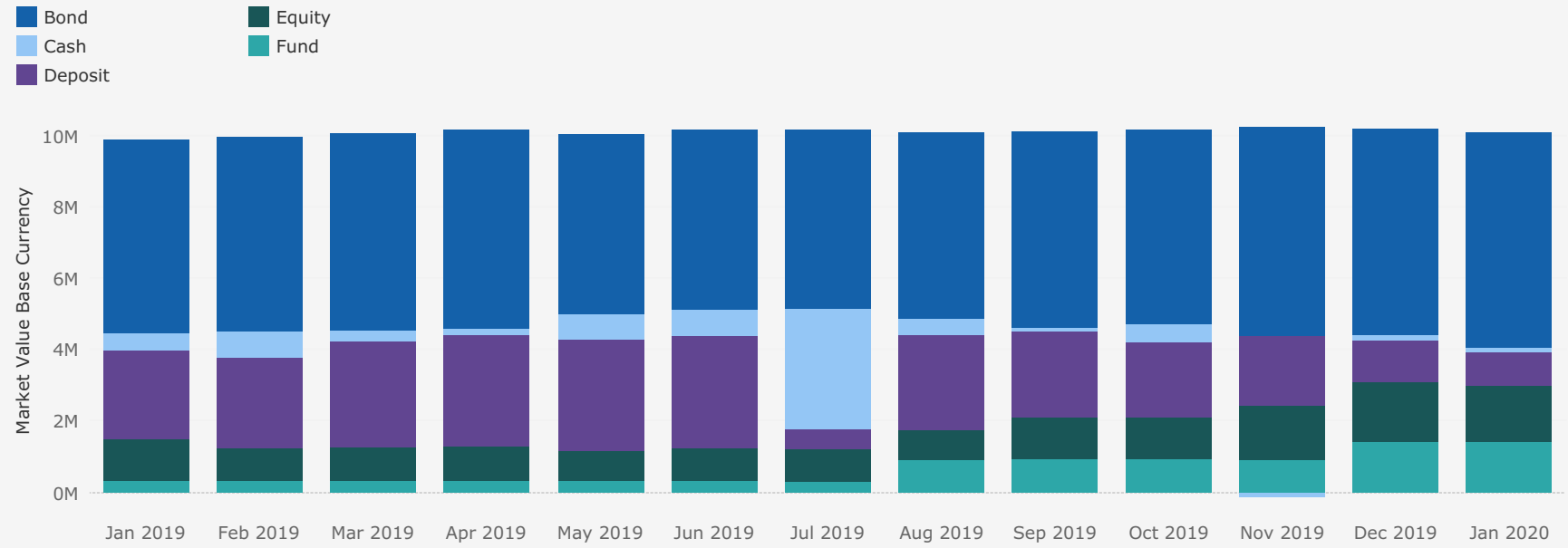
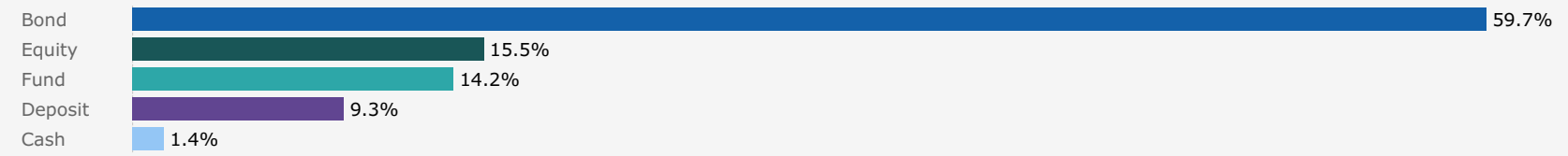


Asset Allocation View   Custodian Name   Child Display Name   User Asset Class   Date Range  
 User Asset Class   All   All   All   1Y

**Asset Allocation By Month**



**Current User Asset Class Distribution Top 5**



Asset Allocation

**Geographical Allocat..**

Holdings

Geography  
All

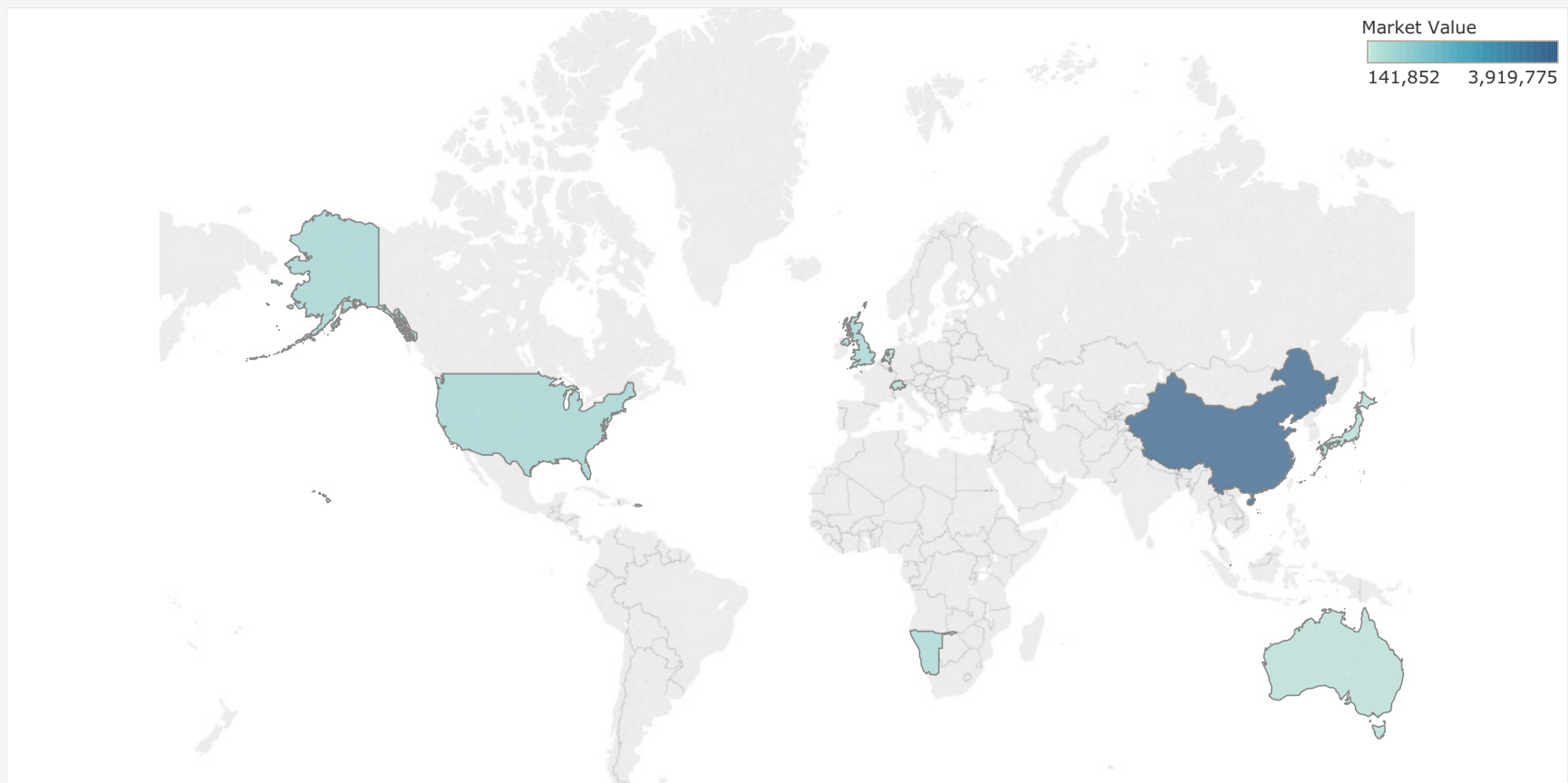
Custodian Name  
All

Child Display Name  
All

User Asset Class  
All

Date  
31 Jan 2020

**Geographic Allocation**



Custodian Name  
All

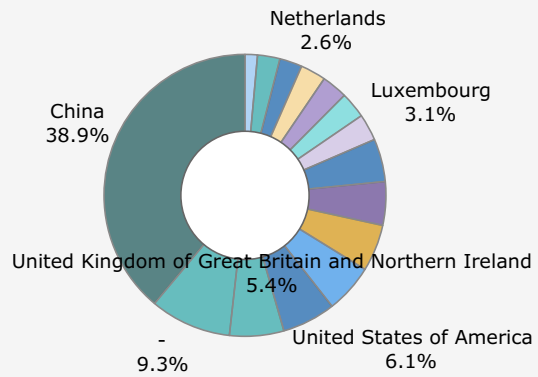
Child Display Name  
All

User Asset Class  
All

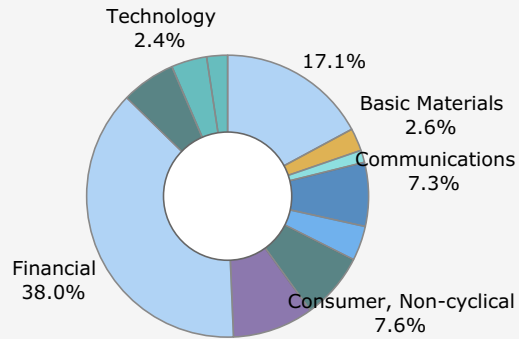
Date  
31 Jan 2020

**Portfolio Holdings**

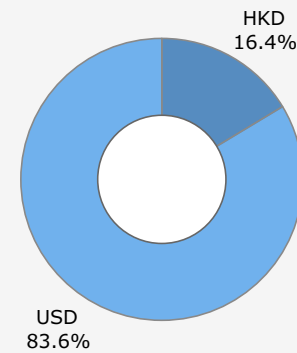
**By Geography**



**By Sector**



**By Currency**



**All Holdings (Base Currency)**

View

Top 5

**Fund Look Through by Asset**

**Fund Look Through by Sector**

**Fund Look Through by Country of Risk**

Canopy Asset Class  
All

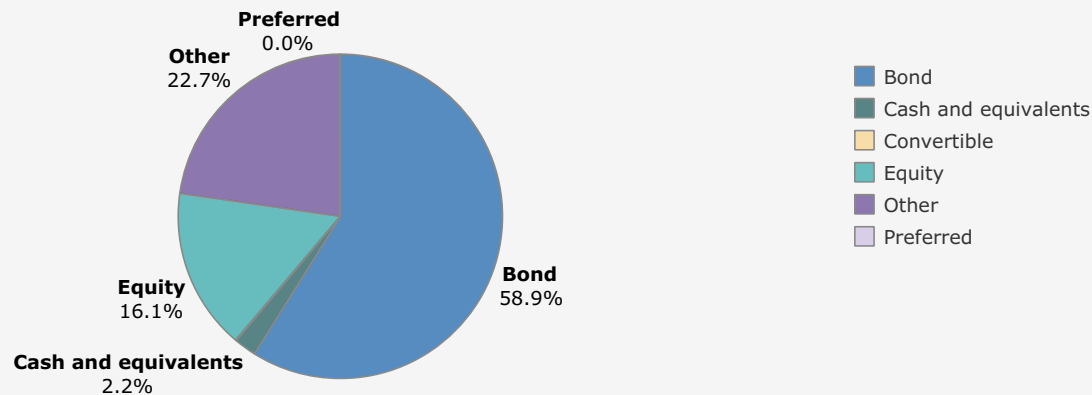
Security Name  
All

Ticker  
All

Asset Type  
All

Date  
December, 2019

**Fund Look Through - Morningstar Asset Type**



**Breakdown (Base Currency)**

View by % of Portfolio Value

Canopy Asset Class	Security Name	Bond	Other	Equity	Cash and equivalents	Convertible	Preferred	Grand Total
	<b>Grand Total</b>	<b>58.9%</b>	<b>22.7%</b>	<b>16.1%</b>	<b>2.2%</b>	<b>0.1%</b>	<b>0.0%</b>	<b>100.0%</b>
Bond	HUARONG FINANCE 2017 CO	5.9%						5.9%
	HSBC HOLDINGS PLC	5.3%						5.3%
	OLAM INTERNATIONAL LTD	5.1%						5.1%
	CHINA REINSURANCE FIN	5.0%						5.0%
	CHINA SOUTH CITY HOLDING	4.9%						4.9%
	GREENTOWN CHINA HLDGS	4.0%						4.0%

Note: "Private Assets" are securities which are not available on Morningstar. "Other" are securities found on Morningstar but do not have the relevant information available.

Canopy Asset Class  
All

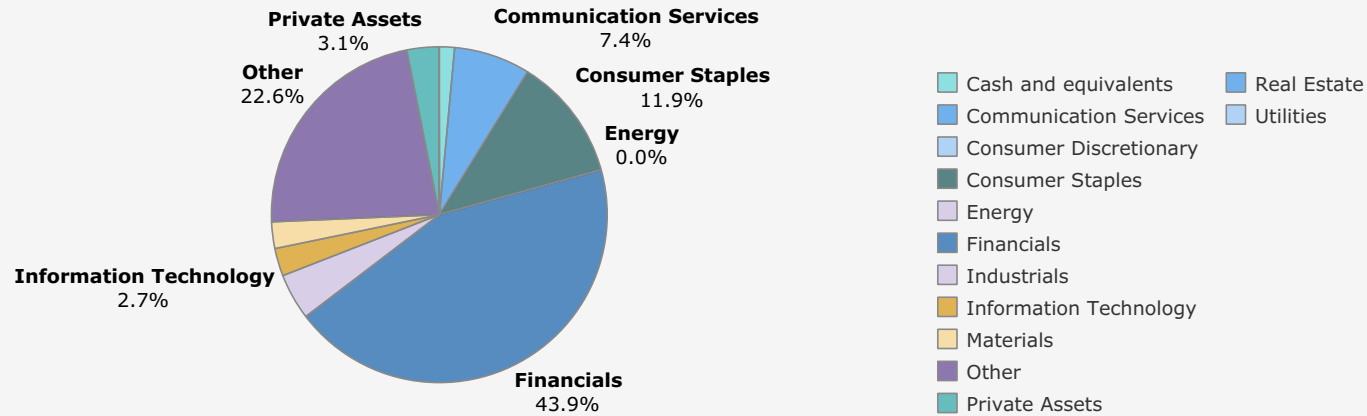
Security Name  
All

Ticker  
All

Sector  
All

Date  
December, 2019

**Fund Look Through - Morningstar Sector Type**



**Breakdown (Base Currency)**

Canopy Asset Class	Security Name	Financials	Other	Consumer Staples	Communication Services	Industrials	Private Assets	Information Technology	Materials	Cash and equivalents
	<b>Grand Total</b>	<b>43.9%</b>	<b>22.6%</b>	<b>11.9%</b>	<b>7.4%</b>	<b>4.5%</b>	<b>3.1%</b>	<b>2.7%</b>	<b>2.6%</b>	<b>1.4%</b>
Bond	HUARONG FINANCE 2017 CO	5.9%								
	HSBC HOLDINGS PLC	5.3%								
	OLAM INTERNATIONAL LTD			5.1%						
	CHINA REINSURANCE FIN	5.0%								
	CHINA SOUTH CITY HOLDING	4.9%								

Note: "Private Assets" are securities which are not available on Morningstar. "Other" are securities found on Morningstar but do not have the relevant information available.

Fund Look Through by Asset

Fund Look Through by Sector

Fund Look Through by Country of Risk

Canopy Asset Class  
All

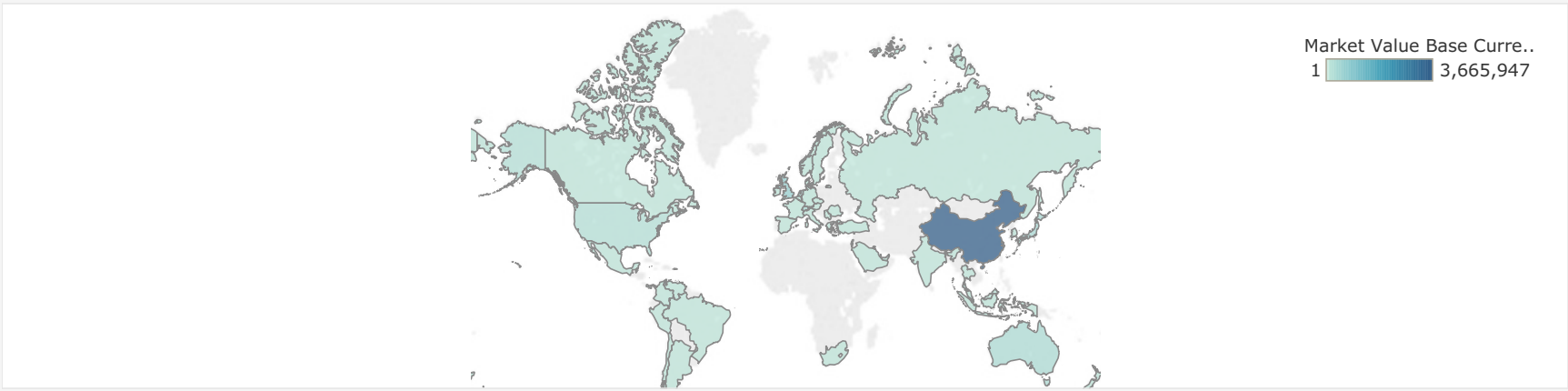
Security Name  
All

Ticker  
All

Country Exposure  
All

Date  
December, 2019

**Fund Look Through - Morningstar Country of Risk**



**Breakdown (Base Currency)**

View by % of Portfolio Value

Canopy Asset Class	Security Name	CHN	Other	HKG	GBR	SGP	CYM	Private Assets	CHE	JPN
	<b>Grand Total</b>	<b>36.0%</b>	<b>26.3%</b>	<b>5.5%</b>	<b>5.5%</b>	<b>5.1%</b>	<b>4.0%</b>	<b>3.1%</b>	<b>3.1%</b>	<b>2.9%</b>
Bond	HUARONG FINANCE 2017 CO	5.9%								
	HSBC HOLDINGS PLC				5.3%					
	OLAM INTERNATIONAL LTD					5.1%				
	CHINA REINSURANCE FIN	5.0%								
	CHINA SOUTH CITY HOLDING	4.9%								

Note: "Private Assets" are securities which are not available on Morningstar. "Other" are securities found on Morningstar but do not have the relevant information available.

Equity Metrics

Bond Metrics

Custodian Name  
All

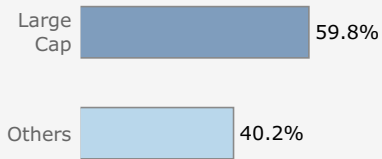
Child Display Name  
All

Date  
31 Jan 2020

Equity Metrics (Base Currency)

Position Size (Average)

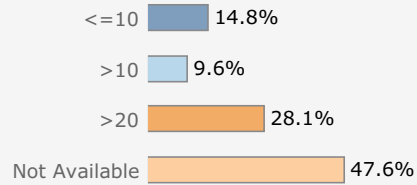
222,707



0M 1M  
Market Value

PE Ratio (Average)

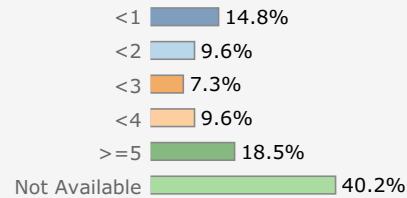
10.17



0M 1M  
Market Value

Price to Book (Average)

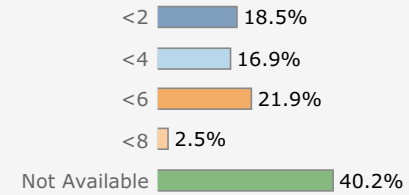
2.25



0M  
Market Value

Dividend Yield (Average)

1.63%



0M  
Market Value

Top 5 Holdings

View Top 5

No.	Security/Ticker	Contract Currency	User Geography	User Industry	Dividend Yield	Market Value
1	The Partners Fund-Usd C N TPFUUCN_GU	USD		Financials		627,152
2	Tencent Holdings Ltd 700_HK	HKD	China	Communications	0.26	288,143
3	China Construction Bank-H 939_HK	HKD	China	Financial	5.32	191,516
4	Aac Technologies Holdings In 2018_HK	HKD	China	Industrial	2.22	149,787
5	GUANGZHOU AUTOMOBILE GROUP-H..	HKD	China	Consumer, Cyclical	4.21	149,139

Equity Metrics

Bond Metrics

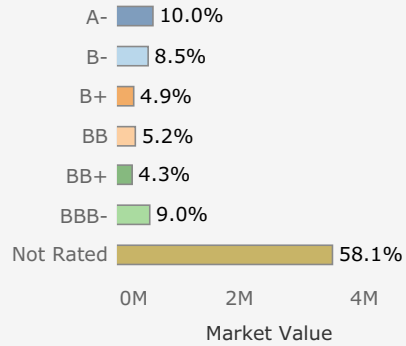
Custodian Name  
All

Child Display Name  
All

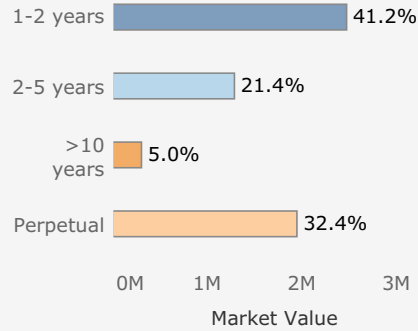
Date  
31 Jan 2020

**Bond Metrics (Base Currency)**

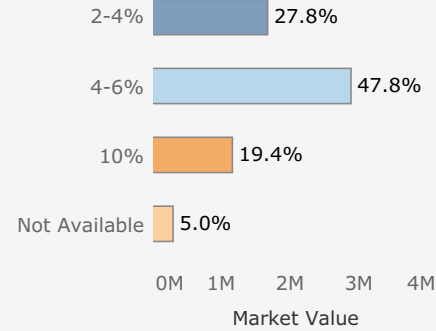
**Bonds Ratings**



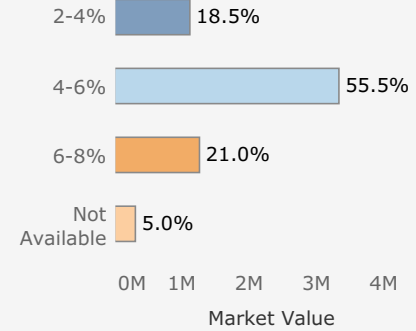
**Maturity Profile**



**Yield to Call Bid (%)**



**Coupon (%)**



**Top 5 Holdings**

View

Top 5

No.	Security/Ticker	Contract Currency	Maturity	Coupon (%)	Market Value
1	HUARONG FINANCE 2017 CO XS1596795275	USD	2020-04-27	2.8204	601,201
2	HSBC HOLDINGS PLC US404280BN80	USD	Perpetual	6.2500	541,961
3	CHINA REINSURANCE FIN XS1572895198	USD	2022-03-09	3.3750	511,542
4	CHINA SOUTH CITY HOLDING XS1575422578	USD	2020-03-09	5.7500	508,135
5	OLAM INTERNATIONAL LTD XS1452359521	USD	Perpetual	5.3500	505,388



**Performance**

Profit Timeline

IRR

Sharpe Ratio vs VaR

Return vs Volatility

Realized Profit/Loss Report

Strategy Type  
by\_entire\_account

Strategy Name  
cnp786862

### Performance (by Strategy Type)

■ cnp786862



Strategy Name  
All

Strategy Type  
by\_entire\_account

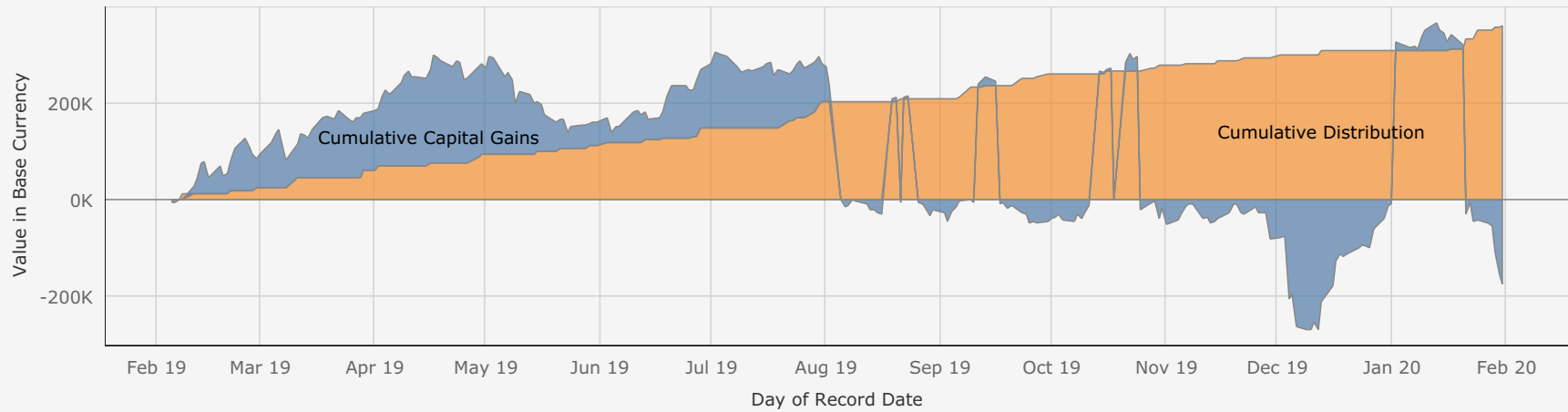
Date Range  
05 Feb 2019 to 04 Feb ..

**Cap Gain & Dividends/Coupons Base Currency (in thousands)**

		January	February	March	April	May	June	July	August	Septemb..	October	Novemb..	December	Total
2020	Cap Gain	-163												<b>-163</b>
	Div/Coup	50												<b>50</b>
2019	Cap Gain		61	58	68	-139	74	-46	-96	-25	27	-65	71	<b>-11</b>
	Div/Coup		23	38	33	18	36	56	7	49	21	14	16	<b>309</b>

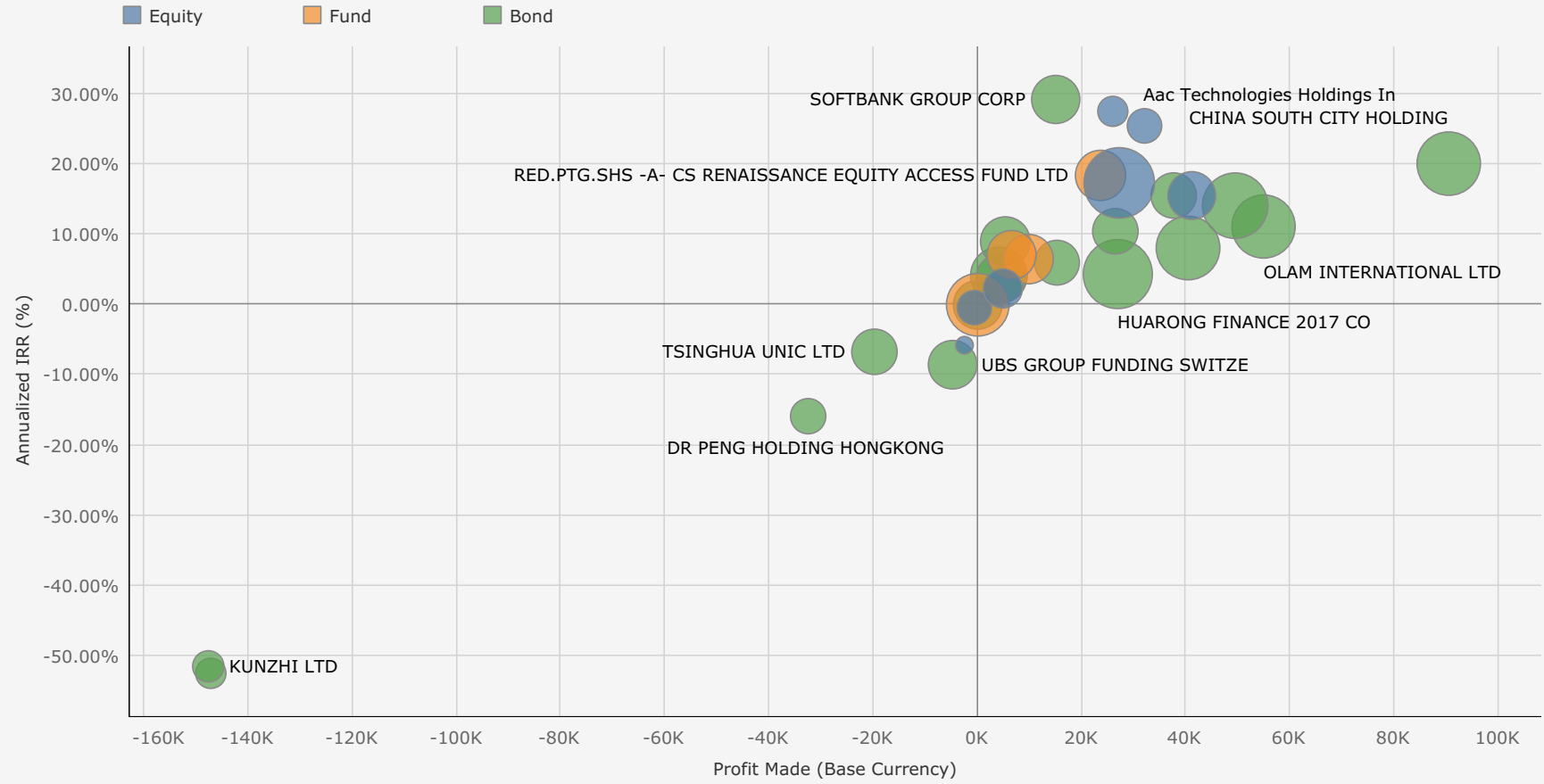
■ Cumulative Capital Gains  
■ Cumulative Distribution

Profit Chart View  
Cumulative



Child Display Name: All    Security Name: All    Position Closed?: No    User Asset Class: All

### Internal Rate of Return



Performance

Profit Timeline

IRR

Sharpe Ratio vs VaR

Return vs Volatility

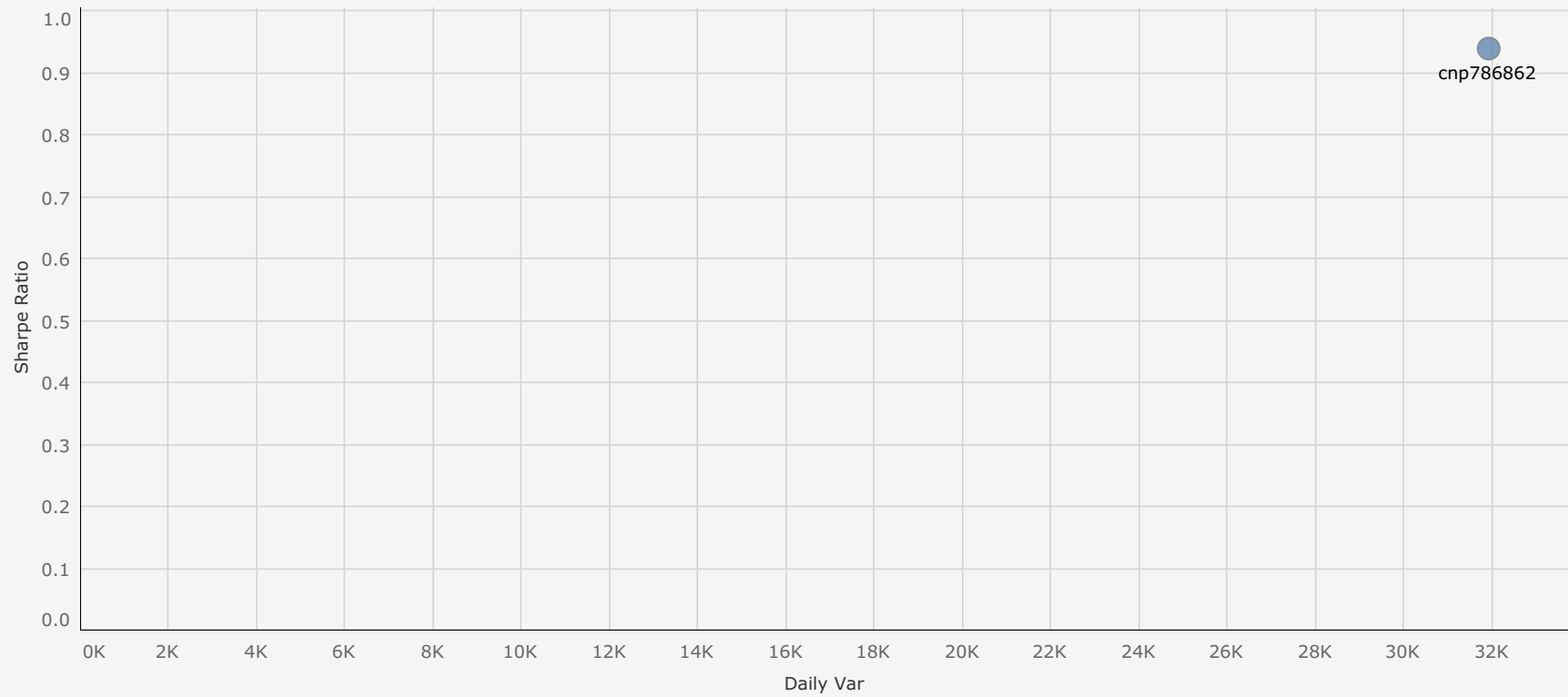
Realized Profit/Loss Report

Strategy Type  
by\_entire\_account

Strategy Name  
All

## Sharpe Ratio & Value at Risk

Strategy Name  
■ cnp786862



Performance

Profit Timeline

IRR

Sharpe Ratio vs VaR

**Return vs Volatility**

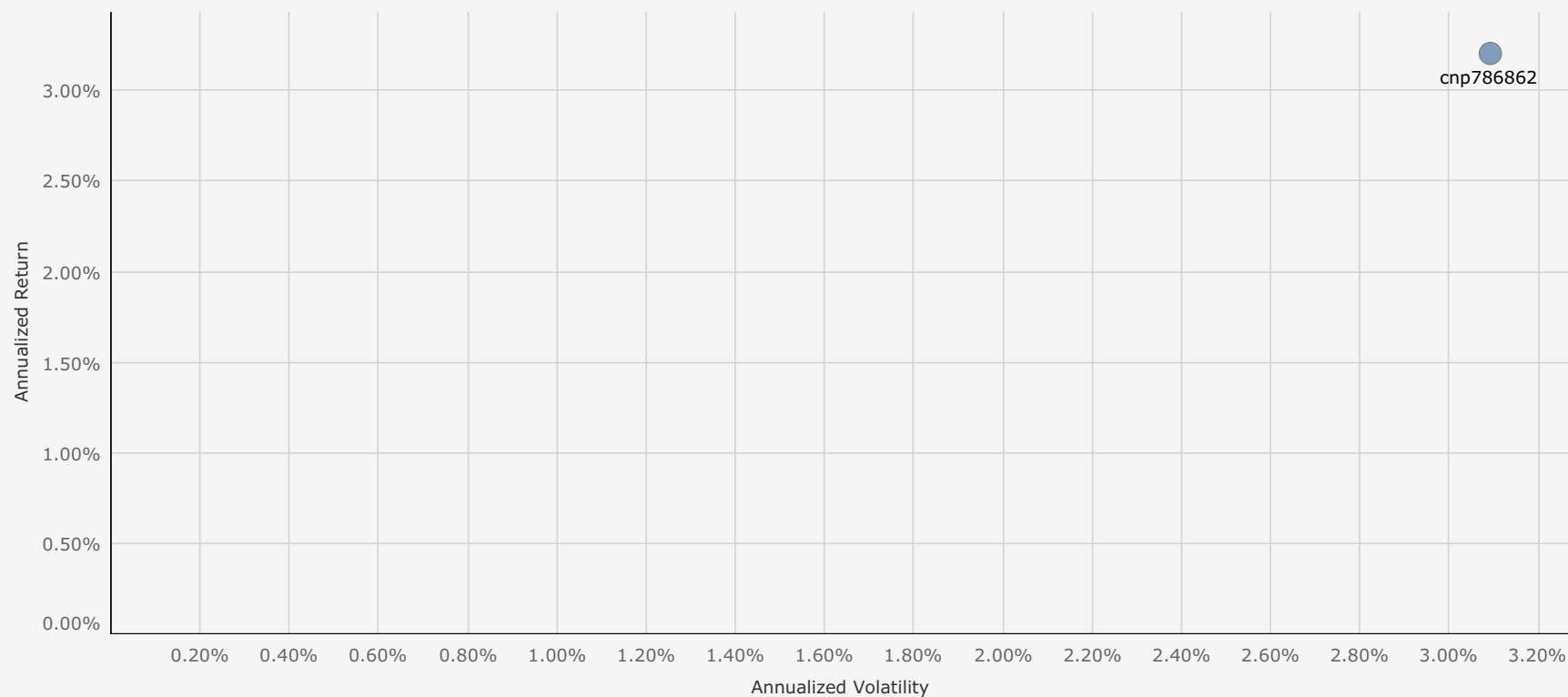
Realized Profit/Loss Report

Strategy Type  
by\_entire\_account

Strategy Name  
cnp786862

## Annualized Return & Volatility

Strategy Name  
■ cnp786862



Performance	Profit Timeline	IRR	Sharpe Ratio vs VaR	Return vs Volatility	Realized Profit/Loss Report
-------------	-----------------	-----	---------------------	----------------------	-----------------------------

Custodian Name All Child Display Name All Asset Class All Security Name All Ticker All Traded On All

### Realized Profit/Loss Report - Equities/Bonds/Funds

Security Name	Ticker	Traded On	Trade Type	Contract Currency	Quantity	Trade Price	Gross Settlement Amt Base Ccy	Net Settlement Amt Base Ccy	Gross Realized Profit/Loss Base Ccy	Net Realized Profit/Loss Base Ccy
Aac Technologies Holdings In	2018_HK	1/17/2019	Transfer..	HKD	20,868.00	95.91	0.00	0.00	0.00	0.00
		Total			20,868.00		0.00	0.00	0.00	0.00
BANK OF CHINA LTD-H	3988_HK	1/17/2019	Transfer..	HKD	100,000.00	3.82	0.00	0.00	0.00	0.00
		Total			100,000.00		0.00	0.00	0.00	0.00
BANK OF EAST ASIA LTD	XS1615078141	11/22/20..	Buy	USD	3,000.00	102.55	-307,650.00	-308,025.00	0.00	-375.00
		Total			3,000.00		-307,650.00	-308,025.00	0.00	-375.00
BAOXIN AUTO FINANCE I LT	XS1800194489	1/17/2019	Transfer..	USD	3,000.00	100.97	0.00	0.00	0.00	0.00
		3/29/2019	Sell	USD	-3,000.00	100.00	300,000.00	300,000.00	-2,895.00	-2,895.00
		Total			0.00		300,000.00	300,000.00	-2,895.00	-2,895.00
China Construction Bank-H	939_HK	1/17/2019	Transfer..	HKD	529,172.00	7.24	0.00	0.00	0.00	0.00
		1/25/2019	Sell	HKD	-172.00	6.78	148.64	1.64	-9.98	-156.98
			Sell	HKD	-139,000.00	6.80	120,475.19	120,044.15	-7,713.96	-8,145.00
		2/1/2019	Sell	HKD	-140,000.00	7.00	124,891.20	124,444.46	-4,199.91	-4,646.65
Total				250,000.00		245,515.03	244,490.25	-11,923.85	-12,948.63	
CHINA REINSURANCE FIN	XS1572895198	1/17/2019	Transfer..	USD	5,000.00	99.22	0.00	0.00	0.00	0.00
		Total			5,000.00		0.00	0.00	0.00	0.00
CHINA SOUTH CITY HOLDING	XS1575422578	1/17/2019	Transfer..	USD	5,000.00	99.25	0.00	0.00	0.00	0.00
		Total			5,000.00		0.00	0.00	0.00	0.00
CHINA WATER AFFAIRS GRP	XS1556165477	1/17/2019	Transfer..	USD	5,000.00	103.75	0.00	0.00	0.00	0.00
		5/9/2019	Sell	USD	-5,000.00	99.00	495,000.00	502,000.00	-23,750.00	-16,750.00
		Total			0.00		495,000.00	502,000.00	-23,750.00	-16,750.00
Cs Blackstone Reit Access-A	CSREITA_KY	12/19/20..	Buy	USD	494.76	1,010.58	-499,999.49	-505,159.48	0.00	-5,159.99
		Total			494.76		-499,999.49	-505,159.48	0.00	-5,159.99
CSI USD OPEN-ENDED TR	XS1973517722	1/17/2020	Buy	USD	300.00	1,000.00	-300,000.00	-300,000.00	0.00	0.00