

Autocor 100000 0.57% 2.67%
Open

z_v	Name	MTD Oneside PnL	MTD Combined PnL	MTD D.PnL	Incep OneSide PnL	Incep PnL	Incep D.PnL	Exp PnL	Exp Vol	WinP	nT	exp HP	HP	Direction	DoD	Enter Date	Exit Date	pair weights
(0.88)	ISHARES MSCI JPN	2.94%	5.93%	861	2.92%	5.86%	856	2.86%	8.56%	50.00%	4	7	1	Long	-1.16	12/29/2016		16.88%
(0.17)	NITTO DENKO CORP	2.99%		713	2.94%		701							Short	-1.10	12/29/2016		
0.26	SK TELECOM-ADR	-1.37%	-7.61%	(870)	-1.41%	-7.66%	(893)	1.72%	1.09%	86.00%	7	11	8	Long	0.51	12/19/2016		37.18%
(0.44)	ISHARES MSCI SOU	-6.24%		(3,345)	-6.26%		(3,353)							Short	0.51	12/19/2016		

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	ISHARES CHINA LA	-4.70%	2.26%	(1,203)	-4.73%	2.09%	(1,209)	0.09%	1.62%	67.00%	3	9	20	Long	-0.78	12/2/2016	12/29/2016	14.28%
	CHINA LIFE-H	6.96%		1,354	6.81%		1,323							Short	0.48	12/2/2016	12/29/2016	
	ISHARES CHINA LA	-4.55%	3.83%	(1,173)	-4.57%	5.37%	(1,179)	1.46%	3.11%	50.00%	4	14	22	Long	-0.78	11/29/2016	12/15/2016	14.35%
	CHINA EAST AIR-H	8.38%		1,599	9.94%		1,929							Short	0.54	11/29/2016	12/15/2016	
	CANON INC	0.46%	-0.17%	156	9.29%	10.74%	2,919	0.81%	2.12%	83.00%	6	11	45	Long	-1.18	10/28/2016	12/6/2016	19.48%
	ISHARES MSCI JPN	-0.63%		(184)	1.45%		434							Short	-1.16	10/28/2016	12/6/2016	
	CNOOC	-1.16%	-0.84%	(248)	-1.42%	-0.38%	297	0.59%	0.98%	83.00%	6	15	26	Long	0.31	11/23/2016	12/9/2016	14.70%
	ISHARES CHINA LA	0.32%		82	1.05%		(266)							Short	-0.78	11/23/2016	12/9/2016	

Single_Factor 0.19% 0.08%

Open

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WPL AU	SINOPEC CORP-H H-SHARES IDX FUT Jan17	1.50%	(449) 892	1.18%	(482) 853	0.76%	2.50%	63.00%	32	7	12	12/12/2016	12/12/2016	10.88%
CL1 Comdty	YEN DENOM NIKKEI Mar KAWASAKI KISEN	4.80%	(605) 2,555	4.70%	(629) 2,533	1.83%	5.96%	56.00%	41	12	12	12/12/2016	12/12/2016	22.30%
TSIPPCAE	H-SHARES IDX FUT Jan17 CHINA COAL ENE-H	1.52%	(1,245) 1,160	1.19%	(1,284) 1,132	-0.28%	6.82%	56.00%	9	14	15	12/8/2016	12/8/2016	10.17%
LA1 Comdty	H-SHARES IDX FUT Jan17 ALUMINUM CORP-H	3.27%	(872) 1,276	2.94%	(911) 1,245	1.42%	6.35%	69.00%	42	11	11	12/13/2016	12/13/2016	10.61%
032640 KS LG Uplus	ISHARES MSCI SOU KT CORP-ADR	-0.94%	(99) (168)	-1.01%	(103) (185)	0.59%	3.59%	64.00%	28	5	11	12/13/2016	12/13/2016	13.25%
JPCD/CS	YEN DENOM NIKKEI Mar SMFG	3.81%	(772) 1,916	3.70%	(797) 1,898	2.62%	7.29%	60.00%	20	15	11	12/13/2016	12/13/2016	20.61%

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.CNY/CNH	H-SHARES IDX FUT Jan17 ORIENT OVERSEAS	-6.73%	(562) (1,234)	-7.04%	(602) (1,276)	0.60%	3.17%	60.00%	70	4	12	12/12/2016	12/15/2016 12/12/2016 12/15/2016	12.19%

multi-factor 0.22% 2.60%

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Name	MTD Combined PnL%	MTD D.PnL	Incep PnL%	Incep D.PnL	exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
Generic 1st 'HC' Future	-1.09%	(143)	-0.32%	(39)	2.10%	3.12%	73.00%	2	9	-3	12/30/2016		5.76%
COSCO SHIPPING P		(181)		(55)							12/30/2016		
COSCO SHIPPING-H	-0.66%	(227)	-0.32%	(29)	6.48%	10.46%	71.00%	1	9	-3	12/30/2016		4.13%
Generic 1st 'HC' Future		143		(39)							12/30/2016		
YEN DENOM NIKKEI Mar	1.37%	944	-2.87%	3,091	2.37%	4.75%	75.00%	2	10	41	11/2/2016		4.66%
HITACHI LTD		(586)		(4,302)							11/2/2016		
KOREA ELEC P-ADR	-3.02%	(2,064)	-12.99%	(14,726)	6.00%	2.91%	100.00%	3	8	41	11/2/2016		19.78%
ISHARES MSCI SOU		(752)		1,260							11/2/2016		
JFE HOLDINGS INC	-1.29%	472	7.16%	3,015	3.18%	6.81%	67.00%	4	12	43	10/28/2016		4.24%
YEN DENOM NIKKEI Mar17		(944)		(2,494)							10/28/2016		
H-SHARES IDX FUT Jan17	3.41%	(465)	3.29%	(544)	5.26%	5.82%	82.00%	3	7	10	12/15/2016		7.97%
YANZHOU COAL-H		1,423		1,372							12/15/2016		
CHINA HONGQIAO	-1.17%	(5,065)	1.13%	(8)	5.26%	6.18%	88.00%	10	53	41	11/2/2016		16.81%
Generic 1st 'HC' Future		5,359		1,124							11/2/2016		

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Generic 1st 'HC' Future	-0.74%	(1,348)	16.85%	(362)	2.45%	4.06%	76.00%	4	8	41	11/2/2016	12/30/2016	4.20%
CHINA COAL ENE-H		723		2,864							11/2/2016	12/30/2016	
SAMSUN-GDR	-1.43%	(21)	12.06%	2,730	3.96%	4.50%	86.00%	2	14	56	10/12/2016	12/15/2016	5.37%
ISHARES MSCI SOU		(361)		663							10/12/2016	12/15/2016	
PANASONIC CORP	3.77%	4,791	20.27%	13,855	4.94%	5.26%	92.00%	3	6	40	11/2/2016	12/15/2016	8.83%
YEN DENOM NIKKEI Mar17		(3,106)		(7,516)							11/2/2016	12/15/2016	
YEN DENOM NIKKEI Mar	0.38%	6,166	0.49%	14,820	7.78%	2.50%	100.00%	1	19	41	11/2/2016	12/15/2016	17.19%
ORIX CORP		(4,646)		(13,232)							11/2/2016	12/15/2016	
YEN DENOM NIKKEI Mar	2.41%	1,917	9.33%	6,277	3.67%	2.43%	88.00%	2	12	41	11/2/2016	12/30/2016	10.99%
NTT DOCOMO INC		(720)		(2,082)							11/2/2016	12/30/2016	
NISSAN MOTOR CO	5.74%	2,295	6.93%	4,360	3.98%	4.04%	100.00%	1	11	56	10/12/2016	12/30/2016	4.61%
YEN DENOM NIKKEI Mar17		(973)		(3,512)							10/12/2016	12/30/2016	



