

incep																			mtd			
Cointegration		1.51%																	1.40%			
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	
CHINA RES POWER	10.30%	2.89%	7.21%	-0.52	-1.23	-1.12	1.20	0.26	0.15	1/9/2017		36	20	0.30	0.29	3	17	120	66.67%	4.64%	2.18%	8.41%
CHINA LONGYUAN	-3.10%							0.12		1/9/2017				0.77					-2.46%			
COSCO SHIPPING	32.31%	4.46%	18.72%	-0.73	-0.27	-0.29	1.50	0.33	0.05	12/21/2016		49	15	0.44	0.05	3	16	120	80.00%	23.22%	19.88%	8.56%
CHINA MERCHANT	-13.59%							0.03		12/21/2016				0.82					-3.34%			
AIR CHINA LTD-H	19.32%	0.90%	-0.60%	-2.39	-1.98	-2.42	2.40	0.24	0.05	12/30/2016		43	11	0.88	0.90	2	26	60	60.00%	8.32%	-0.71%	9.34%
CHINA EAST AIR-H	-19.93%							0.27		12/30/2016				0.96					-9.03%			
CNOOC	-5.85%	2.19%	3.15%	-2.75	-2.38	-2.68	1.50	0.15	0.15	2/9/2017		14	8	0.29	0.08	2	23	60	64.29%	-6.51%	1.72%	8.38%
SINOPEC SHANGHAI	9.00%							0.06		2/9/2017				0.76					8.23%			
CHINA COAL ENERGY	-9.11%	0.39%	-1.78%	-0.12	-1.46	-2.40	1.70	0.37	0.05	2/23/2017		4	6	0.64	0.89	3	31	30	62.96%	-6.04%	-2.08%	8.99%
YANZHOU COAL-H	7.33%							0.01		2/23/2017				0.88					3.96%			

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	
COSCO SHIPPING PACIFIC BASIN	4.15%	2.15%	-6.62%	-1.30	-0.26	2.82	1.50	0.52	0.15	1/17/2017	2/9/2017	30	6	0.13	0.14	4	31	30	67.74%	5.22%	2.36%	8.14%
	-10.77%							0.14		1/17/2017	2/9/2017			0.71					-2.86%			
PETROCHINA-H SINOPEC SHANGHAI	-0.87%	-1.11%	0.98%	-1.90	-1.83	-1.45	2.60	0.60	0.15	2/6/2017	2/9/2017	21	5	0.25	0.78	1	26	30	46.15%	-0.62%	-0.41%	8.35%
	1.85%							0.29		2/6/2017	2/9/2017			0.75					0.21%			
KUNLUN ENERGY SINOPEC SHANGHAI	6.92%	1.39%	-6.41%	-1.18	3.86	3.45	1.20	0.26	0.05	1/3/2017	2/8/2017	46	5	0.27	0.57	4	27	30	66.67%	6.22%	-6.85%	8.38%
	-13.33%							0.06		1/3/2017	2/8/2017			0.76					-13.06%			
DATANG INTL POWER CHINA LONGYUAN	1.89%	0.62%	0.04%	-0.42	-0.09	2.73	1.00	0.22	0.05	1/23/2017	2/9/2017	31	11	0.31	0.54	2	27	60	58.82%	1.89%	0.04%	8.47%
	-1.85%							0.17		1/23/2017	2/9/2017			0.77					-1.85%			
KUNLUN ENERGY SINOPEC CORP-H	4.27%	0.32%	5.50%	-1.00	4.85	2.82	1.50	0.87	0.10	2/6/2017	2/8/2017	21	6	0.84	0.90	4	32	30	56.25%	4.79%	4.47%	4.67%
	1.23%							0.36		2/6/2017	2/8/2017			0.95					-0.31%			
SHINHAN FINANCIAL KB FINANCIAL GROUP	0.43%	0.00%	-1.75%	-4.49	-5.71	-5.23	5.70	0.24	0.20	1/18/2017	2/28/2017	35	15	0.72	0.73	-1	34	30	50.00%	0.43%	-2.26%	9.09%
	-2.18%							0.22		1/18/2017	2/28/2017			0.91					-2.69%			
HITACHI CONSTRUCTION KOMATSU LTD	4.46%	-0.04%	1.64%	0.97	1.00	0.63	1.00	0.22	0.05	2/9/2017	2/16/2017	19	10	0.77	0.64	3	24	60	56.00%	1.38%	0.42%	9.22%
	-2.82%							0.06		2/9/2017	2/16/2017			0.92					-0.97%			

Autoccc
Open

1.11%

1.55%

z_v	Name	MTD Oneside PnL	MTD Combine d PnL	MTD D.PnL	Incep OneSId e PnL	Incep PnL	Incep D.PnL	Exp PnL	Exp Vol	WinP	nT	ex p HP	HP	Enter Date	Exit Date	pair weights
1.01	KT CORP	3.40%	2.26%	1,789	3.57%	2.38%	1,878	0.93%	2.58%	100.00%	3	42	21	1/30/2017		22.14%
0.01	ISHARES MSCI SOU	-1.14%		(330)	-1.19%		(344)							1/30/2017		
(1.10)	SINOPEC CORP-H	-1.95%	-0.36%	(417)	-2.11%	-0.53%	(451)	0.06%	1.83%	67.00%	3	15	8	2/17/2017		12.13%
(0.56)	ISHARES CHINA LA	1.60%		372	1.58%		367							2/17/2017		

Close

z_v	Name	MTD Oneside PnL	MTD Combine d PnL	MTD D.PnL	Incep OneSId e PnL	Incep PnL	D.PnL	Exp PnL	Exp Vol	WinP	nT	ex p HP	HP	Enter Date	Exit Date	pair weights
	ISHARES MSCI JPN	0.75%	1.77%	228	0.06%	0.57%	19	0.89%	2.85%	67.00%	3	11	25	1/24/2017	2/16/2017	16.04%
	NIDEC CORP	1.02%		291	0.51%		145							1/24/2017	2/16/2017	
	CHINA UNICOM	2.72%	2.44%	805	7.71%	6.67%	2,177	0.55%	0.95%	75.00%	4	15	33	1/13/2017	2/7/2017	14.59%
	ISHARES CHINA LA	-0.27%		(70)	-1.04%		(265)							1/13/2017	2/7/2017	
	SK TELECOM	3.41%	3.03%	1,535	0.00%	-3.82%	0	0.38%	0.69%	100.00%	3	20	35	1/10/2017	2/10/2017	20.24%
	ISHARES MSCI SOU	-0.38%		(110)	-3.82%		(1,069)							1/10/2017	2/10/2017	
	KB FINANCIAL GRO	-1.15%	-1.34%	(329)	7.14%	4.85%	1,884	0.24%	1.18%	67.00%	3	10	34	1/11/2017	2/8/2017	14.86%
	ISHARES MSCI SOU	-0.19%		(55)	-2.29%		(649)							1/11/2017	2/8/2017	

Single_Factor		1.54%		1.82%												
Open																
Factor	Name	MTD Combine d 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	284,859	pair weights
BDIY Index	NIPPON YUSEN KK Generic 1st 'NH' Futu	2.17%	1,173 (281)	2.69% -0.61%	2.07%	1,152 (306)	2.47%	7.23%	76.00%	21	12	6	2/20/2017 2/20/2017		45,725	16.05%
D27DAGFE	H-SHARES IDX FUT M COSCO SHIPPING-H	0.27%	(391) 496	-0.95% 0.90%	-0.05%	(470) 421	3.19%	7.62%	79.00%	19	13	1	2/28/2017 2/28/2017		48,430	17.00%
FXJPEMCS	H-SHARES IDX FUT M CGN POWER-H	-2.03%	(198) (240)	-0.95% -1.40%	-2.35%	(238) (270)	1.20%	4.74%	64.00%	22	6	1	2/28/2017 2/28/2017		22,151	7.78%
NLR	HARBIN ELECTRI-H H-SHARES IDX FUT M	2.45%	100 1,067	0.11% 2.03%	2.14%	40 989	1.69%	6.05%	60.00%	50	10	4	2/23/2017 2/23/2017		43,962	15.43%

Close																
Factor	Name	MTD Combine d 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' Futu CNOOC	4.90%	1,906 510	3.74% 1.60%	5.34%	1,950 657	1.74%	4.71%	67.00%	43	12	29	1/19/2017 1/19/2017	2/10/2017 2/10/2017	45,901	16.11%
XOM Equity	YEN DENOM NIKKEI INPEX CORP	1.94%	251 222	1.04% 4.53%	5.57%	265 1,057	1.26%	6.23%	57.00%	44	12	29	1/19/2017 1/19/2017	2/10/2017 2/10/2017	24,766	8.69%
CNY/CNH	ISHARES MSCI SOU SHINHAN FINA-ADR	-0.67%	455 (540)	3.17% -4.69%	-1.53%	931 (1,145)	0.46%	2.10%	62.00%	34	4	26	1/23/2017 1/23/2017	2/6/2017 2/6/2017	25,866	9.08%
032640 KS LG Uplus	ISHARES MSCI SOU KT CORP-ADR	0.29%	455 (399)	9.16% -7.70%	1.46%	2,693 (2,453)	0.59%	3.59%	64.00%	28	5	56	12/13/2016 12/13/2016	2/6/2017 2/6/2017	28,058	9.85%

multi-factor

Open

2.88%

3.35%

Name	MTD Combine d 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
ISHARES MSCI JPN	0.57%	360	1.16%	0.48%	355	1.92%	3.44%	75.00%	3	9	1	2/27/2017		7.39%
INPEX CORP-ADR		(142)	-0.67%		(161)							2/27/2017		
CNOOC LTD-ADR	-0.58%	(406)	-1.68%	-0.59%	(408)	1.40%	2.78%	70.00%	4	8	5	2/21/2017		6.46%
ISHARES CHINA LA		258	1.09%		253							2/21/2017		
KOBE STEEL LTD	0.95%	553	3.05%	0.89%	544	3.52%	4.82%	80.00%	3	6	14	2/8/2017		5.83%
YEN DENOM NIKKEI		(542)	-2.16%		(555)							2/8/2017		
H-SHARES IDX FUT M	2.02%	817	1.49%	1.70%	739	3.05%	2.05%	95.00%	4	7	14	2/9/2017		12.04%
CHINA SHENHUA-H		145	0.21%		84							2/9/2017		
JINKOSOLAR-ADR	11.84%	2,169	16.75%	11.99%	2,162	4.77%	12.52%	67.00%	1	7	16	2/6/2017		5.24%
ISHARES CHINA LA		(1,281)	-4.76%		(1,287)							2/6/2017		
YEN DENOM NIKKEI	1.98%	585	1.12%	1.88%	560	2.21%	1.53%	93.00%	3	6	14	2/9/2017		12.13%
SMFG		317	0.76%		298							2/9/2017		

Close

Name	MTD Combine d 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
Generic 1st 'HC' Futu	-2.08%	198	3.99%	1.32%	995	2.10%	3.12%	73.00%	2	9	41	12/30/2016	2/6/2017	8.12%
COSCO SHIPPING P		(992)	-2.67%		(956)							12/30/2016	2/6/2017	
COSCO SHIPPING-H	6.10%	1,839	10.13%	5.95%	1,811	6.48%	10.46%	71.00%	1	9	16	2/6/2017	2/13/2017	5.86%
Generic 1st 'HC' Futu		(1,064)	-4.18%		(1,104)							2/6/2017	2/13/2017	
INPEX CORP	-0.19%	21	-1.51%	-1.69%	(722)	5.27%	3.32%	100.00%	1	7	21	1/27/2017	2/27/2017	13.32%
YEN DENOM NIKKEI		(119)	-0.18%		(91)							1/27/2017	2/27/2017	
ISHARES CHINA LA	6.60%	5,012	5.38%	8.49%	5,494	2.74%	1.99%	100.00%	7	11	34	1/11/2017	2/17/2017	23.61%
PETROCHINA -ADR		1,215	3.12%		2,171							1/11/2017	2/17/2017	

2/28/2017	mov_ab	mov_zd	5_zdis	1_zdis	sea_zdis	D_exit	L_zcor	L_corr	corr_enter	corr_exit	exp_R	std	nT	exp_HP	WL	
OEX Index	0.69	(0.06)	(0.29)	(0.34)	(0.24)	0.10	0.18	0.06	(1.00)	0.90	-0.22%	1.65%	29	9	0.48	
NKY Index	0.79	(0.78)	(0.96)	(1.07)	(0.34)	0.60	0.35	0.08	(1.00)	0.50	0.30%	2.67%	19	10	0.53	
HSI Index	0.78	0.12	0.08	(1.07)	(0.09)	0.00	(0.26)	(0.03)	(0.90)	0.90	0.20%	3.05%	32	6	0.50	
HSCEI Index	0.87	(0.03)	(0.52)	(0.20)	(0.59)	0.00	(0.32)	(0.13)	(1.00)	0.40	0.60%	3.02%	40	6	0.60	
SHCSI100 Inde	0.95	(0.52)	(0.75)	(0.77)	0.57	0.40	(0.29)	(0.04)	(0.70)	0.90	0.63%	4.56%	38	7	0.53	
KOSPI2 Index	1.34	0.31	(0.08)	(0.08)	(0.28)	(0.90)	(0.10)	(0.04)	(0.50)	0.70	0.20%	2.23%	42	8	0.50	
TAMSCI Index	0.87	0.62	0.77	0.34	(0.67)	(1.00)	(1.04)	(0.30)	(0.80)	0.50	1.32%	2.62%	20	9	0.85	
E100 Index	0.74	(0.68)	0.05	(1.09)	0.27	0.10	(0.03)	0.11	(0.60)	0.70	0.92%	2.32%	30	10	0.67	

		gl_zd_enter			gl_zd_exit		gl_corr_e	gl_corr	gl_expR	gl_std	gl_nT	gl_expH	gl_WL	gl_avgR
OEX Index		(1.80)			0.60		(0.90)	0.50	0.95%	1.81%	8	9	0.63	0.27%
NKY Index		(1.30)			0.60		(0.50)	0.50	1.13%	2.76%	16	9	0.75	0.64%
HSI Index		1.30			(0.20)		(0.20)	0.90	0.79%	3.64%	20	8	0.60	0.46%
HSCEI Index		(1.00)			0.10		(0.40)	0.90	1.00%	3.70%	24	9	0.58	0.56%
SHCSI100 Index		(1.60)			0.70		0.10	0.90	2.12%	3.08%	12	11	0.58	0.63%
KOSPI2 Index		0.40			(0.90)		(0.50)	0.70	0.20%	2.22%	41	8	0.51	-0.05%
TAMSCI Index		2.20			(1.00)		(0.10)	0.60	2.88%	2.06%	11	12	0.91	2.24%
E100 Index		(1.70)			0.00		0.30	0.90	1.60%	2.30%	14	11	0.71	1.06%



