

Single_Factor
Open

1.34%

4.27%

Factor	Name	MTD Oneside PnL%	MTD Combine d PnL%	Incep Oneside PnL%	Incep PnL%	effect	z spread	exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
.CL12/CL2	KUNLUN ENERGY	4.26%	6.80%	4.11%	6.63%	(1)	-0.64	1.03%	6.09%	65.00%	40	15	8	11/17/2017		4.68%
	ISHARES CHINA LA	2.53%		2.51%										11/17/2017		
CNY	INPEX CORP	1.23%	1.92%	1.18%	1.86%	(1)	0.14	0.88%	5.03%	68.00%	25	10	5	11/22/2017		4.56%
	ISHARES MSCI JPN	0.69%		0.67%										11/22/2017		
FXJPEMCS	SINOPEC CORP-H	-1.63%	3.02%	-1.79%	2.84%	1	0.37	1.37%	3.44%	61.00%	67	9	6	11/22/2017		7.83%
	ISHARES CHINA LA	4.65%		4.63%										11/22/2017		
SHSPCB CF	COSCO SHIP ENG-H	-1.20%	-1.11%	-1.36%	-1.29%	1	-3.56	1.25%	8.50%	62.00%	21	15	11	11/14/2017		4.07%
	ISHARES CHINA LA	0.09%		0.07%										11/14/2017		
1633 JP	ISHARES CHINA LA	-1.33%	6.34%	-1.35%	6.15%	1	0.49	0.97%	5.95%	65.00%	26	14	12	11/13/2017		4.49%
	COSCO SHIPPING P	7.67%		7.50%										11/13/2017		
URA	HARBIN ELECTRI-H	-7.95%	-5.70%	-8.12%	-5.89%	1	-0.46	1.59%	8.17%	62.00%	39	16	16	11/8/2017		3.75%
	ISHARES CHINA LA	2.25%		2.23%										11/8/2017		
ISIX62IU	JFE HOLDINGS INC	3.43%	3.44%	3.38%	3.38%	1	-0.52	1.58%	5.20%	76.00%	21	17	17	11/6/2017		7.96%
	ISHARES MSCI JPN	0.02%		0.00%										11/6/2017		
BICOALNP	CHINA SHENHUA-H	-0.62%	1.17%	-0.78%	1.00%	1	0.32	0.50%	4.53%	60.00%	43	15	1	11/28/2017		3.63%
	ISHARES CHINA LA	1.79%		1.77%										11/28/2017		
BDIY	SINOTRANS SHIPPI	0.00%	0.00%	-0.16%	-0.18%	1	-0.75	2.51%	9.33%	66.00%	29	20	0	11/30/2017		7.54%
	ISHARES CHINA LA	0.00%		-0.02%										11/30/2017		

Close

Factor	Name	MTD Oneside PnL%	MTD Combine d PnL%	Incep Oneside PnL%	Incep PnL%	effect	z spread	Exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	pair weights
GLW	SAMSUN-GDR	-0.71%	-0.30%	6.05%	1.78%	1	-0.25	2.13%	4.76%	70.00%	37	17	26	10/24/2017	11/6/2017	8.14%
	ISHARES MSCI SOU	0.41%		-4.27%										10/24/2017	11/6/2017	
.USINFL10	DAI-ICHI LIFE HO	-2.29%	-0.34%	-1.13%	-3.22%	1	-1.09	2.17%	4.86%	70.00%	61	9	28	10/20/2017	11/15/2017	6.55%
	Generic 1st 'NH' Future	1.95%		-2.09%										10/20/2017	11/15/2017	
MXEU05E	PANASONIC CORP	-4.11%	-4.71%	1.13%	-2.28%	1	-0.84	1.22%	5.10%	65.00%	71	10	27	10/23/2017	11/21/2017	3.51%
	Generic 1st 'NH' Future	-0.60%		-3.40%										10/23/2017	11/21/2017	
ADXY	MITSUI OSK LINES	0.00%	0.00%	3.55%	-0.40%	(1)	-0.14	1.61%	4.77%	61.00%	49	12	28	10/20/2017	11/1/2017	6.51%
	Generic 1st 'NH' Future	0.00%		-3.95%										10/20/2017	11/1/2017	
.CL12/CL2	CNOOC	4.16%	2.60%	10.26%	7.41%	(1)	0.38	0.66%	3.99%	61.00%	59	12	27	10/23/2017	11/13/2017	3.82%
	ISHARES CHINA LA	-1.55%		-2.85%										10/23/2017	11/13/2017	
BRALUMC	ISHARES CHINA LA	4.15%	0.18%	8.38%	23.11%	1	0.84	3.88%	6.90%	80.00%	46	14	43	9/29/2017	11/21/2017	7.76%
	RUSAL	-3.96%		14.72%										9/29/2017	11/21/2017	
FXJPEMCS	ISHARES CHINA LA	4.15%	8.70%	9.29%	16.77%	1	2.29	1.19%	3.15%	61.00%	66	9	47	9/25/2017	11/21/2017	7.78%
	SINOPEC CORP-H	4.55%		7.48%										9/25/2017	11/21/2017	
BRALUMC	Generic 1st 'NH' Future	0.60%	-3.04%	10.92%	2.05%	1	4.16	2.16%	5.54%	65.00%	40	14	48	9/22/2017	11/21/2017	7.44%
	INPEX CORP	-3.63%		-8.87%										9/22/2017	11/21/2017	

multi-factor

-0.33%

1.60%

Open

Name	MTD Oneside PnL%	MTD Combine d PnL%	Incep Oneside PnL%	Incep PnL%	exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	Beta	pair weights
CANADIAN SOLAR I	1.24%	-1.47%	11.42%	7.95%	8.28%	2.00%	99.00%	1	11	26	10/24/2017		2.21	11.82%
SPDR S&P 500 ETF	-2.71%		-3.47%								10/24/2017		0.99	
KAWASAKI KISEN	-0.65%	-0.87%	-0.70%	-0.97%	3.18%	3.05%	94.00%	4	7	18	11/2/2017		1.13	7.58%
Generic 1st 'NH' Future	-0.22%		-0.27%								11/2/2017		1.00	
COSCO SHIP ENG-H	-1.65%	3.55%	-1.80%	3.66%	10.43%	10.36%	86.00%	1	10	6	11/21/2017		0.97	8.42%
ISHARES CHINA LA	5.19%		5.46%								11/21/2017		0.94	
SINOTRANS LTD-H	5.00%	5.91%	4.83%	5.73%	2.46%	4.32%	80.00%	3	8	21	10/31/2017		1.38	3.67%
ISHARES CHINA LA	0.91%		0.90%								10/31/2017		0.94	
ISHARES CHINA LA	-2.47%	-11.88%	-2.49%	-11.23%	2.77%	9.06%	67.00%	1	10	8	11/17/2017		0.94	4.15%
ANGANG STEEL-H	-9.41%		-8.75%								11/17/2017		1.08	
GCL-POLY ENERGY	-3.85%	-2.09%	-4.00%	-2.23%	14.37%	7.35%	100.00%	1	14	1	11/28/2017		0.87	17.81%
ISHARES CHINA LA	1.76%		1.77%								11/28/2017		0.94	
ISHARES CHINA LA	-2.47%	-5.03%	-2.49%	-5.00%	4.26%	2.89%	100.00%	1	12	8	11/17/2017		0.94	7.32%
PETROCHINA -ADR	-2.56%		-2.51%								11/17/2017		1.18	
SHINHAN FINA-ADR	0.32%	-0.65%	0.30%	-0.67%	8.28%	2.00%	99.00%	1	11	12	11/13/2017		1.04	16.62%
ISHARES MSCI SOU	-0.97%		-0.97%								11/13/2017		0.92	
SUBARU CORP	3.50%	2.64%	3.45%	2.54%	7.23%	5.25%	100.00%	1	14	8	11/17/2017		1.31	7.05%
Generic 1st 'NH' Future	-0.87%		-0.91%								11/17/2017		1.00	
SOFTBANK GROUP C	-0.22%	-1.68%	-0.27%	-1.75%	3.49%	3.08%	89.00%	3	7	10	11/16/2017		1.23	7.38%
Generic 1st 'NH' Future	-1.46%		-1.48%								11/16/2017		1.00	

Close

Name	MTD Oneside PnL%	MTD Combine d PnL%	Incep Oneside PnL%	Incep PnL%	Exp PnL	exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	Beta	pair weights
SONY CORP	10.00%	8.16%	29.24%	18.41%	4.87%	3.51%	98.00%	2	10	1	9/29/2017	11/8/2017	0.95	8.19%
Generic 1st 'NH' Future	-1.84%		-10.83%								9/29/2017	11/8/2017	1.00	

incep																			mtd			
Cointegration 1.97%																			1.66%			
Open	Vol	Exp PnL	Incep PnL	Directio	T-2	T-1	T0	TH	pADF	pADF_TH	Enter Date	Exit Date	HP	exp HP	Beta	Rsqr	nT	nC	window	W/L	MTD PnL	pair weights
MS&AD INSURANC	4.13%	0.75%	-1.26%	Long	-1.41	-1.24	-1.10	-2.25	0.70	0.50	11/24/2017		2	20	0.56	0.10	7	16	120	71.43%	-1.56%	9.08%
SOMPO HOLDINGS				Short					0.01		11/24/2017				0.86					60.57%		
ALUMINUM CORP-RUSAL	6.56%	2.01%	7.91%	Long	-0.51	-0.24	-0.45	-1.50	0.30	0.30	11/14/2017		11	11	0.75	0.88	14	20	120	57.14%	5.93%	18.85%
				Short					0.09		11/14/2017				0.92					69.88%		
CHINA SOUTHERN-AIR CHINA LTD-H	1.33%	1.16%	-0.42%	Short	0.83	0.65	0.22	3.00	0.58	0.10	11/14/2017		11	2	0.66	0.91	4	36	30	100.00%	-3.39%	0.32%
				Long					0.34		11/14/2017				0.89					100.00%		
INNOLUX AU OPTRONICS	2.95%	0.49%	1.07%	Long	-0.56	-1.12	-1.38	-1.25	0.71	0.50	11/28/2017		1	10	0.88	0.00	20	22	60	55.00%	0.15%	9.64%
				Short					0.32		11/28/2017				0.96					60.41%		
LG DISPLAY CO LTD	5.13%	1.95%	-4.67%	Short	1.27	1.12	0.34	2.50	0.60	0.40	11/23/2017		4	5	0.67	0.01	7	20	60	71.43%	-5.11%	0.54%
MIRAE ASSET TIGER				Long					0.15		11/23/2017				0.89					76.75%		
TOYOTA MOTOR	3.00%	0.84%	-1.80%	Long	-0.81	-0.94	-1.06	-1.25	0.51	0.50	11/14/2017		11	15	0.55	0.81	22	24	60	59.09%	-2.40%	9.21%
HONDA MOTOR CO				Short					0.02		11/14/2017				0.85					65.60%		

Close	Vol	Exp PnL	Incep PnL	Directio	T-2	T-1	T0	TH	pADF	pADF_TH	Enter Date	Exit Date	HP	exp HP	Beta	Rsqr	nT	nC	window	W/L	MTD PnL	pair weights
MIZUHO FINANCIA	0.73%	0.39%	-1.72%	Long	-1.40	-1.70	-1.34	-2.25	0.49	0.50	8/16/2017	10/16/2017	75	4	0.80	0.08	2	14	120	50.00%	0.46%	9.57%
SMFG				Short					0.04		8/16/2017	10/16/2017			0.93					88.21%		
CHINA SOUTHERN-	5.73%	0.39%	2.94%	Long	0.71	0.52	0.12	-1.75	0.46	0.50	11/3/2017	11/8/2017	17	12	0.75	0.86	15	29	60	53.33%	0.81%	9.42%
AIR CHINA LTD-H				Short					0.34		11/3/2017	11/8/2017			0.92					54.17%		
GEELY AUTOMOBIL	5.79%	1.59%	7.17%	Long	-1.32	-0.99	-1.58	-1.50	0.16	0.20	10/27/2017	11/6/2017	22	9	0.84	0.91	7	21	60	71.43%	7.29%	9.55%
GUANGZHOU AUTO				Short					0.18		10/27/2017	11/6/2017			0.95					66.55%		
COSCO SHIP ENG-P	5.40%	5.83%	3.82%	Short	2.77	2.83	1.26	2.25	0.29	0.50	10/26/2017	11/13/2017	24	13	0.51	0.01	9	18	60	77.78%	3.76%	1.56%
ORIENT OVERSEAS				Long					0.03		10/26/2017	11/13/2017			0.84					92.61%		
MIZUHO FINANCIA	2.86%	3.47%	5.42%	Short	0.84	0.88	0.98	1.25	0.44	0.10	10/11/2017	11/14/2017	35	9	0.35	0.06	6	14	120	83.33%	-0.34%	1.10%
ORIX CORP				Long					0.14		10/11/2017	11/14/2017			0.78					96.17%		
NEW CHINA LIFE-H	3.05%	0.77%	-3.04%	Long	-0.38	-0.65	-0.95	-1.00	0.49	0.50	9/5/2017	11/9/2017	61	11	0.81	0.85	4	12	120	75.00%	1.10%	9.54%
CHINA PACIFIC-H				Short					0.07		9/5/2017	11/9/2017			0.94					65.20%		
ALUMINUM CORP-	4.71%	0.58%	19.26%	Short	1.93	2.29	2.19	2.25	0.85	0.50	10/20/2017	11/28/2017	27	8	0.87	0.79	9	27	60	55.56%	6.98%	0.25%
RUSAL				Long					0.25		10/20/2017	11/28/2017			0.96					59.00%		
MITSUBISHI UFJ F	1.55%	0.12%	0.41%	Long	-1.08	-0.37	-1.43	-1.25	0.22	0.10	10/5/2017	11/13/2017	39	6	0.94	0.96	10	54	30	60.00%	-0.36%	9.72%
NOMURA ETF BAN				Short					0.01		10/5/2017	11/13/2017			0.98					55.24%		
CHINA LONGYUAN	3.99%	2.68%	1.99%	Short	1.41	1.14	1.08	1.75	0.69	0.50	10/12/2017	11/17/2017	34	7	0.53	0.50	16	40	30	56.25%	-1.39%	0.74%
HUANENG RENEW				Long					0.33		10/12/2017	11/17/2017			0.85					86.94%		
NTT DOCOMO INC	1.34%	0.88%	-4.92%	Short	1.24	1.72	2.25	3.00	0.77	0.50	10/16/2017	11/28/2017	31	5	0.50	0.45	5	31	30	80.00%	-1.73%	0.91%
KDDI CORP				Long					0.15		10/16/2017	11/28/2017			0.84					86.86%		

Autocorrelation

-1.50%

-1.62%

Open

z_v	Name	MTD Oneside PnL	MTD Combined PnL	Incep OneSide PnL	Incep PnL	Exp PnL	Exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	Beta	pair weights
-----	------	-----------------------	------------------------	-------------------------	--------------	---------	------------	------	----	-----------	----	------------	-----------	------	-----------------

Close

z_v	Name	MTD Oneside PnL	MTD Combined PnL	Incep OneSide PnL	Incep PnL	Exp PnL	Exp Vol	WinP	nT	exp HP	HP	Enter Date	Exit Date	Beta	pair weights
	PETROCHINA-H	-1.65%	-3.20%	-1.81%	-3.38%	0.70%	2.47%	50.00%	8	6	19	11/3/2017	11/27/2017	1.02	46.59%
	ISHARES CHINA LA	-1.55%		-1.57%								11/3/2017	11/27/2017	0.94	
	ISHARES MSCI JPN	-1.57%	0.21%	-1.58%	0.14%	0.63%	1.03%	75.00%	4	7	16	11/7/2017	11/10/2017	0.76	53.41%
	HONDA MOTOR CO	1.77%		1.72%								11/7/2017	11/10/2017	1.09	