	1	(1.06)	(6.36)	90.00	0.00	0.00	0.00	(306.09)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	0	CNY	1.311187	0.00	0.00		0.000000	ACT/360					(1,351.54)	0.00	(1,384.91)
CNE000000KL2	0	7.259775	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	9.919891	404.35	0.00		4.330000	ACT/360					7.18	0.00	5.88
CNE1000018M7	40	7.259775	0.000000	403.29	0.00	0.00	50.000000	1	(0.05)	(1.30)	90.00	0.00	(1.68)	0.00	5.88
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	0	CNY	0.683798	0.00	0.00		0.000000	ACT/360					46.12	0.00	46.12
CNE100000VF0	0	7.259775	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	2.322438	76,385.86	76,751.92		4.330000	ACT/360					(51.20)	0.00	(245.13)
CNE100003ZP4	33,048	7.259775	2.320993	76,755.38	76,704.18	47.74	50.000000	1	(10.29)	(241.67)	90.00	0.00	0.00	0.00	(155.79)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	3,000	CNY	13.868585	47,764.47	41,605.76		4.330000	ACT/360					30,480.80	0.00	30,118.82
CNE100001XQ1	3,000	7.259775	13.859957	36,845.52	41,579.87	25.88	50.000000	1	(5.10)	(387.86)	90.00	0.00	(284.21)	0.00	30,167.25
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	34.564668	341,650.91	345,646.68		4.330000	ACT/360					18,503.81	0.00	16,763.21
TW0002330008	10,000	32.837000	34.624771	327,743.90	346,247.71	(601.03)	30.000000	1	(42.27)	(1,139.57)	90.00	0.00	0.00	0.00	16,763.21
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	0	CNY	2.058274	0.00	0.00		0.000000	ACT/360					(10.86)	0.00	(10.86)
CNE1000047J2	0	7.259775	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	16,860	INR	47.351278	515,463.04	798,342.55		4.330000	ACT/360					51,043.64	0.00	50,563.18
INE467B01029	11,038	86.582668	47.178528	519,873.36	795,429.97	2,912.57	75.000000	1	(73.27)	(3,393.04)	78.16	0.00	(3,290.25)	0.00	50,563.18

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006831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TATA ELXSI LTD CMN															
TTEX.NS	638	INR	71.305841	56,568.51	45,493.13		4.330000	ACT/360					(1,288.69)	0.00	(563.51)
INE670A01012	799	86.582668	69.872474	55,762.99	44,578.64	914.49	75.000000	1	(7.89)	(189.31)	78.16	0.00	(92.48)	0.00	(563.51)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.632305	461,515.34	466,839.24		4.330000	ACT/360					12,492.48	0.00	10,099.02
TW0001504009	286,000	32.837000	1.635143	455,158.42	467,650.90	(811.66)	30.000000	1	(58.59)	(1,581.80)	90.00	0.00	0.00	0.00	10,099.02
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.478113	539,840.61	538,919.84		4.330000	ACT/360					0.00	0.00	(6,281.48)
MYL48630O006	364,600	4.397500	1.488862	542,839.09	542,839.09	(3,919.24)	150.000000	1	(87.78)	(2,362.24)	100.00	0.00	0.00	0.00	(6,281.48)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	7	CNY	0.985110	1,034,125.43	6.90		4.330000	ACT/360					39,989.47	7,191.91	44,539.99
CNE100003F27	1,112,907	7.259775	0.984497	1,048,857.18	6.89	0.00	50.000000	1	(140.52)	(2,641.40)	90.00	7,191.91	(3,636.71)	0.00	44,532.22
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	0	CNY	0.654905	26,047.00	0.00		4.330000	ACT/360					(2,838.29)	0.00	(2,998.05)
CNE000000L16	41,800	7.259775	0.000000	27,789.65	0.00	0.00	50.000000	1	(3.70)	(159.76)	90.00	0.00	(185.67)	0.00	(2,998.05)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	98	CNY	3.646007	355.37	357.31		4.330000	ACT/360					(582.60)	0.00	(596.28)
CNE100004C29	98	7.259775	3.643739	364.29	357.09	0.22	50.000000	1	(0.05)	(13.90)	90.00	0.00	(12.73)	0.00	(595.86)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.753967	86,315.17	84,218.08		4.330000	ACT/360					3,044.10	0.00	2,837.10
CNE100000F79	111,700	7.259775	0.753498	81,121.63	84,165.73	52.36	50.000000	1	(10.96)	(259.35)	90.00	0.00	0.00	0.00	2,935.13
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	17,900	CNY	4.951690	88,151.81	88,635.26		4.330000	ACT/360					1,189.46	573.73	1,616.61
CNE000000ZW7	17,900	7.259775	4.948610	87,390.66	88,580.12	55.14	50.000000	1	(11.74)	(201.71)	90.00	573.73	0.00	0.00	1,719.16
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.728629	10,481.36	10,914.52		4.330000	ACT/360					1,433.50	0.00	1,381.33
TW0006757008	4,000	32.837000	2.733374	9,500.00	10,933.50	(18.98)	30.000000	1	(1.23)	(33.19)	90.00	0.00	0.00	0.00	1,381.33
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	792,300	CNY	0.795242	622,451.04	630,070.46		4.330000	ACT/360					(81,310.55)	0.00	(83,142.14)
CNE100002524	781,900	7.259775	0.794748	702,584.81	629,678.84	391.61	50.000000	1	(93.15)	(2,223.21)	90.00	0.00	0.00	0.00	(82,408.75)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.814993	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.259775	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	0.742960	164,967.17	171,475.15		4.330000	ACT/360					(1,983.93)	0.00	(2,316.35)
CNE000000NK8	228,500	7.259775	0.742498	171,671.13	171,368.54	106.61	50.000000	1	(22.94)	(439.02)	90.00	0.00	0.00	0.00	(2,116.75)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	97,689	CNY	2.369217	233,084.33	231,446.40		4.330000	ACT/360					(24,463.93)	0.00	(25,104.93)
CNE100003ZR0	98,389	7.259775	2.367743	257,430.31	231,302.45	143.96	50.000000	1	(34.20)	(784.96)	90.00	0.00	(7.86)	0.00	(24,835.53)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	433,200	CNY	0.930076	395,581.50	402,908.81		4.330000	ACT/360					2,422.08	0.00	1,550.02
CNE000000RK9	432,100	7.259775	0.929497	399,203.63	402,658.10	250.71	50.000000	1	(53.51)	(1,122.77)	90.00	0.00	0.00	0.00	2,019.00
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN															
1216.TW	236,000	TWD	2.387551	560,087.94	563,461.95		4.330000	ACT/360					(17,643.60)	0.00	(20,640.77)
TW0001216000	236,000	32.837000	2.391702	582,085.27	564,441.67	(979.72)	30.000000	1	(74.68)	(2,017.45)	90.00	0.00	0.00	0.00	(20,640.77)
UNION BANK OF INDIA CMN															
UNBK.NS	0	INR	1.299798	0.00	0.00		0.000000	ACT/360					1,823.57	0.00	1,580.76
INE692A01016	0	86.582668	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	15.592167	31,419.68	31,184.33		4.330000	ACT/360					1,848.32	0.00	1,691.85
TW0002404001	2,000	32.837000	15.619280	29,390.24	31,238.56	(54.23)	30.000000	1	(3.80)	(102.24)	90.00	0.00	0.00	0.00	1,691.85
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.224229	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.837000	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	4.973282	0.00	0.00		0.000000	ACT/360					2,999.50	0.00	2,892.51
INE205A01025	0	86.582668	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	2.061026	0.00	0.00		0.000000	ACT/360					194.02	0.00	194.02
CNE100000QJ2	0	7.259775	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	7.323659	0.00	0.00		0.000000	ACT/360					2,253.07	0.00	2,222.77
CNE1000020V4	0	7.259775	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	58.013826	172,045.64	174,041.48		4.330000	ACT/360					4,222.16	0.00	3,328.76
TW0006409006	3,000	32.837000	58.114704	170,121.95	174,344.11	(302.63)	30.000000	1	(21.90)	(590.77)	90.00	0.00	0.00	0.00	3,328.76
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	13,400	CNY	1.432262	83,467.75	19,192.31		4.330000	ACT/360					5,907.76	0.00	5,670.32
CNE100000GQ8	62,500	7.259775	1.431371	84,613.07	19,180.37	11.93	50.000000	1	(11.34)	(249.37)	90.00	0.00	(291.11)	0.00	5,692.66
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	71,700	CNY	1.091050	79,319.49	78,228.31		4.330000	ACT/360					(5,170.32)	0.00	(5,373.48)
CNE100001VB7	71,700	7.259775	1.090372	83,349.99	78,179.67	48.64	50.000000	1	(11.13)	(251.80)	90.00	0.00	0.00	0.00	(5,282.43)

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066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.398109	310,301.85	306,478.39		4.330000	ACT/360					25,957.32	0.00	25,235.71
CNE100000619	127,800	7.259775	2.396618	280,462.98	306,287.78	190.61	50.000000	1	(38.04)	(912.23)	90.00	0.00	(2.69)	0.00	25,592.44
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688100.SH	19,400	CNY	4.920046	86,902.51	95,448.89		4.330000	ACT/360					7,029.91	0.00	6,946.54
CNE100003RR7	17,500	7.259775	4.916985	78,948.08	95,389.51	59.38	50.000000	1	(10.70)	(142.75)	90.00	0.00	0.00	0.00	7,057.64
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	0	CNY	0.214633	0.00	0.00		0.000000	ACT/360					(894.83)	0.00	(930.96)
CNE000000WD4	0	7.259775	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	3.608690	0.00	0.00		0.000000	ACT/360					2,155.48	0.00	1,909.47
INE075A01022	0	86.582668	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	2.846637	248,723.58	254,489.36		4.330000	ACT/360					45,293.63	0.00	44,777.62
CNE000001BJ3	89,400	7.259775	2.844866	209,080.63	254,331.02	158.34	50.000000	1	(28.60)	(674.35)	90.00	0.00	(0.66)	0.00	45,073.84
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.309811	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.259775	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	7.616715	0.00	0.00		0.000000	ACT/360					(5,240.27)	0.00	(5,489.53)
CNE1000031K4	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	0.931452	34,626.51	34,556.85		4.330000	ACT/360					1,091.15	0.00	1,014.97
CNE000000B00	37,100	7.259775	0.930872	33,444.21	34,535.35	21.50	50.000000	1	(4.50)	(97.68)	90.00	0.00	0.00	0.00	1,055.19
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.111688	6,489.38	6,670.13		4.330000	ACT/360					(462.53)	0.00	(481.16)
CNE100000QS3	6,000	7.259775	1.110997	7,128.52	6,665.98	4.15	50.000000	1	(0.95)	(22.77)	90.00	0.00	0.00	0.00	(473.40)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.450880	7,576.30	7,566.50		4.330000	ACT/360					297.66	0.00	278.99
CNE100005X80	1,700	7.259775	4.448111	7,264.12	7,561.79	4.71	50.000000	1	(0.98)	(23.38)	90.00	0.00	0.00	0.00	287.80
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	36,900	CNY	16.958748	614,542.09	625,777.80		4.330000	ACT/360					31,318.45	0.00	30,197.56
CNE000001D72	36,700	7.259775	16.948197	590,736.20	625,388.47	389.33	50.000000	1	(79.59)	(1,510.21)	90.00	0.00	0.00	0.00	30,925.96
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.964716	31,843.11	31,631.93		4.330000	ACT/360					(2,636.14)	0.00	(2,725.23)
CNE1000033H6	16,100	7.259775	1.963494	34,248.40	31,612.25	19.68	50.000000	1	(4.56)	(108.77)	90.00	0.00	0.00	0.00	(2,688.41)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	0.987862	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.259775	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	5.797839	285.60	295.69		4.330000	ACT/360					2.57	0.00	1.81
CNE0000005F0	51	7.259775	5.794232	292.93	295.51	0.18	50.000000	1	(0.04)	(0.94)	90.00	0.00	0.00	0.00	2.16
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.045647	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.259775	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	2.076160	41,448.04	43,599.36		4.330000	ACT/360					1,716.08	0.00	1,661.56
CNE100002BC5	21,000	7.259775	2.074869	41,856.17	43,572.25	27.12	50.000000	1	(5.61)	(81.63)	90.00	0.00	0.00	0.00	1,712.31
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	29,600	CNY	3.164459	88,770.55	93,667.98		4.330000	ACT/360					2,877.47	0.00	2,578.40
CNE100002G50	29,600	7.259775	3.162490	90,303.30	93,609.70	58.28	50.000000	1	(12.09)	(357.35)	90.00	0.00	(67.48)	0.00	2,687.43
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	220,300	CNY	1.322193	303,180.96	291,279.22		4.330000	ACT/360					(19,808.48)	0.00	(20,632.79)
CNE1000008S5	222,000	7.259775	1.321371	313,171.40	291,098.03	181.19	50.000000	1	(41.88)	(1,005.50)	90.00	0.00	(10.53)	0.00	(20,293.75)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	0	CNY	0.866787	0.00	0.00		0.000000	ACT/360					(2,272.69)	0.00	(2,327.07)
CNE000001PZ9	0	7.259775	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	6.395225	137,087.43	134,299.72		4.330000	ACT/360					7,764.96	0.00	7,089.73
TW0003374005	21,000	32.837000	6.406345	126,768.28	134,533.24	(233.52)	30.000000	1	(16.39)	(441.71)	90.00	0.00	0.00	0.00	7,089.73
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,100	CNY	3.705169	546,195.91	548,735.47		4.330000	ACT/360					(3,431.03)	1,506.22	(3,334.83)
CNE0000007F6	148,100	7.259775	3.702863	551,809.86	548,394.01	341.46	50.000000	1	(73.96)	(1,751.47)	90.00	1,506.22	(2.10)	0.00	(2,697.74)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,900	CNY	2.583849	93,190.14	95,344.05		4.330000	ACT/360					(5,069.27)	0.00	(5,329.51)
CNE100004751	36,900	7.259775	2.582242	100,354.00	95,284.73	59.32	50.000000	1	(13.36)	(319.56)	90.00	0.00	0.00	0.00	(5,218.53)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	210,000	TWD	2.064744	430,220.21	433,596.25		4.330000	ACT/360					(38,780.85)	0.00	(40,922.42)
TW0002609005	210,000	32.837000	2.068334	473,130.99	434,350.14	(753.89)	30.000000	1	(60.49)	(1,387.68)	90.00	0.00	0.00	0.00	(40,922.42)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	2,200	CNY	7.336041	16,316.92	16,139.29		4.330000	ACT/360					(2,325.70)	0.00	(2,368.58)
CNE100002JZ9	2,100	7.259775	7.331477	17,711.09	16,129.25	10.04	50.000000	1	(2.36)	(52.92)	90.00	0.00	0.00	0.00	(2,349.80)

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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	1.392362	74,860.12	73,586.33		4.330000	ACT/360					696.73	0.00	593.42
CNE1000019T0	52,850	7.259775	1.391496	72,843.83	73,540.56	45.76	50.000000	1	(9.80)	(149.08)	90.00	0.00	0.00	0.00	679.07
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	138,600	CNY	2.098174	288,775.73	290,806.89		4.330000	ACT/360					9,859.13	0.00	9,114.32
CNE1000031L2	138,600	7.259775	2.096868	280,833.96	290,625.90	180.99	50.000000	1	(37.79)	(925.80)	90.00	0.00	(75.00)	0.00	9,452.82
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	91,275	CNY	5.653375	505,233.02	516,011.77		4.330000	ACT/360					34,453.26	0.00	33,328.05
CNE100002PC5	89,475	7.259775	5.649857	471,170.74	515,690.70	321.07	50.000000	1	(63.69)	(1,446.28)	90.00	0.00	(5.08)	0.00	33,928.68
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	0	CNY	4.207354	0.00	0.00		0.000000	ACT/360					(779.35)	0.00	(792.90)
CNE1000048D3	0	7.259775	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	2.296296	163,650.96	165,333.35		4.330000	ACT/360					17,677.49	0.00	17,359.57
CNE0000012L4	72,000	7.259775	2.294868	154,117.92	165,230.50	102.85	50.000000	1	(20.81)	(420.77)	90.00	0.00	(66.78)	0.00	17,552.02
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	74,000	CNY	2.848013	208,417.82	210,752.96		4.330000	ACT/360					7,911.78	0.00	7,384.75
CNE100001YB1	74,000	7.259775	2.846241	202,717.60	210,621.83	131.13	50.000000	1	(27.28)	(658.16)	90.00	0.00	(4.34)	0.00	7,630.06
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	0	CNY	1.036016	0.00	0.00		0.000000	ACT/360					(6,405.60)	0.00	(6,795.66)
CNE100000015	0	7.259775	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	2.267404	466,625.87	470,032.76		4.330000	ACT/360					100,917.58	0.00	99,830.13
CNE000000VG9	207,300	7.259775	2.265993	383,388.93	469,740.35	292.41	50.000000	1	(52.59)	(1,379.86)	90.00	0.00	(128.68)	0.00	100,377.24
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	88,200	CNY	0.762222	67,671.54	67,227.97		4.330000	ACT/360					55.96	0.00	(110.17)
CNE000001HC5	88,200	7.259775	0.761748	67,130.22	67,186.17	41.79	50.000000	1	(9.01)	(207.92)	90.00	0.00	0.00	0.00	(31.92)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.558840	19,889.10	19,797.27		4.330000	ACT/360					13.55	0.00	(37.72)
CNE000001N39	12,700	7.259775	1.557870	19,771.40	19,784.95	12.32	50.000000	1	(2.65)	(63.59)	90.00	0.00	0.00	0.00	(14.68)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,200	CNY	3.172714	593,447.75	628,831.91		4.330000	ACT/360							

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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	7.441982	15,573.28	6,697.78		4.330000	ACT/360					17,007.80	0.00	16,935.66
CNE1000035C2	2,100	7.259775	7.437352	8,801.26	6,693.62	4.17	50.000000	1	(1.27)	(76.30)	90.00	0.00	(69.24)	0.00	16,943.46
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	104,300	CNY	1.554712	163,520.83	162,156.50		4.330000	ACT/360					8,511.32	0.00	8,086.66
CNE000001J75	109,100	7.259775	1.553745	161,056.80	162,055.60	100.90	50.000000	1	(21.64)	(525.56)	90.00	0.00	(37.89)	0.00	8,275.40
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.330449	366,963.24	365,955.85		4.330000	ACT/360					(17,780.37)	0.00	(18,760.91)
CNE000001FJ4	275,062	7.259775	1.329621	383,508.58	365,728.21	227.64	50.000000	1	(51.22)	(1,208.18)	90.00	0.00	0.00	0.00	(18,334.95)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.073408	7,079.30	7,049.59		4.330000	ACT/360					(318.75)	0.00	(337.99)
CNE000001OJ2	3,400	7.259775	2.072119	7,363.95	7,045.20	4.38	50.000000	1	(0.98)	(23.63)	90.00	0.00	0.00	0.00	(329.79)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	3.315803	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.259775	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	3.097042	201,790.06	172,814.95		4.330000	ACT/360					5,780.36	1,677.52	6,863.86
CNE000001J384	65,400	7.259775	3.095115	196,216.94	172,707.42	107.54	50.000000	1	(26.40)	(701.56)	90.00	1,677.52	(187.95)	0.00	7,063.20
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.976855	13,719.52	13,969.02		4.330000	ACT/360					(490.62)	0.00	(528.21)
CNE1000051S5	14,300	7.259775	0.976247	14,450.95	13,960.33	8.69	50.000000	1	(1.93)	(46.29)	90.00	0.00	0.00	0.00	(511.96)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,400	CNY	2.784724	233,772.51	229,461.24		4.330000	ACT/360					(14,005.55)	0.00	(14,639.22)
CNE1000023N5	82,400	7.259775	2.782991	243,324.00	229,318.46	142.78	50.000000	1	(32.51)	(776.46)	90.00	0.00	0.00	0.00	(14,372.13)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	226,900	CNY	1.673036	376,207.23	379,611.79		4.330000	ACT/360					(10,506.04)	0.00	(11,395.44)
CNE100000MK9	226,900	7.259775	1.671995	389,881.71	379,375.67	236.12	50.000000	1	(52.12)	(1,125.52)	90.00	0.00	0.00	0.00	(10,953.58)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	207,100	CNY	2.678783	547,504.31	554,776.01		4.330000	ACT/360					(6,214.59)	1,803.71	(5,559.75)
CNE100001R58	205,300	7.259775	2.677117	555,801.05	554,430.93	345.08	50.000000	1	(74.45)	(1,493.95)	90.00	1,803.71	0.00	0.00	(4,915.95)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.359341	19,853.56	19,982.32		4.330000	ACT/360					15.77	0.00	(35.95)
CNE100000K64	14,700	7.259775	1.358496	19,954.12	19,969.89	12.43	50.000000	1	(2.68)	(64.15)	90.00	0.00	0.00	0.00	(12.69)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	0	CNY	15.797529	724.70	0.00		4.330000	ACT/360					5,388.05	0.00	5,305.76
CNE100001CY9	40	7.259775	0.000000	611.24	0.00	0.00	50.000000	1	(0.08)	(82.28)	90.00	0.00	(82.78)	0.00	5,305.76

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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.)															
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	570,900	CNY	0.758094	414,334.17	432,796.02		4.330000	ACT/360					(31,181.55)	0.00	(32,291.80)
CNE000000W62	568,500	7.259775	0.757623	461,952.31	432,526.97	269.05	50.000000	1	(61.32)	(1,379.31)	90.00	0.00	0.00	0.00	(31,788.03)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.854404	37,367.61	37,337.45		4.330000	ACT/360					(1,712.45)	0.00	(1,812.71)
CNE100004900	43,700	7.259775	0.853872	39,026.66	37,314.21	23.24	50.000000	1	(5.21)	(123.50)	90.00	0.00	0.00	0.00	(1,769.25)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.744580	51,699.81	51,988.48		4.330000	ACT/360					(2,048.10)	0.00	(2,186.22)
CNE100000PX5	29,800	7.259775	1.743495	54,004.25	51,956.15	32.33	50.000000	1	(7.21)	(170.45)	90.00	0.00	0.00	0.00	(2,125.70)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.118812	144.29	144.08		4.330000	ACT/360					(5.33)	0.00	(5.72)
CNE1000005030	68	7.259775	2.117493	149.32	143.99	0.09	50.000000	1	(0.02)	(0.48)	90.00	0.00	0.00	0.00	(5.55)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	21,083	CNY	6.370193	128,308.04	134,302.79		4.330000	ACT/360					(3,286.61)	0.00	(3,631.75)
CNE100004QK2	21,083	7.259775	6.366230	137,505.84	134,219.23	83.56	50.000000	1	(18.32)	(428.70)	90.00	0.00	0.00	0.00	(3,475.42)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	3,100	CNY	3.947318	11,145.04	12,236.69		4.330000	ACT/360					(674.91)	0.00	(696.94)
CNE1000035L3	2,800	7.259775	3.944863	11,705.61	12,229.08	7.61	50.000000	1	(1.56)	(29.64)	90.00	0.00	0.00	0.00	(682.70)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.665912	57,449.10	58,067.55		4.330000	ACT/360					(1,866.69)	0.00	(2,022.63)
CNE100000P93	87,200	7.259775	0.665498	59,898.12	58,031.43	36.12	50.000000	1	(8.00)	(192.06)	90.00	0.00	0.00	0.00	(1,955.04)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	135,100	CNY	2.234383	172,989.78	301,865.16		4.330000	ACT/360					8,218.09	0.00	8,122.49
CNE100000B24	77,800	7.259775	2.232993	171,334.06	301,677.35	187.81	50.000000	1	(23.01)	(283.41)	90.00	0.00	(76.31)	0.00	8,473.85
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	31,400	CNY	5.500655	0.00	172,720.57		4.326022	ACT/360					28,891.17	0.00	28,727.01
CNE000000TK5	0	7.259775	5.497233	0.00	172,613.12	107.45	50.000000	0	0.00	(271.61)	90.00	0.00	(271.61)	0.00	28,928.05
TOTAL Long				74,741,482.37	75,242,988.05								191,396.83	27,175.97	(205,118.19)
				76,034,984.41	75,429,227.32	(186,239.27)			(10,224.30)	(237,451.71)		27,175.97	(46,108.36)	0.00	(136,244.67)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(13,503)	CNY	11.971286	(153,426.89)	(161,648.27)		4.330000	ACT/360					1,161.42	0.00	618.82
CNE1000042T2	(12,803)	7.259775	11.963838	(153,956.51)	(161,547.70)										

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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	24.777713	(2,515.58)	(2,452.99)		4.330000	ACT/360					105.90	0.00	99.67
CNE100003MM9	(99)	7.259775	24.762298	(2,557.37)	(2,451.47)	(1.53)	(725.000000)	1	(0.20)	(4.71)	100.00	0.00	0.00	0.00	96.81
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	2.932667	(72,185.95)	(70,384.02)		4.330000	ACT/360					10,103.25	0.00	9,982.37
TW0008086000	(24,000)	32.837000	2.937767	(80,609.65)	(70,506.41)	122.39	(898.958300)	1	(8.33)	(243.26)	100.00	0.00	0.00	0.00	9,982.37
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.709939	0.00	0.00		0.000000	ACT/360					17,216.63	0.00	17,336.52
CNE100000R30	0	7.259775	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	5.847370	0.00	0.00		0.000000	ACT/360					1,820.35	0.00	1,592.20
CNE1000051B1	0	7.259775	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	(650,500)	THB	1.661475	(1,079,435.82)	(1,080,789.20)		4.330000	ACT/360					9,821.54	0.00	50,479.63
TH0765010R16	(656,900)	33.705000	1.736488	(1,140,806.82)	(1,129,585.37)	48,796.17	(66.117300)	1	117.39	2,994.39	100.00	(11,132.47)	231.71	0.00	50,525.02
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	95.319304	(386,187.54)	(381,277.22)		4.330000	ACT/360					18,059.79	0.00	18,899.19
KYG022421088	(4,000)	32.837000	95.485052	(400,000.00)	(381,940.21)	662.99	(400.000000)	1	5.20	176.40	100.00	0.00	0.00	0.00	18,899.19
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.502147	(21,139.65)	(21,012.88)		4.330000	ACT/360					4,103.02	0.00	4,044.13
TW0008054008	(6,000)	32.837000	3.508237	(25,152.44)	(21,049.42)	36.54	(1,058.333300)	1	(3.19)	(95.43)	100.00	0.00	0.00	0.00	4,044.13
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	13.094984	(37,840.89)	(39,284.95)		4.330000	ACT/360					(2,584.97)	0.00	(2,612.02)
TW0006187008	(3,000)	32.837000	13.117755	(36,768.29)	(39,353.26)	68.31	(783.333300)	1	(3.81)	(95.37)	100.00	0.00	0.00	0.00	(2,612.02)
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	2.993574	(84,659.26)	(86,813.66)		4.330000	ACT/360					1,892.08	0.00	1,507.94
TW0001514008	(29,000)	32.837000	2.998780	(88,856.70)	(86,964.62)	150.96	(1,285.344800)	1	(19.54)	(535.10)	100.00	0.00	0.00	0.00	1,507.94
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300458.ZK	(6,200)	CNY	6.488517	(40,055.45)	(40,228.80)		4.330000	ACT/360					(1,859.95)	0.00	(1,921.35)
CNE100001ZN3	(6,200)	7.259775	6.484480	(38,343.83)	(40,203.78)	(25.03)	(1,126.612900)	1	(7.92)	(36.37)	100.00	0.00	0.00	0.00	(1,968.18)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(85,300)	CNY	0.989237	(80,198.29)	(84,381.95)		4.330000	ACT/360					8,029.82	0.00	7,223.91
CNE000000DF9	(85,300)	7.259775	0.988622	(92,141.32)	(84,329.46)	(52.49)	(1,822.303600)	1	(29.51)	(753.42)	100.00	0.00	(10.68)	0.00	7,125.69
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	0	CNY	5.456628	0.00	0.00		0.000000	ACT/360					578.30	0.00	545.95
CNE100000Q84	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	0	CNY	0.313694	0.00	0.00		0.000000	ACT/360					2,876.46	0.00	2,650.46
CNE000000SQ4	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	3.714800	(132,455.57)	(173,120.80)		4.330000	ACT/360					389.96	0.00	(461.99)
CNE1000030R1	(37,003)	7.259775	3.712488	(135,355.71)	(173,013.08)	(107.73)	(1,548.259600)	1	(40.69)	(744.23)	100.00	0.00	(21.62)	0.00	(663.50)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600199.SH	0	CNY	1.520316	0.00	0.00		0.000000	ACT/360					166.81	0.00	156.47
CNE000000X61	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(10.34)	100.00	0.00	(10.34)	0.00	156.47
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688839.SH	(78)	CNY	3.739565	(292.27)	(291.69)		4.330000	ACT/360					51.59	0.00	50.47
CNE1000052M6	(78)	7.259775	3.737238	(343.09)	(291.50)	(0.18)	(975.000000)	1	(0.04)	(0.94)	100.00	0.00	0.00	0.00	50.13
ANHUI JIANGHUAI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND															
600418.SH	(21,900)	CNY	5.625858	(20,253.78)	(123,206.28)		4.330000	ACT/360					1,628.96	0.00	1,521.59
CNE0000018M9	(3,600)	7.259775	5.622357	(19,650.81)	(123,129.62)	(76.66)	(1,350.000000)	1	(5.23)	(30.71)	100.00	0.00	0.00	0.00	1,378.18
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(6,200)	CNY	4.926925	(57,565.11)	(30,546.93)		4.330000	ACT/360					3,316.68	0.00	2,884.01
CNE1000022S6	(11,500)	7.259775	4.923860	(60,151.63)	(30,527.93)	(19.00)	(1,850.000000)	1	(22.35)	(413.67)	100.00	0.00	(329.86)	0.00	2,848.45
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.439141	(35,806.34)	(34,827.21)		4.330000	ACT/360					1,811.54	0.00	1,521.83
CNE100005790	(24,200)	7.259775	1.438246	(36,617.09)	(34,805.55)	(21.66)	(1,576.239600)	1	(11.27)	(268.06)	100.00	0.00	0.00	0.00	1,481.29
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	0	CNY	0.932827	0.00	0.00		0.000000	ACT/360					2,005.13	0.00	1,947.85
CNE100000KB2	0	7.259775	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	3.073653	(14,681.26)	(15,982.99)		4.330000	ACT/360					(4,348.43)	0.00	(4,370.45)
CNE100001SN8	(5,200)	7.259775	3.071740	(11,624.62)	(15,973.05)	(9.95)	(600.000000)	1	(1.05)	(12.07)	100.00	0.00	0.00	0.00	(4,389.05)
ASE TECHNOLOGY HOLDING CO LTD CMN															
3711.TW	0	TWD	5.390261	0.00	0.00		4.330000	ACT/360					(141.06)	0.00	(140.49)
TW0003711008	1,000	32.837000	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	9.564921	(21,699.24)	(27,738.27)		4.330000	ACT/360					(1,627.32)	0.00	(1,659.80)
CNE100005RF7	(2,400)	7.259775	9.558970	(21,699.24)	(27,721.01)	(17.26)	(1,275.000000)	1	(5.08)	(15.23)	100.00	0.00	0.00	0.00	(1,692.09)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.365822	(206.41)	(209.27)		4.330000	ACT/360					(0.57)	0.00	(1.59)
CNE100003RF2	(39)	7.259775	5.362483	(208.56)	(209.14)	(0.13)	(1,125.000000)	1	(0.04)	(0.89)	100.00	0.00	0.00	0.00	(1.84)

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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	1.092426	(287,759.24)	(292,879.48)		4.330000	ACT/360					(2,284.40)	0.00	(4,113.44)
CNE000000LP1	(268,100)	7.259775	1.091747	(290,412.97)	(292,697.37)	(182.10)	(1,871.587000)	1	(114.67)	(1,646.93)	100.00	0.00	0.00	0.00	(4,454.34)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(27,500)	CNY	2.132570	(79,639.02)	(58,645.68)		4.330000	ACT/360					28,480.73	0.00	27,560.93
CNE1000023W6	(30,700)	7.259775	2.131243	(93,882.90)	(58,609.18)	(36.50)	(2,185.993400)	1	(37.07)	(883.31)	100.00	0.00	(133.22)	0.00	27,492.67
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n.BK	(591,500)	THB	1.068091	(576,828.86)	(631,775.70)		4.330000	ACT/360					167.02	0.00	(7,581.83)
TH0420010R18	(548,800)	33.705000	1.058491	(580,581.82)	(626,097.49)	(5,678.21)	(968.285300)	1	(85.32)	(2,070.65)	100.00	0.00	(3.35)	0.00	(7,581.80)
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n.BK	(1,657,800)	THB	0.709094	(1,148,557.00)	(1,175,535.38)		4.330000	ACT/360					14,259.80	0.00	37,660.09
TH0264010R10	(1,657,800)	33.705000	0.720988	(1,195,253.22)	(1,195,253.22)	19,717.84	(50.000000)	1	127.81	3,682.46	100.00	0.00	315.76	0.00	37,660.09
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(34)	CNY	0.824135	(318,231.24)	(28.02)		4.330000	ACT/360					46,316.88	(10,160.74)	36,196.79
CNE100000734	(401,134)	7.259775	0.823622	(336,893.99)	(28.00)	(0.02)	(175.000000)	1	25.05	40.67	100.00	(10,160.74)	215.71	0.00	36,207.74
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	0.997492	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.259775	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	1.279542	(4.91)	(41,334.33)		4.330000	ACT/360					21,472.76	0.00	21,697.05
CNE100002FM5	(4)	7.259775	1.278746	(5.00)	(41,308.61)	(25.72)	(150.000000)	1	0.00	250.01	100.00	0.00	250.00	0.00	21,648.94
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n.BK	(3,561,000)	THB	0.151313	(530,041.43)	(538,825.10)		4.330000	ACT/360					325.73	0.00	69,236.25
TH0148010R15	(3,346,200)	33.705000	0.171299	(577,339.12)	(609,996.62)	71,171.52	(1,110.024800)	1	(93.99)	(2,261.00)	100.00	0.00	(6.14)	0.00	69,236.25
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
300446.ZK	(12,600)	CNY	2.325189	(28,814.05)	(29,297.39)		4.330000	ACT/360					(104.70)	0.00	(200.40)
CNE100001Z90	(12,400)	7.259775	0.000000	(28,378.28)	(29,279.16)	(18.22)	(2,225.000000)	1	(14.40)	(77.48)	100.00	0.00	(163.87)	0.00	(234.50)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	0	CNY	2.022502	0.00	0.00		0.000000	ACT/360					(1,674.88)	0.00	(1,769.61)
CNE1000010H4	0	7.259775	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	0.725074	(44,358.53)	(39,516.52)		4.330000	ACT/360					6,359.91	0.00	6,287.74
CNE000000K09	(54,500)	7.259775	0.724623	(45,851.86)	(39,491.95)	(24.57)	(807.614600)	1	(4.44)	(47.60)	100.00	0.00	0.00	0.00	6,241.74
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301085.ZK	(1,200)	CNY	8.963674	0.00	(10,756.41)		4.326022	ACT/360					208.18	0.00	200.28
CNE100004S54	0	7.259775	8.958097	0.00	(10,749.72)	(6.69)	(2,250.000000)	0	0.00	(1.21)	100.00	0.00	(1.21)	0.00	187.76

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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	2.992477	(8,359.54)	(8,402.88)		4.330000	ACT/360					12,824.22	0.00	12,557.12
CNE100003SS3	(2,808)	7.259775	2.990616	(8,622.09)	(8,397.65)	(5.23)	(1,250.000000)	1	(1.87)	(261.88)	100.00	0.00	(220.99)	0.00	12,547.33
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,500)	CNY	3.813861	(12,888.86)	(13,348.51)		4.330000	ACT/360					(40.29)	0.00	(168.40)
CNE100002DZ2	(3,500)	7.259775	3.811488	(13,269.21)	(13,340.21)	(8.31)	(1,925.000000)	1	(5.30)	(119.81)	100.00	0.00	(6.59)	0.00	(183.93)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	(22,600)	CNY	0.968600	0.00	(21,890.35)		4.326022	ACT/360					260.48	0.00	245.58
CNE100002GG5	0	7.259775	0.967997	0.00	(21,876.73)	(13.62)	(2,138.324873)	0	0.00	(1.27)	100.00	0.00	(1.27)	0.00	220.10
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(238,000)	CNY	2.838382	(680,443.43)	(675,534.92)		4.330000	ACT/360					51,321.51	0.00	45,748.00
CNE1000012M0	(238,000)	7.259775	2.836616	(726,436.11)	(675,114.61)	(420.32)	(1,734.747800)	1	(240.51)	(5,153.18)	100.00	0.00	0.00	0.00	44,961.69
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(38,500)	CNY	5.076893	(197,473.85)	(195,460.37)		4.330000	ACT/360					15,918.51	0.00	14,008.47
CNE100000NN1	(38,500)	7.259775	5.073734	(211,257.27)	(195,338.76)	(121.61)	(1,821.103800)	1	(74.48)	(1,788.44)	100.00	0.00	0.00	0.00	13,780.95
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	0	CNY	1.311187	0.00	0.00		0.000000	ACT/360					(2,202.16)	0.00	(3,288.97)
CNE100001617	0	7.259775	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	0.707188	(173,227.94)	(242,660.17)		4.330000	ACT/360					5,590.12	0.00	4,281.43
CNE100001V11	(248,934)	7.259775	0.706748	(174,720.64)	(242,509.27)	(150.90)	(1,319.821900)	1	(42.49)	(1,157.79)	100.00	0.00	(211.20)	0.00	3,998.98
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(69,130)	CNY	2.469654	(107,904.43)	(170,727.17)		4.330000	ACT/360					7,306.38	0.00	6,817.44
CNE100002813	(45,130)	7.259775	2.468117	(114,257.83)	(170,620.93)	(106.24)	(1,188.660500)	1	(21.89)	(382.70)	100.00	0.00	(33.25)	0.00	6,618.72
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.515944	(391,956.96)	(396,070.38)		4.330000	ACT/360					8,831.94	0.00	5,099.66
CNE000001980	(767,661)	7.259775	0.515623	(404,655.61)	(395,823.67)	(246.71)	(1,782.806100)	1	(145.44)	(3,485.57)	100.00	0.00	0.00	0.00	4,638.64
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(34,800)	CNY	0.670040	(13,407.44)	(23,317.38)		4.330000	ACT/360					64.78	0.00	4.64
CNE100001BX3	(19,900)	7.259775	0.669623	(13,407.44)	(23,302.88)	(14.50)	(2,000.000000)	1	(5.84)	(45.64)	100.00	0.00	(28.13)	0.00	(22.51)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	0	CNY	5.075517	(36,801.70)	0.00		4.330000	ACT/360					2,426.91	0.00	2,058.86
CNE100001YF2	(7,600)	7.259775	0.000000	(39,937.18)	0.00	0.00	(1,925.000000)	1	(14.88)	(368.05)	100.00	0.00	(459.85)	0.00	2,058.86
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300010.ZK	(15,000)	CNY	1.070413	0.00	(16,056.19)		0.000000	ACT/360					(89.18)	0.00	(103.95)
CNE100000GX4	0	7.259775	1.069747	0.00	(16,046.20)	(9.98)	(2,050.000000)	0	0.00	(4.79)	100.00	0.00	(4.79)	0.00	(122.64)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(59,000)	CNY	1.419879	(80,948.70)	(83,772.86)		4.330000	ACT/360					(11,557.78)	0.00	(11,875.62)
CNE100000ZB0	(56,600)	7.259775	1.418996	(79,842.14)	(83,720.76)	(52.09)	(1,075.000000)	1	(14.57)	(265.74)	100.00	0.00	(173.81)	0.00	(11,973.13)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.600604	(306.01)	(327.65)		4.330000	ACT/360					10.32	0.00	6.39
CNE100002BX1	(91)	7.259775	3.598364	(337.77)	(327.45)	(0.20)	(2,250.000000)	1	(0.15)	(3.72)	100.00	0.00	0.00	0.00	6.01
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.381599	(32.46)	(30.96)		4.330000	ACT/360					5.27	0.00	4.98
CNE100003M69	(13)	7.259775	2.380118	(36.22)	(30.94)	(0.02)	(1,725.000000)	1	(0.01)	(0.28)	100.00	0.00	0.00	0.00	4.94
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(1,099)	CNY	31.478111	(35,481.15)	(34,594.44)		4.330000	ACT/360					(1,505.07)	0.00	(1,712.58)
CNE100003R80	(1,099)	7.259775	31.458527	(33,067.85)	(34,572.92)	(21.52)	(1,391.674200)	1	(9.74)	(185.99)	100.00	0.00	0.00	0.00	(1,752.85)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(88,329)	CNY	2.355458	(206,921.59)	(208,055.26)		4.330000	ACT/360					23,303.92	0.00	21,385.60
CNE000000XH3	(88,629)	7.259775	2.353993	(231,938.65)	(207,925.85)	(129.41)	(1,877.063600)	1	(79.99)	(1,788.91)	100.00	0.00	(8.72)	0.00	21,143.43
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	2.958081	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE100005VT0	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.09)	100.00	0.00	(3.09)	0.00	184.59
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600085.SH	0	CNY	5.086524	0.00	0.00		0.000000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(51.15)	100.00	0.00	(51.15)	0.00	2,386.05
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300379.ZK	(82,289)	CNY	1.946830	(187,926.57)	(160,202.71)		4.330000	ACT/360					1,673.88	0.00	335.63
CNE100001RL4	(98,009)	7.259775	1.945619	(193,935.51)	(160,103.04)	(99.66)	(1,689.214700)	1	(64.85)	(1,238.58)	100.00	0.00	(324.34)	0.00	149.16
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(64,400)	CNY	3.042008	(165,999.63)	(195,905.32)		4.330000	ACT/360					(27,730.09)	0.00	(28,523.99)
CNE100001401	(64,400)	7.259775	3.040115	(168,053.32)	(195,783.41)	(121.91)	(1,824.534100)	1	(63.92)	(671.99)	100.00	0.00	0.00	0.00	(28,752.02)
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(47,048)	CNY	2.567339	(114,233.81)	(120,788.18)		4.330000	ACT/360					3,489.26	0.00	2,147.41
CNE000000GS5	(47,048)	7.259775	2.565742	(123,477.11)	(120,713.03)	(75.15)	(2,113.362900)	1	(52.21)	(1,266.70)	100.00	0.00	(43.42)	0.00	2,006.81
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.752591	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.05)	100.00	0.00	(2.05)	0.00	290.57
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300352.ZK	(27,900)	CNY	0.687926	(80,590.16)	(19,193.13)		4.330000	ACT/360					(4,648.23)	0.00	(5,074.18)
CNE100001P43	(116,500)	7.259775	0.687498	(81,927.18)	(19,181.19)	(11.94)	(1,599.334700)	1	(25.95)	(414.01)	100.00	0.00	(548.84)	0.00	(5,096.52)

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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.)															
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.368174	(344,662.68)	(342,875.17)		4.330000	ACT/360					9,758.47	0.00	5,801.91
CNE100004090	(36,600)	7.259775	9.362346	(352,170.10)	(342,661.86)	(213.31)	(2,072.267700)	1	(156.04)	(3,743.25)	100.00	0.00	(11.93)	0.00	5,402.81
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	0	CNY	1.556088	0.00	0.00		0.000000	ACT/360					1,178.49	0.00	1,162.94
CNE000000S84	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	54.622688	(66,554.58)	(71,009.49)		4.330000	ACT/360					(13,202.33)	0.00	(13,593.56)
CNE100005XM1	(1,300)	7.259775	54.588704	(57,762.98)	(70,965.32)	(44.18)	(1,288.461500)	1	(16.87)	(347.05)	100.00	0.00	0.00	0.00	(13,676.21)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.069281	0.00	0.00		0.000000	ACT/360					940.52	0.00	923.34
CNE100003R72	0	7.259775	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	2.563212	(91,303.26)	(93,480.33)		4.330000	ACT/360					3,419.81	0.00	2,862.48
CNE100003R98	(36,470)	7.259775	2.561617	(95,563.12)	(93,422.17)	(58.16)	(1,206.852200)	1	(19.11)	(499.18)	100.00	0.00	(41.85)	0.00	2,753.67
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(244,300)	CNY	0.654905	(158,937.92)	(159,993.39)		4.330000	ACT/360					9,362.02	0.00	8,396.75
CNE100000MZ7	(244,300)	7.259775	0.654498	(169,255.88)	(159,893.86)	(99.53)	(1,343.542700)	1	(38.96)	(865.74)	100.00	0.00	0.00	0.00	8,210.52
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	24.484575	(699,743.75)	(710,052.68)		4.330000	ACT/360					(46,409.34)	0.00	(46,358.88)
TW0006472004	(29,000)	32.837000	24.527151	(664,878.04)	(711,287.38)	1,234.69	(650.000000)	1	(46.37)	(1,184.24)	100.00	0.00	0.00	0.00	(46,358.88)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.254133	(111.95)	(114.86)		4.330000	ACT/360					(3.44)	0.00	(4.13)
CNE100003PR1	(27)	7.259775	4.251487	(111.35)	(114.79)	(0.07)	(1,300.000000)	1	(0.03)	(0.62)	100.00	0.00	0.00	0.00	(4.27)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	7.677252	0.00	0.00		0.000000	ACT/360					(394.22)	0.00	(426.45)
CNE100002D38	0	7.259775	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	1.422631	(20,938.14)	0.00		4.330000	ACT/360					802.77	0.00	645.06
CNE100003QP3	(15,000)	7.259775	0.000000	(21,090.27)	0.00	0.00	(2,250.000000)	1	(10.55)	(157.70)	100.00	0.00	(231.44)	0.00	645.06
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(667,600)	THB	0.188399	(82,862.60)	(125,775.40)		4.330000	ACT/360					10,187.69	0.00	4,184.51
TH0221010R10	(451,														

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19



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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	0	CNY	37.767129	(108,568.10)	0.00		4.330000	ACT/360					2,221.61	0.00	2,250.77
CNE100001526	(2,800)	7.259775	0.000000	(109,736.25)	0.00	0.00	(275.000000)	1	4.91	29.16	100.00	0.00	63.59	0.00	2,250.77
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(81,100)	CNY	0.909438	(72,910.12)	(73,755.42)		4.330000	ACT/360					1,627.02	0.00	1,142.97
CNE100000X36	(81,100)	7.259775	0.908872	(75,336.54)	(73,709.52)	(45.90)	(1,360.696600)	1	(18.50)	(438.15)	100.00	0.00	0.00	0.00	1,057.12
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(26,937)	CNY	3.560704	(98,161.12)	(95,914.69)		4.330000	ACT/360					3,449.47	0.00	2,725.76
CNE1000055F3	(26,937)	7.259775	3.558489	(99,304.49)	(95,855.02)	(59.67)	(1,827.275600)	1	(37.88)	(664.04)	100.00	0.00	0.00	0.00	2,614.12
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	0	THB	0.235870	0.00	0.00		0.000000	ACT/360					1,856.12	0.00	1,744.77
TH0639010R13	0	33.705000	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	78.698717	(26,926.91)	(142,129.88)		4.330000	ACT/360					55,222.60	0.00	51,846.81
CNE1000041R8	(306)	7.259775	78.649754	(29,448.27)	(142,041.46)	(88.43)	(997.058800)	1	(3.92)	(3,287.36)	100.00	0.00	(3,322.08)	0.00	51,681.37
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	2.992477	(19,302.80)	(19,181.78)		4.330000	ACT/360					1,007.20	0.00	818.18
CNE100001XM0	(6,410)	7.259775	2.990616	(20,177.05)	(19,169.85)	(11.93)	(1,807.839300)	1	(7.27)	(177.09)	100.00	0.00	0.00	0.00	795.85
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.982691	(386.71)	(399.13)		4.330000	ACT/360					30.98	0.00	24.25
CNE100004BM0	(50)	7.259775	7.977725	(409.69)	(398.89)	(0.25)	(2,225.000000)	1	(0.19)	(6.48)	100.00	0.00	(2.04)	0.00	23.79
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.136182	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH0606010R13	0	33.705000	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	6.060237	(115,047.89)	(115,144.50)		4.330000	ACT/360					(2,966.68)	(4,334.60)	(6,770.34)
TW0002474004	(19,000)	32.837000	6.070775	(112,378.05)	(115,344.73)	200.22	(40.000000)	1	12.24	330.72	100.00	(4,334.60)	0.00	0.00	(6,767.21)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
600180.SH	(33,700)	CNY	0.555844	(17,961.34)	(18,731.95)		4.330000	ACT/360					(372.82)	0.00	(404.20)
CNE000000WTO	(33,000)	7.259775	0.555498	(17,961.34)	(18,720.28)	(11.66)	(1,750.000000)	1	(6.57)	(19.71)	100.00	0.00	0.00	0.00	(426.00)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(78,500)	THB	1.602136	(37,182.22)	(125,767.69)		4.330000	ACT/360					6,464.30	0.00	4,921.10
TH0481010R10	(23,600)	33.705000	1.581735	(37,182.22)	(124,166.20)	(1,601.49)	(275.000000)	1	1.63	58.28	100.00	0.00	56.65	0.00	4,921.10
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(86,000)	TWD	4.887779	(409,070.16)	(420,349.00)		4.330000	ACT/360					2,189.65	0.00	2,525.78
TW0009958009	(80,000)	32.837000	4.896278	(423,269.56)	(421,079.91)	730.91	(610.755800)	1	(18.49)	(394.78)	100.00	0.00	0.00	0.00	2,525.78

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(645,000)	CNY	1.554712	(972,902.55)	(1,002,789.50)		4.330000	ACT/360					2,401.49	0.00	(81.15)
CNE000000YM1	(652,100)	7.259775	1.553745	(1,014,300.47)	(1,002,165.53)	(623.98)	(706.467500)	1	(68.93)	(1,858.66)	100.00	0.00	(61.32)	0.00	(1,248.38)
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(95,600)	CNY	3.485032	(243,770.08)	(333,169.09)		4.330000	ACT/360					(13,331.46)	0.00	(15,586.40)
CNE100002XN6	(68,100)	7.259775	3.482864	(223,746.63)	(332,961.80)	(207.29)	(1,758.223200)	1	(92.14)	(2,047.64)	100.00	0.00	(523.80)	0.00	(15,974.20)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601872.SH	0	CNY	0.952089	(14,804.11)	0.00		4.330000	ACT/360					(798.48)	0.00	(848.20)
CNE000001PQ8	(15,700)	7.259775	0.000000	(13,994.61)	0.00	0.00	(1,217.515900)	1	(3.32)	(49.72)	100.00	0.00	(76.30)	0.00	(848.20)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
001979.ZK	(8,500)	CNY	1.345583	(42,456.87)	(11,437.46)		4.330000	ACT/360					725.99	0.00	458.35
CNE100002FC6	(31,500)	7.259775	1.344746	(43,617.96)	(11,430.34)	(7.11)	(1,975.000000)	1	(18.05)	(260.53)	100.00	0.00	(301.24)	0.00	445.03
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.342831	0.00	0.00		0.000000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	0	7.259775	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	5.947807	(431,423.01)	(425,862.97)		4.330000	ACT/360					16,909.68	0.00	13,530.12
CNE000001BB0	(71,600)	7.259775	5.944106	(442,507.67)	(425,597.99)	(264.98)	(1,798.393800)	1	(162.30)	(3,114.58)	100.00	0.00	0.00	0.00	13,034.42
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	0	CNY	2.896168	0.00	0.00		0.000000	ACT/360					4,237.09	0.00	3,594.54
CNE000000T18	0	7.259775	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	0.814504	(78.81)	(80.64)		4.330000	ACT/360					5.80	0.00	5.86
CNE100000866	(99)	7.259775	0.813997	(86.39)	(80.59)	(0.05)	(275.000000)	1	0.00	0.10	100.00	0.00	0.00	0.00	5.76
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.073164	(40,786.46)	(41,960.72)		4.330000	ACT/360					2,184.50	0.00	1,889.14
CNE000000VF1	(39,100)	7.259775	1.072497	(44,119.14)	(41,934.63)	(26.09)	(1,455.498700)	1	(11.18)	(269.27)	100.00	0.00	0.00	0.00	1,840.30
CHINA STEEL CORPORATION CMN															
2002.TW	(770,000)	TWD	0.613637	(460,194.05)	(472,500.53)		4.330000	ACT/360					(11,190.68)	0.00	(9,112.17)
TW0002002003	(770,000)	32.837000	0.614704	(462,131.40)	(473,322.08)	821.55	(51.610300)	1	48.99	1,256.96	100.00	0.00	0.00	0.00	(9,112.17)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
600088.SH	0	CNY	2.366465	0.00	0.00		0.000000	ACT/360					155.16	0.00	148.38
CNE000000QY2	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.78)	100.00	0.00	(6.78)	0.00	148.38
CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000002.ZK	(1,153,900)	CNY	1.000244	(489,591.35)	(1,154,181.76)		4.330000	ACT/360					(2,086.80)	0.00	(3,372.66)
CNE0000000T2	(501,700)	7.259775	0.999622	(489,591.35)	(1,153,463.83)	(717.93)	(1,825.000000)	1	(189.31)	(567.93)	100.00	0.00	0.00	0.00	(4,716.11)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.398997	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.259775	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	0.570978	0.00	(1,254,097.07)		4.326022	ACT/360					(11,978.85)	0.00	(12,759.56)
CNE0000015Y0	0	7.259775	0.570623	0.00	(1,253,316.36)	(780.71)	(975.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(14,219.31)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.363957	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.259775	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	4.207354	(283.09)	(12.62)		4.330000	ACT/360					(366.54)	0.00	(377.98)
CNE1000042K1	(66)	7.259775	0.000000	(285.53)	(12.61)	(0.01)	(1,750.000000)	1	(0.10)	(11.43)	100.00	0.00	(12.98)	0.00	(377.99)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.922065	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(161.94)
CNE100005QZ7	0	7.259775	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	3.314427	0.00	0.00		0.000000	ACT/360					87.77	0.00	76.39
CNE100000V20	0	7.259775	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	2.050019	0.00	0.00		0.000000	ACT/360					(1,602.51)	0.00	(1,781.66)
CNE1000069M0	0	7.259775	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	0.997492	(16,229.49)	0.00		4.330000	ACT/360					(198.23)	0.00	(342.23)
CNE100006087	(16,400)	7.259775	0.000000	(16,259.58)	0.00	0.00	(1,750.000000)	1	(5.93)	(144.00)	100.00	0.00	(191.60)	0.00	(342.23)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	0	CNY	0.996117	0.00	0.00		0.000000	ACT/360					246.34	0.00	193.15
CNE100001NR0	0	7.259775	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	0.813128	(94,712.03)	(96,762.27)		4.330000	ACT/360					(1,426.35)	0.00	(1,982.44)
CNE000000NS1	(115,200)	7.259775	0.812622	(92,137.94)	(96,702.02)	(60.26)	(1,682.682200)	1	(33.19)	(495.83)	100.00	0.00	0.00	0.00	(2,095.07)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(1,744)	CNY	4.643499	(48,283.15)	(8,098.26)		4.330000	ACT/360					2,541.16	0.00	2,224.28
CNE1000049X9	(10,244)	7.259775	4.640610	(50,529.63)	(8,093.22)	(5.04)	(1,393.869500)	1	(12.62)	(311.84)	100.00	0.00	(342.11)	0.00	2,214.85
COM7 PCL NVDR															
COM7_n.BK	(164,900)	THB	0.697226	(108,279.16)	(114,972.56)		4.330000	ACT/360					251.60	0.00	9,922.44
TH6678010R15	(159,700)	33.705000	0.763991	(122,370.47)	(125,982.18)	11,009.62	(2,127.222900)	1	(49.26)	(1,338.78)	100.00	0.00	(10.38)	0.00	9,922.44

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.162195	(142,364.69)	(140,542.68)		4.330000	ACT/360					15,173.28	0.00	15,096.46
TW0008089004	(65,000)	32.837000	2.165955	(155,960.35)	(140,787.08)	244.39	(744.615300)	1	(10.69)	(321.21)	100.00	0.00	0.00	0.00	15,096.46
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	35.359388	0.00	0.00		0.000000	ACT/360					31,791.34	0.00	32,157.60
CNE100003662	0	7.259775	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	0.334332	(13,604.63)	0.00		4.330000	ACT/360					(311.28)	0.00	(291.36)
CNE1000008F2	(41,300)	7.259775	0.000000	(13,630.32)	0.00	0.00	(250.000000)	1	0.69	19.91	100.00	0.00	24.89	0.00	(291.36)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.685418	(21.33)	(20.23)		4.330000	ACT/360					(1.20)	0.00	(1.33)
CNE000001BD6	(12)	7.259775	1.684370	(19.01)	(20.21)	(0.01)	(1,225.000000)	1	(0.00)	(0.11)	100.00	0.00	0.00	0.00	(1.35)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(384,040)	CNY	1.641391	(447,986.60)	(630,359.82)		4.330000	ACT/360					79,326.75	0.00	74,078.79
CNE000000QR6	(270,640)	7.259775	1.640370	(466,252.38)	(629,967.69)	(392.13)	(1,941.121000)	1	(185.47)	(4,855.83)	100.00	0.00	(3,477.06)	0.00	73,345.07
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(416,000)	TWD	1.190730	(491,098.82)	(495,343.67)		4.330000	ACT/360					17.12	0.00	2,724.06
TW0002891009	(558,000)	32.837000	1.192800	(495,902.37)	(496,204.80)	861.13	(40.000000)	1	54.19	1,845.80	100.00	0.00	382.89	0.00	2,724.06
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.922740	(202,656.85)	(198,389.01)		4.330000	ACT/360					21,498.47	0.00	21,469.98
TW0003062006	(215,000)	32.837000	0.924344	(220,232.43)	(198,733.96)	344.95	(720.813900)	1	(14.09)	(373.44)	100.00	0.00	0.00	0.00	21,469.98
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(715,277)	CNY	0.914941	(74,248.61)	(654,436.52)		4.330000	ACT/360					(14,015.44)	0.00	(14,912.43)
CNE0000001NG4	(86,277)	7.259775	0.914372	(74,419.10)	(654,029.26)	(407.26)	(875.245400)	1	(9.10)	(489.73)	100.00	0.00	(434.80)	0.00	(15,674.18)
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(107,200)	CNY	1.946830	(176,568.79)	(208,700.19)		4.330000	ACT/360					9,962.23	0.00	8,177.53
CNE100002RG2	(94,800)	7.259775	1.945619	(194,967.39)	(208,570.36)	(129.83)	(1,828.164500)	1	(66.22)	(1,654.87)	100.00	0.00	0.00	0.00	7,934.61
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600198.SH	(15,200)	CNY	1.102057	(16,940.46)	(16,751.27)		4.330000	ACT/360					439.86	0.00	372.04
CNE000000X87	(15,200)	7.259775	1.101372	(17,180.71)	(16,740.85)	(10.42)	(1,591.611800)	1	(5.42)	(57.41)	100.00	0.00	0.00	0.00	352.54
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	3.990506	0.00	0.00		0.000000	ACT/360					40,951.68	0.00	41,098.48
TH0528010R18	0	33.705000	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	13.323385	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.837000	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	4.871891	0.00	0.00		0.000000	ACT/360					(6,958.72)	0.00	(7,133.75)
CNE100005Z96	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	5.722167	(40,255.18)	(40,255.45)		4.330000	ACT/360					(732.59)	0.00	(1,089.57)
CNE1000055W8	(7,035)	7.259775	5.718607	(39,497.81)	(40,230.40)	(25.05)	(1,830.188300)	1	(15.71)	(331.93)	100.00	0.00	0.00	0.00	(1,136.43)
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002407.ZK	(62,600)	CNY	1.551961	(99,410.74)	(97,152.74)		4.330000	ACT/360					(860.52)	0.00	(1,493.47)
CNE100000P85	(62,600)	7.259775	1.550995	(96,231.77)	(97,092.29)	(60.45)	(1,825.000000)	1	(38.82)	(572.50)	100.00	0.00	0.00	0.00	(1,606.56)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002855.ZK	0	CNY	2.380223	0.00	0.00		0.000000	ACT/360					153.09	0.00	151.30
CNE100002JR6	0	7.259775	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	7.080133	0.00	0.00		0.000000	ACT/360					510.27	0.00	506.53
CNE100005XN9	0	7.259775	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	2.724186	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.259775	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	0.532455	(88,173.90)	0.00		4.330000	ACT/360					2,806.81	0.00	2,252.76
CNE100001D88	(164,300)	7.259775	0.000000	(92,166.79)	0.00	0.00	(1,568.502700)	1	(27.33)	(554.06)	100.00	0.00	(718.09)	0.00	2,252.76
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(35)	CNY	3.398354	(124.37)	(118.94)		4.330000	ACT/360					1,411.66	0.00	1,269.93
CNE1000055X6	(35)	7.259775	3.396239	(120.53)	(118.87)	(0.07)	(1,375.000000)	1	(0.03)	(141.65)	100.00	0.00	(141.36)	0.00	1,269.79
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(8,400)	CNY	4.831991	(37,803.11)	(40,588.73)		4.330000	ACT/360					(1,978.01)	0.00	(2,119.24)
CNE1000032W7	(7,600)	7.259775	4.828985	(34,641.48)	(40,563.47)	(25.25)	(1,433.552600)	1	(10.89)	(115.98)	100.00	0.00	0.00	0.00	(2,166.49)
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.542193	(58,721.25)	(59,795.35)		4.330000	ACT/360					(2,042.57)	0.00	(1,859.40)
TW0008069006	(7,000)	32.837000	8.557047	(57,856.76)	(59,899.33)	103.98	(242.857100)	1	3.00	79.19	100.00	0.00	0.00	0.00	(1,859.40)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(66,600)	CNY	2.464150	(167,487.90)	(164,112.41)		4.330000	ACT/360					168.10	0.00	(294.55)
CNE1000033F0	(66,500)	7.259775	2.462617	(163,931.13)	(164,010.29)	(102.12)	(1,505.112700)	1	(50.31)	(360.53)	100.00	0.00	0.00	0.00	(485.58)
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND															
600776.SH	(7,100)	CNY	1.465282	(10,407.71)	(10,403.50)		4.330000	ACT/360					97.63	0.00	76.52
CNE000000ND3	(7,100)	7.259775	1.464370	(10,494.66)	(10,397.03)	(6.48)	(1,275.000000)	1	(2.42)	(14.64)	100.00	0.00	0.00	0.00	64.41

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	0	CNY	33.453834	0.00	0.00		0.000000	ACT/360					108,363.48	0.00	109,666.75
CNE100005576	0	7.259775	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	0.864878	0.00	0.00		0.000000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	0	32.837000	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	4.705058	(266,960.96)	(268,188.32)		4.330000	ACT/360					29,710.08	0.00	29,618.64
TW0006462005	(55,000)	32.837000	4.713240	(298,364.76)	(268,654.68)	466.36	(819.736800)	1	(24.90)	(557.79)	100.00	0.00	0.00	0.00	29,618.64
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n.BK	(75,000)	THB	0.090788	(7,372.35)	(6,809.08)		4.330000	ACT/360					2,358.38	0.00	3,825.12
TH3545010R19	(75,000)	33.705000	0.114901	(8,617.56)	(8,617.56)	1,808.48	(5,500.000000)	1	(10.23)	(341.74)	100.00	0.00	(120.69)	0.00	3,825.12
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
608003.SH	(13,200)	CNY	2.812241	0.00	(37,121.58)		4.326022	ACT/360					400.10	0.00	377.00
CNE000000DG7	0	7.259775	2.810491	0.00	(37,098.48)	(23.10)	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	333.79
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(33,500)	CNY	17.304087	(706,941.62)	(579,686.90)		4.330000	ACT/360					39,302.14	0.00	38,329.06
CNE100002615	(36,400)	7.259775	17.293321	(654,830.44)	(579,326.25)	(360.65)	(940.934000)	1	(106.01)	(612.44)	100.00	0.00	(170.06)	0.00	37,654.31
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	0	CNY	5.848746	(200.20)	0.00		4.330000	ACT/360					92,073.78	0.00	87,029.96
CNE100000GS4	(34)	7.259775	0.000000	(213.02)	0.00	0.00	(725.000000)	1	(0.01)	(5,043.82)	100.00	0.00	(5,043.92)	0.00	87,029.96
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(23,742)	CNY	0.306815	(38,241.87)	(7,284.40)		4.330000	ACT/360					(452.55)	0.00	(567.69)
CNE1000051N6	(124,942)	7.259775	0.306624	(38,110.75)	(7,279.87)	(4.53)	(1,075.599800)	1	(6.84)	(110.60)	100.00	0.00	(135.19)	0.00	(576.17)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(2,200)	CNY	13.041698	(29,746.01)	(28,691.74)		4.330000	ACT/360					379.42	0.00	312.91
CNE1000041J5	(2,200)	7.259775	13.033584	(29,053.31)	(28,673.88)	(17.85)	(768.181800)	1	(2.85)	(48.66)	100.00	0.00	0.00	0.00	279.52
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	19.155221	(87,853.09)	(95,776.11)		4.330000	ACT/360					3,142.72	0.00	2,844.00
TW0006442007	(5,000)	32.837000	19.188530	(99,085.37)	(95,942.65)	166.54	(1,170.000000)	1	(16.63)	(465.26)	100.00	0.00	0.00	0.00	2,844.00
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	0	CNY	1.562968	0.00	0.00		0.000000	ACT/360					1,349.57	0.00	1,249.90
CNE1000041T4	0	7.259775	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	4.200475	0.00	0.00		0.000000	ACT/360					(33.44)	0.00	(33.44)
CNE100006285	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	10.887109	(29,696.18)	(32,661.33)		4.330000	ACT/360					(10,051.61)	0.00	(10,094.95)
TW0003363008	(3,000)	32.837000	10.906040	(22,666.51)	(32,718.12)	56.79	(875.000000)	1	(4.49)	(100.13)	100.00	0.00	0.00	0.00	(10,094.95)
FIT HOLDING CO., LTD. CMN															
3712.TW	(5,000)	TWD	1.821116	(8,861.57)	(9,105.59)		4.330000	ACT/360					(240.14)	0.00	(227.21)
TW0003712006	(5,000)	32.837000	1.824283	(8,881.28)	(9,121.42)	15.83	(525.000000)	1	(0.22)	(2.90)	100.00	0.00	0.00	0.00	(227.21)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.167159	(106,201.59)	(104,516.25)		4.330000	ACT/360					22,910.95	0.00	22,697.57
TW0006706005	(33,000)	32.837000	3.172666	(127,608.93)	(104,697.98)	181.73	(1,025.757500)	1	(14.91)	(395.11)	100.00	0.00	0.00	0.00	22,697.57
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601865.SH	(45,500)	CNY	2.618246	(120,717.14)	(119,130.18)		4.330000	ACT/360					8,205.58	0.00	7,961.06
CNE100003HV0	(45,500)	7.259775	2.616617	(127,261.66)	(119,056.07)	(74.11)	(1,075.000000)	1	(20.74)	(170.41)	100.00	0.00	0.00	0.00	7,822.40
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	0	CNY	1.601491	(193,721.95)	0.00		4.330000	ACT/360					11,382.31	0.00	10,457.29
CNE100003332	(122,200)	7.259775	0.000000	(204,107.64)	0.00	0.00	(1,322.258500)	1	(46.60)	(925.02)	100.00	0.00	(1,227.00)	0.00	10,457.29
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	(13,000)	TWD	0.855742	(11,222.63)	(11,124.65)		4.330000	ACT/360					45.77	0.00	76.10
TW0001326007	(13,000)	32.837000	0.857230	(11,189.76)	(11,143.99)	19.34	(40.000000)	1	1.22	10.99	100.00	0.00	0.00	0.00	76.10
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(749,000)	TWD	1.103938	(842,872.56)	(826,849.29)		4.330000	ACT/360					(17,478.47)	0.00	(14,999.90)
TW0001301000	(738,000)	32.837000	1.105857	(810,808.42)	(828,286.89)	1,437.61	(40.000000)	1	88.16	1,040.97	100.00	0.00	0.00	0.00	(14,999.90)
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	21.926485	(42,828.38)	(43,852.97)		4.330000	ACT/360					5,461.02	0.00	5,243.63
TW0006805005	(2,000)	32.837000	21.964613	(49,390.24)	(43,929.23)	76.26	(1,375.000000)	1	(10.42)	(293.64)	100.00	0.00	0.00	0.00	5,243.63
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(37,800)	CNY	1.481792	(56,240.20)	(56,011.75)		4.330000	ACT/360					828.50	0.00	410.17
CNE100000B65	(37,800)	7.259775	1.480870	(57,993.79)	(55,976.89)	(34.86)	(1,876.455000)	1	(22.34)	(383.47)	100.00	0.00	(245.13)	0.00	344.97
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.286910	(3,989.23)	0.00		4.330000	ACT/360					(88.30)	0.00	(104.20)
CNE100003563	(1,200)	7.259775	0.000000	(3,989.23)	0.00	0.00	(1,575.000000)	1	(1.27)	(15.90)	100.00	0.00	(23.49)	0.00	(104.20)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	6.063378	(160,511.27)	(160,679.53)		4.330000	ACT/360					(986.78)	0.00	(1,355.41)
CNE100003ZH1	(26,500)	7.259775	6.059606	(159,592.78)	(160,579.56)	(99.97)	(706.981100)	1	(12.33)	(268.66)	100.00	0.00	0.00	0.00	(1,542.44)
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(217,100)	CNY	4.551317	(1,458,130.61)	(988,091.00)		4.330000	ACT/360					39,420.29	0.00	32,085.88
CNE100000SF6	(314,400)	7.259775	4.548486	(1,477,827.15)	(987,476.31)	(614.69)	(1,373.179000)	1	(378.44)	(6,719.71)	100.00	0.00	(3,667.43)	0.00	30,935.76

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Fund: ALL
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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(167,680)	CNY	0.341211	(56,156.03)	(57,214.30)		4.330000	ACT/360					2,261.62	0.00	1,584.01
CNE1000009R5	(167,680)	7.259775	0.340999	(60,210.98)	(57,178.71)	(35.58)	(1,907.573900)	1	(22.51)	(642.03)	100.00	0.00	(119.63)	0.00	1,517.42
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	0	CNY	0.357721	0.00	0.00		0.000000	ACT/360					2,325.27	0.00	2,002.55
CNE000000D40	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(322.73)	100.00	0.00	(322.73)	0.00	2,002.55
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(505,200)	CNY	0.873666	(449,061.59)	(441,375.97)		4.330000	ACT/360					7,973.29	0.00	7,219.29
CNE100000KT4	(504,900)	7.259775	0.873122	(448,808.15)	(441,101.23)	(274.74)	(606.674500)	1	(21.69)	(479.26)	100.00	0.00	0.00	0.00	6,705.53
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.748553	(196,791.63)	(196,544.84)		4.330000	ACT/360					6,535.05	0.00	5,297.13
CNE100005584	(29,124)	7.259775	6.744354	(202,957.61)	(196,422.57)	(122.28)	(1,329.999300)	1	(48.29)	(1,115.64)	100.00	0.00	0.00	0.00	5,068.35
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.461431	(44,994.20)	(44,614.31)		4.330000	ACT/360					(1,483.43)	0.00	(1,350.79)
TW0009921007	(10,000)	32.837000	4.469189	(43,208.46)	(44,691.89)	77.58	(255.000000)	1	2.01	55.05	100.00	0.00	0.00	0.00	(1,350.79)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	7.719950	(344,274.30)	(339,677.80)		4.330000	ACT/360					25,280.33	0.00	24,854.96
TW0002376001	(44,000)	32.837000	7.733374	(365,548.79)	(340,268.46)	590.65	(829.545400)	1	(35.36)	(1,016.02)	100.00	0.00	0.00	0.00	24,854.96
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	0	CNY	17.528351	(521,601.63)	0.00		4.330000	ACT/360					(53,465.63)	0.00	(56,098.97)
CNE1000030S9	(27,900)	7.259775	0.000000	(453,742.49)	0.00	0.00	(1,176.164800)	1	(115.84)	(2,633.34)	100.00	0.00	(3,482.45)	0.00	(56,098.97)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(23,500)	CNY	6.979696	(172,627.38)	(164,022.85)		4.330000	ACT/360					31,437.46	0.00	29,602.24
CNE100003J27	(23,500)	7.259775	6.975353	(195,358.25)	(163,920.80)	(102.05)	(1,949.574400)	1	(69.99)	(1,733.17)	100.00	0.00	0.00	0.00	29,411.32
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	10.415081	(10,676.59)	(10,415.08)		4.330000	ACT/360					1,197.91	0.00	1,064.39
TW0006488000	(1,000)	32.837000	10.433191	(11,631.10)	(10,433.19)	18.11	(450.000000)	1	0.06	0.66	100.00	(152.29)	0.00	0.00	1,065.01
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
002241.ZK	(14,000)	CNY	3.819364	0.00	(53,471.10)		4.326022	ACT/360					(1,985.21)	0.00	(2,018.48)
CNE100000BP1	0	7.259775	3.816988	0.00	(53,437.83)	(33.27)	(1,150.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,080.72)
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(46,300)	CNY	2.846637	(137,513.38)	(131,799.30)		4.330000	ACT/360					2,276.83	0.00	1,567.85
CNE000001NY7	(47,800)	7.259775	2.844866	(138,292.43)	(131,717.30)	(82.00)	(1,169.037600)	1	(28.02)	(626.98)	100.00	0.00	(27.34)	0.00	1,414.43
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(49,400)	CNY	3.127311	(147,177.16)	(154,489.16)		4.330000	ACT/360					3,591.61	0.00	3,098.01
CNE0000001675	(47,700)	7.259775	3.125365	(152,743.13)	(154,393.03)	(96.13)	(887.683400)	1	(17.92)	(397.47)	100.00	0.00	0.00	0.00	2,918.18

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(47,900)	CNY	6.176198	(572,086.03)	(295,839.90)		4.330000	ACT/360					38,923.90	0.00	41,802.47
CNE0000001D4	(94,600)	7.259775	6.172356	(597,980.21)	(295,655.85)	(184.04)	(32.875200)	1	66.70	3,062.61	100.00	0.00	3,019.26	0.00	41,458.12
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(10,900)	CNY	1.126823	(22,640.43)	(12,282.37)		4.330000	ACT/360					312.00	0.00	172.07
CNE100000P10	(19,700)	7.259775	1.126121	(22,640.43)	(12,274.72)	(7.65)	(2,200.000000)	1	(11.11)	(132.29)	100.00	0.00	(148.47)	0.00	157.77
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(86,700)	CNY	1.806493	(145,924.85)	(156,622.97)		4.330000	ACT/360					14,362.20	0.00	13,011.02
CNE1000035X8	(80,300)	7.259775	1.805369	(159,005.56)	(156,525.49)	(97.47)	(1,835.367300)	1	(55.27)	(1,253.71)	100.00	0.00	0.00	0.00	12,828.71
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.581985	(5.65)	(5.82)		4.330000	ACT/360					0.30	0.00	0.29
CNE000000P12	(10)	7.259775	0.581623	(6.12)	(5.82)	(0.00)	(725.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	0.28
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND															
002031.ZK	0	CNY	0.844773	0.00	0.00		0.000000	ACT/360					(99.68)	0.00	(101.31)
CNE000001KR7	0	7.259775	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	0.438897	(112,957.92)	(113,586.46)		4.330000	ACT/360					(4,119.20)	0.00	(4,899.26)
CNE000001F47	(258,800)	7.259775	0.438624	(109,396.70)	(113,515.89)	(70.57)	(1,748.135600)	1	(41.69)	(709.49)	100.00	0.00	0.00	0.00	(5,031.47)
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	2.030757	(56,630.28)	(55,933.14)		4.330000	ACT/360					(494.15)	0.00	(934.88)
CNE100003MD8	(27,543)	7.259775	2.029494	(55,404.20)	(55,898.35)	(34.79)	(1,610.270300)	1	(18.67)	(405.94)	100.00	0.00	0.00	0.00	(999.98)
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603322.SH	0	CNY	5.014979	0.00	0.00		0.000000	ACT/360					109.08	0.00	107.37
CNE100003349	0	7.259775	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	3.989970	0.00	0.00		0.000000	ACT/360					(1,686.68)	0.00	(1,735.45)
CNE100002PX1	0	7.259775	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	0.558596	(13,787.18)	(13,685.60)		4.330000	ACT/360					1,579.59	0.00	1,438.02
CNE000001741	(24,500)	7.259775	0.558248	(15,256.66)	(13,677.08)	(8.52)	(1,870.000000)	1	(5.33)	(133.05)	100.00	0.00	0.00	0.00	1,422.09
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND															
600936.SH	0	CNY	0.458159	(3,411.74)	0.00		4.330000	ACT/360					86.13	0.00	82.39
CNE100003HY4	(6,800)	7.25977													

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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	3.701041	(70,362.01)	0.00		4.330000	ACT/360					3,437.13	0.00	3,162.22
CNE000001733	(19,200)	7.259775	0.000000	(74,516.77)	0.00	0.00	(1,035.156200)	1	(11.27)	(274.91)	100.00	0.00	(365.40)	0.00	3,162.22
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(990,600)	CNY	0.857156	(828,134.20)	(849,098.34)		4.330000	ACT/360					(23,021.90)	0.00	(22,992.46)
CNE000000SB6	(994,000)	7.259775	0.856622	(825,373.88)	(848,569.75)	(528.59)	(309.207700)	1	28.14	558.02	100.00	0.00	(3.03)	0.00	(23,980.80)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
000531.ZK	0	CNY	0.843397	0.00	0.00		0.000000	ACT/360					(1.62)	0.00	(3.07)
CNE000000DS2	0	7.259775	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	3.362582	(184,204.34)	(183,149.73)		4.330000	ACT/360					15,808.59	0.00	14,381.51
CNE100002VW1	(54,467)	7.259775	3.360489	(198,844.35)	(183,035.75)	(113.97)	(1,626.821700)	1	(59.32)	(1,313.11)	100.00	0.00	0.00	0.00	14,168.32
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(163,200)	CNY	1.256153	(200,478.96)	(205,004.10)		4.330000	ACT/360					8,823.69	0.00	7,845.31
CNE100000SM2	(163,200)	7.259775	1.255371	(213,700.24)	(204,876.55)	(127.56)	(1,314.001200)	1	(47.47)	(850.83)	100.00	0.00	0.00	0.00	7,606.69
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(484,000)	CNY	0.689302	(252,696.63)	(333,622.02)		4.330000	ACT/360					10,379.09	0.00	5,727.36
CNE0000017V2	(376,500)	7.259775	0.688873	(257,823.47)	(333,414.53)	(207.49)	(2,223.273500)	1	(125.05)	(4,444.24)	100.00	0.00	(2,302.78)	0.00	5,339.03
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	0	CNY	1.763842	0.00	0.00		0.000000	ACT/360					2,145.89	0.00	1,938.66
CNE1000040B4	0	7.259775	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	(399,600)	THB	1.780151	(686,870.45)	(711,348.46)		4.330000	ACT/360					(1.76)	0.00	(30,986.20)
TH8319010R14	(389,900)	33.705000	1.704944	(664,208.67)	(681,295.47)	(30,052.99)	(824.410100)	1	(77.41)	(931.44)	100.00	0.00	(4.73)	0.00	(30,986.20)
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(33,052)	CNY	3.315803	(104,793.78)	(109,593.91)		4.330000	ACT/360					(19,050.26)	0.00	(19,707.56)
CNE1000027V9	(33,052)	7.259775	3.313740	(95,434.99)	(109,525.73)	(68.17)	(1,250.000000)	1	(24.91)	(589.13)	100.00	0.00	(265.13)	0.00	(19,835.12)
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002865.ZK	(1,400)	CNY	7.795576	(10,112.21)	(10,913.81)		4.330000	ACT/360					(794.81)	0.00	(799.63)
CNE100002QL4	(1,400)	7.259775	7.790726	(10,112.21)	(10,907.02)	(6.79)	(200.000000)	1	0.65	1.96	100.00	0.00	0.00	0.00	(812.34)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
000886.ZK	(101,000)	CNY	0.864035	(70,782.86)	(87,267.52)		4.330000	ACT/360					(2,774.04)	0.00	(2,858.97)
CNE000000V48	(85,100)	7.259775	0.863497	(71,243.32)	(87,213.20)	(54.32)	(944.829600)	1	(10.01)	(30.61)	100.00	0.00	(89.19)	0.00	(2,960.55)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603069.SH	0	CNY	2.417371	0.00	0.00		0.000000	ACT/360					(139.63)	0.00	(167.73)
CNE1000029C5	0	7.259775	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	0.502186	(22,655.98)	(22,648.58)		4.330000	ACT/360					701.37	0.00	657.36
CNE000001C32	(45,100)	7.259775	0.501873	(23,335.84)	(22,634.47)	(14.11)	(1,125.000000)	1	(4.27)	(29.90)	100.00	0.00	0.00	0.00	631.00
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,061)	CNY	5.462131	(31,050.57)	(27,643.85)		4.330000	ACT/360					3,594.19	0.00	3,289.02
CNE1000053V5	(5,061)	7.259775	5.458733	(28,626.96)	(27,626.65)	(17.20)	(1,725.000000)	1	(11.44)	(287.97)	100.00	0.00	(41.29)	0.00	3,256.84
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(85,400)	THB	0.703160	(56,108.98)	(60,049.84)		4.330000	ACT/360					422.75	0.00	1,138.65
TH0324010R12	(80,300)	33.705000	0.718272	(57,786.40)	(61,340.39)	1,290.55	(2,125.000000)	1	(26.17)	(574.65)	100.00	0.00	(30.76)	0.00	1,138.65
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(56,695)	CNY	2.310055	(115,868.42)	(130,968.57)		4.330000	ACT/360					27,660.86	0.00	26,790.24
CNE000000T67	(56,695)	7.259775	2.308618	(147,879.16)	(130,887.10)	(81.47)	(1,342.239100)	1	(25.41)	(789.16)	100.00	0.00	(104.72)	0.00	26,637.79
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	0	CNY	8.156049	0.00	0.00		0.000000	ACT/360					502.57	0.00	472.25
CNE100005ZF0	0	7.259775	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	3.760203	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.259775	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	3.449260	(219,810.46)	(218,683.10)		4.330000	ACT/360					6,575.84	0.00	4,954.29
CNE000001DN1	(63,400)	7.259775	3.447114	(225,122.87)	(218,547.03)	(136.07)	(1,501.813800)	1	(64.62)	(1,485.49)	100.00	0.00	0.00	0.00	4,699.74
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600571.SH	0	CNY	1.805117	(104,302.77)	0.00		4.330000	ACT/360					(10,510.05)	0.00	(11,125.19)
CNE000001CZ7	(62,700)	7.259775	0.000000	(100,720.17)	0.00	0.00	(1,761.323700)	1	(38.92)	(615.14)	100.00	0.00	(920.96)	0.00	(11,125.19)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(9,200)	CNY	0.965848	(21,944.90)	(8,885.80)		4.330000	ACT/360					3,773.17	0.00	3,615.02
CNE100001DV3	(20,900)	7.259775	0.965247	(24,263.52)	(8,880.27)	(5.53)	(1,600.000000)	1	(6.83)	(152.63)	100.00	0.00	(117.55)	0.00	3,604.68
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	5.847063	(17,433.35)	(17,541.19)		4.330000	ACT/360					1,589.89	0.00	1,572.92
TW0006873003	(3,000)	32.837000	5.857230	(19,161.58)	(17,571.69)	30.50	(800.000000)	1	(1.57)	(47.48)	100.00	0.00	0.00	0.00	1,572.92
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002208.ZK	(56,900)	CNY	0.898431	(21,735.03)	(51,120.73)		4.330000	ACT/360					2,114.09	0.00	2,004.99
CNE100000940	(23,600)	7.259775	0.897872	(22,071.05)	(51,088.92)	(31.82)	(1,671.504200)	1	(7.44)	(77.29)	100.00	0.00	0.00	0.00	1,945.49
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603103.SH	(18,000)	CNY	2.029381	(28,806.38)	(36,528.86)		4.330000	ACT/360					(1,178.10)	0.00	(1,225.42)
CNE100002VD1	(14,200)	7.259775	2.028119	(27,810.27)	(36,506.14)	(22.72)	(951.408400)	1	(4.27)	(24.60)	100.00	0.00	(47.15)	0.00	(1,267.94)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(95,800)	CNY	2.061026	(219,369.63)	(197,446.27)		4.330000	ACT/360					5,639.18	0.00	4,574.90
CNE0000018V0	(108,800)	7.259775	2.059744	(228,068.84)	(197,323.48)	(122.80)	(1,000.000000)	1	(33.50)	(941.48)	100.00	0.00	(253.69)	0.00	4,345.08
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	0	CNY	1.286421	0.00	0.00		0.000000	ACT/360					1,025.44	0.00	999.24
CNE100002276	0	7.259775	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	5.375034	0.00	0.00		0.000000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	0	32.837000	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	1.207998	0.00	0.00		0.000000	ACT/360					328.51	0.00	88.04
CNE0000016H3	0	7.259775	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	7.146174	(1,003,434.41)	(1,005,466.64)		4.330000	ACT/360					61,420.59	0.00	52,040.03
CNE100002V10	(140,700)	7.259775	7.141728	(1,066,261.72)	(1,004,841.13)	(625.51)	(1,767.181900)	1	(364.32)	(8,755.05)	100.00	0.00	0.00	0.00	50,869.69
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(35,000)	TWD	1.470902	(52,048.39)	(51,481.56)		4.330000	ACT/360					3,914.13	0.00	3,762.67
TW0004303003	(39,000)	32.837000	1.473459	(55,065.37)	(51,571.07)	89.50	(989.285700)	1	(7.68)	(240.96)	100.00	0.00	(20.16)	0.00	3,762.67
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN															
2880.TW	(100,000)	TWD	0.852697	(83,124.90)	(85,269.67)		4.330000	ACT/360					(2,774.47)	0.00	(2,509.01)
TW0002880002	(100,000)	32.837000	0.854179	(82,643.43)	(85,417.90)	148.23	(40.000000)	1	9.02	117.23	100.00	0.00	0.00	0.00	(2,509.01)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	0	CNY	0.924572	0.00	0.00		0.000000	ACT/360					(2,139.79)	0.00	(2,159.09)
CNE100001W10	0	7.259775	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	5.407097	0.00	0.00		0.000000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	0	7.259775	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	1.953709	0.00	0.00		0.000000	ACT/360					2,094.77	0.00	1,970.88
CNE100002MT6	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(123.89)	100.00	0.00	(128.83)	0.00	1,970.88
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(61,756)	CNY	1.524444	(160,022.81)	(94,143.54)		4.330000	ACT/360					4,354.32	0.00	3,274.83
CNE000000PV0	(107,356)	7.259775	1.523495	(161,572.96)	(94,084.96)	(58.59)	(1,750.000000)	1	(58.36)	(1,020.91)	100.00	0.00	(937.58)	0.00	3,165.24
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300997.ZK	(10,400)	CNY	1.909682	(21,123.43)	(19,860.69)		4.330000	ACT/360					1,270.76	0.00	1,170.54
CNE100004L77	(10,800)	7.259775	1.908494	(21,944.42)	(19,848.34)	(12.36)	(1,725.000000)	1	(7.48)	(87.86)	100.00	0.00	(22.37)	0.00	1,147.42

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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	2.417371	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.259775	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	0.341211	(0.33)	(0.34)		4.330000	ACT/360					287.12	0.00	244.79
CNE100000GD6	(1)	7.259775	0.340999	(0.34)	(0.34)	(0.00)	(2,000.000000)	1	(0.00)	(42.33)	100.00	0.00	(42.32)	0.00	244.79
HUNAN TALKWEB INFORMATION SYSTEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002261.ZK	(170,100)	CNY	2.322438	0.00	(395,046.64)		4.326022	ACT/360					13,929.29	0.00	13,683.55
CNE100000CF0	0	7.259775	2.320993	0.00	(394,800.91)	(245.74)	(175.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	13,223.73
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	0	CNY	0.623261	0.00	0.00		0.000000	ACT/360					3,069.40	0.00	2,742.56
CNE000001006	0	7.259775	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	1.280918	(18,182.07)	0.00		4.330000	ACT/360					(1,207.45)	0.00	(1,332.21)
CNE100004K29	(13,000)	7.259775	0.000000	(16,119.74)	0.00	0.00	(1,600.000000)	1	(6.14)	(124.76)	100.00	0.00	(164.87)	0.00	(1,332.21)
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	0	CNY	2.032133	(18,953.71)	0.00		4.330000	ACT/360					(1,714.13)	0.00	(1,792.59)
CNE100000JJ7	(9,200)	7.259775	0.000000	(18,430.53)	0.00	0.00	(850.000000)	1	(2.26)	(78.46)	100.00	0.00	(95.16)	0.00	(1,792.59)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.568959	(286.70)	(285.52)		4.330000	ACT/360					20.45	0.00	18.26
CNE000001GD5	(80)	7.259775	3.566739	(305.79)	(285.34)	(0.18)	(1,525.000000)	1	(0.08)	(2.01)	100.00	0.00	0.00	0.00	17.93
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.405823	(68,828.30)	(68,974.94)		4.330000	ACT/360					(3,834.77)	0.00	(3,977.00)
TW0002543006	(28,670)	32.837000	2.410006	(65,260.10)	(69,094.87)	119.94	(974.991200)	1	(10.79)	(262.17)	100.00	0.00	0.00	0.00	(3,977.00)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	0	CNY	17.610902	0.00	0.00		0.000000	ACT/360					34,485.64	0.00	34,249.62
CNE100005PT2	0	7.259775	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	3.167159	(19,034.84)	(19,002.95)		4.330000	ACT/360					1,088.33	0.00	1,061.85
TW0002486008	(6,000)	32.837000	3.172666	(20,124.33)	(19,036.00)	33.04	(925.000000)	1	(2.47)	(59.52)	100.00	0.00	0.00	0.00	1,061.85
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(294,700)	CNY	6.972816	(1,950,103.67)	(2,054,888.98)		4.330000	ACT/360					(125,082.70)	0.00	(134,291.64)
CNE100000B81	(297,300)	7.259775	6.968478	(1,893,357.51)	(2,053,610.47)	(1,278.51)	(1,523.604100)	1	(597.60)	(7,930.42)	100.00	0.00	(1,485.20)	0.00	(136,683.50)
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.938331	0.00	0.00		0.000000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	66.21	100.00	(7,544.90)	66.21	0.00	8,308.28

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(731,600)	CNY	2.794355	(2,163,686.64)	(2,044,349.96)		4.330000	ACT/360					(133,007.62)	0.00	(131,015.34)
CNE000001QZ7	(808,000)	7.259775	2.792616	(2,121,657.94)	(2,043,077.87)	(1,272.09)	(170.371200)	1	152.79	3,264.38	100.00	0.00	481.28	0.00	(133,394.93)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.871158	0.00	0.00		0.000000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	0	7.259775	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	0.244902	(168,284.54)	(166,043.29)		4.330000	ACT/360					10,079.31	0.00	8,796.47
CNE00000017H1	(692,700)	7.259775	0.244749	(175,949.26)	(165,939.82)	(103.46)	(1,151.790000)	1	(32.68)	(1,179.38)	100.00	0.00	(356.36)	0.00	8,603.20
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.427871	(77,315.30)	(78,300.39)		4.330000	ACT/360					1,625.95	0.00	1,998.62
TW0003481008	(183,000)	32.837000	0.428615	(80,062.50)	(78,436.54)	136.15	(40.000000)	1	8.77	236.52	100.00	0.00	0.00	0.00	1,998.62
INSUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	7.146174	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.259775	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	3.740941	(180,314.20)	(186,298.85)		4.330000	ACT/360					(13,684.59)	0.00	(14,950.45)
CNE100003456	(49,800)	7.259775	3.738613	(172,498.34)	(186,182.93)	(115.92)	(1,514.257000)	1	(55.10)	(1,149.94)	100.00	0.00	0.00	0.00	(15,167.30)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	0	CNY	14.019929	(84,266.01)	0.00		4.330000	ACT/360					(9,255.73)	0.00	(10,375.80)
CNE1000042V8	(5,762)	7.259775	0.000000	(75,972.30)	0.00	0.00	(1,851.232200)	1	(34.19)	(1,120.07)	100.00	0.00	(1,358.28)	0.00	(10,375.80)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.241374	(37,804.28)	(38,103.36)		4.330000	ACT/360					2,375.15	0.00	2,336.37
TW0006213002	(17,000)	32.837000	2.245272	(40,544.77)	(38,169.62)	66.26	(885.294100)	1	(4.42)	(105.04)	100.00	0.00	0.00	0.00	2,336.37
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.179105	(628,646.23)	(649,097.25)		4.330000	ACT/360					(28,249.04)	0.00	(32,565.76)
CNE00000012K6	(550,500)	7.259775	1.178371	(620,444.19)	(648,693.24)	(404.01)	(1,392.647500)	1	(168.56)	(3,912.71)	100.00	0.00	0.00	0.00	(33,321.30)
JIANGSU HENGGUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	(8,200)	CNY	6.143178	(97,270.13)	(50,374.06)		4.330000	ACT/360					(540.76)	0.00	(583.61)
CNE00000014W7	(15,900)	7.259775	6.139356	(97,270.13)	(50,342.72)	(31.34)	(575.000000)	1	(3.84)	(11.51)	100.00	0.00	(18.77)	0.00	(642.24)
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300339.ZK	(2,100)	CNY	6.579323	(13,915.93)	(13,816.58)		4.330000	ACT/360					385.22	0.00	355.80
CNE100001JT4	(2,100)	7.259775	6.575229	(14,193.20)	(13,807.98)	(8.60)	(1,025.000000)	1	(2.26)	(20.81)	100.00	0.00	0.00	0.00	339.72
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	0	CNY	1.011251	0.00	0.00		0.000000	ACT/360					1,981.08	0.00	1,968.16
CNE0000001063	0	7.259775	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	1.670284	(307,279.83)	(308,835.50)		4.330000	ACT/360					(10,363.66)	0.00	(12,233.46)
CNE100001914	(180,400)	7.259775	1.669245	(291,934.27)	(308,643.40)	(192.10)	(1,769.138000)	1	(115.89)	(1,677.70)	100.00	0.00	(414.83)	0.00	(12,592.94)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	0	CNY	3.989970	(23,241.26)	0.00		4.330000	ACT/360					1,406.59	0.00	1,139.14
CNE100001FF1	(5,900)	7.259775	0.000000	(24,397.01)	0.00	0.00	(1,675.000000)	1	(7.88)	(267.44)	100.00	0.00	(330.82)	0.00	1,139.14
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(151,200)	CNY	1.341455	(121,401.13)	(202,828.06)		4.330000	ACT/360					(1,522.44)	0.00	(2,625.23)
CNE000001HW3	(93,400)	7.259775	1.340621	(125,468.85)	(202,701.90)	(126.16)	(1,817.719400)	1	(46.21)	(976.63)	100.00	0.00	0.00	0.00	(2,861.32)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(134,200)	CNY	0.957593	(129,857.56)	(128,508.95)		4.330000	ACT/360					6,990.95	0.00	5,572.88
CNE1000007F4	(134,200)	7.259775	0.956997	(135,419.95)	(128,429.00)	(79.95)	(2,002.142300)	1	(55.93)	(1,338.12)	100.00	0.00	0.00	0.00	5,423.30
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	0	CNY	4.486652	0.00	0.00		0.000000	ACT/360					(261.92)	0.00	(297.48)
CNE1000068P5	0	7.259775	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	2.457271	(822,521.09)	(836,209.36)		4.330000	ACT/360					56,562.29	0.00	50,066.95
CNE100002SQ9	(340,300)	7.259775	2.455742	(892,251.30)	(835,689.00)	(520.36)	(1,613.385200)	1	(261.31)	(5,974.99)	100.00	0.00	0.00	0.00	49,093.61
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.213257	(5.82)	(5.76)		4.330000	ACT/360					(319.35)	0.00	(325.33)
CNE100000WP7	(27)	7.259775	0.213124	(5.90)	(5.75)	(0.00)	(2,250.000000)	1	(0.00)	(5.98)	100.00	0.00	(5.91)	0.00	(325.34)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(7,700)	CNY	0.949338	0.00	(7,309.90)		4.326022	ACT/360					7,150.93	0.00	6,278.21
CNE000000XG5	0	7.259775	0.948747	0.00	(7,305.35)	(4.55)	(1,750.000000)	0	0.00	(868.18)	100.00	0.00	(868.18)	0.00	6,269.70
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000799.ZK	(3,800)	CNY	6.121164	(12,410.67)	(23,260.42)		4.330000	ACT/360					1,302.88	0.00	1,238.84
CNE000000S92	(1,900)	7.259775	6.117356	(12,499.98)	(23,245.95)	(14.47)	(2,197.368400)	1	(6.07)	(49.57)	100.00	0.00	0.00	0.00	1,211.76
JMT NETWORK SERVICES PCL NVDR															
JMT_n.BK	(150,300)	THB	0.468773	(24,362.08)	(70,456.61)		4.330000	ACT/360					0.00	0.00	(1,702.25)
TH3925010R13	(52,800)	33.705000	0.457687	(24,362.08)	(68,790.34)	(1,666.27)	(5,750.000000)	1	(35.98)	(35.98)	100.00	0.00	0.00	0.00	(1,702.25)
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(10,300)	CNY	2.842510	(30,960.16)	(29,277.85)		4.330000	ACT/360					1,786.97	0.00	1,605.62
CNE100003JY0	(10,600)	7.259775	2.840741	(30,929.19)	(29,259.63)	(18.22)	(1,425.000000)	1	(8.53)	(163.14)	100.00	0.00	(90.43)	0.00	1,571.54
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	0	THB	4.747070	0.00	0.00		0.000000	ACT/360					(12,606.23)	0.00	(11,592.05)
TH0016010R14	0	33.705000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	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	2.633380	(58,109.50)	(33,591.40)		4.330000	ACT/360					3,496.56	0.00	2,835.31
CNE100004033	(21,678)	7.259775	2.631742	(61,803.69)	(33,570.50)	(20.90)	(2,146.510200)	1	(27.21)	(640.35)	100.00	0.00	(350.41)	0.00	2,796.21
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,300)	CNY	10.485366	(13,471.50)	(13,630.99)		4.330000	ACT/360					(1,241.55)	0.00	(1,346.42)
CNE100003M02	(1,300)	7.259775	10.478842	(12,428.34)	(13,622.49)	(8.48)	(1,700.000000)	1	(4.87)	(96.38)	100.00	0.00	(2.44)	0.00	(1,362.28)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.190600	(25,729.42)	(26,523.46)		4.330000	ACT/360					(999.15)	0.00	(1,275.13)
CNE1000022K3	(8,313)	7.259775	3.188615	(25,713.11)	(26,506.96)	(16.50)	(1,750.000000)	1	(9.41)	(259.47)	100.00	0.00	(32.36)	0.00	(1,306.00)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688037.SH	(2,900)	CNY	10.298250	(30,859.83)	(29,864.92)		4.330000	ACT/360					1,693.66	0.00	1,577.79
CNE100005X23	(2,900)	7.259775	10.291843	(31,540.00)	(29,846.34)	(18.58)	(1,681.034400)	1	(10.62)	(97.29)	100.00	0.00	0.00	0.00	1,543.03
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.592837	0.00	0.00		0.000000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	0	7.259775	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	3.582718	0.00	0.00		0.000000	ACT/360					1,213.43	0.00	1,191.78
CNE1000051C9	0	7.259775	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	16.109876	(30,077.48)	(32,219.75)		4.330000	ACT/360					(8,678.22)	0.00	(8,721.95)
TW0003081006	(2,000)	32.837000	16.137889	(23,597.56)	(32,275.78)	56.03	(912.500000)	1	(4.79)	(99.76)	100.00	0.00	0.00	0.00	(8,721.95)
LB GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002601.ZK	(15,000)	CNY	2.495795	0.00	(37,436.92)		4.326022	ACT/360					(676.57)	0.00	(699.87)
CNE1000015M3	0	7.259775	2.494242	0.00	(37,413.63)	(23.29)	(1,100.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(743.44)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	19.949849	(1,362.57)	(1,356.59)		4.330000	ACT/360					(352.28)	0.00	(364.16)
CNE1000043F9	(68)	7.259775	19.937438	(1,003.47)	(1,355.75)	(0.84)	(1,750.000000)	1	(0.54)	(11.04)	100.00	0.00	0.00	0.00	(365.74)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.426758	(8,332.02)	(8,132.52)		4.330000	ACT/360					699.61	0.00	617.80
CNE100000H44	(5,700)	7.259775	1.425871	(8,827.07)	(8,127.46)	(5.06)	(1,825.000000)	1	(3.16)	(76.75)	100.00	0.00	0.00	0.00	608.33
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(90,400)	CNY	2.304552	(168,919.78)	(208,331.46)		4.330000	ACT/360					8,217.97	0.00	7,424.81
CNE100002T63	(73,300)	7.259775	2.303118	(174,374.14)	(208,201.87)	(129.60)	(929.365600)	1	(22.63)	(663.56)	100.00	0.00	(124.38)	0.00	7,182.32
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600758.SH	(124,300)	CNY	0.496682	(54,096.58)	(61,737.63)		4.330000	ACT/360					(6,856.94)	0.00	(7,097.62)
CNE000000MW5	(120,900)	7.259775	0.496373	(53,321.87)	(61,699.16)	(38.47)	(1,366.563200)	1	(14.12)	(202.22)	100.00	0.00	(1.61)	0.00	(7,169.48)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	0	CNY	0.379735	0.00	0.00		0.000000	ACT/360					6,121.86	0.00	5,586.84
CNE000001R68	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	2.149080	(240,512.42)	(267,786.16)		4.330000	ACT/360					(142.39)	0.00	(2,429.12)
CNE1000035N9	(119,205)	7.259775	2.147743	(255,620.78)	(267,619.52)	(166.64)	(1,784.436400)	1	(88.47)	(2,120.10)	100.00	0.00	(75.74)	0.00	(2,740.82)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(17,400)	CNY	0.503562	(5,712.22)	(8,761.97)		4.330000	ACT/360					(527.08)	0.00	(845.45)
CNE000001HQ5	(11,500)	7.259775	0.503248	(5,712.22)	(8,756.52)	(5.46)	(1,750.000000)	1	(2.09)	(312.91)	100.00	0.00	(306.64)	0.00	(855.65)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(209,000)	CNY	0.404500	(82,902.99)	(84,540.58)		4.330000	ACT/360					1,037.88	0.00	674.32
CNE0000005T1	(209,000)	7.259775	0.404249	(85,525.92)	(84,488.04)	(52.54)	(1,087.942500)	1	(14.77)	(311.02)	100.00	0.00	0.00	0.00	575.92
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	7.856991	(283,326.23)	(282,851.66)		4.330000	ACT/360					12,449.16	0.00	12,554.67
TW0001795003	(36,000)	32.837000	7.870653	(295,792.67)	(283,343.51)	491.85	(621.527700)	1	(13.34)	(386.34)	100.00	0.00	0.00	0.00	12,554.67
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(83,615)	CNY	2.724186	(141,985.78)	(227,782.84)		4.330000	ACT/360					(15,485.29)	0.00	(18,123.25)
CNE100004116	(49,615)	7.259775	2.722491	(131,380.77)	(227,641.08)	(141.76)	(1,979.975800)	1	(62.29)	(2,496.21)	100.00	0.00	(2,366.09)	0.00	(18,388.39)
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	7.384962	(24,464.64)	(29,539.85)		4.330000	ACT/360					(6,664.39)	0.00	(6,766.72)
TW0004979000	(4,000)	32.837000	7.397804	(22,926.83)	(29,591.22)	51.37	(1,262.500000)	1	(5.82)	(153.70)	100.00	0.00	0.00	0.00	(6,766.72)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002475.ZK	0	CNY	5.529548	(319,302.84)	0.00		4.330000	ACT/360					2,865.57	0.00	2,914.26
CNE100000TP3	(57,500)	7.259775	0.000000	(319,302.84)	0.00	0.00	(250.000000)	1	16.23	48.69	100.00	0.00	145.91	0.00	2,914.26
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.147704	(2.17)	(2.15)		4.330000	ACT/360					0.61	0.00	0.61
CNE100005RD2	(1)	7.259775	2.146368	(2.76)	(2.15)	(0.00)	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.61
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300782.ZK	0	CNY	10.779798	(71,328.28)	0.00		4.330000	ACT/360					1,521.75	0.00	1,404.60
CNE100003QK4	(6,400)	7.259775	0.000000	(71,456.34)	0.00	0.00	(1,475.000000)	1	(20.63)	(117.16)	100.00	0.00	(282.14)	0.00	1,404.60
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	5.536427	0.00	0.00		0.000000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(122.31)	100.00	0.00	(122.31)	0.00	9,199.73
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.796419	(48,807.27)	(47,964.19)		4.330000	ACT/360					(2,011.00)	0.00	(1,857.57)
TW00099914002	(10,000)	32.837000	4.804759	(46,036.59)	(48,047.59)	83.40	(225.000000)	1	2.49	70.02	100.00	0.00	0.00	0.00	(1,857.57)

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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	2.252269	(47,487.77)	0.00		4.330000	ACT/360					(6,313.54)	0.00	(6,670.84)
CNE100001YV9	(20,400)	7.259775	0.000000	(41,740.35)	0.00	0.00	(1,725.000000)	1	(17.73)	(357.30)	100.00	0.00	(490.93)	0.00	(6,670.84)
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(5,200)	CNY	7.190201	(18,553.20)	(37,389.04)		4.330000	ACT/360					(1,146.34)	0.00	(1,315.43)
CNE1000036C0	(2,600)	7.259775	7.185728	(17,838.46)	(37,365.79)	(23.26)	(1,725.000000)	1	(6.74)	(145.83)	100.00	0.00	0.00	0.00	(1,358.95)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(311,000)	THB	0.712061	(237,104.54)	(221,450.82)		4.330000	ACT/360					7,148.02	0.00	20,719.28
TH0128010R17	(343,700)	33.705000	0.753455	(259,378.36)	(234,324.57)	12,873.75	(50.000000)	1	27.90	697.52	100.00	0.00	136.05	0.00	20,719.28
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300848.ZK	(26,500)	CNY	2.307303	(51,384.42)	(61,143.54)		4.330000	ACT/360					(2,429.06)	0.00	(2,676.39)
CNE1000040Z3	(22,100)	7.259775	2.305868	(48,426.91)	(61,105.50)	(38.03)	(1,750.000000)	1	(19.15)	(209.30)	100.00	0.00	0.00	0.00	(2,747.56)
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	0	TWD	2.213966	0.00	0.00		0.000000	ACT/360					11,278.93	0.00	11,088.60
TW0002464005	0	32.837000	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	(360,400)	THB	1.327696	(404,540.38)	(478,501.71)		4.330000	ACT/360					0.00	0.00	17,577.94
TH6068010R19	(314,100)	33.705000	1.393096	(440,935.53)	(502,071.69)	23,569.98	(2,560.593700)	1	(234.71)	(5,992.05)	100.00	0.00	0.00	0.00	17,577.94
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.119544	(29,573.89)	0.00		4.330000	ACT/360					(374.79)	0.00	(391.62)
CNE100001RQ3	(5,900)	7.259775	0.000000	(29,902.34)	0.00	0.00	(775.000000)	1	(2.77)	(16.83)	100.00	0.00	(39.17)	0.00	(391.62)
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(169,900)	CNY	1.246522	(212,673.85)	(211,784.02)		4.330000	ACT/360					(25,995.44)	0.00	(28,207.61)
CNE000000PR8	(169,900)	7.259775	1.245746	(187,307.41)	(211,652.25)	(131.78)	(1,993.658000)	1	(95.25)	(2,080.39)	100.00	0.00	(37.65)	0.00	(28,454.12)
NAN YA PLASTICS CORP CMN															
1303.TW	(337,000)	TWD	0.985169	(332,541.08)	(332,002.01)		4.330000	ACT/360					(8,322.44)	0.00	(7,406.70)
TW0001303006	(335,000)	32.837000	0.986882	(324,256.79)	(332,579.23)	577.22	(40.000000)	1	35.31	338.52	100.00	0.00	0.00	0.00	(7,406.70)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	0	CNY	4.482525	0.00	0.00		0.000000	ACT/360					238.75	0.00	198.52
CNE100002PM4	0	7.259775	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	0.376983	0.00	0.00		0.000000	ACT/360					(392.23)	0.00	(392.23)
CNE000001G12	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(11.56)	0.00	(392.23)
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(412,000)	TWD	0.916649	(387,090.48)	(377,659.35)		4.330000	ACT/360					(12,226.56)	0.00	(11,625.88)
TW0002408002	(412,000)	32.837000	0.918243	(366,089.56)	(378,316.12)	656.77	(486.529100)	1	(8.28)	(56.09)	100.00	0.00	0.00	0.00	(11,625.88)

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066831553 (Cont.)

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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	0.376983	(20,120.12)	(18,886.87)		4.330000	ACT/360					872.51	0.00	672.03
CNE0000007H2	(53,500)	7.259775	0.376749	(21,041.44)	(18,875.12)	(11.74)	(1,858.317700)	1	(7.86)	(188.73)	100.00	0.00	(15.99)	0.00	650.05
PEGATRON CORPORATION CMN															
4938.TW	(6,000)	TWD	2.944849	(17,405.89)	(17,669.09)		4.330000	ACT/360					(556.12)	0.00	(494.46)
TW0004938006	(6,000)	32.837000	2.949969	(17,143.69)	(17,699.81)	30.72	(40.000000)	1	1.87	30.94	100.00	0.00	0.00	0.00	(494.46)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.146084	0.00	0.00		0.000000	ACT/360					(78.99)	0.00	7.74
CNE1000007Q1	0	7.259775	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	20.921521	(422,793.00)	(418,430.43)		4.330000	ACT/360					(37,718.79)	0.00	(36,628.07)
TW0006446008	(20,000)	32.837000	20.957901	(381,439.23)	(419,158.02)	727.59	(271.250000)	1	14.02	363.12	100.00	0.00	0.00	0.00	(36,628.07)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	0	CNY	4.298161	(8,252.50)	0.00		4.330000	ACT/360					4,481.39	0.00	4,252.13
CNE1000035K5	(1,985)	7.259775	0.000000	(9,108.11)	0.00	0.00	(2,137.027700)	1	(3.80)	(229.26)	100.00	0.00	(252.08)	0.00	4,252.13
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	14.404483	(243,731.31)	(244,876.21)		4.330000	ACT/360					31,466.29	0.00	25,543.80
TW0008299009	(17,000)	32.837000	14.429530	(276,768.30)	(245,302.01)	425.80	(242.647000)	1	16.86	445.90	100.00	(6,794.18)	0.00	0.00	25,571.50
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	0	CNY	1.578102	0.00	0.00		0.000000	ACT/360					453.46	0.00	483.89
CNE000000040	0	7.259775	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	1.242394	(437,065.35)	(443,286.21)		4.330000	ACT/360					37,126.76	0.00	35,552.21
CNE000001PH7	(355,000)	7.259775	1.241621	(477,773.87)	(443,010.37)	(275.83)	(1,084.007000)	1	(74.14)	(1,298.72)	100.00	0.00	(13.29)	0.00	35,036.23
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(14,683)	CNY	19.626524	(298,406.04)	(288,176.26)		4.330000	ACT/360					17,200.45	0.00	15,552.61
CNE100005998	(14,683)	7.259775	19.614314	(305,197.42)	(287,996.97)	(179.28)	(1,492.559400)	1	(87.01)	(1,468.55)	100.00	0.00	0.00	0.00	15,217.18
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(136,800)	CNY	0.930076	(130,683.54)	(127,234.36)		4.330000	ACT/360					5,032.03	0.00	4,412.33
CNE000000X53	(136,800)	7.259775	0.929497	(130,962.64)	(127,155.19)	(79.17)	(1,187.573000)	1	(27.36)	(540.52)	100.00	0.00	(42.27)	0.00	4,264.24
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(2,339,800)	CNY	0.698933	(1,592,891.38)	(1,635,362.63)		4.330000	ACT/360					39,627.60	0.00	34,475.89
CNE1000017G1	(2,339,800)	7.259775	0.698498	(1,673,973.22)	(1,634,345.62)	(1,017.01)	(772.151400)	1	(140.31)	(4,134.70)	100.00	0.00	0.00	0.00	32,572.36
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(376,000)	TWD	0.607546	(189,545.06)	(228,437.43)		4.330000	ACT/360					(46,078.37)	0.00	(45,485.88)
TW0006770001	(370,000)	32.837000	0.608603	(182,725.84)	(228,834.73)	397.29	(298.337700)	1	6.27	195.20	100.00	0.00	0.80	0.00	(45,485.88)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	0	THB	0.646788	0.00	0.00		0.000000	ACT/360					2,195.52	0.00	2,194.02
TH1074010R12	0	33.705000	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	(93,200)	THB	0.919745	(6,164.27)	(85,720.22)		4.330000	ACT/360					0.00	0.00	(558.22)
TH0646010R18	(6,700)	33.705000	0.913748	(6,164.27)	(85,161.34)	(558.88)	(50.000000)	1	0.66	0.66	100.00	0.00	0.00	0.00	(558.22)
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688766.SH	0	CNY	14.899098	0.00	0.00		0.000000	ACT/360					(111.84)	0.00	(120.85)
CNE100004QC9	0	7.259775	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	5.195216	(414.21)	(410.42)		4.330000	ACT/360					21.91	0.00	17.99
CNE100005D68	(79)	7.259775	5.191984	(432.07)	(410.17)	(0.26)	(1,775.000000)	1	(0.15)	(3.66)	100.00	0.00	0.00	0.00	17.52
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002232.ZK	(9,800)	CNY	2.465526	0.00	(24,162.16)		4.326022	ACT/360					211.23	0.00	187.39
CNE100000B73	0	7.259775	2.463992	0.00	(24,147.12)	(15.04)	(1,750.000000)	0	0.00	(8.80)	100.00	0.00	(8.80)	0.00	159.27
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	0	CNY	2.213745	0.00	0.00		0.000000	ACT/360					3,037.57	0.00	3,004.56
CNE1000010C5	0	7.259775	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 GAOC TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(53,512)	CNY	1.373100	(62,234.55)	(73,477.33)		4.330000	ACT/360					4,742.89	0.00	4,380.01
CNE1000044B6	(42,938)	7.259775	1.372246	(62,480.47)	(73,431.63)	(45.70)	(1,725.331200)	1	(22.31)	(317.19)	100.00	0.00	(181.91)	0.00	4,294.48
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	0	CNY	12.337262	(9,585.84)	0.00		4.330000	ACT/360					1,712.69	0.00	1,611.20
CNE100003QG2	(800)	7.259775	0.000000	(10,584.27)	0.00	0.00	(1,725.000000)	1	(3.32)	(101.49)	100.00	0.00	(127.96)	0.00	1,611.20
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.906531	(504.63)	(519.77)		4.330000	ACT/360					2.83	0.00	(4.67)
CNE100005410	(88)	7.259775	5.902857	(451.69)	(519.45)	(0.32)	(2,250.000000)	1	(0.26)	(7.18)	100.00	0.00	(1.81)	0.00	(5.28)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.274283	0.00	0.00		0.000000	ACT/360					1,272.17	0.00	1,262.79
CNE000000SW2	0	7.259775	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	35.867078	(21,369.66)	(21,520.25)		4.330000	ACT/360					2,939.86	0.00	2,697.48
CNE100004231	(600)	7.259775	35.844763	(24,446.72)	(21,506.86)	(13.39)	(2,075.000000)	1	(9.38)	(229.00)	100.00	0.00	0.00	0.00	2,672.43
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(4,300)	CNY	12.335886	(51,818.96)	(53,044.31)		4.330000	ACT/360					(9,065.27)	0.00	(9,375.52)
CNE100003N01	(4,300)	7.259775	12.328211	(43,946.04)	(53,011.31)	(33.00)	(1,838.953400)	1	(21.18)	(277.25)	100.00	0.00	0.00	0.00	(9,437.27)

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	8.202828	(302,318.59)	(313,077.33)		4.330000	ACT/360					(34,402.63)	0.00	(36,420.14)
CNE100001Z58	(38,167)	7.259775	8.197724	(270,823.22)	(312,882.53)	(194.80)	(1,384.149200)	1	(83.66)	(1,822.71)	100.00	0.00	(77.06)	0.00	(36,784.56)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(23,329)	CNY	3.833123	(92,890.13)	(89,422.92)		4.330000	ACT/360					3,165.82	0.00	2,667.21
CNE100005B03	(23,329)	7.259775	3.830738	(92,533.11)	(89,367.29)	(55.64)	(1,313.638600)	1	(22.77)	(442.97)	100.00	0.00	0.00	0.00	2,563.13
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	0	TWD	6.090690	0.00	0.00		0.000000	ACT/360					8,370.97	0.00	8,327.42
TW0004968003	0	32.837000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(43.55)	100.00	0.00	(43.55)	0.00	8,327.42
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	3.904667	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.50)	100.00	0.00	(2.50)	0.00	37.14
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	(5,700)	CNY	24.696538	(151,728.78)	(140,770.27)		4.330000	ACT/360					36,847.08	0.00	35,627.05
CNE100003JT0	(5,700)	7.259775	24.681173	(175,049.53)	(140,682.69)	(87.58)	(1,747.368400)	1	(52.59)	(1,132.45)	100.00	0.00	(13.62)	0.00	35,463.19
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603893.SH	(3,400)	CNY	22.632760	(71,600.31)	(76,951.38)		4.330000	ACT/360					(8,204.31)	(17.18)	(8,367.40)
CNE100003RK2	(3,400)	7.259775	22.618679	(68,699.20)	(76,903.51)	(47.88)	(1,179.411700)	1	(15.19)	(98.03)	100.00	(17.18)	0.00	0.00	(8,456.95)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(275,900)	CNY	1.214877	(331,367.09)	(335,184.58)		4.330000	ACT/360					9,530.76	0.00	7,136.42
CNE100000W60	(282,700)	7.259775	1.214121	(349,172.68)	(334,975.98)	(208.59)	(1,276.989700)	1	(75.54)	(2,185.75)	100.00	0.00	(379.60)	0.00	6,746.27
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	1.022258	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(12.65)	100.00	0.00	(12.65)	0.00	1,784.91
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.107379	(10,569.82)	(10,536.89)		4.330000	ACT/360					283.17	0.00	301.28
TW0002915006	(5,000)	32.837000	2.111043	(10,838.38)	(10,555.22)	18.32	(450.000000)	1	(0.02)	(0.21)	100.00	0.00	0.00	0.00	301.28
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.094802	(888.29)	(875.84)		4.330000	ACT/360					34.83	0.00	36.15
TW0001808004	(800)	32.837000	1.096705	(912.20)	(877.36)	1.52	(475.000000)	1	(0.01)	(0.20)	100.00	0.00	0.00	0.00	36.15
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(31,200)	CNY	4.419236	(122,579.00)	(137,880.15)		4.330000	ACT/360					1,752.89	0.00	989.59
CNE1000033M6	(26,900)	7.259775	4.416486	(118,203.55)	(137,794.36)	(85.79)	(1,766.728600)	1	(45.94)	(677.52)	100.00	0.00	(65.78)	0.00	829.10
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	0	CNY	5.408473	0.00	0.00		0.000000	ACT/360					(429.97)	0.00	(486.47)
CNE100000L63	0	7.259775	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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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.360961	0.00	0.00		0.000000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	0	7.259775	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	2.107805	(42,366.54)	(43,842.34)		4.330000	ACT/360					(148.54)	0.00	(267.99)
CNE1000015F7	(20,800)	7.259775	2.106493	(43,666.51)	(43,815.05)	(27.29)	(1,725.000000)	1	(15.05)	(92.16)	100.00	0.00	0.00	0.00	(319.02)
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.776469	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.259775	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	1.794111	(19,585.49)	(18,838.16)		4.330000	ACT/360					269.58	0.00	179.81
CNE100002ZZ5	(10,500)	7.259775	1.792994	(19,096.02)	(18,826.44)	(11.72)	(1,706.428500)	1	(6.99)	(78.04)	100.00	0.00	0.00	0.00	157.89
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	(306,100)	CNY	2.215121	(738,757.32)	(678,048.61)		4.330000	ACT/360					(1,304.48)	0.00	(1,567.52)
CNE000001F70	(334,000)	7.259775	2.213743	(738,757.32)	(677,626.73)	(421.87)	(175.000000)	1	52.94	158.83	100.00	0.00	79.11	0.00	(2,356.75)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.873666	(14,391.20)	(2.62)		4.330000	ACT/360					3,029.66	0.00	2,987.41
CNE100000FS6	(16,803)	7.259775	0.873122	(17,505.77)	(2.62)	(0.00)	(1,549.986600)	1	(4.09)	(42.25)	100.00	0.00	(72.63)	0.00	2,987.41
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(241,900)	THB	3.738318	(890,670.72)	(904,299.07)		4.330000	ACT/360					(4,353.13)	0.00	(66,459.80)
THA790010R17	(242,600)	33.705000	3.475617	(843,175.50)	(840,751.74)	(63,547.32)	(50.000000)	1	89.04	1,440.65	100.00	0.00	222.41	0.00	(66,459.80)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(843,500)	THB	0.495475	(386,115.22)	(417,933.54)		4.330000	ACT/360					0.00	0.00	9,007.16
TH0098010R12	(780,900)	33.705000	0.511955	(401,423.62)	(431,834.35)	13,900.81	(3,527.160900)	1	(330.02)	(4,893.65)	100.00	0.00	0.00	0.00	9,007.16
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.597120	(36.89)	(38.22)		4.330000	ACT/360					0.96	0.00	0.71
CNE000001329	(64)	7.259775	0.596748	(39.15)	(38.19)	(0.02)	(1,400.000000)	1	(0.01)	(0.23)	100.00	0.00	0.00	0.00	0.66
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	0	CNY	0.423762	0.00	0.00		0.000000	ACT/360					777.87	0.00	683.57
CNE100001VV5	0	7.259775	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	1.045647	(15,233.15)	(15,893.84)		4.330000	ACT/360					214.96	0.00	174.70
CNE100003SH6	(14,700)	7.259775	1.044997	(15,577.85)	(15,883.95)	(9.88)	(750.000000)	1	(1.30)	(30.37)	100.00	0.00	0.00	0.00	156.20
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(127,041)	CNY	3.347447	(152,088.88)	(425,263.03)		4.330000	ACT/360					3,278.20	0.00	1,810.39
CNE000001FR7	(44,341)	7.259775	3.345365	(146,870.86)	(424,998.51)	(264.52)	(1,275.000000)	1	(36.20)	(1,203.30)	100.00	0.00	(634.19)	0.00	1,315.39

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(178,200)	CNY	1.388234	(226,652.34)	(247,383.36)		4.330000	ACT/360					(8,600.14)	0.00	(8,989.61)
CNE0000019Y2	(171,300)	7.259775	1.387371	(229,298.81)	(247,229.51)	(153.85)	(716.316400)	1	(17.52)	(235.62)	100.00	0.00	0.00	0.00	(9,277.57)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(10,542)	CNY	4.287154	(37,368.08)	(45,195.18)		4.330000	ACT/360					(2,356.09)	0.00	(2,811.02)
CNE100004PB3	(8,442)	7.259775	4.284487	(33,500.72)	(45,167.06)	(28.11)	(1,667.199700)	1	(13.28)	(426.81)	100.00	0.00	(136.55)	0.00	(2,863.62)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(6,100)	CNY	4.486652	(27,227.40)	(27,368.58)		4.330000	ACT/360					1,060.99	0.00	656.50
CNE100001ZW4	(6,100)	7.259775	4.483861	(27,876.25)	(27,351.55)	(17.03)	(1,928.278600)	1	(11.23)	(387.47)	100.00	0.00	(288.40)	0.00	624.64
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.726539	(15,149.57)	(16,143.69)		4.330000	ACT/360					(397.85)	0.00	(558.53)
CNE100004NC6	(2,400)	7.259775	6.722354	(15,735.80)	(16,133.65)	(10.04)	(1,983.333300)	1	(6.45)	(150.64)	100.00	0.00	0.00	0.00	(577.32)
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(37,600)	CNY	1.446020	(49,846.09)	(54,370.36)		4.330000	ACT/360					552.83	0.00	108.64
CNE000000LN6	(36,100)	7.259775	1.445120	(52,814.35)	(54,336.51)	(33.84)	(2,208.587200)	1	(24.23)	(410.35)	100.00	0.00	0.00	0.00	45.35
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(7,833)	CNY	5.649247	(30,331.76)	(44,250.55)		4.330000	ACT/360					506.07	0.00	175.74
CNE100004ZJ5	(5,233)	7.259775	5.645732	(29,433.79)	(44,223.02)	(27.53)	(1,748.796100)	1	(11.19)	(302.79)	100.00	0.00	(210.47)	0.00	124.23
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(199,200)	CNY	3.341944	(485,879.90)	(665,715.20)		4.330000	ACT/360					39,762.21	0.00	37,791.26
CNE1000011K6	(147,500)	7.259775	3.339865	(482,311.26)	(665,301.11)	(414.09)	(2,359.355900)	1	(260.42)	(1,556.87)	100.00	0.00	187.80	0.00	37,016.37
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.231387	(112.79)	(112.06)		4.330000	ACT/360					(143.87)	0.00	(146.48)
CNE1000051Y3	(91)	7.259775	1.230621	(103.73)	(111.99)	(0.07)	(2,250.000000)	1	(0.06)	(2.54)	100.00	0.00	(1.21)	0.00	(146.61)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(32,500)	CNY	3.590973	(105,797.48)	(116,706.62)		4.330000	ACT/360					(9,705.34)	0.00	(10,331.01)
CNE100002G92	(30,600)	7.259775	3.588739	(104,241.13)	(116,634.02)	(72.60)	(1,754.983600)	1	(39.04)	(553.07)	100.00	0.00	(254.42)	0.00	(10,466.86)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,900)	CNY	4.933804	(27,638.47)	(29,109.44)		4.330000	ACT/360					(1,948.41)	0.00	(2,152.56)
CNE000000370	(5,900)	7.259775	4.930735	(27,773.01)	(29,091.34)	(18.11)	(2,250.000000)	1	(13.93)	(186.04)	100.00	0.00	(102.19)	0.00	(2,186.44)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	(15,700)	CNY	1.496927	0.00	(23,501.75)		4.326022	ACT/360					231.83	0.00	210.80
CNE000000404	0	7.259775	1.495995	0.00	(23,487.12)	(14.63)	(1,725.000000)	0	0.00	(6.40)	100.00	0.00	(6.40)	0.00	183.44
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(118,400)	CNY	3.599228	(413,547.02)	(426,148.60)		4.330000	ACT/360					10,359.32	0.00	7,277.64
CNE1000041Z1	(115,000)	7.259775	3.596989	(423,868.36)	(425,883.50)	(265.10)	(1,600.304300)	1	(132.85)	(2,816.58)	100.00	0.00	0.00	0.00	6,781.61

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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	1.124071	(110,242.05)	(190,080.38)		4.330000	ACT/360					(2,005.96)	0.00	(2,445.46)
CNE000000C17	(99,900)	7.259775	1.123371	(110,982.26)	(189,962.04)	(118.34)	(1,798.548500)	1	(41.73)	(321.16)	100.00	0.00	0.00	0.00	(2,666.71)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.341455	(29,150.19)	(29,646.16)		4.330000	ACT/360					854.21	0.00	654.32
CNE000000C74	(22,100)	7.259775	1.340621	(30,481.93)	(29,627.72)	(18.44)	(1,381.334800)	1	(7.52)	(181.45)	100.00	0.00	0.00	0.00	619.81
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	0	CNY	1.465282	0.00	0.00		0.000000	ACT/360					11,396.72	0.00	13,555.37
CNE0000011B7	0	7.259775	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	0.837894	(143,786.50)	(160,196.89)		4.330000	ACT/360					2,124.29	0.00	823.67
CNE000001GY1	(179,690)	7.259775	0.837372	(152,871.65)	(160,097.15)	(99.74)	(1,804.134800)	1	(53.67)	(1,200.88)	100.00	0.00	0.00	0.00	637.20
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	0	CNY	2.026630	(103,710.39)	0.00		4.330000	ACT/360					12,226.68	0.00	12,087.44
CNE100002TX3	(52,400)	7.259775	0.000000	(110,840.37)	0.00	0.00	(500.000000)	1	(1.07)	(139.24)	100.00	0.00	(146.09)	0.00	12,087.44
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,300)	CNY	0.694805	(53,050.44)	(57,877.27)		4.330000	ACT/360					(157.46)	0.00	(503.28)
CNE0000002W2	(83,300)	7.259775	0.694373	(57,674.25)	(57,841.27)	(35.99)	(1,335.324100)	1	(12.74)	(309.82)	100.00	0.00	(0.46)	0.00	(570.65)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	(17,800)	CNY	11.114130	(191,223.42)	(197,831.51)		4.330000	ACT/360					(8,514.69)	0.00	(8,512.34)
CNE000001KM8	(17,800)	7.259775	11.107215	(189,193.73)	(197,708.43)	(123.09)	(35.000000)	1	20.90	125.44	100.00	0.00	0.00	0.00	(8,742.61)
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.952089	(10,872.32)	(10,758.61)		4.330000	ACT/360					127.27	0.00	(9.76)
CNE100000VK0	(11,300)	7.259775	0.951497	(10,879.19)	(10,751.92)	(6.69)	(2,275.000000)	1	(5.56)	(130.34)	100.00	0.00	0.00	0.00	(22.29)
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.107561	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.259775	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	0.876418	(918,661.75)	(944,602.81)		4.330000	ACT/360					113,365.36	0.00	112,748.34
CNE000000B83	(1,077,800)	7.259775	0.875872	(1,057,342.94)	(944,014.84)	(587.97)	(488.652800)	1	2.48	(29.06)	100.00	0.00	(0.02)	0.00	111,648.83
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(24,198)	CNY	17.114219	(438,157.68)	(414,129.88)		4.330000	ACT/360					1,631.90	0.00	(1,241.71)
CNE100005PN5	(26,098)	7.259775	17.103572	(446,121.05)	(413,872.24)	(257.64)	(1,393.016700)	1	(115.89)	(2,615.98)	100.00	0.00	(529.31)	0.00	(1,723.76)
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600641.SH	(13,200)	CNY	2.039012	(26,995.16)	(26,914.96)		4.330000	ACT/360					1,719.56	0.00	1,590.82
CNE0000008P3	(13,200)	7.259775	2.037744	(28,617.78)	(26,898.22)	(16.74)	(2,068.560600)	1	(12.07)	(112.00)	100.00	0.00	0.00	0.00	1,559.49

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

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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	0.774605	(59,234.53)	(56,468.67)		4.330000	ACT/360					7,579.27	0.00	7,025.50
CNE000000594	(72,900)	7.259775	0.774123	(64,012.83)	(56,433.57)	(35.10)	(1,759.876500)	1	(21.26)	(518.66)	100.00	0.00	0.00	0.00	6,959.77
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	0	CNY	0.452655	0.00	0.00		0.000000	ACT/360					3,060.49	0.00	3,039.25
CNE100001C06	0	7.259775	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	0.525575	(153,725.69)	(134,529.94)		4.330000	ACT/360					6,156.16	0.00	4,463.12
CNE000000LD7	(299,467)	7.259775	0.525248	(156,828.46)	(134,446.15)	(83.79)	(1,664.925200)	1	(52.23)	(1,609.25)	100.00	0.00	(753.63)	0.00	4,306.53
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,700)	CNY	2.149080	(10,127.99)	(10,100.68)		4.330000	ACT/360					331.46	0.00	234.65
CNE100003LR0	(4,700)	7.259775	2.147743	(10,070.46)	(10,094.39)	(6.29)	(1,700.000000)	1	(3.57)	(90.53)	100.00	0.00	(8.33)	0.00	222.89
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	(10,500)	CNY	4.417860	(77,622.21)	(46,387.53)		4.330000	ACT/360					8,505.59	0.00	7,893.30
CNE100003K95	(17,200)	7.259775	4.415111	(79,231.51)	(46,358.67)	(28.86)	(2,234.011600)	1	(38.64)	(583.43)	100.00	0.00	(530.40)	0.00	7,839.30
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(512,737)	CNY	0.913566	(417,257.68)	(468,418.84)		4.330000	ACT/360					9,959.27	0.00	9,070.33
CNE100000JM1	(464,837)	7.259775	0.912997	(434,727.02)	(468,127.34)	(291.50)	(1,011.423700)	1	(64.94)	(597.44)	100.00	0.00	0.00	0.00	8,525.10
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.863725	(165,347.14)	(164,042.25)		4.330000	ACT/360					2,139.81	0.00	1,631.86
CNE100002G84	(15,100)	7.259775	10.856966	(166,079.99)	(163,940.19)	(102.06)	(832.284700)	1	(18.25)	(405.88)	100.00	0.00	0.00	0.00	1,440.92
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	0	CNY	0.432017	0.00	0.00		0.000000	ACT/360					(252.58)	0.00	(296.36)
CNE100000LD6	0	7.259775	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	4.138562	(101,104.48)	(98,340.51)		4.330000	ACT/360					10,787.25	0.00	10,020.35
CNE100004330	(23,762)	7.259775	4.135987	(105,342.73)	(98,279.32)	(61.18)	(2,142.304900)	1	(47.50)	(705.72)	100.00	0.00	(113.02)	0.00	9,905.88
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300124.ZK	(4,000)	CNY	8.281251	0.00	(33,125.01)		4.326022	ACT/360					(36,517.01)	0.00	(39,084.69)
CNE100000V46	0	7.259775	8.276099	0.00	(33,104.40)	(20.61)	(975.000000)	0	0.00	(2,547.07)	100.00	0.00	(2,547.07)	0.00	(39,123.24)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND															
300814.ZK	0	CNY	4.738433	0.00	0.00		0.000000	ACT/360					543.82	0.00	542.25
CNE100004PY5	0	7.259775	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	1.092426	(165,608.47)	(163,536.21)		4.330000	ACT/360					(3,864.25)	0.00	(4,842.11)
CNE100000BR7	(149,700)	7.259775	1.091747	(157,757.84)	(163,434.53)	(101.68)	(1,670.006600)	1	(57.85)	(876.18)	100.00	0.00	(135.48)	0.00	(5,032.46)

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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	11.434703	(438,908.97)	(563,730.88)		4.330000	ACT/360					176.41	0.00	(3,397.99)
CNE100005K10	(38,700)	7.259775	11.427589	(441,477.51)	(563,380.14)	(350.74)	(2,208.527100)	1	(216.16)	(3,223.66)	100.00	0.00	0.00	0.00	(4,054.16)
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	0	CNY	7.120032	0.00	0.00		0.000000	ACT/360					(355.30)	0.00	(408.79)
CNE100006202	0	7.259775	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	8.645852	0.00	0.00		0.000000	ACT/360					4,410.50	0.00	4,270.14
CNE100002JV8	0	7.259775	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	2.143577	(365,302.90)	(378,555.69)		4.330000	ACT/360					9,896.34	0.00	7,116.88
CNE0000008N8	(170,500)	7.259775	2.142243	(373,627.37)	(378,320.11)	(235.57)	(2,003.636300)	1	(158.38)	(2,543.88)	100.00	0.00	(71.62)	0.00	6,676.25
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000006.ZK	0	CNY	0.931452	(22,771.57)	0.00		4.330000	ACT/360					1,949.42	0.00	1,908.81
CNE000000164	(23,600)	7.259775	0.000000	(24,864.27)	0.00	0.00	(1,475.000000)	1	(6.34)	(40.61)	100.00	0.00	(78.66)	0.00	1,908.81
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(291,900)	CNY	0.650778	(190,306.54)	(189,962.05)		4.330000	ACT/360					(3,203.98)	0.00	(4,116.48)
CNE000000FS7	(291,900)	7.259775	0.650373	(186,639.90)	(189,843.88)	(118.18)	(1,105.275700)	1	(35.98)	(794.32)	100.00	0.00	0.00	0.00	(4,337.59)
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000158.ZK	0	CNY	2.447640	(32,910.27)	0.00		4.330000	ACT/360					1,843.90	0.00	1,736.24
CNE0000013X7	(12,700)	7.259775	0.000000	(34,638.12)	0.00	0.00	(1,725.000000)	1	(11.60)	(107.66)	100.00	0.00	(188.51)	0.00	1,736.24
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.517039	(23,732.54)	(26,068.15)		4.330000	ACT/360					(503.73)	0.00	(468.89)
TW0003376000	(4,000)	32.837000	6.528371	(25,609.76)	(26,113.48)	45.33	(525.000000)	1	(0.38)	(10.49)	100.00	0.00	0.00	0.00	(468.89)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600481.SH	0	CNY	0.751215	0.00	0.00		0.000000	ACT/360					171.08	0.00	165.87
CNE000001DW2	0	7.259775	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	4.554220	0.00	0.00		0.000000	ACT/360					7,119.53	0.00	7,201.77
TH0003010R12	0	33.705000	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	2.498547	(17,779.91)	0.00		4.330000	ACT/360					958.69	0.00	895.04
CNE100000GH7	(6,800)	7.259775	0.000000	(18,202.48)	0.00	0.00	(1,850.000000)	1	(6.95)	(63.64)	100.00	0.00	(118.05)	0.00	895.04
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002366.ZK	0	CNY	0.645274	(7,180.05)	0.00		4.330000	ACT/360					157.12	0.00	133.98
CNE100000M21	(10,400)	7.259775	0.000000	(7,088.99)	0.00	0.00	(1,750.000000)	1	(2.64)	(23.15)	100.00	0.00	(44.06)	0.00	133.98

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(174,000)	CNY	0.681047	(114,634.68)	(118,502.11)		4.330000	ACT/360					2,978.56	0.00	2,365.74
CNE100000F38	(174,000)	7.259775	0.680623	(121,406.96)	(118,428.40)	(73.70)	(1,259.468300)	1	(25.50)	(539.12)	100.00	0.00	0.00	0.00	2,227.80
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	0	CNY	1.635888	0.00	0.00		0.000000	ACT/360					529.97	0.00	448.93
CNE100003LC2	0	7.259775	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	0.261412	(573,429.33)	(582,469.19)		4.330000	ACT/360					33,437.87	0.00	28,124.97
CNE100001JM9	(2,222,267)	7.259775	0.261249	(614,003.21)	(582,106.40)	(362.79)	(1,812.786400)	1	(214.90)	(4,950.11)	100.00	0.00	0.00	0.00	27,446.98
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	0.987862	(113,878.74)	(119,827.60)		4.330000	ACT/360					839.64	0.00	(52.84)
CNE000001DQ4	(121,300)	7.259775	0.987247	(120,592.70)	(119,753.06)	(74.54)	(1,490.169000)	1	(32.63)	(817.94)	100.00	0.00	0.00	0.00	(192.32)
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(14,900)	CNY	7.355303	(57,311.88)	(109,594.02)		4.330000	ACT/360					6,339.34	0.00	6,015.19
CNE000000K90	(7,300)	7.259775	7.350727	(58,006.78)	(109,525.83)	(68.18)	(2,259.589000)	1	(29.00)	(255.96)	100.00	0.00	0.00	0.00	5,887.63
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(27,700)	CNY	5.291526	(162,259.19)	(146,575.26)		4.330000	ACT/360					22,879.21	0.00	21,572.17
CNE100003SY1	(28,500)	7.259775	5.288233	(173,648.50)	(146,484.05)	(91.20)	(1,729.210500)	1	(57.05)	(1,215.84)	100.00	0.00	(55.44)	0.00	21,401.56
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
300327.ZK	(7,100)	CNY	3.201607	(23,290.67)	(22,731.41)		4.330000	ACT/360					406.68	0.00	336.07
CNE100001FH7	(7,100)	7.259775	3.199615	(23,123.94)	(22,717.27)	(14.14)	(1,730.985900)	1	(8.42)	(56.47)	100.00	0.00	0.00	0.00	309.61
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(82,272)	CNY	4.931052	(407,814.85)	(405,687.55)		4.330000	ACT/360					1,398.14	0.00	(2,110.06)
CNE100003ZL3	(80,872)	7.259775	4.927985	(397,422.40)	(405,435.18)	(252.37)	(1,760.281600)	1	(151.61)	(3,255.83)	100.00	0.00	(213.36)	0.00	(2,582.27)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	5.210350	(218,702.12)	(215,698.08)		4.330000	ACT/360					(14,868.92)	0.00	(16,809.19)
CNE100001WV3	(41,398)	7.259775	5.207109	(200,694.98)	(215,563.90)	(134.19)	(1,713.527200)	1	(79.96)	(1,806.09)	100.00	0.00	0.00	0.00	(17,060.26)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(4,800)	CNY	12.282228	(64,088.12)	(58,954.69)		4.330000	ACT/360					(2,161.18)	0.00	(2,361.51)
CNE100005ZD5	(5,300)	7.259775	12.274587	(62,874.67)	(58,918.02)	(36.68)	(1,000.471600)	1	(10.25)	(163.65)	100.00	0.00	(43.59)	0.00	(2,430.13)
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.848525	(22,182.90)	(22,182.29)		4.330000	ACT/360					147.20	0.00	184.61
TW0001785004	(12,000)	32.837000	1.851739	(22,368.07)	(22,220.87)	38.57	(450.000000)	1	(0.08)	(1.16)	100.00	0.00	0.00	0.00	184.61
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.293937	(43,621.50)	(42,939.37)		4.330000	ACT/360					8,205.48	0.00	7,998.65
TW0002359007	(10,000)	32.837000	4.301403	(51,219.51)	(43,014.03)	74.66	(1,297.500000)	1	(9.56)	(281.49)	100.00	0.00	0.00	0.00	7,998.65

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.483608	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	33.705000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(240.99)	100.00	0.00	(240.99)	0.00	5,349.46
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SAWAD_n.BK	0	THB	1.142264	(88,227.95)	0.00		4.330000	ACT/360					3,231.64	0.00	2,882.62
TH5456010R17	(77,400)	33.705000	0.000000	(88,848.76)	0.00	0.00	(2,075.000000)	1	(40.17)	(349.01)	100.00	0.00	(349.01)	0.00	2,882.62
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	0	CNY	1.185984	0.00	0.00		0.000000	ACT/360					1,253.90	0.00	1,163.50
CNE100000XF6	0	7.259775	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	11.557154	(81,600.82)	(108,174.96)		4.330000	ACT/360					2,296.19	0.00	2,079.85
CNE100003RN6	(6,960)	7.259775	11.549964	(82,090.86)	(108,107.66)	(67.30)	(1,481.681000)	1	(23.71)	(149.03)	100.00	0.00	0.00	0.00	1,953.94
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	(22,460)	CNY	9.919891	0.00	(222,800.74)		4.326022	ACT/360					13,257.66	0.00	13,119.05
CNE1000018M7	0	7.259775	9.913719	0.00	(222,662.13)	(138.62)	(1,475.000000)	0	0.00	0.00	100.00	0.00	(112.29)	0.00	12,859.71
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(18,460)	CNY	1.971595	(36,029.40)	(36,395.65)		4.330000	ACT/360					(4,619.30)	0.00	(4,877.41)
CNE100002R73	(18,460)	7.259775	1.970369	(36,101.47)	(36,373.01)	(22.64)	(1,201.516700)	1	(7.68)	(235.46)	100.00	0.00	(100.36)	0.00	(4,919.77)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.253645	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.259775	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	0.683798	0.00	0.00		0.000000	ACT/360					(1,895.02)	0.00	(1,947.24)
CNE100000VF0	0	7.259775	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	12.721125	(126,967.85)	(122,122.80)		4.330000	ACT/360					10,298.21	0.00	10,030.60
CNE100003FS0	(9,600)	7.259775	12.713210	(132,328.83)	(122,046.82)	(75.98)	(987.500000)	1	(18.91)	(191.63)	100.00	0.00	(1.88)	0.00	9,888.45
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(766)	CNY	18.807893	(14,740.17)	(14,406.85)		4.330000	ACT/360					224.81	0.00	187.78
CNE100005972	(766)	7.259775	18.796191	(14,622.70)	(14,397.88)	(8.96)	(1,223.694500)	1	(3.25)	(28.07)	100.00	0.00	0.00	0.00	171.01
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(27,455)	CNY	2.509553	(81,634.40)	(68,899.79)		4.330000	ACT/360					21,900.85	0.00	20,914.62
CNE100004N83	(28,255)	7.259775	2.507992	(92,811.89)	(68,856.92)	(42.87)	(2,103.725000)	1	(36.54)	(943.36)	100.00	0.00	(35.55)	0.00	20,834.42
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.989327	(8,812.68)	(9,086.12)		4.330000	ACT/360					(1,252.24)	0.00	(1,334.63)
CNE100006BK9	(1,300)	7.259775	6.984978	(7,811.33)	(9,080.47)	(5.65)	(1,750.000000)	1	(3.34)	(76.73)	100.00	0.00	(1.66)	0.00	(1,345.20)

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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	9.053104	(688,554.79)	(747,080.26)		4.330000	ACT/360					(50,879.95)	0.00	(57,740.33)
CNE100003RP1	(76,707)	7.259775	9.047472	(653,201.06)	(746,615.48)	(464.77)	(1,639.476500)	1	(235.01)	(6,395.60)	100.00	0.00	(3,139.14)	0.00	(58,609.92)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.594612	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.259775	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	0.969942	(376,969.16)	(376,337.67)		4.330000	ACT/360					(2,004.41)	0.00	(538.04)
TW0001101004	(388,000)	32.837000	0.971629	(374,987.64)	(376,992.05)	654.38	(146.005100)	1	29.81	811.99	100.00	0.00	0.00	0.00	(538.04)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300872.ZK	(13)	CNY	2.058274	(26.34)	(26.76)		4.330000	ACT/360					(34.14)	0.00	(35.84)
CNE1000047J2	(13)	7.259775	2.056994	(26.08)	(26.74)	(0.02)	(1,750.000000)	1	(0.01)	(1.68)	100.00	0.00	(1.61)	0.00	(35.87)
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.332339	(79,906.65)	(82,604.99)		4.330000	ACT/360					7,794.08	0.00	8,043.61
TW0002371002	(62,000)	32.837000	1.334655	(90,542.69)	(82,748.61)	143.62	(300.000000)	1	4.23	105.91	100.00	0.00	0.00	0.00	8,043.61
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(60)	CNY	1.645519	(98.25)	(98.73)		4.330000	ACT/360					19,999.78	0.00	17,674.46
CNE000000RB8	(60)	7.259775	1.644495	(100.45)	(98.67)	(0.06)	(1,650.000000)	1	(0.03)	(2,325.26)	100.00	0.00	(2,324.96)	0.00	17,674.35
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(20)	CNY	0.689302	(14.08)	(13.79)		4.330000	ACT/360					15,102.36	0.00	14,944.81
CNE000001GL8	(20)	7.259775	0.688873	(13.74)	(13.78)	(0.01)	(487.500000)	1	(0.00)	(157.55)	100.00	0.00	(157.54)	0.00	14,944.79
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.381355	0.00	0.00		0.000000	ACT/360					6,969.52	0.00	6,891.97
CNE000000TM1	0	7.259775	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	(383,300)	THB	0.778816	(325,439.00)	(298,520.25)		4.330000	ACT/360					1,183.41	0.00	20,431.03
TH0796010R11	(407,100)	33.705000	0.832450	(338,890.91)	(319,078.03)	20,557.78	(1,024.459500)	1	(51.85)	(1,310.16)	100.00	0.00	(79.63)	0.00	20,431.03
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	(16,200)	CNY	4.456384	(73,598.46)	(72,193.41)		4.330000	ACT/360					6,185.87	(279.67)	5,415.30
CNE100003LT6	(16,200)	7.259775	4.453611	(77,117.70)	(72,148.50)	(44.92)	(1,743.364100)	1	(26.37)	(445.98)	100.00	(279.67)	(46.66)	0.00	5,331.57
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	0	CNY	0.348090	0.00	0.00		0.000000	ACT/360					3,815.13	0.00	3,812.80
CNE000000ZV9	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	2.784724	(47,201.18)	(46,783.36)		4.330000	ACT/360					2,411.57	0.00	1,966.98
CNE000000S27	(16,800)	7.259775	2.782991	(49,165.82)	(46,754.25)	(29.11)	(1,781.398800)	1	(17.44)	(415.48)	100.00	0.00	0.00	0.00	1,912.52

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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	1.058030	(36,720.58)	(36,713.64)		4.330000	ACT/360					1,503.03	0.00	1,156.66
CNE000000H87	(34,700)	7.259775	1.057372	(38,193.84)	(36,690.81)	(22.83)	(1,786.239100)	1	(13.63)	(323.54)	100.00	0.00	0.00	0.00	1,113.92
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(390,800)	CNY	1.641391	(929,044.88)	(641,455.63)		4.330000	ACT/360					637.24	0.00	(7,175.33)
CNE1000012X7	(574,600)	7.259775	1.640370	(935,548.13)	(641,056.60)	(399.03)	(1,719.461300)	1	(331.21)	(7,413.54)	100.00	0.00	(3,211.90)	0.00	(7,921.97)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	2.980095	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.259775	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	0.361849	(233,352.45)	(227,850.88)		4.330000	ACT/360					4,986.18	0.00	4,046.16
CNE0000002J9	(629,685)	7.259775	0.361624	(232,695.39)	(227,709.21)	(141.68)	(1,036.517000)	1	(39.20)	(798.35)	100.00	0.00	0.00	0.00	3,780.94
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(3,000)	TWD	4.233030	(12,903.42)	(12,699.09)		4.330000	ACT/360					6,957.29	0.00	7,144.60
TW0003037008	(3,000)	32.837000	4.240390	(13,531.95)	(12,721.17)	22.08	(150.000000)	1	1.09	165.23	100.00	0.00	140.38	0.00	7,144.60
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.358698	(218.54)	(226.65)		4.330000	ACT/360					11.10	0.00	8.16
CNE1000059G3	(52)	7.259775	4.355986	(237.61)	(226.51)	(0.14)	(2,350.000000)	1	(0.11)	(2.80)	100.00	0.00	0.00	0.00	7.89
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.367841	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.259775	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	2.061026	(361,274.36)	(177,866.53)		4.330000	ACT/360					100,338.04	0.00	96,051.73
CNE100000QJ2	(189,500)	7.259775	0.000000	(392,890.39)	(177,755.91)	(110.62)	(1,038.852200)	1	(57.00)	(4,175.68)	100.00	0.00	(4,577.95)	0.00	95,844.70
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(45,066)	CNY	6.740297	(322,434.83)	(303,758.24)		4.330000	ACT/360					16,766.57	0.00	14,302.97
CNE100004413	(44,366)	7.259775	6.736104	(315,261.86)	(303,569.26)	(188.98)	(1,780.224100)	1	(121.53)	(2,274.62)	100.00	0.00	0.00	0.00	13,949.40
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	3.326809	0.00	0.00		0.000000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	0	7.259775	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	0.746110	(137,215.51)	(141,014.71)		4.330000	ACT/360					(4,695.89)	0.00	(4,3

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	0	CNY	9.428712	0.00	0.00		0.000000	ACT/360					26,462.09	0.00	26,376.83
CNE0000016J9	0	7.259775	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	1.981226	(511,547.79)	0.00		4.330000	ACT/360					(2,938.23)	0.00	(3,693.19)
CNE1000000D4	(259,000)	7.259775	0.000000	(506,663.86)	0.00	0.00	(775.000000)	1	(49.18)	(754.96)	100.00	0.00	(1,075.95)	0.00	(3,693.19)
WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND															
002268.ZK	(16,600)	CNY	2.194483	0.00	(36,428.43)		4.326022	ACT/360					184.25	0.00	161.58
CNE100000CM6	0	7.259775	2.193118	0.00	(36,405.76)	(22.67)	(825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	119.18
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603773.SH	(5,900)	CNY	3.443757	(20,949.53)	(20,318.16)		4.330000	ACT/360					735.98	0.00	673.79
CNE100003FJ9	(5,900)	7.259775	3.441614	(21,041.50)	(20,305.52)	(12.64)	(1,850.000000)	1	(8.23)	(49.55)	100.00	0.00	0.00	0.00	650.14
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	0	THB	0.144786	0.00	0.00		0.000000	ACT/360					1,205.75	0.00	1,110.80
TH3871010R19	0	33.705000	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	5.573575	0.00	0.00		0.000000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	0	7.259775	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	4.324390	(175,096.08)	(172,975.61)		4.330000	ACT/360					(5,593.48)	0.00	(5,215.64)
TW0006285000	(40,000)	32.837000	4.331910	(167,682.92)	(173,276.40)	300.79	(378.750000)	1	1.75	77.05	100.00	0.00	0.00	0.00	(5,215.64)
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	68.215732	(149,472.27)	(136,431.46)		4.330000	ACT/360					23,087.40	0.00	23,584.28
TW0006669005	(2,000)	32.837000	68.334350	(159,756.10)	(136,668.70)	237.24	(225.000000)	1	9.87	259.65	100.00	0.00	0.00	0.00	23,584.28
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.162195	(23,790.49)	(23,784.15)		4.330000	ACT/360					313.79	0.00	406.87
TW0003702007	(11,000)	32.837000	2.165955	(24,139.30)	(23,825.51)	41.36	(100.000000)	1	2.24	51.72	100.00	0.00	0.00	0.00	406.87
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.456467	(23,702.04)	(24,195.27)		4.330000	ACT/360					(721.76)	0.00	(698.98)
TW0003036000	(7,000)	32.837000	3.462477	(23,515.58)	(24,237.34)	42.07	(539.285700)	1	(0.72)	(19.29)	100.00	0.00	0.00	0.00	(698.98)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(29,372)	CNY	2.825999	(41,821.44)	(83,005.25)		4.330000	ACT/360					1,344.33	0.00	791.48
CNE100003F35	(14,572)	7.259775	2.824241	(41,113.83)	(82,953.61)	(51.65)	(1,772.941200)	1	(15.65)	(501.20)	100.00	0.00	(407.36)	0.00	694.87
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	0	CNY	1.152964	0.00	0.00		0.000000	ACT/360					3,042.88	0.00	2,974.67
CNE000000024	0	7.259775	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	1.309811	(145,555.00)	(179,313.10)		4.330000	ACT/360					(12,146.48)	0.00	(12,766.66)
CNE000000V71	(117,700)	7.259775	1.308996	(142,987.57)	(179,201.55)	(111.55)	(1,716.588700)	1	(52.21)	(508.64)	100.00	0.00	(206.38)	0.00	(12,975.38)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(78)	CNY	0.897055	(35,465.95)	(69.97)		4.330000	ACT/360					3,992.26	0.00	3,893.85
CNE100000RK8	(36,600)	7.259775	0.896497	(37,136.30)	(69.93)	(0.04)	(871.243100)	1	(4.12)	(98.37)	100.00	0.00	(126.35)	0.00	3,893.77
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(5,800)	CNY	7.949671	(74,784.07)	(46,108.09)		4.330000	ACT/360					14,040.77	0.00	13,335.54
CNE100002DN8	(8,900)	7.259775	7.944725	(78,150.13)	(46,079.40)	(28.69)	(1,725.000000)	1	(26.43)	(676.55)	100.00	0.00	(351.89)	0.00	13,281.87
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(83,800)	CNY	1.241018	(102,481.95)	(103,997.33)		4.330000	ACT/360					(606.64)	0.00	(1,521.62)
CNE000001FD7	(83,800)	7.259775	1.240246	(102,462.00)	(103,932.61)	(64.71)	(1,586.306600)	1	(32.83)	(850.26)	100.00	0.00	(106.68)	0.00	(1,642.67)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(36,500)	CNY	2.674656	(139,612.81)	(97,624.93)		4.330000	ACT/360					8,518.53	0.00	7,324.69
CNE100001ZF9	(53,200)	7.259775	2.672992	(145,446.88)	(97,564.21)	(60.72)	(1,475.000000)	1	(39.71)	(1,133.11)	100.00	0.00	(564.52)	0.00	7,211.06
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603185.SH	(9,900)	CNY	2.122939	(20,667.61)	(21,017.10)		4.330000	ACT/360					(782.95)	0.00	(916.90)
CNE100003JF9	(9,900)	7.259775	2.121618	(20,221.06)	(21,004.02)	(13.08)	(1,825.000000)	1	(8.05)	(120.86)	100.00	0.00	0.00	0.00	(941.36)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(825,500)	CNY	1.051151	(1,173,964.53)	(867,724.89)		4.330000	ACT/360					21,384.80	0.00	20,197.24
CNE000000FH0	(1,113,700)	7.259775	1.050497	(1,163,410.29)	(867,185.27)	(539.62)	(525.000000)	1	(31.27)	(647.94)	100.00	0.00	(247.70)	0.00	19,187.22
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	6.837983	(73,846.16)	(85,857.71)		4.330000	ACT/360					(16,411.75)	0.00	(16,922.46)
CNE100003N19	(12,556)	7.259775	6.833729	(69,392.55)	(85,804.30)	(53.41)	(1,469.289500)	1	(21.79)	(457.30)	100.00	0.00	0.00	0.00	(17,022.40)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	2.952578	(143,601.96)	(140,542.70)		4.330000	ACT/360					21,598.07	0.00	20,199.89
CNE100003QF4	(47,600)	7.259775	2.950741	(162,053.34)	(140,455.27)	(87.43)	(1,821.848700)	1	(53.18)	(1,310.76)	100.00	0.00	0.00	0.00	20,036.30
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300657.ZK	(8,900)	CNY	2.953954	(27,364.02)	(26,290.19)		4.330000	ACT/360					1,090.19	0.00	1,050.08
CNE100002NW8	(8,900)	7.259775	2.952116	(27,364.02)	(26,273.83)	(16.35)	(1,475.000000)	1	(7.92)	(23.76)	100.00	0.00	0.00	0.00	1,019.48
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(12,470)	CNY	3.941815	(57,979.26)	(49,154.43)		4.330000	ACT/360					(14.09)	0.00	(377.11)
CNE100000K31	(13,070)	7.259775	3.939363	(51,420.56)	(49,123.86)	(30.58)	(1,229.896700)	1	(13.62)	(332.44)	100.00	0.00	(49.29)	0.00	(434.32)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	(6,700)	CNY	0.987862	(6,446.42)	(6,618.67)		4.330000	ACT/360					381.10	0.00	288.04
CNE000000YL3	(6,700)	7.259775	0.987247	(6,670.51)	(6,614.55)	(4.12)	(1,750.000000)	1	(2.33)	(88.95)	100.00	0.00	(57.47)	0.00	280.34

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

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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.)															
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(112,564)	CNY	0.668664	(73,670.63)	(75,267.49)		4.330000	ACT/360					3,484.12	0.00	3,164.45
CNE000000016	(109,764)	7.259775	0.668248	(75,004.83)	(75,220.67)	(46.82)	(1,166.261200)	1	(14.85)	(272.85)	100.00	0.00	(68.74)	0.00	3,076.84
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(115,600)	CNY	2.992477	(345,574.29)	(345,930.39)		4.330000	ACT/360					(19,403.74)	0.00	(21,082.97)
CNE1000031H0	(115,600)	7.259775	2.990616	(326,311.46)	(345,715.21)	(215.18)	(1,117.560500)	1	(68.03)	(1,464.04)	100.00	0.00	0.00	0.00	(21,485.63)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	0	CNY	1.045647	0.00	0.00		0.000000	ACT/360					829.18	0.00	666.31
CNE000000800	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(162.88)	100.00	0.00	(162.88)	0.00	666.31
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(6,252)	CNY	1.598740	(439,020.08)	(9,995.32)		4.330000	ACT/360					(17,467.22)	0.00	(19,228.74)
CNE100002RH0	(273,852)	7.259775	1.597745	(421,091.90)	(9,989.10)	(6.22)	(1,001.851700)	1	(71.53)	(1,755.31)	100.00	0.00	(2,199.97)	0.00	(19,240.38)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	0	CNY	0.423762	0.00	0.00		0.000000	ACT/360					(479.20)	0.00	(675.81)
CNE000001C65	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(196.62)	100.00	0.00	(196.62)	0.00	(675.81)
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600509.SH	(145,500)	CNY	0.847525	(42,546.19)	(123,314.84)		4.330000	ACT/360					(1,093.57)	0.00	(1,267.81)
CNE0000019W6	(50,900)	7.259775	0.846997	(41,937.11)	(123,238.06)	(76.77)	(1,276.866400)	1	(10.05)	(97.46)	100.00	0.00	0.00	0.00	(1,411.34)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
000949.ZK	0	CNY	0.564099	(10,138.97)	0.00		4.330000	ACT/360					(203.03)	0.00	(243.80)
CNE0000010N4	(17,800)	7.259775	0.000000	(9,983.86)	0.00	0.00	(2,250.000000)	1	(5.14)	(40.77)	100.00	0.00	(81.71)	0.00	(243.80)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(9)	CNY	0.489803	(4.34)	(4.41)		4.330000	ACT/360					1,694.92	0.00	1,531.66
CNE000000QG9	(9)	7.259775	0.489498	(4.72)	(4.41)	(0.00)	(1,825.000000)	1	(0.00)	(163.26)	100.00	0.00	(163.22)	0.00	1,531.65
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	16.353504	(128,607.16)	(130,828.03)		4.330000	ACT/360					7,229.68	0.00	7,617.16
TW0002327004	(8,000)	32.837000	16.381940	(138,285.20)	(131,055.52)	227.49	(250.000000)	1	7.70	159.99	100.00	0.00	0.00	0.00	7,617.16
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(46,700)	CNY	2.362337	(107,980.63)	(110,321.15)		4.330000	ACT/360					(2,513.42)	0.00	(3,168.28)
CNE100002265	(44,700)	7.259775	2.360868	(102,855.12)	(110,252.54)	(68.62)	(1,298.322100)	1	(26.57)	(586.23)	100.00	0.00	(2.80)	0.00	(3,296.69)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(58,435)	CNY	5.730422	(285,713.10)	(334,857.23)		4.330000	ACT/360					(37,380.89)	0.00	(39,327.23)
CNE100000L55	(51,335)	7.259775	5.726857	(259,161.05)	(334,648.89)	(208.34)	(1,402.152500)	1	(80.11)	(1,738.00)	100.00	0.00	0.00	0.00	(39,717.00)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605198.SH	0	CNY	4.062890	0.00	0.00		0.000000	ACT/360					(1,059.18)	0.00	(1,086.39)
CNE1000044H3	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(27.21)	100.00	0.00	(27.21)	0.00	(1,086.39)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

AR=302321.19

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066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(149,100)	CNY	0.338460	(49,729.02)	(50,464.31)		4.330000	ACT/360					1,688.99	0.00	1,211.03
CNE000001G79	(149,100)	7.259775	0.338249	(52,121.92)	(50,432.93)	(31.39)	(1,866.213900)	1	(19.51)	(446.57)	100.00	0.00	0.00	0.00	1,152.29
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(61)	CNY	4.020239	(103,894.78)	(245.23)		4.330000	ACT/360					1,629.42	0.00	154.12
CNE100001VW3	(25,861)	7.259775	4.017737	(103,335.23)	(245.08)	(0.15)	(1,476.567900)	1	(30.18)	(1,475.14)	100.00	0.00	(1,701.96)	0.00	153.84
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(16,800)	CNY	2.171094	(39,153.69)	(36,474.38)		4.330000	ACT/360					2,352.60	0.00	2,005.88
CNE000001JL2	(16,800)	7.259775	2.169743	(38,200.57)	(36,451.68)	(22.70)	(1,828.571400)	1	(15.29)	(324.03)	100.00	0.00	(8.36)	0.00	1,963.42
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	0	CNY	3.531811	0.00	0.00		0.000000	ACT/360					(2,741.29)	0.00	(2,983.54)
CNE000000WQ6	0	7.259775	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	3.315803	0.00	0.00		0.000000	ACT/360					(145.85)	0.00	(157.48)
CNE100003K12	0	7.259775	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	1.923441	0.00	0.00		0.000000	ACT/360					(371.73)	0.00	(499.49)
CNE100000NC4	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	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	3.950070	(120,201.85)	(148,404.14)		4.330000	ACT/360					987.99	0.00	539.90
CNE100003RM8	(30,621)	7.259775	3.947613	(119,891.52)	(148,311.82)	(92.32)	(1,076.320900)	1	(21.52)	(355.77)	100.00	0.00	(128.09)	0.00	367.16
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002050.ZK	(68,200)	CNY	4.205979	(291,813.49)	(286,847.74)		4.330000	ACT/360					(55,881.29)	0.00	(56,780.27)
CNE000001M22	(70,400)	7.259775	4.203362	(254,321.30)	(286,669.29)	(178.45)	(874.786900)	1	(40.32)	(720.53)	100.00	0.00	(219.37)	0.00	(57,114.16)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(140,400)	CNY	2.755831	(1,175,032.41)	(386,918.66)		4.330000	ACT/360					(74,272.21)	0.00	(72,326.38)
CNE100001B07	(442,200)	7.259775	2.754116	(1,133,282.69)	(386,677.89)	(240.78)	(149.722900)	1	87.44	2,186.60	100.00	0.00	2,000.37	0.00	(72,776.75)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	0	CNY	0.386614	0.00	0.00		0.000000	ACT/360					(697.69)	0.00	(757.65)
CNE0000010Q7	0	7.259775	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	1.067661	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(80.87)
CNE000001DJ9	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(13.37)	100.00	0.00	(13.37)	0.00	(80.87)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	0	CNY	2.382975	0.00	0.00		0.000000	ACT/360					(598.56)	0.00	(845.17)
CNE1000034X1	0	7.259775	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(246.61)	100.00	0.00	(246.61)	0.00	(845.17)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 29, 2025
Run Date: Jan 30, 2025 01:32 AM EST

Equity Synthetic Position & Valuation Summary

AR=302321.19

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	0	CNY	7.700642	0.00	0.00		0.000000	ACT/360					(129.52)	0.00	(155.05)
CNE1000049C3	0	7.259775	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	0.737457	(796,671.13)	(816,880.57)		4.330000	ACT/360					39,830.57	0.00	39,692.35
CNE100001SP3	(1,107,700)	7.259775	0.736998	(856,184.53)	(816,372.68)	(507.89)	(393.107300)	1	15.99	369.67	100.00	0.00	0.02	0.00	38,741.51
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
600121.SH	(54,300)	CNY	0.518696	0.00	(28,165.20)		4.326022	ACT/360					2,099.28	0.00	1,803.16
CNE000000TS8	0	7.259775	0.518373	0.00	(28,147.65)	(17.54)	(1,350.000000)	0	0.00	(278.58)	100.00	0.00	(278.58)	0.00	1,770.37
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(6,620)	CNY	2.918181	(66,632.96)	(19,318.36)		4.330000	ACT/360					(1,302.75)	0.00	(1,812.16)
CNE000000F14	(22,300)	7.259775	2.916366	(64,347.72)	(19,306.34)	(12.02)	(1,577.242100)	1	(21.45)	(497.38)	100.00	0.00	(457.60)	0.00	(1,834.64)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(19,460)	CNY	15.797529	0.00	(307,419.92)		4.326022	ACT/360					101,454.54	0.00	100,704.81
CNE100001CY9	0	7.259775	15.787701	0.00	(307,228.66)	(191.25)	(775.000000)	0	0.00	(558.47)	100.00	0.00	(590.06)	0.00	100,346.98
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(95,300)	CNY	2.673280	(253,365.91)	(254,763.57)		4.330000	ACT/360					(1,995.23)	0.00	(4,503.72)
CNE100002TK0	(95,300)	7.259775	2.671617	(252,609.87)	(254,605.10)	(158.47)	(1,802.938000)	1	(96.51)	(2,350.02)	100.00	0.00	0.00	0.00	(4,800.26)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(63,300)	CNY	1.209374	(85,733.62)	(76,553.35)		4.330000	ACT/360					4,363.41	(3,615.61)	226.98
CNE0000006B7	(73,400)	7.259775	1.208621	(92,518.06)	(76,505.71)	(47.64)	(1,231.505400)	1	(18.20)	(473.17)	100.00	(3,615.61)	(99.15)	0.00	141.78
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(56,100)	CNY	1.181857	(64,060.96)	(66,302.16)		4.330000	ACT/360					720.36	0.00	508.34
CNE000000F30	(55,300)	7.259775	1.181121	(65,927.72)	(66,260.89)	(41.27)	(797.016200)	1	(6.25)	(170.75)	100.00	0.00	(5.55)	0.00	431.17
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(214,900)	CNY	0.785611	(165,177.30)	(168,827.87)		4.330000	ACT/360					(1,810.07)	0.00	(2,695.14)
CNE100001666	(214,900)	7.259775	0.785123	(166,912.87)	(168,722.93)	(104.94)	(1,881.933400)	1	(66.27)	(780.14)	100.00	0.00	0.00	0.00	(2,891.66)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002758.ZK	(16,300)	CNY	1.187360	(19,038.94)	(19,353.97)		4.330000	ACT/360					(568.66)	0.00	(686.57)
CNE100002029	(16,300)	7.259775	1.186621	(18,773.26)	(19,341.92)	(12.05)	(1,750.000000)	1	(7.00)	(105.86)	100.00	0.00	0.00	0.00	(709.09)
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(102,100)	CNY	1.007123	(213,046.23)	(102,827.30)		4.330000	ACT/360					(2,902.78)	0.00	(3,868.58)
CNE0000001527	(217,700)	7.259775	1.006497	(215,013.00)	(102,763.34)	(63.96)	(1,463.332500)	1	(60.74)	(901.84)	100.00	0.00	(907.13)	0.00	(3,988.27)
TOTAL Short				(68,367,974.16)	(68,813,218.65)								1,591,483.20	(34,600.09)	1,342,024.94
				(69,441,046.03)	(68,892,392.77)	79,174.12			(12,694.66)	(275,953.34)		(52,679.04)	(75,428.44)	0.00	1,281,172.46
TOTAL USD				6,373,508.21	6,429,769.40								1,782,880.02	(7,424.12)	1,136,906.75
				6,593,938.38	6,536,834.55	(107,065.15)			(22,918.96)	(513,405.05)		(25,503.07)	(121,536.80)	0.00	1,144,927.79

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