

Single_Factor		3.98%		6.43%														
Open																		
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	Beta	pair weights
.USINFL10	DAI-ICHI LIFE HO Generic 1st 'NH' Future	1.17%	-2.73%	1.13%	-2.83%	1	-1.09		2.17%	4.86%	70.00%	61	9	6	10/20/2017		1.36	8.63%
		-3.91%		-3.95%											10/20/2017		1.00	
GLW	SAMSUN-GDR ISHARES MSCI SOU	6.71%	2.06%	6.71%	2.05%	1	-0.25		2.13%	4.76%	70.00%	37	17	5	10/24/2017		0.87	10.92%
		-4.64%		-4.65%											10/24/2017		0.92	
MXEU0SE	PANASONIC CORP Generic 1st 'NH' Future	5.08%	2.30%	5.03%	2.21%	1	-0.84		1.22%	5.10%	65.00%	71	10	6	10/23/2017		1.19	4.63%
		-2.77%		-2.82%											10/23/2017		1.00	
ADXY	MITSUI OSK LINES Generic 1st 'NH' Future	3.60%	-0.30%	3.55%	-0.40%	(1)	-0.14		1.61%	4.77%	61.00%	49	12	6	10/20/2017		1.40	8.57%
		-3.91%		-3.95%											10/20/2017		1.00	
.CL12/CL2	CNOOC ISHARES CHINA LA	6.51%	5.21%	6.36%	5.05%	(1)	0.38		0.66%	3.99%	61.00%	59	12	6	10/23/2017		1.11	5.07%
		-1.30%		-1.32%											10/23/2017		0.95	
BRALUMC	ISHARES CHINA LA RUSAL	4.43%	24.08%	4.42%	23.87%	1	0.84		3.88%	6.90%	80.00%	46	14	21	9/29/2017		0.95	10.38%
		19.65%		19.46%											9/29/2017		1.01	
FXJPEMCS	ISHARES CHINA LA SINOPEC CORP-H	4.43%	6.00%	5.37%	8.17%	1	2.29		1.19%	3.15%	61.00%	66	9	26	9/25/2017		0.95	10.10%
		1.57%		2.80%											9/25/2017		1.04	
BRALUMC	Generic 1st 'NH' Future INPEX CORP	9.14%	6.18%	10.39%	4.95%	1	4.16		2.16%	5.54%	65.00%	40	14	26	9/22/2017		1.00	9.90%
		-2.96%		-5.43%											9/22/2017		1.04	

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	Beta	pair weights
OXY	KUNLUN ENERGY ISHARES CHINA LA	-7.17%	-10.43%	-2.51%	-6.16%	1	-0.06	1.92%	6.41%	65.00%	43	13	34	9/13/2017	10/26/2017	0.80	11.66%
		-3.26%		-3.65%										9/13/2017	10/26/2017	0.95	
ISIX62IU	Generic 1st 'NH' Future JFE HOLDINGS INC	3.04%	-3.87%	2.99%	-3.96%	1	0.34	1.89%	5.26%	79.00%	19	19	14	10/12/2017	10/24/2017	1.00	8.96%
		-6.90%		-6.95%										10/12/2017	10/24/2017	1.27	
BRSOLWV	GCL-POLY ENERGY ISHARES CHINA LA	17.16%	13.35%	34.22%	30.51%	1	-1.71	4.51%	8.64%	76.00%	51	14	46	8/25/2017	10/31/2017	0.87	11.17%
		-3.81%		-3.72%										8/25/2017	10/31/2017	0.95	

multi-factor

Open

1.89%

3.07%

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
Generic 1st 'NH' Future	10.06%	7.01%	10.44%	7.51%	3.65%	4.72%	71.00%	3	8	25	9/26/2017		1.00	11.14%
INPEX CORP	-3.05%		-2.93%								9/26/2017		1.04	
Generic 1st 'NH' Future	10.06%	11.43%	14.16%	14.77%	2.46%	4.32%	80.00%	3	8	36	9/11/2017		1.00	5.44%
KAWASAKI KISEN	1.36%		0.61%								9/11/2017		1.13	
ISHARES CHINA LA	1.16%	2.04%	1.14%	1.87%	2.46%	4.32%	80.00%	3	8	5	10/24/2017		0.95	6.12%
COSCO SHIP ENG-H	0.88%		0.72%								10/24/2017		0.93	
SINOTRANS LTD-H	0.00%	0.00%	-0.16%	-0.17%	2.46%	4.32%	80.00%	3	8	0	10/31/2017		1.39	5.15%
ISHARES CHINA LA	0.00%		-0.02%								10/31/2017		0.95	
ISHARES CHINA LA	4.64%	8.03%	4.13%	14.64%	2.32%	3.36%	80.00%	1	10	36	9/11/2017		0.95	5.61%
ANGANG STEEL-H	3.39%		10.51%								9/11/2017		1.08	
SONY CORP	17.54%	7.48%	17.48%	8.30%	4.87%	3.51%	98.00%	2	10	1	9/29/2017		0.96	11.41%
Generic 1st 'NH' Future	-10.06%		-9.19%								9/29/2017		1.00	
ORIX CORP	10.83%	0.76%	10.77%	1.58%	3.32%	5.26%	77.00%	2	11	1	9/29/2017		1.24	5.18%
Generic 1st 'NH' Future	-10.06%		-9.19%								9/29/2017		1.00	
SHINHAN FINA-ADR	2.03%	-8.10%	5.53%	-6.13%	8.28%	2.00%	99.00%	1	11	39	9/7/2017		1.05	22.75%
ISHARES MSCI SOU	-10.13%		-11.66%								9/7/2017		0.92	
CANADIAN SOLAR I	10.11%	9.25%	10.06%	9.20%	8.28%	2.00%	99.00%	1	11	5	10/24/2017		2.10	16.95%
SPDR S&P 500 ETF	-0.86%		-0.86%								10/24/2017		0.99	

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
CHINA PETRO-ADR	-2.95%	-6.91%	-2.96%	-6.79%	3.82%	2.78%	99.00%	2	8	21	9/29/2017	10/31/2017	1.24	10.24%
ISHARES CHINA LA	-3.96%		-3.83%								9/29/2017	10/31/2017	0.95	

Autocorrelation

-0.68%

-0.63%

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
0.01	CHINA MOBILE	-0.76%	-1.11%	-0.92%	-1.28%	1.20%	0.54%	80.00%	5	17	3	10/27/2017		0.79	5.37%
0.38	ISHARES CHINA LA	-0.35%		-0.37%								10/27/2017		0.95	
0.38	ISHARES CHINA LA	0.66%	-5.54%	0.64%	-5.73%	2.97%	1.14%	75.00%	4	10	18	10/6/2017		0.95	17.75%
0.91	CNOOC	-6.20%		-6.37%								10/6/2017		1.11	
(0.40)	SMFG	4.54%	-0.08%	4.48%	-0.15%	4.00%	3.01%	71.00%	7	13	18	10/6/2017		1.31	19.23%
2.73	ISHARES MSCI JPN	-4.62%		-4.63%								10/6/2017		0.75	
(0.39)	ORIX CORP	0.44%	-1.42%	0.39%	-1.48%	1.66%	0.98%	80.00%	5	12	11	10/16/2017		1.24	5.02%
2.73	ISHARES MSCI JPN	-1.86%		-1.87%								10/16/2017		0.75	

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
	HSBC HOLDINGS PL	0.81%	-3.01%	1.84%	-2.34%	2.07%	0.76%	75.00%	4	10	24	9/28/2017	10/12/2017	0.95	9.61%
	ISHARES CHINA LA	-3.83%		-4.17%								9/28/2017	10/12/2017	0.95	
	NIPPON TELEGRAPH	7.21%	1.93%	5.56%	-0.03%	11.16%	7.54%	99.00%	3	5	26	9/25/2017	10/31/2017	0.73	24.68%
	ISHARES MSCI JPN	-5.28%		-5.60%								9/25/2017	10/31/2017	0.75	
	TAIWAN SEMIC-ADR	7.95%	4.50%	8.81%	6.61%	3.41%	0.61%	80.00%	5	19	30	9/19/2017	10/25/2017	1.04	18.35%
	ISHARES MSCI TAI	-3.44%		-2.20%								9/19/2017	10/25/2017	0.95	

		incep																mtd					
Cointegration		0.10%																-1.69%					
Open	Vol	Exp PnL	Incep PnL	Directic	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 FINANCIAL		2.86%	3.47%	3.18%	Short	1.10	1.02	0.60	1.25	0.18	0.10	10/11/2017		14	9	0.35	0.06	6	14	120	83.33%	0.89%	1.14%
ORIX CORP				Long						0.19		10/11/2017				0.78					96.17%		
COSCO SHIP ENG-H		5.40%	5.83%	-0.72%	Short	2.77	2.83	1.26	2.25	0.29	0.50	10/26/2017		3	13	0.51	0.01	9	18	60	77.78%	0.93%	1.68%
ORIENT OVERSEAS				Long						0.03		10/26/2017				0.84					92.61%		
NEW CHINA LIFE-H		3.05%	0.77%	-5.39%	Long	-0.38	-0.65	-0.95	-1.00	0.49	0.50	9/5/2017		39	11	0.81	0.85	4	12	120	75.00%	-5.67%	10.30%
CHINA PACIFIC-H				Short						0.07		9/5/2017				0.94					65.20%		
mitsubishi UFJ F		1.55%	0.12%	1.20%	Long	-1.08	-0.37	-1.43	-1.25	0.22	0.10	10/5/2017		18	6	0.94	0.96	10	54	30	60.00%	0.10%	10.45%
NOMURA-ETF BAN				Short						0.01		10/5/2017				0.98					55.24%		
CHINA LONGYUAN		3.99%	2.68%	4.09%	Short	1.41	1.14	1.08	1.75	0.69	0.50	10/12/2017		13	7	0.53	0.50	16	40	30	56.25%	2.83%	0.76%
HUANENG RENEW				Long						0.33		10/12/2017				0.85					86.94%		
NTT DOCOMO INC		1.34%	0.88%	-3.85%	Short	1.24	1.72	2.25	3.00	0.77	0.50	10/16/2017		10	5	0.50	0.45	5	31	30	80.00%	-4.00%	0.97%
KDDI CORP				Long						0.15		10/16/2017				0.84					86.86%		
GEELY AUTOMOBIL		5.79%	1.59%	1.79%	Long	-1.32	-0.99	-1.58	-1.50	0.16	0.20	10/27/2017		1	9	0.84	0.91	7	21	60	71.43%	1.48%	10.32%
GUANGZHOU AUTO				Short						0.18		10/27/2017				0.95					66.55%		
NTT DOCOMO INC		1.47%	0.75%	-2.91%	Short	2.06	2.56	2.56	2.50	0.28	0.30	10/20/2017		6	3	0.61	0.16	10	23	60	60.00%	-3.39%	0.91%
KDDI CORP				Long						0.15		10/20/2017				0.87					79.40%		
CHINA SOUTHERN		4.32%	0.95%	-8.85%	Long	-1.48	-0.98	-1.83	-1.75	0.48	0.40	9/27/2017		24	14	0.73	0.78	11	29	60	72.73%	-8.42%	10.17%
AIR CHINA LTD-H				Short						0.33		9/27/2017				0.91					63.35%		
NEW CHINA LIFE-H		2.09%	1.87%	-5.36%	Long	-0.65	-0.91	-1.05	-1.50	0.69	0.50	9/4/2017		40	5	0.90	0.36	3	17	60	66.67%	-5.50%	10.42%
CHINA PACIFIC-H				Short						0.06		9/4/2017				0.97					92.57%		
ALUMINUM CORP-		4.71%	0.58%	4.26%	Short	1.93	2.29	2.19	2.25	0.85	0.50	10/20/2017		6	8	0.87	0.79	9	27	60	55.56%	2.76%	0.27%
RUSAL				Long						0.25		10/20/2017				0.96					59.00%		

Close	Vol	Exp PnL	Incep PnL	Directic	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 FINANCIAL SMFG		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	54	4	0.80	0.08	2	14	120	50.00%	-0.84%	10.28%
				Short						0.04		8/16/2017	10/16/2017			0.93					88.21%		
MS&AD INSURANCE SOMPO HOLDINGS		3.68%	0.39%	3.49%	Long	-2.11	-1.67	-1.48	-1.75	0.89	0.50	9/28/2017	10/16/2017	23	17	0.56	0.40	11	15	120	54.55%	3.47%	9.73%
				Short						0.01		9/28/2017	10/16/2017			0.86					56.41%		
CHINA MERCHANT COSCO SHIPPING PORT		5.59%	0.19%	1.66%	Short	1.77	1.60	1.96	1.75	0.96	0.50	9/27/2017	10/30/2017	24	19	0.51	0.18	23	20	120	52.17%	1.87%	0.78%
				Long						0.00		9/27/2017	10/30/2017			0.84					51.95%		
TOYOTA MOTOR SUBARU CORP		8.87%	0.75%	-7.34%	Short	2.22	2.29	2.07	2.25	0.99	0.50	9/27/2017	10/31/2017	24	16	0.59	0.15	8	17	120	62.50%	-8.19%	0.14%
				Long						0.13		9/27/2017	10/31/2017			0.86					56.69%		
ALUMINUM CORP-RUSAL		9.15%	5.20%	12.93%	Long	1.17	1.22	1.80	-1.50	0.47	0.10	9/7/2017	10/9/2017	38	11	0.88	0.92	8	28	60	62.50%	-2.27%	10.34%
				Short						0.19		9/7/2017	10/9/2017			0.96					79.93%		
NIPPON TELEGRAPH KDDI CORP		5.15%	0.86%	1.32%	Long	-0.33	-0.28	-0.52	-1.25	0.68	0.50	10/5/2017	10/11/2017	18	16	0.71	0.05	29	22	60	65.52%	1.29%	10.22%
				Short						0.19		10/5/2017	10/11/2017			0.90					60.55%		
BYD CO LTD-H		7.56%	3.96%	14.58%	Short	-0.61	0.18	-0.60	3.00	0.43	0.50	9/29/2017	10/6/2017	20	6	0.64	0.90	9	18	60	77.78%	2.06%	1.11%
GEELY AUTOMOBILE				Long						0.13		9/29/2017	10/6/2017			0.88					82.28%		

10/31/2017	mov_ab	mov_zd	5_zdis	1_zdis	sea_zdis	D_exit	L_zcor	L_corr	corr_ente	corr_exit	exp_R	std	nT	exp_HP	WL	Omega	w expR
OEX Index	0.96	2.43	2.03	0.34	1.41	(1.00)	1.55	0.09	(2.00)	0.20	3.03%		1	3	1.00	1.00	
NKY Index	0.95	1.32	1.05	2.89	(0.21)	(0.60)	1.23	0.40	(1.80)	0.20	2.53%	1.71%	5	10	1.00	1.00	
HSI Index	0.77	(0.52)	(0.86)	0.22	(1.17)	0.00	0.67	0.19	(2.00)	0.20	0.13%	1.68%	6	6	0.67	0.55	-0.63%
HSCEI Index	1.15	1.06	0.86	0.65	(0.22)	(0.20)	(0.06)	(0.29)	(1.80)	0.20	1.89%	2.36%	7	7	0.86	0.92	1.23%
SHCSI100 Inde	1.57	3.00	3.63	1.16	0.63	(1.00)	0.35	0.02	(0.20)	0.20	0.74%	3.25%	4	5	0.50	0.65	1.47%
KOSPI2 Index	1.92	2.32	2.51	1.45	(0.64)	(1.00)	(0.38)	(0.09)	(0.60)	0.20	-1.21%	2.54%	7	6	0.29	0.14	-1.22%
TAMSCI Index	0.79	(0.57)	(0.67)	(0.50)	(0.89)	0.00	2.50	0.20	(2.00)	0.20	0.65%	1.51%	7	6	0.71	0.73	0.13%
E100 Index	0.88	3.07	2.83	0.83	0.63	(1.00)	2.88	0.47	(1.80)	0.20	4.05%		1	2	1.00	1.00	

		gl_zd_enter			gl_zd_exit		gl_corr_e	gl_corr	gl_expR	gl_std	gl_nT	gl_expH	gl_WL	gl_Omega	gl wexpF
OEX Index		1.10			0.00		(2.00)	0.20	1.81%	1.08%	3	3	1.00	1.00	
NKY Index		1.20			(0.60)		(1.80)	0.20	2.40%	1.86%	5	10	1.00	1.00	
HSI Index		(1.40)			0.00		(1.80)	0.20	0.03%	1.38%	3	8	0.67	0.52	-0.71%
HSCEI Index		1.20			(0.90)		(1.80)	0.60	3.53%	2.13%	7	9	1.00	1.00	
SHCSI100 Index		0.40			(1.00)		(0.20)	1.60	0.77%	5.54%	28	15	0.64	0.60	-0.80%
KOSPI2 Index		0.40			(1.00)		(0.60)	1.60	0.61%	2.49%	34	14	0.62	0.66	0.31%
TAMSCI Index		(1.30)			0.00		(2.00)	0.20	1.30%	1.81%	4	7	0.75	0.83	0.88%
E100 Index		1.10			0.00		(2.00)	0.20	2.05%	1.65%	3	4	1.00	1.00	



