

10/3/2016

incep

mtd

Cointegration Open 0.69%

0.83%

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 PnL	perform	Outliers	Value	Rec
SUMITOMO HEAVY HITACHI CONST MA	10.19% -23.61%	1.32%	-13.42%	-0.75	-0.80	-1.14	1.60	0.08	0.20	8/2/2016		44	7	0.42	0.22	2	22	60	73.68%	-7.12%	0.25	0.85	0.89	0.52
KOBE STEEL LTD HITACHI LTD	10.98% -4.38%	0.28%	6.60%	-0.35	-0.34	-0.34	1.90	0.38	0.05	8/2/2016		44	11	0.61	0.72	1	16	120	55.56%	-0.96%	0.25	0.91	0.40	0.53
HUADIAN POWER-H CHINA LONGYUAN-H	-5.43% 6.45%	-0.40%	1.02%	-1.59	-1.42	-0.90	1.50	0.01	0.20	8/25/2016		28	11	0.67	0.15	3	24	60	54.17%	2.58%	1.00	0.87	0.71	0.35
COSCO SHIPPING P ORIENT OVERSEAS	-5.08% 8.09%	4.11%	3.01%	-1.80	-1.54	-1.56	1.80	0.14	0.10	9/6/2016		19	15	0.25	0.38	2	15	120	66.67%	5.11%	0.50	0.87	0.31	0.83
CHINA SHIPPING D CHINA MERCHANTS	-1.12% 1.55%	0.31%	0.43%	-1.14	-1.62	-1.39	1.60	0.16	0.05	9/15/2016		13	8	0.39	0.15	2	21	60	61.11%	-0.39%	1.00	0.67	0.83	0.06
KUNLUN ENERGY SINOPEC SHANG-H	1.75% -1.03%	2.77%	0.72%	-0.85	-1.03	-0.83	1.00	0.29	0.05	9/15/2016		13	7	0.17	0.47	4	20	60	77.14%	-0.05%	0.50	0.88	0.55	0.44
LG DISPLAY CO LT SAMSUNG ELECTRO	-8.03% 2.56%	-0.71%	-5.47%	-2.10	-3.28	-5.07	1.30	0.12	0.05	8/17/2016		34	5	0.61	0.86	3	31	30	51.72%	-5.25%	0.25	0.79	0.64	0.51
CHINA PACIFIC-H PING AN-H	3.88% -8.99%	1.09%	-5.11%	-0.73	-0.47	-0.94	1.00	0.86	0.05	8/9/2016		39	11	0.73	0.84	2	23	60	64.29%	6.45%	0.75	0.86	0.45	0.37
CHINA EAST AIR-H AIR CHINA LTD-H	-6.44% 6.12%	1.55%	-0.32%	-2.64	-2.03	-2.14	2.30	0.29	0.05	8/31/2016		24	13	0.55	0.64	2	27	60	71.43%	-0.32%	0.50	0.70	0.53	0.15

Close

Name	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 PnL				
NISSAN MOTOR CO FUJII HEAVY INDUS	7.66% -9.50%	-1.17%	-1.83%	-0.91	-0.50	0.23	2.30	0.03	0.05	8/23/2016	9/6/2016	29	14	0.70	0.79	2	17	120	50.00%	1.15%				
ORIX CORP TOKYO CENTURY CO	7.92% -3.15%	1.94%	4.77%	1.10	2.15	2.48	2.00	0.19	0.05	8/9/2016	9/6/2016	39	13	1.03	0.75	2	22	60	68.42%	4.20%				
HITACHI LTD KOMATSU LTD	4.11% -1.43%	-1.20%	2.68%	0.00	-0.25	0.16	1.50	0.10	0.05	8/29/2016	9/6/2016	25	10	0.54	0.64	3	18	60	42.31%	1.26%				
ORIX CORP MITSUBISHI UFJ L	9.35% -4.62%	2.25%	4.73%	1.08	0.93	-0.23	1.60	0.17	0.10	8/25/2016	9/8/2016	28	15	0.65	0.59	3	18	120	75.00%	5.00%				
NOMURA HOLDINGS SMFG	5.22% -2.04%	2.77%	3.18%	-1.39	-0.25	0.28	2.00	0.07	0.05	8/18/2016	9/12/2016	33	10	0.60	0.92	2	23	60	61.11%	1.94%				

Autocor -2.88% 1.94%
 Open

z_v	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	Quantity	\$value	161,434	pair weights
0.09 (0.52)	ISHARES CHINA LA CHINA UNICOM	-4.28%	462 (1,741)	1.84%	1,765 (3,749)	0.01%	0.92%	75.00%	4	16	49	7/27/2016	7/27/2016	700 (25,000)	24,828 (26,777)	25,802	15.98%
1.02 1.30 (0.32)	KT CORP-ADR ISHARES MSCI SOU	1.23%	1,062 (720)	2.83%	1,102 (864)	0.51%	0.73%	100.00%	3	30	42	8/5/2016	8/5/2016	1,800 (500)	28,076 (28,161)	28,119	17.42%
(0.30)	PANASONIC CORP ISHARES MSCI JPN	-2.96%	(147) (687)	3.07%	(157) (707)	0.48%	0.39%	100.00%	3	12	15	9/12/2016	9/12/2016	2,100 (2,500)	20,884 (30,505)	25,695	15.92%

Close

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	Quantity	\$value		pair weights
	ISHARES MSCI JPN NINTENDO CO LTD	-3.62%	1,122 (2,491)	6.51%	1,540 (4,000)	5.21%	7.34%	67.00%	3	6	24	8/30/2016	9/7/2016	5,100 (200)	62,669 (44,627)	53,648	33.23%
	HONDA MOTOR CO ISHARES MSCI JPN	-4.78%	(1,757) 468	-4.53%	1,419 (359)	0.14%	1.37%	75.00%	4	16	48	7/28/2016	9/15/2016	900 (2,600)	25,005 (31,335)	28,170	17.45%

Single_Factor Open 3.05% 2.75%

Factor	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	Quantity	\$Net V	\$Gross V
LKOH RM	YEN DENOM NIKKEI Dec INPEX CORP	-5.11%	(694) (1,929)	-5.21%	(719) (1,954)	1.22%	4.49%	57.00%	49	8	23	8/31/2016 8/31/2016		0.6 (5,900)	49,720 (50,279)	49,720 50,279
URA	H-SHARES IDX FUT Oct1 HARBIN ELECTRI-H	3.88%	(413) 1,764	3.55%	(491) 1,702	3.65%	7.64%	77.00%	26	17	10	9/16/2016 9/16/2016		1 (76,000)	49,807 (39,135)	49,807 39,135
COASQJ55	CHINA SHENHUA-H Generic 1st 'HC' Future	10.02%	2,440 (193)	9.72%	2,408 (232)	1.11%	7.97%	70.00%	20	10	29	8/22/2016 8/22/2016		11,400 (0.4)	20,199 (24,738)	20,199 24,738
USSLOP	YEN DENOM NIKKEI Dec SOFTBANK GROUP C	0.64%	534 (281)	0.54%	522 (290)	0.06%	5.56%	61.00%	44	8	12	9/15/2016 9/15/2016		0.3 (300)	24,795 (18,843)	24,795 18,843
NLR	YEN DENOM NIKKEI Dec HITACHI LTD	5.80%	92 1,245	5.70%	79 1,233	0.19%	2.85%	54.00%	63	5	34	8/16/2016 8/16/2016		0.3 (5,000)	25,238 (24,114)	25,238 24,114
JPY	TOSHIBA CORP YEN DENOM NIKKEI Dec15	6.77%	1,835 (31)	6.68%	1,823 (43)	0.60%	4.59%	55.00%	58	5	25	8/26/2016 8/26/2016		8,000 (0.3)	24,799 (25,274)	24,799 25,274

Close

Factor	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	Quantity	\$Net V	\$Gross V
CNY	PETROCHINA-H HANG SENG INDEX	-2.00%	(196) (267)	-2.31%	(229) (306)	0.49%	2.93%	61.00%	23	4	38	8/10/2016 8/10/2016	8/29/2016 8/29/2016	31,000 (8.6)	20,994 (24,999)	20,994 24,999
DXY	H-SHARES IDX FUT Oct1 SINOPEC CORP-H	2.33%	3,687 (1,076)	2.02%	3,529 (1,213)	2.51%	3.19%	61.00%	23	10	24	8/30/2016 8/30/2016	9/6/2016 9/6/2016	2 (121,000)	99,970 (86,280)	99,970 86,280
USDCNY	SHANGHAI ELECT-H HANG SENG INDEX	6.64%	2,643 (1,838)	6.35%	2,616 (1,878)	3.20%	17.75%	57.00%	28	9	44	8/2/2016 8/2/2016	9/15/2016 9/15/2016	41,000 (8.9)	16,996 (24,991)	16,996 24,991
USBESLOP	NTT DOCOMO INC YEN DENOM NIKKEI Dec15	0.32%	181 (66)	0.22%	165 (79)	1.60%	8.03%	52.00%	21	15	23	8/31/2016 8/31/2016	9/8/2016 9/8/2016	1,200 (0.3)	30,572 (24,835)	30,572 24,835

multi-factor 3.15% 3.20%

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	Quantity	\$Net V	\$Gross V
SINOPEC CORP-H	6.16%	1,652	5.89%	1,584	3.56%	3.26%	88.00%	2	9	8	9/21/2016		61,000	43,167	43,167
H-SHARES IDX FUT Oct16		1,162		1,083							9/21/2016		(0.8)	(49,782)	49,782
CHINA SHIPPING D	-2.26%	(2,900)	-2.57%	(3,053)	10.09%	4.64%	100.00%	2	9	10	9/16/2016		173,000	97,180	97,180
Generic 1st 'HC' Future		728		570							9/16/2016		(1.6)	(99,841)	99,841
mitsubishi UFJ F	-2.07%	(329)	-2.17%	(339)	1.28%	1.30%	100.00%	4	6	3	9/28/2016		3,800	19,326	19,326
YEN DENOM NIKKEI Dec15		(92)		(104)							9/28/2016		(0.3)	(25,220)	25,220
ORIX CORP	-2.83%	(142)	-2.89%	(152)	3.67%	6.37%	88.00%	2	12	12	9/15/2016		1,400	20,067	20,067
YEN DENOM NIKKEI Dec15		(527)		(539)							9/15/2016		(0.3)	(24,785)	24,785
ISHARES MSCI SOU	4.23%	1,190	4.19%	1,186	3.81%	3.98%	100.00%	1	13	13	9/14/2016		500	27,774	27,774
KB FINANCIAL-ADR		(14)		(20)							9/14/2016		(700)	(23,920)	23,920
FUJI HEAVY INDUS	-2.61%	(488)	-2.70%	(498)	1.02%	5.37%	67.00%	4	8	7	9/22/2016		500	18,959	18,959
YEN DENOM NIKKEI Dec16		(8)		(20)							9/22/2016		(0.3)	(25,304)	25,304
H-SHARES IDX FUT Oct16	0.74%	21	0.42%	(58)	2.85%	3.13%	83.00%	4	7	22	9/1/2016		0.8	50,006	50,006
ALUMINIUM CORP-H		281		217							9/1/2016		(109,000)	(40,410)	40,410
KT CORP-ADR	2.49%	4,107	2.65%	4,077	1.60%	1.00%	100.00%	2	13	12	9/15/2016		3,700.0	55,382	55,382
ISHARES MSCI SOU		(2,720)		(2,728)							9/15/2016		(1,000)	(55,192)	55,192
LG DISPLAY-ADR	-2.52%	570	-2.36%	555	2.40%	4.85%	69.00%	4	9	12	9/15/2016		1,900.0	23,651	23,651
ISHARES MSCI SOU		(1,360)		(1,364)							9/15/2016		(500)	(27,596)	27,596

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	Quantity	\$Net V	\$Gross V
NSSMC	4.43%	1,029	4.33%	1,019	2.58%	3.16%	78.00%	3	8	42	8/4/2016	9/14/2016	1,100	20,919	20,919
YEN DENOM NIKKEI Dec15		(122)		(135)							8/4/2016	9/14/2016	(0.3)	(24,846)	24,846
YEN DENOM NIKKEI Dec15	4.63%	(23)	4.76%	(35)	1.50%	2.26%	65.00%	4	7	28	8/24/2016	9/14/2016	0	25,016	25,016
INPEX CORP		1,203		1,190							8/24/2016	9/14/2016	(3,000.0)	(25,468)	25,468
ISHARES MSCI SOU	6.00%	(1,150)	7.05%	(1,154)	0.38%	4.51%	60.00%	2	13	37	8/11/2016	9/14/2016	500.0	28,609	28,609
KT CORP-ADR		2,805		2,791							8/11/2016	9/14/2016	(1,700)	(27,968)	27,968
INPEX CORP	1.44%	834	1.37%	821	2.25%	4.56%	69.00%	3	8	12	9/15/2016	9/28/2016	3,100	25,360	25,360
YEN DENOM NIKKEI Dec15		(458)		(470)							9/15/2016	9/28/2016	(0.3)	(24,785)	24,785



