

	incep																	mtd				
Cointegration	2.29%																	-0.37%				
Open	OneSide PnL	Exp PnL	Incep PnL	T-2	T-1	T0	TH	pADF	pADF_TH	Enter Date	Exit Date	HP	exp HP	Beta	Rsqr	nT	nC	win-dow	W/L	MTD OneSide PnL	MTD PnL	pair weights
SHINHAN FINAN CIA	-0.86%	0.00%	-4.82%	-4.49	-5.71	-5.23	5.70	0.24	0.20	1/18/2017		10	-1	0.72	0.73	-1	34	30	-100.00%	-0.86%	-5.34%	12.17%
KB FINAN CIA GRO	-3.96%							0.22		1/18/2017				0.91						-4.48%		
CHINA RES POWER	5.34%	2.89%	4.72%	-0.52	-1.23	-1.12	1.20	0.26	0.15	1/9/2017		16	20	0.30	0.29	3	17	120	66.67%	3.39%	2.31%	11.26%
CHINA LONGYUAN-H	-0.62%							0.12		1/9/2017				0.77						-1.09%		
COSCO SHIPPING-H	7.08%	4.46%	-2.84%	-0.73	-0.27	-0.29	1.50	0.33	0.05	12/21/2016		30	15	0.44	0.05	3	16	120	80.00%	6.09%	-1.46%	11.47%
CHINA MERCHANTS	-9.92%							0.03		12/21/2016				0.82						-7.55%		
AIR CHINA LTD-H	10.16%	0.90%	0.20%	-2.39	-1.98	-2.42	2.40	0.24	0.05	12/30/2016		24	11	0.88	0.90	2	26	60	60.00%	10.16%	0.20%	12.46%
CHINA EAST AIR-H	-9.96%							0.27		12/30/2016				0.96						-9.96%		

Close	OneSide PnL	Exp PnL	Incep PnL	T-2	T-1	T0	TH	pADF	pADF_TH	Enter Date	Exit Date	HP	exp HP	Beta	Rsqr	nT	nC	win-dow	W/L	MTD OneSide PnL	MTD PnL	pair weights
RUSAL	16.67%	3.84%	11.84%	0.64	0.22	0.46	1.30	0.38	0.15	11/8/2016	12/28/2016	61	19	0.14	0.54	1	19	120	85.71%	-4.17%	-2.10%	11.05%
JIANGXI COPPER-H	-4.83%							0.38		11/8/2016	12/28/2016			0.72						2.07%		
HITACHI CONST MA	3.70%	0.25%	4.05%	0.48	0.31	0.59	1.30	0.25	0.05	12/2/2016	1/6/2017	44	10	0.85	0.24	4	24	60	56.76%	-2.52%	-1.08%	12.37%
KOMATSU LTD	0.35%							0.33		12/2/2016	1/6/2017			0.95						1.44%		
CHINA MERCHANTS	2.60%	1.07%	3.37%	0.00	0.26	0.75	3.10	0.13	0.05	12/1/2016	1/9/2017	44	9	0.42	0.67	6	26	60	68.75%	1.83%	1.70%	11.50%
COSCO SHIPPING P	0.77%							0.00		12/1/2016	1/9/2017			0.81						-0.13%		
ALUMINUM CORP-H	4.23%	2.56%	5.28%	0.50	-0.08	-0.74	2.30	0.07	0.15	12/16/2016	1/5/2017	34	8	0.51	0.94	2	25	60	63.16%	3.40%	1.78%	11.69%
JIANGXI COPPER-H	1.05%							0.20		12/16/2016	1/5/2017			0.84						-1.62%		
CHINA SOUTHERN-H	-2.80%	0.95%	-2.80%	-0.61	-0.71	0.07	1.60	0.95	0.10	12/1/2016	1/17/2017	44	6	0.69	0.47	6	34	30	63.27%	5.72%	2.08%	6.03%
CHINA EAST AIR-H	0.00%							0.08		12/1/2016	1/17/2017			0.90						-3.64%		

Autocor

1.87%

-0.84%

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	Enter Date	Exit Date	\$value	pair weights
(0.95)	ISHARES MSCI JPN	-0.66%	-1.13%	(204)	-0.68%	-1.20%	(209)	0.89%	2.85%	67.00%	3	11	6	1/24/2017		30,713	25.75%
(0.38)	NIDEC CORP	-0.47%		(132)	-0.52%		(146)							1/24/2017		(28,278)	

Close

z_v	Name	MTD Oneside PnL	MTD Combined PnL	MTD D.PnL	Incep OneSide PnL	Incep PnL	D.PnL	Exp PnL	Exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	\$value	pair weights
	ISHARES MSCI JPN	2.15%	5.03%	636	2.97%	3.70%	871	2.86%	8.56%	50.00%	4	7	24	12/29/2016	1/10/2017	29,321	23.12%
	NITTO DENKO CORP	2.88%		697	0.73%		173							12/29/2016	1/10/2017	(23,659)	
	SK TELECOM-SPN ADR	2.52%	1.71%	1,508	-3.41%	-5.02%	(2,169)	1.72%	1.09%	86.00%	7	11	31	12/19/2016	1/10/2017	63,533	51.13%
	ISHARES MSCI SOU	-0.81%		(440)	-1.61%		(863)							12/19/2016	1/10/2017	(53,607)	

Single_Factor -0.84% 1.52%

Open

Factor	Name	MTD Combined PnL%	MTD D.PnL	Incep Oneside PnL%	Incep PnL%	Incep D.PnL	exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
XOM Equity	Generic 1st 'HC' Future CNOOC	0.76%	124 213	0.09% 0.35%	0.44%	45 147	1.74%	4.71%	67.00%	43	12 9		1/19/2017 1/19/2017		16.11%
XOM Equity	YEN DENOM NIKKEI Mar INPEX CORP	3.70%	26 844	0.05% 3.54%	3.60%	14 832	1.26%	6.23%	57.00%	44	12 9		1/19/2017 1/19/2017		8.70%
CNY/CNH	ISHARES MSCI SOU SHINHAN FINA-ADR	-0.86%	480 (600)	1.64% -2.53%	-0.89%	476 (605)	0.46%	2.10%	62.00%	34	4 6		1/23/2017 1/23/2017		9.07%
032640 KS	ISHARES MSCI SOU	1.01%	1,935	7.73%	1.20%	2,238	0.59%	3.59%	64.00%	28	5 35		12/13/2016		9.84%
LG Uplus	KT CORP-ADR		(1,785)	-6.53%		(2,054)							12/13/2016		

Close

Factor	Name	MTD Combined PnL%	MTD D.PnL	Incep Oneside PnL%	Incep PnL%	Incep D.PnL	Exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
CL1 Comdty	YEN DENOM NIKKEI Mar	-0.62%	(493)	0.21%	1.97%	105	1.83%	5.96%	56.00%	41	12 36		12/12/2016	1/10/2017	16.57%
3d too short	KAWASAKI KISEN		158	1.76%		769							12/12/2016	1/10/2017	
LA1 Comdty	Generic 1st 'HC' Future ALUMINUM CORP-H	-7.84%	(1,784) (113)	-1.47% 6.04%	4.57%	(364) 1,104	1.42%	6.35%	69.00%	42	11 35		12/13/2016 12/13/2016	1/9/2017 1/9/2017	7.80%
JPCD/CS	YEN DENOM NIKKEI Mar SMFG	-1.16%	(895) 230	-0.94% 3.61%	2.67%	(466) 1,295	2.62%	7.29%	60.00%	20	15 35		12/13/2016 12/13/2016	1/12/2017 1/12/2017	15.33%
CL1 Comdty	YEN DENOM NIKKEI Mar KAWASAKI KISEN	-2.52%	(26) (1,108)	1.13% -1.11%	0.02%	572 (497)	1.83%	5.96%	56.00%	41	12 36		12/12/2016 12/12/2016	1/26/2017 1/26/2017	16.57%

multi-factor 0.10% 2.59%

Open

Name	MTD Combined PnL%	MTD D.PnL	Incep Oneside PnL%	Incep PnL%	Incep D.PnL	exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	316,519 pair weights	
Generic 1st 'HC' Future	3.62%	837	3.19%	3.30%	798	2.10%	3.12%	73.00%	2	9	21	12/30/2016		29,943	9.46%
COSCO SHIPPING P		90	0.10%		35							12/30/2016			
COSCO SHIPPING-H	-2.12%	219	1.08%	-2.33%	191	6.48%	10.46%	71.00%	1	9	21	12/30/2016		21,340	6.74%
Generic 1st 'HC' Future		(837)	-3.40%		(877)							12/30/2016			
INPEX CORP	-1.40%	(733)	-1.55%	-1.50%	(757)	5.27%	3.32%	100.00%	1	7	1	1/27/2017		49,220	15.55%
YEN DENOM NIKKEI Mar		52	0.05%		27							1/27/2017			
ISHARES CHINA LA	1.83%	486	0.47%	1.82%	464	2.74%	1.99%	100.00%	7	11	14	1/11/2017		85,156	26.90%
PETROCHINA -ADR		963	1.35%		956							1/11/2017			

Close

Name	MTD Combined PnL%	MTD D.PnL	Incep Oneside PnL%	Incep PnL%	Incep D.PnL	Exp PnL	exp Vol	WinP	nT	exp HP	HP	O.E.D	Exit Date	pair weights	
JFE HOLDINGS INC	-6.69%	(2,253)	31.50%	22.84%	5,845	3.18%	6.81%	67.00%	4	12	66	10/28/2016	1/31/2017	21,857	6.91%
YEN DENOM NIKKEI Mar		493	-8.66%		(2,385)							10/28/2016	1/31/2017		
Generic 1st 'HC' Future	-2.72%	819	1.19%	1.58%	597	5.26%	5.82%	82.00%	3	7	34	12/15/2016	1/5/2017	41,421	13.09%
YANZHOU COAL-H		(1,363)	0.39%		126							12/15/2016	1/5/2017		
PACIFIC BASIN	2.46%	1,476	3.68%	2.16%	1,415	6.50%	7.62%	83.00%	4	11	19	1/4/2017	1/23/2017	44,219	13.97%
Generic 1st 'HC' Future		(694)	-1.52%		(773)							1/4/2017	1/23/2017		
NSSMC	1.35%	704	3.23%	1.28%	694	2.53%	4.72%	80.00%	3	7	9	1/19/2017	1/26/2017	23,362	7.38%
YEN DENOM NIKKEI Mar		(488)	-1.95%		(501)							1/19/2017	1/26/2017		



