



Autocor  
Close

3.65%

4.20%

z_v	Name	MTD Combined PnL	MTD D.PnL	Incep PnL	D.PnL	Exp PnL	Exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
	ISHARES CHINA LA CHINA UNICOM	2.42%	528 101	-2.97%	1,484 (2,525)	0.01%	0.92%	75.00%	4	16	90	7/27/2016 7/27/2016	11/8/2016 11/8/2016	17.01%
	ISHARES CHINA LA YANZHOU COAL-H	1.05%	528 (170)	-2.68%	(809) 59	0.21%	2.52%	83.00%	6	17	40	10/5/2016 10/5/2016	11/8/2016 11/8/2016	14.07%
	ORIX CORP ISHARES MSCI JPN	-1.76%	(619) 308	9.83%	1,875 90	1.42%	1.91%	75.00%	4	10	44	9/29/2016 9/29/2016	11/2/2016 11/2/2016	16.11%
	NIPPON TELEGRAPH ISHARES MSCI JPN	0.87%	156 119	-0.88%	(237) (52)	0.23%	0.50%	50.00%	4	4	45	9/28/2016 9/28/2016	11/1/2016 11/1/2016	20.62%
	TOKYO ELECTRON ISHARES MSCI JPN	2.64%	408 308	5.55%	1,336 19	0.83%	1.83%	67.00%	3	9	41	10/4/2016 10/4/2016	11/2/2016 11/2/2016	17.60%
	ALUMINUM CORP-H HANG SENG INDEX	16.71%	3,675 (464)	16.37%	3,643 (503)	0.25%	2.00%	75.00%	4	12	16	11/8/2016 11/8/2016	11/28/2016 11/28/2016	14.60%

multi-factor 4.49% 5.30%

Open

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
YEN DENOM NIKKEI Mar HITACHI LTD	-9.68%	2,652 (4,845)	-6.33%	2,640 (4,856)	2.37%	4.75%	75.00%	2	10	19	11/2/2016	11/2/2016	7.46%
YEN DENOM NIKKEI Mar ORIX CORP	-2.73%	10,690 (10,618)	-1.24%	10,640 (10,658)	7.78%	2.50%	100.00%	1	19	19	11/2/2016	11/2/2016	27.49%
PANASONIC CORP YEN DENOM NIKKEI Mar	11.18%	9,114 (5,385)	12.11%	9,093 (5,410)	4.94%	5.26%	92.00%	3	6	19	11/2/2016	11/2/2016	14.12%
Generic 1st 'HC' Future CHINA COAL ENE-H	14.53%	597 2,255	15.87%	558 2,226	2.45%	4.06%	76.00%	4	8	19	11/2/2016	11/2/2016	6.71%
YEN DENOM NIKKEI Mar NTT DOCOMO INC	5.49%	5,385 (3,345)	5.64%	5,360 (3,377)	3.67%	2.43%	88.00%	2	12	19	11/2/2016	11/2/2016	17.58%
CHINA HONGQIAO Generic 1st 'HC' Future	2.03%	3,303 (2,375)	1.77%	3,185 (2,532)	5.26%	6.18%	88.00%	10	53	19	11/2/2016	11/2/2016	26.85%

Close

Name	MTD Combined PnL%	MTD D.PnL	Incep PnL%	Incep D.PnL	Exp PnL	exp Vol	WinP	nT	exp HP	HP	O.E.D	Exit Date	pair weights
Generic 1st 'HC' Future SINOPEC CORP-H	-0.15%	(344) 224	0.80%	122 232	2.35%	1.86%	94.00%	3	9	34	10/12/2016	11/3/2016	14.19%
ORIX CORP YEN DENOM NIKKEI Mar	0.56%	(73) 234	11.22%	2,641 (609)	3.67%	6.37%	88.00%	2	12	31	10/15/2016	11/1/2016	6.88%
Generic 1st 'HC' Future ALUMINUM CORP-H	2.97%	1,446 0	1.25%	354 209	2.85%	3.13%	83.00%	4	7	36	10/10/2016	10/25/2016	13.67%



