

野村ファンドラップ オルタナティブプレミア

運用報告書(全体版)

第5期（決算日2019年7月22日）

作成対象期間（2019年1月22日～2019年7月22日）

受益者のみなさまへ

平素は格別のご愛顧を賜り、厚く御礼申し上げます。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●当ファンドの仕組みは次の通りです。

商品分類	追加型投信／内外／資産複合／特殊型（絶対収益追求型）
信託期間	2016年10月21日以降、無期限とします。
運用方針	主として、世界各国（新興国を含みます。）の株式、債券、不動産投資信託、商品等を実質的な投資対象とし、デリバティブ取引、為替予約取引等を実質的な取引対象とすることにより、絶対収益の獲得を目指して運用を行う投資信託証券（投資信託の受益証券（投資法人の投資証券を含みます。）。以下同じ。）に投資し、信託財産の成長を目標に運用を行うことを基本とします。
主な投資対象	外貨建ての投資信託証券に投資する場合は、当該投資信託証券に対して対円での為替ヘッジを行うことを基本とします。
主な投資制限	主として有価証券に投資する投資信託証券を主要投資対象とします。なお、コマーシャル・ペーパー等の短期有価証券ならびに短期金融商品等に直接投資する場合があります。
分配方針	投資信託証券への投資割合には制限を設けません。 外貨建て資産への投資割合には制限を設けません。
	毎決算時に、原則として経費控除後の繰越分を含めた利子・配当等収益と売買益（評価益を含みます。）等から、基準価額水準等を勘案して分配します。留保益の運用については、特に制限を設けず、元本部分と同一の運用を行います。

野村アセットマネジメント

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サポートダイヤル 0120-753104
〈受付時間〉 営業日の午前9時～午後5時

ホームページ <http://www.nomura-am.co.jp/>

○設定以来の運用実績

決算期	基準 (分配落)	価額		債 組 入 比 率	券 率	債 先 物 比 率	券 率	投 資 信 託 組 入 比 率	純 資 産 額
		税 分 込 配 金	騰 落 率						
(設定日) 2016年10月21日	円 10,000	円 —	% —	% —	% —	% —	% —	% —	百万円 1
1期(2017年7月20日)	9,634	0	△3.7	0.0	—	—	98.2	—	13,228
2期(2018年1月22日)	9,564	0	△0.7	0.0	—	—	98.3	—	31,760
3期(2018年7月20日)	9,304	0	△2.7	0.0	—	—	98.8	—	49,501
4期(2019年1月21日)	9,010	0	△3.2	0.0	—	—	99.2	—	47,063
5期(2019年7月22日)	9,300	0	3.2	0.0	—	—	99.2	—	42,892

*当ファンドはマザーファンドを組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

*債券先物比率は買い建て比率-売り建て比率。

*当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

○当期中の基準価額と市況等の推移

年 月 日	基 準	価 額		債 組 入 比 率	券 率	債 先 物 比 率	券 率	投 資 信 託 組 入 比 率
		騰 落 率	騰 落 率					
(期首) 2019年1月21日	円 9,010	% —	% —	% 0.0	—	—	—	99.2
1月末	9,031	0.2	0.0	—	—	—	99.1	
2月末	9,084	0.8	0.0	—	—	—	99.2	
3月末	9,128	1.3	0.0	—	—	—	99.3	
4月末	9,093	0.9	0.0	—	—	—	99.3	
5月末	9,168	1.8	0.0	—	—	—	99.0	
6月末	9,252	2.7	0.0	—	—	—	99.2	
(期末) 2019年7月22日	9,300	3.2	0.0	—	—	—	99.2	

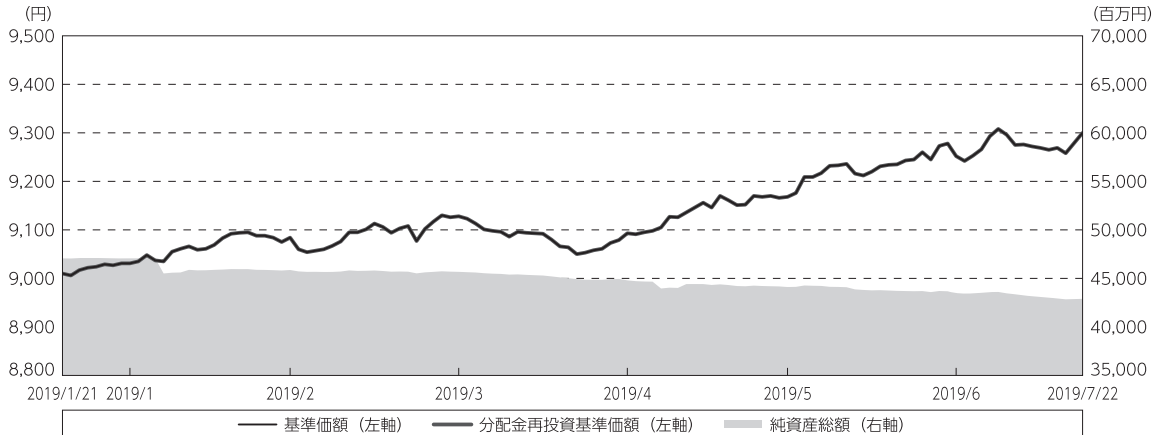
*騰落率は期首比です。

*当ファンドはマザーファンドを組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

*債券先物比率は買い建て比率-売り建て比率。

◎運用経過

○期中の基準価額等の推移



期 首：9,010円

期 末：9,300円 (既払分配金(税込み)：0円)

騰落率： 3.2% (分配金再投資ベース)

- (注) 分配金再投資基準価額は、分配金(税込み)を分配時に再投資したものとみなして計算したもので、ファンド運用の実質的なパフォーマンスを示すものです。作成期首(2019年1月21日)の値が基準価額と同一となるように指数化しております。
- (注) 分配金を再投資するかどうかについてはお客様がご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。したがって、個々のお客様の損益の状況を示すものではありません。
- (注) 上記騰落率は、小数点以下第2位を四捨五入して表示しております。

○基準価額の主な変動要因

基準価額は、期首9,010円から期末9,300円となりました。

(上昇要因)

- ・「ノムラスマートプレミアムF」が値上がりしたこと

○投資環境

<世界株式市場>

パウエルFRB（米連邦準備制度理事会）議長が、貿易摩擦による米国経済への影響を注視しており、必要ならば政策金利を引き下げる可能性を示唆したことや、G20（20カ国・地域首脳会議）における米中首脳会談の開催が発表され、米中貿易摩擦への懸念が後退したことなどから、当作成期間で値上がりとなりました。

<世界債券市場>

米中の貿易摩擦による世界景気の減速懸念が広がったことや、FRBが年内利下げの可能性を示唆したこと、ドラギECB（欧州中央銀行）総裁が追加緩和措置を示唆したことなどから堅調に推移し、当作成期間で値上がりとなりました。

<為替市場>

米中通商問題を背景とした世界景気減速懸念が広がったことや、欧米の金融緩和期待が高まったことなどから軟調に推移し、当作成期間では米ドルやユーロは円に対して下落（円高）となりました。

○当ファンドのポートフォリオ

世界各国（新興国を含みます。）の株式、債券、不動産投資信託（REIT）※、商品等を実質的な投資対象とし、デリバティブ取引、為替予約取引等を実質的な取引対象とすることにより、絶対収益の獲得を目指して運用を行う投資信託証券を主要投資対象とし、信託財産の成長を目標に運用を行いました。

※世界の金融商品取引所に上場（これに準ずるものを含みます。）されている不動産投資信託証券（一般社団法人投資信託協会規則に定める不動産投資信託証券をいいます。）とします。なお、国によっては、「不動産投資信託証券」について、「REIT」という表記を用いていない場合もありますが、ファンドにおいては、こうした場合も含め、全て「REIT」といいます。

・投資信託証券組入比率

投資方針に基づいて、当作成期を通じて高位の組入れを維持しました。

・指定投資信託証券の見直し

当作成期間において、投資対象ファンドの見直しは行いませんでした。

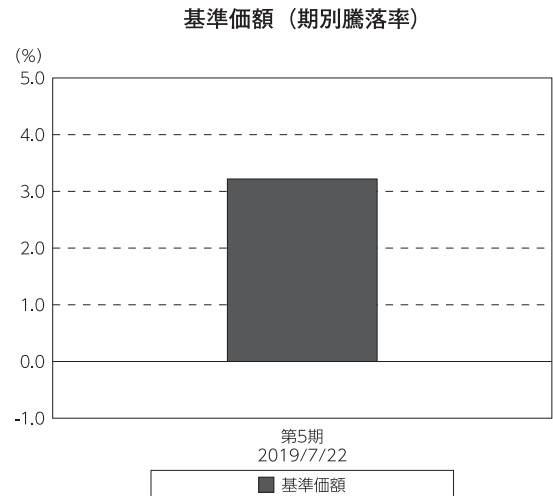
・指定投資信託証券の組入れ比率推移

ファンド名	期首	1月末	2月末	3月末	4月末	5月末	6月末	期末
ノムラスマートプレミアムF	16.7%	16.7%	16.9%	17.2%	16.3%	16.9%	16.7%	16.6%
グローバル・アセット・モデル・ファンドF	15.9%	15.8%	15.9%	15.9%	16.1%	16.0%	16.1%	16.2%
インベスコ・ファンズ・グローバル・ターゲットィッド・リターンズ・セレクト・ファンド (Cアキュムレーション 日本円ヘッジ・シェアクラス)	21.0%	21.0%	20.9%	21.0%	20.7%	20.2%	20.2%	20.3%
ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド クラスI2 円ヘッジ	29.0%	29.0%	29.0%	28.9%	29.8%	29.0%	28.9%	29.3%
レップ・メイソン・マーティン・カリー・ヨーロピアン・アブソリュート・アルファ・ファンド - クラスJ (PF) 日本円 アキュムレーション (ヘッジあり)	16.5%	16.6%	16.5%	16.4%	16.5%	16.9%	17.3%	16.8%
野村マネー マザーファンド	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

○当ファンドのベンチマークとの差異

当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

グラフは、期中の当ファンドの期別基準価額騰落率です。



(注) 基準価額の騰落率は分配金込みです。

◎分配金

収益分配金については、基準価額水準等を勘案して決定しました。
留保益の運用については、特に制限を設けず、元本部分と同一の運用を行います。

○分配原資の内訳

(単位：円、1万口当たり・税込み)

項 目	第5期
	2019年1月22日～ 2019年7月22日
当期分配金	—
(対基準価額比率)	—%
当期の収益	—
当期の収益以外	—
翌期繰越分配対象額	69

(注) 対基準価額比率は当期分配金(税込み)の期末基準価額(分配金込み)に対する比率であり、ファンドの収益率とは異なります。

(注) 当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

◎今後の運用方針

以下のように、定性的に高く評価したファンドを中心に、リスク分散を考慮して投資することで、多くの運用者の資産運用スキルを効率よく活用することを目指します。

- 1) 各投資対象ファンドについて「ファンドの運用目標を中長期的に安定して達成する可能性」を定性的に評価します。
- 2) 各投資対象ファンドの「リスク特性」^(注)を定量的に分析します。
- 3) 定性的に高く評価したファンドを中心に、「リスク特性」の状況などにも配慮しつつ、組入ファンドの投資比率の調整を行います。

(注) ここでいう「リスク特性」とは、資産配分など各ファンドの値動きに影響を与える特徴的な要因をいいます。

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

※店頭デリバティブ取引に関する国際的な規制強化について

店頭デリバティブ取引等の金融取引に関して、国際的に規制の強化が行われており、ファンドが実質的に活用する当該金融取引が当該規制強化等の影響を受け、当該金融取引を行うための担保として現金等を提供する必要がある場合があります。その場合、追加的に現金等を保有するため、ファンドの実質的な主要投資対象の組入比率が下がり、高位に組入れた場合に期待される投資効果が得られないことが想定されます。また、その結果として、実質的な主要投資対象を高位に組入れた場合と比べてファンドのパフォーマンスが悪化する場合があります。

○ 1 万口当たりの費用明細

(2019年 1 月22日～2019年 7 月22日)

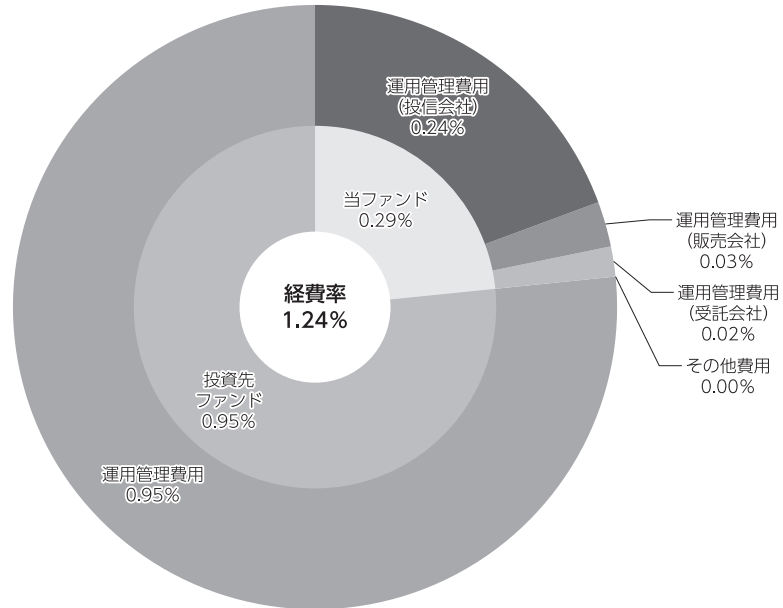
項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 13	% 0.145	(a)信託報酬＝期中の平均基準価額×信託報酬率
(投 信 会 社)	(11)	(0.118)	ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等
(販 売 会 社)	(1)	(0.016)	購入後の情報提供、運用報告書等各種書類の送付、口座内でのファンドの管理および事務手続き等
(受 託 会 社)	(1)	(0.011)	ファンドの財産の保管・管理、委託会社からの指図の実行等
(b) そ の 他 費 用	0	0.002	(b)その他費用＝期中のその他費用÷期中の平均受益権口数
(監 査 費 用)	(0)	(0.002)	監査費用は、監査法人等に支払うファンドの監査に係る費用
合 計	13	0.147	
期中の平均基準価額は、9,126円です。			

- * 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
* 各金額は項目ごとに円未満は四捨五入してあります。
* その他費用は、このファンドが組み入れているマザーファンドが支払った金額のうち、当ファンドに対応するものを含みません。
* 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。
* 各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

(参考情報)

○経費率（投資先ファンドの運用管理費用以外の費用を除く。）

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した経費率（年率）は1.24%です。



(単位: %)

経費率 (①+②)	1.24
①当ファンドの費用の比率	0.29
②投資先ファンドの運用管理費用の比率	0.95

- (注) 当ファンドの費用は1万口当たりの費用明細において用いた簡便法により算出したものです。
 (注) 各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。
 (注) 各比率は、年率換算した値です。
 (注) 投資先ファンドとは、当ファンドが組入れている投資信託証券（マザーファンドを除く。）です。
 (注) 当ファンドの費用は、マザーファンドが支払った費用を含み、投資先ファンドが支払った費用を含みません。
 (注) 当ファンドの費用と投資先ファンドの費用は、計上された期間が異なる場合があります。
 (注) 投資先ファンドには運用管理費用以外の費用がある場合がありますが、上記には含まれておりません。
 (注) 上記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。

○売買及び取引の状況

(2019年1月22日～2019年7月22日)

投資信託証券

銘柄		買付		売付	
		口数	金額	口数	金額
国内	グローバル・アセット・モデル・ファンドF	8,985	108,791	53,350	645,095
	ノムラスマートプレミアムF	4,185	42,377	168,191	1,675,047
	インベスコ・ファンズ-グローバル・ターゲティッド・リターンズ・セレクト・ファンド ([ア] 米国 [B] 日本 [C] 日本 [D] 日本 [E] 日本 [F] 日本 [G] 日本 [H] 日本 [I] 日本 [J] 日本 [K] 日本 [L] 日本 [M] 日本 [N] 日本 [O] 日本 [P] 日本 [Q] 日本 [R] 日本 [S] 日本 [T] 日本 [U] 日本 [V] 日本 [W] 日本 [X] 日本 [Y] 日本 [Z] 日本 [AA] 日本 [AB] 日本 [AC] 日本 [AD] 日本 [AE] 日本 [AF] 日本 [AG] 日本 [AH] 日本 [AI] 日本 [AJ] 日本 [AK] 日本 [AL] 日本 [AM] 日本 [AN] 日本 [AO] 日本 [AP] 日本 [AQ] 日本 [AR] 日本 [AS] 日本 [AT] 日本 [AU] 日本 [AV] 日本 [AW] 日本 [AX] 日本 [AY] 日本 [AZ] 日本 [BA] 日本 [BB] 日本 [BC] 日本 [BD] 日本 [BE] 日本 [BF] 日本 [BG] 日本 [BH] 日本 [BI] 日本 [BJ] 日本 [BK] 日本 [BL] 日本 [BM] 日本 [BN] 日本 [BO] 日本 [BP] 日本 [BQ] 日本 [BR] 日本 [BS] 日本 [BT] 日本 [BU] 日本 [BV] 日本 [BW] 日本 [BX] 日本 [BY] 日本 [BZ] 日本 [CA] 日本 [CB] 日本 [CC] 日本 [CD] 日本 [CE] 日本 [CF] 日本 [CG] 日本 [CH] 日本 [CI] 日本 [CJ] 日本 [CK] 日本 [CL] 日本 [CM] 日本 [CN] 日本 [CO] 日本 [CP] 日本 [CQ] 日本 [CR] 日本 [CS] 日本 [CT] 日本 [CU] 日本 [CV] 日本 [CW] 日本 [CX] 日本 [CY] 日本 [CZ] 日本 [DA] 日本 [DB] 日本 [DC] 日本 [DD] 日本 [DE] 日本 [DF] 日本 [DG] 日本 [DH] 日本 [DI] 日本 [DJ] 日本 [DK] 日本 [DL] 日本 [DM] 日本 [DN] 日本 [DO] 日本 [DP] 日本 [DQ] 日本 [DR] 日本 [DS] 日本 [DT] 日本 [DU] 日本 [DV] 日本 [DW] 日本 [DX] 日本 [DY] 日本 [DZ] 日本 [EA] 日本 [EB] 日本 [EC] 日本 [ED] 日本 [EE] 日本 [EF] 日本 [EG] 日本 [EH] 日本 [EI] 日本 [EJ] 日本 [EK] 日本 [EL] 日本 [EM] 日本 [EN] 日本 [EO] 日本 [EP] 日本 [EQ] 日本 [ER] 日本 [ES] 日本 [ET] 日本 [EU] 日本 [EV] 日本 [EW] 日本 [EX] 日本 [EY] 日本 [EZ] 日本 [FA] 日本 [FB] 日本 [FC] 日本 [FD] 日本 [FE] 日本 [FF] 日本 [FG] 日本 [FH] 日本 [FI] 日本 [FJ] 日本 [FK] 日本 [FL] 日本 [FM] 日本 [FN] 日本 [FO] 日本 [FP] 日本 [FQ] 日本 [FR] 日本 [FS] 日本 [FT] 日本 [FU] 日本 [FV] 日本 [FW] 日本 [FX] 日本 [FY] 日本 [FZ] 日本 [GA] 日本 [GB] 日本 [GC] 日本 [GD] 日本 [GE] 日本 [GF] 日本 [GG] 日本 [GH] 日本 [GI] 日本 [GJ] 日本 [GK] 日本 [GL] 日本 [GM] 日本 [GN] 日本 [GO] 日本 [GP] 日本 [GQ] 日本 [GR] 日本 [GS] 日本 [GT] 日本 [GU] 日本 [GV] 日本 [GW] 日本 [GX] 日本 [GY] 日本 [GZ] 日本 [HA] 日本 [HB] 日本 [HC] 日本 [HD] 日本 [HE] 日本 [HF] 日本 [HG] 日本 [HH] 日本 [HI] 日本 [HJ] 日本 [HK] 日本 [HL] 日本 [HM] 日本 [HN] 日本 [HO] 日本 [HP] 日本 [HQ] 日本 [HR] 日本 [HS] 日本 [HT] 日本 [HU] 日本 [HV] 日本 [HW] 日本 [HX] 日本 [HY] 日本 [HZ] 日本 [IA] 日本 [IB] 日本 [IC] 日本 [ID] 日本 [IE] 日本 [IF] 日本 [IG] 日本 [IH] 日本 [II] 日本 [IJ] 日本 [IK] 日本 [IL] 日本 [IM] 日本 [IN] 日本 [IO] 日本 [IP] 日本 [IQ] 日本 [IR] 日本 [IS] 日本 [IT] 日本 [IU] 日本 [IV] 日本 [IW] 日本 [IX] 日本 [IY] 日本 [IZ] 日本 [JA] 日本 [JB] 日本 [JC] 日本 [JD] 日本 [JE] 日本 [JF] 日本 [JG] 日本 [JH] 日本 [JI] 日本 [JJ] 日本 [JK] 日本 [JL] 日本 [JM] 日本 [JN] 日本 [JO] 日本 [JP] 日本 [JQ] 日本 [JR] 日本 [JS] 日本 [JT] 日本 [JU] 日本 [JV] 日本 [JW] 日本 [JX] 日本 [JY] 日本 [JZ] 日本 [KA] 日本 [KB] 日本 [KC] 日本 [KD] 日本 [KE] 日本 [KF] 日本 [KG] 日本 [KH] 日本 [KI] 日本 [KJ] 日本 [KL] 日本 [KM] 日本 [KN] 日本 [KO] 日本 [KP] 日本 [KQ] 日本 [KR] 日本 [KS] 日本 [KT] 日本 [KU] 日本 [KV] 日本 [KW] 日本 [KX] 日本 [KY] 日本 [KZ] 日本 [LA] 日本 [LB] 日本 [LC] 日本 [LD] 日本 [LE] 日本 [LF] 日本 [LG] 日本 [LH] 日本 [LI] 日本 [LJ] 日本 [LK] 日本 [LL] 日本 [LM] 日本 [LN] 日本 [LO] 日本 [LP] 日本 [LQ] 日本 [LR] 日本 [LS] 日本 [LT] 日本 [LU] 日本 [LV] 日本 [LW] 日本 [LX] 日本 [LY] 日本 [LZ] 日本 [MA] 日本 [MB] 日本 [MC] 日本 [MD] 日本 [ME] 日本 [MF] 日本 [MG] 日本 [MH] 日本 [MI] 日本 [MJ] 日本 [MK] 日本 [ML] 日本 [MN] 日本 [MO] 日本 [MP] 日本 [MQ] 日本 [MR] 日本 [MS] 日本 [MT] 日本 [MU] 日本 [MV] 日本 [MW] 日本 [MX] 日本 [MY] 日本 [MZ] 日本 [NA] 日本 [NB] 日本 [NC] 日本 [ND] 日本 [NE] 日本 [NF] 日本 [NG] 日本 [NH] 日本 [NI] 日本 [NJ] 日本 [NK] 日本 [NL] 日本 [NM] 日本 [NO] 日本 [NP] 日本 [NQ] 日本 [NR] 日本 [NS] 日本 [NT] 日本 [NU] 日本 [NV] 日本 [NW] 日本 [NX] 日本 [NY] 日本 [NZ] 日本 [OA] 日本 [OB] 日本 [OC] 日本 [OD] 日本 [OE] 日本 [OF] 日本 [OG] 日本 [OH] 日本 [OI] 日本 [OJ] 日本 [OK] 日本 [OL] 日本 [OM] 日本 [ON] 日本 [OO] 日本 [OP] 日本 [OQ] 日本 [OR] 日本 [OS] 日本 [OT] 日本 [OU] 日本 [OV] 日本 [OW] 日本 [OX] 日本 [OY] 日本 [OZ] 日本 [PA] 日本 [PB] 日本 [PC] 日本 [PD] 日本 [PE] 日本 [PF] 日本 [PG] 日本 [PH] 日本 [PI] 日本 [PJ] 日本 [PK] 日本 [PL] 日本 [PM] 日本 [PN] 日本 [PO] 日本 [PP] 日本 [PQ] 日本 [PR] 日本 [PS] 日本 [PT] 日本 [PU] 日本 [PV] 日本 [PW] 日本 [PX] 日本 [PY] 日本 [PZ] 日本 [QA] 日本 [QB] 日本 [QC] 日本 [QD] 日本 [QE] 日本 [QF] 日本 [QG] 日本 [QH] 日本 [QI] 日本 [QJ] 日本 [QK] 日本 [QL] 日本 [QM] 日本 [QN] 日本 [QO] 日本 [QP] 日本 [QQ] 日本 [QR] 日本 [QS] 日本 [QT] 日本 [QU] 日本 [QV] 日本 [QW] 日本 [QX] 日本 [QY] 日本 [QZ] 日本 [RA] 日本 [RB] 日本 [RC] 日本 [RD] 日本 [RE] 日本 [RF] 日本 [RG] 日本 [RH] 日本 [RI] 日本 [RJ] 日本 [RK] 日本 [RL] 日本 [RM] 日本 [RN] 日本 [RO] 日本 [RP] 日本 [RQ] 日本 [RR] 日本 [RS] 日本 [RT] 日本 [RU] 日本 [RV] 日本 [RW] 日本 [RX] 日本 [RY] 日本 [RZ] 日本 [SA] 日本 [SB] 日本 [SC] 日本 [SD] 日本 [SE] 日本 [SF] 日本 [SG] 日本 [SH] 日本 [SI] 日本 [SJ] 日本 [SK] 日本 [SL] 日本 [SM] 日本 [SN] 日本 [SO] 日本 [SP] 日本 [SQ] 日本 [SR] 日本 [SS] 日本 [ST] 日本 [SU] 日本 [SV] 日本 [SW] 日本 [SX] 日本 [SY] 日本 [SZ] 日本 [TA] 日本 [TB] 日本 [TC] 日本 [TD] 日本 [TE] 日本 [TF] 日本 [TG] 日本 [TH] 日本 [TI] 日本 [TJ] 日本 [TK] 日本 [TL] 日本 [TM] 日本 [TN] 日本 [TO] 日本 [TP] 日本 [TQ] 日本 [TR] 日本 [TS] 日本 [TT] 日本 [TU] 日本 [TV] 日本 [TW] 日本 [TX] 日本 [TY] 日本 [TZ] 日本 [UA] 日本 [UB] 日本 [UC] 日本 [UD] 日本 [UE] 日本 [UF] 日本 [UG] 日本 [UH] 日本 [UI] 日本 [UJ] 日本 [UK] 日本 [UL] 日本 [UM] 日本 [UN] 日本 [UO] 日本 [UP] 日本 [UQ] 日本 [UR] 日本 [US] 日本 [UT] 日本 [UU] 日本 [UV] 日本 [UW] 日本 [UX] 日本 [UY] 日本 [UZ] 日本 [VA] 日本 [VB] 日本 [VC] 日本 [VD] 日本 [VE] 日本 [VF] 日本 [VG] 日本 [VH] 日本 [VI] 日本 [VJ] 日本 [VK] 日本 [VL] 日本 [VM] 日本 [VN] 日本 [VO] 日本 [VP] 日本 [VQ] 日本 [VR] 日本 [VS] 日本 [VT] 日本 [VU] 日本 [VV] 日本 [VW] 日本 [VX] 日本 [VY] 日本 [VZ] 日本 [WA] 日本 [WB] 日本 [WC] 日本 [WD] 日本 [WE] 日本 [WF] 日本 [WG] 日本 [WH] 日本 [WI] 日本 [WJ] 日本 [WK] 日本 [WL] 日本 [WM] 日本 [WN] 日本 [WO] 日本 [WP] 日本 [WQ] 日本 [WR] 日本 [WS] 日本 [WT] 日本 [WU] 日本 [WV] 日本 [WW] 日本 [WX] 日本 [WY] 日本 [WZ] 日本 [XA] 日本 [XB] 日本 [XC] 日本 [XD] 日本 [XE] 日本 [XF] 日本 [XG] 日本 [XH] 日本 [XI] 日本 [XJ] 日本 [XK] 日本 [XL] 日本 [XM] 日本 [XN] 日本 [XO] 日本 [XP] 日本 [XQ] 日本 [XR] 日本 [XS] 日本 [XT] 日本 [XU] 日本 [XV] 日本 [XW] 日本 [XX] 日本 [XY] 日本 [XZ] 日本 [YA] 日本 [YB] 日本 [YC] 日本 [YD] 日本 [YE] 日本 [YF] 日本 [YG] 日本 [YH] 日本 [YI] 日本 [YJ] 日本 [YK] 日本 [YL] 日本 [YM] 日本 [YN] 日本 [YO] 日本 [YP] 日本 [YQ] 日本 [YR] 日本 [YS] 日本 [YT] 日本 [YU] 日本 [YV] 日本 [YW] 日本 [YX] 日本 [YY] 日本 [YZ] 日本 [ZA] 日本 [ZB] 日本 [ZC] 日本 [ZD] 日本 [ZE] 日本 [ZF] 日本 [ZG] 日本 [ZH] 日本 [ZI] 日本 [ZJ] 日本 [ZK] 日本 [ZL] 日本 [ZM] 日本 [ZN] 日本 [ZO] 日本 [ZP] 日本 [ZQ] 日本 [ZR] 日本 [ZS] 日本 [ZT] 日本 [ZU] 日本 [ZV] 日本 [ZW] 日本 [ZX] 日本 [ZY] 日本 [ZZ] 日本	16,370	182,177	580,047	5,805,878

*金額は受け渡し代金。

*金額の単位未満は切り捨て。

*銘柄コード等の変更があった銘柄は、別銘柄として掲載しております。

○利害関係人との取引状況等

(2019年1月22日～2019年7月22日)

利害関係人との取引状況

<野村ファンドラップオルタナティブプレミア>

区分	買付額等 A	うち利害関係人 との取引状況B	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$

<野村マネー マザーファンド>

区分	買付額等 A	うち利害関係人 との取引状況B	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$

平均保有割合 0.0%

※平均保有割合とは、マザーファンドの残存口数の合計に対する当該子ファンドのマザーファンド所有口数の割合。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とは野村証券株式会社、野村信託銀行です。

○自社による当ファンドの設定、解約状況

(2019年1月22日～2019年7月22日)

期首残高 (元 本)	当期設定 元 本	当期解約 元 本	期末残高 (元 本)	取 引 の 理 由
百万円 0	百万円 -	百万円 -	百万円 0	当初設定時における取得

○組入資産の明細

(2019年7月22日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘 柄	期首(前期末)	当 期 末		
	口 数	口 数	評 価 額	比 率
	口	口	千円	%
グローバル・アセット・モデル・ファンドF	617,425	573,060	6,931,733	16.2
ノムラスマートプレミアムF	839,947	675,941	7,137,261	16.6
インベスコ・ファンズ-グローバル・ターゲティッド・リターンズ・セレクト・ファンド (Cアキュムレーション 日本円ヘッジ・シェアクラス)	1,021,914	890,213	8,691,149	20.3
レグ・メイソン・マーティン・カリー・ヨーロッパ・アブソリュート・アルファ・ファンド -クラスJ (PF) 日本円 アキュムレーション (ヘッジあり)	833,300	762,100	7,223,290	16.8
ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバースファイド・ エクイティ・アブソリュート・リターン・ファンド クラスI2 円ヘッジ	1,399,300	1,246,895	12,554,424	29.3
合 計	4,711,886	4,148,209	42,537,859	99.2

*比率は、純資産総額に対する評価額の比率。

*評価額の単位未満は切り捨て。

*銘柄コード等の変更があった銘柄は、別銘柄として掲載しております。

親投資信託残高

銘 柄	期首(前期末)	当 期 末	
	口 数	口 数	評 価 額
	千口	千口	千円
野村マネー マザーファンド	9	9	9

*口数・評価額の単位未満は切り捨て。

○投資信託財産の構成

(2019年7月22日現在)

項 目	当 期 末
	評 価 額 比 率
	千円 %
投資信託受益証券	42,537,859 98.5
野村マネー マザーファンド	9 0.0
コール・ローン等、その他	646,103 1.5
投資信託財産総額	43,183,971 100.0

*金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況 (2019年7月22日現在)

項 目	当 期 末
	円
(A) 資産	43,183,971,621
コール・ローン等	646,102,182
投資信託受益証券(評価額)	42,537,859,444
野村マネー マザーファンド(評価額)	9,995
(B) 負債	291,131,001
未払解約金	225,078,837
未払信託報酬	65,325,274
未払利息	1,111
その他未払費用	725,779
(C) 純資産総額(A-B)	42,892,840,620
元本	46,119,857,339
次期繰越損益金	△ 3,227,016,719
(D) 受益権総口数	46,119,857,339口
1万口当たり基準価額(C/D)	9,300円

(注) 期首元本額は52,234,162,048円、期中追加設定元本額は2,135,015,444円、期中一部解約元本額は8,249,320,153円、1口当たり純資産額は0.9300円です。

○損益の状況 (2019年1月22日～2019年7月22日)

項 目	当 期
	円
(A) 配当等収益	△ 153,102
支払利息	△ 153,102
(B) 有価証券売買損益	1,384,286,089
売買益	1,480,840,829
売買損	△ 96,554,740
(C) 信託報酬等	△ 66,051,053
(D) 当期損益金(A+B+C)	1,318,081,934
(E) 前期繰越損益金	△2,011,297,763
(F) 追加信託差損益金	△2,533,800,890
(配当等相当額)	(254,191,055)
(売買損益相当額)	(△2,787,991,945)
(G) 計(D+E+F)	△3,227,016,719
(H) 収益分配金	0
次期繰越損益金(G+H)	△3,227,016,719
追加信託差損益金	△2,533,800,890
(配当等相当額)	(254,191,055)
(売買損益相当額)	(△2,787,991,945)
分配準備積立金	64,839,293
繰越損益金	△ 758,055,122

*損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

*損益の状況の中で(C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

*損益の状況の中で(F)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

(注) 分配金の計算過程(2019年1月22日～2019年7月22日)は以下の通りです。

項 目	当 期
	2019年1月22日～ 2019年7月22日
a. 配当等収益(経費控除後)	0円
b. 有価証券売買等損益(経費控除後・繰越欠損金補填後)	0円
c. 信託約款に定める収益調整金	254,191,055円
d. 信託約款に定める分配準備積立金	64,839,293円
e. 分配対象収益(a+b+c+d)	319,030,348円
f. 分配対象収益(1万口当たり)	69円
g. 分配金	0円
h. 分配金(1万口当たり)	0円

○分配金のお知らせ

1万口当たり分配金（税込み）	0円
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※分配落ち後の基準価額が個別元本と同額または上回る場合、分配金は全額普通分配金となります。

※分配前の基準価額が個別元本を上回り、分配後の基準価額が個別元本を下回る場合、分配金は個別元本を上回る部分が普通分配金、下回る部分が元本払戻金（特別分配金）となります。

※分配前の基準価額が個別元本と同額または下回る場合、分配金は全額元本払戻金（特別分配金）となります。

○お知らせ

該当事項はございません。

ノムラスマートプレミアムF（適格機関投資家専用）

第2期(2017年12月14日～2018年12月13日)

○当ファンドの仕組み

商品分類	—	
信託期間	2016年9月29日以降、無期限とします。	
運用方針	ノムラスマートプレミアムマザーファンド（以下「マザーファンド」といいます。）受益証券への投資を通じて、内外の公社債、短期有価証券および上場投資信託証券を実質的な主要投資対象とし、世界各国の株価指数先物取引、債券先物取引等の有価証券先物取引等および為替予約取引等を実質的な主要取引対象とし、信託財産の成長を目標に積極的な運用を行うことを基本とします。	
主な投資対象	ノムラスマートプレミアムF	マザーファンド受益証券を主要投資対象とします。なお、短期有価証券等に直接投資する場合があります。
	マザーファンド	内外の公社債、短期有価証券および上場投資信託証券を主要投資対象とし、世界各国の株価指数先物取引、債券先物取引等の有価証券先物取引等および為替予約取引等を主要取引対象とします。
主な投資制限	ノムラスマートプレミアムF	株式への実質投資割合には制限を設けません。外貨建て資産への実質投資割合には制限を設けません。
	マザーファンド	株式への投資割合には制限を設けません。外貨建て資産への投資割合には制限を設けません。
分配方針	運用による収益は、期中に分配を行わず、信託終了時まで信託財産内に留保し、運用の基本方針に基づいて運用します。	

○設定以来の運用実績

決算期	基準価額 円	期騰落 率	株式	株式	債券	債券	投資信託	純資産額
			組入比率	先物比率	組入比率	先物比率	証券組入比率	
(設定日)	円	%	%	%	%	%	%	百万円
2016年9月29日	10,000	—	—	—	—	—	—	0.1
1期(2017年12月13日)	9,381	△6.2	—	△1.2	53.5	110.5	24.9	9,895
2期(2018年12月13日)	9,038	△3.7	—	△12.6	52.0	224.9	23.8	7,582

*当ファンドはマザーファンドを組み入れますので、「株式組入比率」、「株式先物比率」、「債券組入比率」、「債券先物比率」、「投資信託証券組入比率」は実質比率を記載しております。

*株式先物比率、債券先物比率は買い建て比率－売り建て比率。

*当ファンドは、絶対収益を目標としているため、ベンチマーク等はありません。

○当期中の基準価額と市況等の推移

年 月 日	基 準 価 額		株 組 入 比 率	株 先 物 比 率	債 組 入 比 率	債 先 物 比 率	投 資 信 託 証 組 入 比 率
	円	騰 落 率					
(期 首)		%	%	%	%	%	%
2017年12月13日	9,381	—	—	△ 1.2	53.5	110.5	24.9
12月末	9,435	0.6	—	△ 0.5	52.7	121.9	24.9
2018年1月末	9,421	0.4	—	△ 3.1	44.9	37.4	24.6
2月末	9,219	△1.7	—	△ 8.0	37.5	28.2	22.1
3月末	9,193	△2.0	—	△16.6	43.6	62.5	24.1
4月末	8,935	△4.8	—	△27.4	53.8	158.9	24.8
5月末	9,006	△4.0	—	△28.1	58.5	247.4	25.0
6月末	9,035	△3.7	—	△30.4	63.1	304.4	24.7
7月末	8,801	△6.2	—	△31.7	66.7	139.8	23.9
8月末	8,926	△4.9	—	△37.8	56.3	62.5	18.7
9月末	8,626	△8.0	—	△30.7	51.3	73.0	22.3
10月末	8,817	△6.0	—	△31.0	48.8	39.7	20.1
11月末	8,813	△6.1	—	△18.6	52.4	132.5	24.1
(期 末)							
2018年12月13日	9,038	△3.7	—	△12.6	52.0	224.9	23.8

*騰落率は期首比です。

*当ファンドはマザーファンドを組み入れますので、「株式組入比率」、「株式先物比率」、「債券組入比率」、「債券先物比率」、「投資信託証券組入比率」は実質比率を記載しております。

*株式先物比率、債券先物比率は買い建て比率－売り建て比率。

○当期中の運用経過と今後の運用方針

【基準価額の推移】

期首より、米国を中心とした金利の上昇（債券価格の下落）の影響を大きく受けて、基準価額は下落しました。5月中旬以降は一定の範囲内で上下する展開が続きました。11月以降は世界的な金利低下（債券価格の上昇）や株価下落を背景に基準価額は回復傾向となりました。

株式を多くの期間、売り持ちとしていたことや、4月以降債券に対して積極的な投資姿勢を継続していたことは10月以降には大きなプラス効果となりました。しかし、期の前半にはそうした戦略が大きくマイナスに影響したため、期を通じて株式や債券の投資効果は小幅なマイナスとなりました。基準価額の押し下げに大きく影響したのは為替戦略でした。ファンドの80%程度を占める外貨建資産の為替ヘッジ（売り予約）をしていたことによるヘッジコスト、ほとんどの期間に外貨を売り持ちとした配分効果、外貨選択効果のいずれもがマイナスに影響しました。中でも大きかったのは外貨選択効果です。特に2月から6月にかけて、米国ドルを売り持ちとしてアジアや新興国等、資源価格や新興国景気と関係の強い通貨を買い持ちとしていたことが影響しました。

【運用経過】

主要投資対象である〔ノムラスマートプレミアムマザーファンド〕受益証券を、当作成期を通じて概ね高位に組み入れました。

〔ノムラスマートプレミアムマザーファンド〕については、期首には6.4%だった株式投資比率を、買い持ちを3月上旬までに解消、その後も先進国株を中心に売却を続け、8月末には30%強の売り持ちまで拡大して期末時点で-2.6%としました。一方債券への投資姿勢を示すデュレーションは期首には6.7年としていたものを期末時点では17.9年まで延伸しました。

「世界景気に対する市場の期待拡大」を想定した戦略を中立化する一方、「インフレ期待」や、「欧米の金融引き締め懸念」が高まることを想定したため、期首から2018年3月にかけては欧米先進国の株式投資比率を引き下げました。また、インフレ期待が高まる際には好パフォーマンスが期待できると考えた、資源国や新興国への投資はむしろ拡大しました。債券に対しては普通国債投資には比較的慎重な投資姿勢をとって、物価連動国債投資を積極的に行ないました。

その後、4月以降はインフレ率の上昇や引き締めの金融政策を背景とする世界景気減速を想定した戦略に転じました。このため資源国・新興国を含めて多くの地域の株式を売り持ちへと傾ける一方、債券への投資姿勢を積極化させて、これを期末まで維持しました。

さらに9月以降は米国以外の多くの国の鉱工業生産やPMI（購買担当者景気指数）といった景況指標の年初からの減速傾向が続いていること、また米国においても住宅市場等一部の指標にはかげりが見え始めたことから、世界景気減速の確信を高める一方、金融引き締め懸念やインフレ期待の高まりに対する警戒を徐々に解きました。その結果、株式の売り持ち自体は8月をボトムに徐々に縮小する一方、前半とは逆に資源・新興国を売り持ちの中心として先進国の買戻しを行ないました。加えて、業種ETF投資においても公益等、景気動向に業績が左右されにくいとされるディフェンシブ業種への傾斜を強めました。

その他、7月から9月にかけては、想定外に世界景気減速が進まないケースでは、米国景気的好調継続が背景となるとの想定から主戦略のヘッジとして米国株を多め・その他地域を少なめとする戦略をとりました。

【今後の運用方針】

主要投資対象である〔ノムラスマートプレミアムマザーファンド〕受益証券の組み入れを高位に維持することによって、基準価額の向上に努めます。

〔ノムラスマートプレミアムマザーファンド〕は、世界の様々な指標の動きを分析する計量的なアプローチに、定性的な判断を加え、リスク水準^{*}を考慮しつつ、リターンを追求するポートフォリオを構築することを基本とします。なお、ポートフォリオについては市場見通しに対応して適宜見直しを行ないます。

※リスク水準とは、推定されるポートフォリオの変動の大きさのことです。ファンドでは推定される基準価額の「振れ幅」（上下変動の程度）を表しています。

○ 1口当たりの費用明細

(2017年12月14日～2018年12月13日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信託報酬 (基本報酬)	83	0.918	(a)信託報酬 (基本報酬) = 期中の平均基準価額×信託報酬率
(投 信 会 社)	(78)	(0.864)	ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等
(販 売 会 社)	(2)	(0.022)	口座内でのファンドの管理および事務手続き等
(受 託 会 社)	(3)	(0.032)	ファンドの財産の保管・管理、委託会社からの指図の実行等
(b) 信託報酬 (成功報酬)	—	—	(b)信託報酬 (成功報酬) は、基本報酬額に加えて、委託会社が受領するハイ・ウォーターマーク方式による成功報酬額で、一定時点毎の基準価額が過去の一定時点における最高値を更新している場合に受領する仕組みになっています。
(c) 売買委託手数料	12	0.134	(c)売買委託手数料=期中の売買委託手数料÷期中の平均受益権口数 ※売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(投 資 信 託 証 券)	(3)	(0.030)	
(先 物 ・ オ プ シ ョ ン)	(9)	(0.104)	
(d) 有価証券取引税	0	0.001	(d)有価証券取引税=期中の有価証券取引税÷期中の平均受益権口数 ※有価証券取引税は、有価証券の取引の都度発生する取引に関する税金
(投 資 信 託 証 券)	(0)	(0.001)	
(e) その他費用	3	0.034	(e)その他費用=期中のその他費用÷期中の平均受益権口数
(保 管 費 用)	(2)	(0.019)	保管費用は、海外における保管銀行等に支払う有価証券等の保管及び資金の送金・資産の移転等に要する費用
(監 査 費 用)	(0)	(0.003)	監査費用は、監査法人等に支払うファンドの監査に係る費用
(そ の 他)	(1)	(0.012)	信託事務の処理に要するその他の諸費用
合 計	98	1.087	
期中の平均基準価額は、9,018円です。			

* 期中の費用 (消費税等のかかるものは消費税等を含む) は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。

* 各金額は項目ごとに円未満は四捨五入してあります。

* 売買委託手数料、有価証券取引税およびその他費用は、このファンドが組み入れているマザーファンドが支払った金額のうち、当ファンドに対応するものを含みます。

* 各比率は1口当たりのそれぞれの費用金額 (円未満の端数を含む) を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

○売買及び取引の状況

(2017年12月14日～2018年12月13日)

親投資信託受益証券の設定、解約状況

銘柄	設定		解約	
	口数	金額	口数	金額
ノムラスマートプレミアムマザーファンド	2,288,282 千口	3,328,000 千円	3,711,884 千口	5,209,800 千円

*単位未満は切り捨て。

○利害関係人との取引状況等

(2017年12月14日～2018年12月13日)

利害関係人との取引状況

<ノムラスマートプレミアムF（適格機関投資家専用）>

該当事項はございません。

<ノムラスマートプレミアムマザーファンド>

区分	買付額等 A	うち利害関係人 との取引状況B	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$
公社債	10,964	—	—	12,468	294	2.4
投資信託証券	5,479	28	0.5	6,341	—	—
株式先物取引	75,404	3,034	4.0	77,043	3,443	4.5
債券先物取引	344,559	27,930	8.1	330,412	30,438	9.2
為替先物取引	115,213	28	0.0	113,426	—	—
為替直物取引	11,692	28	0.2	13,785	93	0.7

平均保有割合 50.3%

※平均保有割合とは、マザーファンドの残存口数の合計に対する当該子ファンドのマザーファンド所有口数の割合。

売買委託手数料総額に対する利害関係人への支払比率

項目	当期
売買委託手数料総額 (A)	12,483千円
うち利害関係人への支払額 (B)	293千円
(B) / (A)	2.4%

*売買委託手数料総額は、このファンドが組み入れているマザーファンドが支払った金額のうち、当ファンドに対応するものです。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とは野村証券株式会社、野村信託銀行です。

○組入資産の明細

(2018年12月13日現在)

親投資信託残高

銘 柄	期首(前期末)	当 期 末	
	口 数	口 数	評 価 額
ノムラスマートプレミアムマザーファンド	千口 6,709,632	千口 5,286,030	千円 7,566,952

*口数・評価額の単位未満は切り捨て。

親投資信託における組入資産の明細につきましては、後述の親投資信託の「運用報告書」をご参照ください。

○投資信託財産の構成

(2018年12月13日現在)

項 目	当 期 末	比 率
	評 価 額	
ノムラスマートプレミアムマザーファンド	千円 7,566,952	% 99.3
コール・ローン等、その他	50,600	0.7
投資信託財産総額	7,617,552	100.0

*金額の単位未満は切り捨て。

*ノムラスマートプレミアムマザーファンドにおいて、当期末における外貨建て純資産（12,797,769千円）の投資信託財産総額（15,877,166千円）に対する比率は80.6%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=113.42円、1カナダドル=84.91円、1英ポンド=143.12円、1スイスフラン=114.15円、1スウェーデンクローナ=12.48円、1ノルウェークローネ=13.23円、1ユーロ=128.91円、1ズロチ=30.04円、1香港ドル=14.51円、1シンガポールドル=82.63円、1豪ドル=81.86円、1メキシコペソ=5.64円。

○資産、負債、元本及び基準価額の状況（2018年12月13日現在）

項 目	当 期 末
	円
(A) 資産	7,617,552,057
コール・ローン等	50,099,725
ノムラスマートプレミアムマザーファンド(評価額)	7,566,952,332
未収入金	500,000
(B) 負債	35,396,118
未払信託報酬	35,271,599
未払利息	92
その他未払費用	124,427
(C) 純資産総額(A-B)	7,582,155,939
元本	8,388,930,000
次期繰越損益金	△ 806,774,061
(D) 受益権総口数	838,893口
1口当たり基準価額(C/D)	9,038円

(注) 期首元本額は10,548,920,000円、期中追加設定元本額は3,637,000,000円、期中一部解約元本額は5,796,990,000円、1口当たり純資産額は9,038円です。

○損益の状況（2017年12月14日～2018年12月13日）

項 目	当 期
	円
(A) 配当等収益	△ 19,790
支払利息	△ 19,790
(B) 有価証券売買損益	△166,806,100
売買益	184,783,791
売買損	△351,589,891
(C) 信託報酬等	△ 85,894,775
(D) 当期損益金(A+B+C)	△252,720,665
(E) 前期繰越損益金	△ 24,834,721
(F) 追加信託差損益金	△529,218,675
(配当等相当額)	(△ 6,103)
(売買損益相当額)	(△529,212,572)
(G) 計(D+E+F)	△806,774,061
次期繰越損益金(G)	△806,774,061
追加信託差損益金	△529,218,675
(配当等相当額)	(△ 6,103)
(売買損益相当額)	(△529,212,572)
繰越損益金	△277,555,386

*損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

*損益の状況の中で(C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

*損益の状況の中で(F)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

○お知らせ

該当事項はございません。

ノムラスマートプレミアムマザーファンド

第6期(計算期間：2017年12月14日～2018年12月13日)

○当期中の運用経過と今後の運用方針

【基準価額の推移】

期首より、米国を中心とした金利の上昇（債券価格の下落）の影響を大きく受けて、基準価額は下落しました。5月中旬以降は一定の範囲内で上下する展開が続きました。11月以降は世界的な金利低下（債券価格の上昇）や株価下落を背景に基準価額は回復傾向となりました。

株式を多くの期間、売り持ちとしていたことや、4月以降債券に対して積極的な投資姿勢を継続していたことは期の前半には大きくマイナスに影響したものの、10月以降には大きなプラス効果となりました。期を通じると株式の投資効果は小幅なプラス、債券の投資効果は小幅なマイナスとなりました。基準価額の押し下げに大きく影響したのは為替戦略でした。特に2月から6月にかけて、米国ドルを売り持ちとしてアジアや新興国等、資源価格や新興国景気と関係の強い通貨を買い持ちとしていたことが影響しました。期首14,719円から期末14,315円となり、2.7%の下落となりました。

【運用経過】

期首には6.4%だった株式投資比率を、買い持ちを3月上旬までに解消、その後も先進国株を中心に売却を続け、8月末には30%強の売り持ちまで拡大して期末時点で-2.6%としました。一方債券への投資姿勢を示すデュレーションは期首には6.7年としていたものを期末時点では17.9年まで延伸しました。

「世界景気に対する市場の期待拡大」を想定した戦略を中立化する一方、「インフレ期待」や、「欧米の金融引き締め懸念」が高まることを想定したため、期首から2018年3月にかけては欧米先進国の株式投資比率を引き下げました。また、インフレ期待が高まる際には好パフォーマンスが期待できると考えた、資源国や新興国への投資はむしろ拡大しました。債券に対しては普通国債投資には比較的慎重な投資姿勢をとった一方で、物価連動国債投資を積極的に行ないました。

その後、4月以降はインフレ率の上昇や引き締めの金融政策を背景とする世界景気減速を想定した戦略に転じました。このため資源国・新興国を含めて多くの地域の株式を売り持ちへと傾ける一方、債券への投資姿勢を積極化させて、これを期末まで維持しました。

さらに、9月以降は米国以外の多くの国の景況指標の年初からの減速傾向が続いていることや、米国においても住宅市場等一部の指標にはかげりが見え始めたことから、世界景気減速の確信を高める一方、金融引き締め懸念やインフレ期待の高まりに対する警戒を徐々に解きました。その結果、株式の売り持ち自体は8月をボトムに徐々に縮小する一方、期前半とは逆に資源・新興国を売り持ちの中心として先進国の買戻しを行ないました。加えて、業種ETF投資においても公益等、景気動向に業績が左右されにくいとされるディフェンシブ業種への傾斜を強めました。

その他、7月から9月にかけては、想定外に世界景気減速が進まないケースでは、米国景気的好調継続が背景となるとの想定から主戦略のヘッジとして米国株を多め・その他地域を少なめとする戦略をとりました。

【今後の運用方針】

世界の様々な指標の動きを分析する計量的なアプローチに、定性的な判断を加え、リスク水準*を考慮しつつ、リターンを追求するポートフォリオを構築することを基本とします。なお、ポートフォリオについては市場見直しに対応して適宜見直しを行ないます。

※リスク水準とは、推定されるポートフォリオの変動の大きさのことで、ファンドでは推定される基準価額の「振れ幅」(上下変動の程度)を表しています。

○ 1 万口当たりの費用明細

(2017年12月14日～2018年12月13日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 売 買 委 託 手 数 料 (投 資 信 託 証 券) (先 物 ・ オ プ シ ョ ン)	円 19 (4) (15)	% 0.135 (0.029) (0.106)	(a) 売買委託手数料＝期中の売買委託手数料÷期中の平均受益権口数 ※売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(b) 有 価 証 券 取 引 税 (投 資 信 託 証 券)	0 (0)	0.001 (0.001)	(b) 有価証券取引税＝期中の有価証券取引税÷期中の平均受益権口数 ※有価証券取引税は、有価証券の取引の都度発生する取引に関する税金
(c) そ の 他 費 用 (保 管 費 用) (そ の 他)	4 (3) (2)	0.031 (0.019) (0.012)	(c) その他費用＝期中のその他費用÷期中の平均受益権口数 保管費用は、海外における保管銀行等に支払う有価証券等の保管及び資金の送金・資産の移転等に要する費用 信託事務の処理に要するその他の諸費用
合 計	23	0.167	
期中の平均基準価額は、14,214円です。			

*各金額は項目ごとに円未満は四捨五入してあります。

*各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

○売買及び取引の状況

(2017年12月14日～2018年12月13日)

公社債

			買付額	売付額
国内	国債証券		千円 2,807,953	千円 3,001,064
	外 国	アメリカ	国債証券	千米ドル 18,122
カナダ		国債証券	千カナダドル 8,704	千カナダドル 1,913
イギリス		国債証券	千英ポンド 15,236	千英ポンド 12,600
スウェーデン		国債証券	千スウェーデンクローナ 10,155	千スウェーデンクローナ -
ノルウェー		国債証券	千ノルウェークローネ 4,974	千ノルウェークローネ 5,000
ユーロ			千ユーロ	千ユーロ
ドイツ		国債証券	561	207
イタリア		国債証券	5,160	4,034
フランス		国債証券	7,581	9,848
スペイン		国債証券	7,012	5,527
ポーランド	国債証券	千ズロチ 3,125	千ズロチ 7,275	
メキシコ	国債証券	千メキシコペソ 49,639	千メキシコペソ 42,848	

*金額は受け渡し代金。(経過利子分は含まれておりません。)

*単位未満は切り捨て。

投資信託証券

銘柄		買付		売付	
		口数	金額	口数	金額
国内	NEXTFUNDS 東証REIT指数連動型上場投信	口 35,000	千円 66,029	口 —	千円 —
外国	アメリカ		千米ドル		千米ドル
	INVESCO DB AGRICULTURE FUND	— (42,000)	— (779)	41,800	718
	ISHARES GOLD TRUST	147,600	1,795	433,500	5,203
	ISHARES MSCI EMERGING MARKET ASIA	4,800	310	—	—
	ISHARES MSCI TURKEY ETF	24,100	849	36,200	1,086
	ISHARES LATIN AMERICA 40 ETF	29,900	1,120	90,200	2,866
	ISHARES US REAL ESTATE ETF	65,300	5,150	39,700	3,102
	ISHARES JP MORGAN USD EM BOND ETF	45,500	4,878	42,300	4,588
	ISHARES MBS ETF	35,100	3,615	2,500	260
	ISHARES BROAD USD INVESTMENT ETF	— (100)	— (—)	1,600	175
	ISHARES S&P GSCI COMMODITY I	—	—	47,900	735
	ISHARES MSCI POLAND ETF	11,600	305	18,600	420
	POWERSHARES DB AGRICULTURE F	52,400 (△ 42,000)	986 (△ 779)	68,500	1,284
	SPDR DJ GLOBAL REAL ESTATE E	38,900	1,828	11,700	547
	SPDR BBG BARC HIGH YIELD BND	26,200	946	213,500	7,643
	UNITED STATES OIL FUND LP	108,100	1,410	234,000	3,306
	VANECK VECTORS RUSSIA ETF	78,500	1,755	136,800	2,850
	VANECK VECTORS J.P. MORGAN EM LOCAL CURR	49,000 (△ 7,600)	910 (△ 132)	42,400	763
	VANECK VECTORS J.P. MORGAN EM LOCAL CURR	11,000 (3,800)	358 (132)	11,700	382
	VANGUARD CONSUMER DISCRETIONARY ETF	25,700	4,255	35,300	5,800
	VANGUARD CONSUMER STAPLE ETF	20,200	2,804	—	—
	VANGUARD ENERGY ETF	34,400	3,266	34,700	3,613
	VANGUARD FINANCIALS ETF	15,200	1,086	35,600	2,521
	VANGUARD HEALTH CARE ETF	17,800	2,957	25,800	4,074
	VANGUARD INDUSTRIALS ETF	2,000	287	2,800	397
	VANGUARD MATERIALS ETF	5,800	775	10,800	1,453
	VANGUARD UTILITIES ETF	44,100	5,188	1,800	210
	VANGUARD COMMUNICATION SERVICE ETF	26,700	2,300	6,300	528
	小計	919,900 (△ 3,700)	49,146 (—)	1,626,000	54,538
	ユーロ			千ユーロ	千ユーロ
	アイルランド				
	ISHARES EUR CORP BOND LARGE CAP UCITS ET	—	—	11,300	1,522
	ISHARES EUR HY CORP BOND UCITS ETF EUR D	—	—	8,700	917
小計	—	—	20,000	2,440	
ユーロ計	—	—	20,000	2,440	

*金額は受け渡し代金。

*金額の単位未満は切り捨て。

*（ ）内は分割、合併、有償増資などによる増減分で、上段の数字には含まれておりません。

*銘柄コード等の変更があった銘柄は、別銘柄として掲載しております。

先物取引の種類別取引状況

種 類 別		買 建		売 建	
		新規買付額	決 済 額	新規売付額	決 済 額
国 内	株式先物取引	百万円 747	百万円 787	百万円 2,655	百万円 2,287
	債券先物取引	4,372	4,362	26,075	23,557
外 国	株式先物取引	21,689	22,162	51,437	50,680
	債券先物取引	227,978	211,291	88,682	88,651

*単位未満は切り捨て。

*外国の取引金額は、各月末（決算日の属する月については決算日）の対顧客電信売買相場の仲値により邦貨換算した金額の合計です。

○利害関係人との取引状況等

(2017年12月14日～2018年12月13日)

利害関係人との取引状況

区 分	買付額等 A	うち利害関係人 との取引状況B		売付額等 C	うち利害関係人 との取引状況D	
			$\frac{B}{A}$			$\frac{D}{C}$
公社債	百万円 10,964	百万円 —	% —	百万円 12,468	百万円 294	% 2.4
投資信託証券	5,479	28	0.5	6,341	—	—
株式先物取引	75,404	3,034	4.0	77,043	3,443	4.5
債券先物取引	344,559	27,930	8.1	330,412	30,438	9.2
為替先物取引	115,213	28	0.0	113,426	—	—
為替直物取引	11,692	28	0.2	13,785	93	0.7

売買委託手数料総額に対する利害関係人への支払比率

項 目	当 期
売買委託手数料総額 (A)	24,867千円
うち利害関係人への支払額 (B)	582千円
(B) / (A)	2.3%

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とは野村證券株式会社、野村信託銀行です。

○組入資産の明細

(2018年12月13日現在)

国内公社債

(A)国内(邦貨建)公社債 種類別開示

区 分	当 期			末			
	額 面 金 額	評 価 額	組 入 比 率	うちBB格以下 組 入 比 率	残存期間別組入比率		
					5年以上	2年以上	2年未満
	千円	千円	%	%	%	%	%
国債証券	150,000	191,536	1.2	—	1.2	—	—
合 計	150,000	191,536	1.2	—	1.2	—	—

*組入比率は、純資産総額に対する評価額の割合。

*金額の単位未満は切り捨て。

*評価については金融商品取引業者、価格情報会社等よりデータを入手しています。

*残存期間が1年以内の公社債は原則として償却原価法により評価しています。

(B)国内(邦貨建)公社債 銘柄別開示

銘 柄	当 期			末	
	利 率	額 面 金 額	評 価 額	償 還 年 月 日	
国債証券	%	千円	千円		
国庫債券 利付(30年)第33回	2.0	150,000	191,536	2040/9/20	
合 計		150,000	191,536		

*額面・評価額の単位未満は切り捨て。

外国公社債

(A)外国(外貨建)公社債 種類別開示

区 分	当 期 末							
	額面金額	評 価 額		組入比率	うちBB格以下 組入比率	残存期間別組入比率		
		外貨建金額	邦貨換算金額			5年以上	2年以上	2年未満
	千米ドル	千米ドル	千円	%	%	%	%	%
アメリカ	3,400	3,291	373,290	2.4	—	2.4	—	—
カナダ	千カナダドル	千カナダドル						
	8,850	8,740	742,195	4.7	—	—	4.7	—
イギリス	千英ポンド	千英ポンド						
	11,850	12,792	1,830,801	11.6	—	4.0	7.6	—
スウェーデン	千スウェーデンクローナ	千スウェーデンクローナ						
	12,000	12,430	155,128	1.0	—	0.8	0.2	—
ユーロ	千ユーロ	千ユーロ						
ドイツ	550	665	85,846	0.5	—	0.5	—	—
イタリア	17,550	17,102	2,204,726	14.0	—	1.4	12.6	—
フランス	1,100	1,202	154,986	1.0	—	1.0	—	—
スペイン	16,000	17,709	2,282,962	14.5	—	2.9	11.5	—
ポーランド	千ズロチ	千ズロチ						
	3,500	3,473	104,331	0.7	—	0.4	0.3	—
メキシコ	千メキシコペソ	千メキシコペソ						
	20,000	18,186	102,574	0.7	—	0.7	—	—
合 計	—	—	8,036,844	50.9	—	14.1	36.9	—

* 邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。

* 組入比率は、純資産総額に対する評価額の割合。

* 金額の単位未満は切り捨て。

* 評価については金融商品取引業者、価格情報会社等よりデータを入手しています。

(B) 外国(外貨建)公社債 銘柄別開示

銘柄	銘柄	当 期 末				償還年月日	
		利 率	額面金額	評 価 額			
				外貨建金額	邦貨換算金額		
アメリカ			%	千米ドル	千米ドル	千円	
	国債証券	TSY INFL IX N/B	1.0	750	756	85,755	2046/2/15
		TSY INFL IX N/BI/L	0.75	2,650	2,535	287,534	2045/2/15
小 計						373,290	
カナダ				千カナダドル	千カナダドル		
	国債証券	CANADIAN GOVERNMENT	1.75	8,850	8,740	742,195	2023/3/1
小 計						742,195	
イギリス				千英ポンド	千英ポンド		
	国債証券	UK TREASURY	0.5	8,450	8,366	1,197,342	2022/7/22
		UK TREASURY	4.25	2,650	3,674	525,893	2036/3/7
		UK TREASURY	1.75	750	751	107,565	2037/9/7
小 計						1,830,801	
スウェーデン				千スウェーデンクローナ	千スウェーデンクローナ		
	国債証券	SWEDISH GOVERNMENT	1.5	2,000	2,153	26,873	2023/11/13
		SWEDISH GOVERNMENT	0.75	10,000	10,276	128,254	2028/5/12
小 計						155,128	
ユーロ				千ユーロ	千ユーロ		
ドイツ	国債証券	BUNDESREPUB. DEUTSCHLAND	2.5	200	278	35,962	2044/7/4
		BUNDESREPUB. DEUTSCHLAND	1.25	350	386	49,884	2048/8/15
イタリア	国債証券	BUONI POLIENNALI DEL TES	0.45	8,250	8,147	1,050,320	2021/6/1
		BUONI POLIENNALI DEL TES	4.5	900	998	128,676	2023/5/1
		BUONI POLIENNALI DEL TES	0.65	6,650	6,254	806,245	2023/10/15
		BUONI POLIENNALI DEL TES	1.45	250	235	30,342	2025/5/15
		BUONI POLIENNALI DEL TES	2.5	500	498	64,242	2025/11/15
		BUONI POLIENNALI DEL TES	2.0	1,000	968	124,900	2025/12/1
フランス	国債証券	FRANCE (GOVT OF)	2.0	1,100	1,202	154,986	2048/5/25
スペイン	国債証券	BONOS Y OBLIG DEL ESTADO	0.75	4,500	4,598	592,797	2021/7/30
		BONOS Y OBLIG DEL ESTADO	4.4	8,000	9,521	1,227,402	2023/10/31
		BONOS Y OBLIG DEL ESTADO	1.6	1,500	1,577	203,331	2025/4/30
		BONOS Y OBLIG DEL ESTADO	1.45	500	506	65,331	2027/10/31
		BONOS Y OBLIG DEL ESTADO	1.4	1,500	1,505	194,100	2028/4/30
小 計						4,728,522	
ポーランド				千ズロチ	千ズロチ		
	国債証券	POLAND GOVERNMENT BOND	2.0	1,500	1,514	45,492	2021/4/25
		POLAND GOVERNMENT BOND	2.75	2,000	1,958	58,839	2028/4/25
小 計						104,331	
メキシコ				千メキシコペソ	千メキシコペソ		
	国債証券	MEX BONOS DESARR FIX RT	7.5	20,000	18,186	102,574	2027/6/3
小 計						102,574	
合 計						8,036,844	

* 邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。

* 額面・評価額の単位未満は切り捨て。

国内投資信託証券

銘柄	期首(前期末)		当 期 末	
	口 数	口 数	評 価 額	比 率
NEXTFUNDS東証REIT指数連動型上場投信	口 1,000	口 36,000	千円 69,012	% 0.4
合 計	口 数 ・ 金 額 1,000	口 数 36,000	69,012	
	銘 柄 数 < 比 率 >	1	< 0.4% >	

*評価額の単位未満は切り捨て。

*比率は、純資産総額に対する評価額の比率。

*銘柄コード等の変更があった銘柄は、別銘柄として掲載しております。

外国投資信託証券

銘柄	期首(前期末)		当 期 末			
	口 数	口 数	評 価 額		比 率	
			外貨建金額	邦貨換算金額		
(アメリカ)	口	口	千米ドル	千円	%	
INVESCO DB AGRICULTURE FUND	—	200	3	393	0.0	
ISHARES GOLD TRUST	354,900	69,000	823	93,442	0.6	
ISHARES MSCI EMERGING MARKET ASIA	1,000	5,800	367	41,627	0.3	
ISHARES MSCI TURKEY ETF	19,500	7,400	179	20,336	0.1	
ISHARES LATIN AMERICA 40 ETF	60,400	100	3	354	0.0	
ISHARES US REAL ESTATE ETF	3,000	28,600	2,288	259,537	1.6	
ISHARES JP MORGAN USD EM BOND ETF	84,500	87,700	9,149	1,037,763	6.6	
ISHARES MBS ETF	4,000	36,600	3,791	430,019	2.7	
ISHARES BROAD USD INVESTMENT ETF	1,700	200	10	1,195	0.0	
ISHARES S&P GSCI COMMODITY I	113,400	65,500	991	112,475	0.7	
ISHARES MSCI POLAND ETF	9,000	2,000	46	5,280	0.0	
POWERSHARES DB AGRICULTURE F	58,100	—	—	—	—	
SPDR DJ GLOBAL REAL ESTATE E	3,100	30,300	1,418	160,902	1.0	
SPDR BBG BARC HIGH YIELD BND	188,300	1,000	34	3,925	0.0	
UNITED STATES OIL FUND LP	127,300	1,400	15	1,718	0.0	
VANECK VECTORS RUSSIA ETF	60,600	2,300	46	5,324	0.0	
VANECK VECTORS J.P. MORGAN EM LOCAL CURR	1,000	—	—	—	—	
VANECK VECTORS J.P. MORGAN EM LOCAL CURR	—	3,100	101	11,514	0.1	
VANGUARD CONSUMER DISCRETIONARY ETF	12,900	3,300	528	59,950	0.4	
VANGUARD CONSUMER STAPLE ETF	—	20,200	2,868	325,333	2.1	
VANGUARD ENERGY ETF	400	100	8	972	0.0	
VANGUARD FINANCIALS ETF	23,400	3,000	185	21,031	0.1	
VANGUARD HEALTH CARE ETF	20,400	12,400	2,128	241,438	1.5	
VANGUARD INDUSTRIALS ETF	800	—	—	—	—	
VANGUARD MATERIALS ETF	5,100	100	11	1,302	0.0	
VANGUARD UTILITIES ETF	800	43,100	5,424	615,303	3.9	
VANGUARD COMMUNICATION SERVICE ETF	6,400	26,800	2,108	239,190	1.5	
小 計	口 数 ・ 金 額	1,160,000	450,200	32,536	3,690,336	
	銘柄 数 < 比 率 >	24	24	—	<23.4%>	
(ユーロ…アイルランド)				千ユーロ		
ISHARES EUR CORP BOND LARGE CAP UCITS ET	11,300	—	—	—	—	—
ISHARES EUR HY CORP BOND UCITS ETF EUR D	9,000	300	30	3,883	0.0	
ユ ー ロ 計	口 数 ・ 金 額	20,300	300	30	3,883	
	銘柄 数 < 比 率 >	2	1	—	<0.0%>	
合 計	口 数 ・ 金 額	1,180,300	450,500	—	3,694,219	
	銘柄 数 < 比 率 >	26	25	—	<23.4%>	

* 邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。

* 比率は、純資産総額に対する評価額の比率。

* 金額の単位未満は切り捨て。

* 銘柄コード等の変更があった銘柄は、別銘柄として掲載しております。

先物取引の銘柄別期末残高

銘柄別			当 期 末	
			買 建 額	売 建 額
国内	株式先物取引	日経225	百万円 —	百万円 631
	債券先物取引	10年国債標準物	—	4,856
外	株式先物取引	AEX	—	696
		CAC40	—	164
		CAN60	452	—
		DAX30	—	35
		DJIAMN	—	55
		ERSL2	247	—
		EURO50	60	—
		FT100	—	276
		FTSE/MIB	280	—
		HANGSENG	494	—
		IBEX	296	—
		MSCIN	—	1,133
		MSCIS	85	—
		NASDAQMN	—	184
		OMX30	186	—
SPI200	231	—		
SPEMINI	—	1,173		
CBOEVIX	20	—		
国	債券先物取引	TNOTE(2YEAR)	23,239	—
		TNOTE(5YEAR)	4,283	—
		AU03YR	274	—
		AU10YR	795	—
		BOBL	1,277	—
		BTP	466	—
		BUNDS	4,264	—
		BUXL	491	—
		CANADA	1,835	—
		GILTS	123	—
		OAT10Y	3,339	—
		SCHATZ	—	10,236
		TBOND	2,233	—
		TNOTE(10YEAR)	5,795	—
T-ULTRA	2,226	—		

*単位未満は切り捨て。

*邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。

○投資信託財産の構成

(2018年12月13日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
公社債	8,228,380	51.8
投資信託受益証券	3,763,231	23.7
コール・ローン等、その他	3,885,555	24.5
投資信託財産総額	15,877,166	100.0

*金額の単位未満は切り捨て。

*当期末における外貨建て純資産（12,797,769千円）の投資信託財産総額（15,877,166千円）に対する比率は80.6%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=113.42円、1カナダドル=84.91円、1英ポンド=143.12円、1スイスフラン=114.15円、1スウェーデンクローナ=12.48円、1ノルウェークローネ=13.23円、1ユーロ=128.91円、1ズロチ=30.04円、1香港ドル=14.51円、1シンガポールドル=82.63円、1豪ドル=81.86円、1メキシコペソ=5.64円。

○資産、負債、元本及び基準価額の状況 (2018年12月13日現在)

項 目	当 期 末
	円
(A) 資産	32,153,803,136
コール・ローン等	2,661,273,136
公社債(評価額)	8,228,380,701
投資信託受益証券(評価額)	3,763,231,244
未収入金	16,865,153,112
未収配当金	590,400
未収利息	25,763,684
前払費用	8,364,914
差入委託証拠金	601,045,945
(B) 負債	16,374,119,841
未払金	16,373,614,977
未払解約金	500,000
未払利息	4,864
(C) 純資産総額(A-B)	15,779,683,295
元本	11,023,541,538
次期繰越損益金	4,756,141,757
(D) 受益権総口数	11,023,541,538口
1万口当たり基準価額(C/D)	14,315円

(注) 期首元本額は12,987,922,641円、期中追加設定元本額は3,211,564,518円、期中一部解約元本額は5,175,945,621円、1口当たり純資産額は1,4315円です。

(注) 当マザーファンドを投資対象とする投資信託の当期末元本額
・ノムラスマートプレミアムF（適格機関投資家専用） 5,286,030,271円
・ノムラスマートプレミアムファンドハイブリッド50（適格機関投資家転売制限付） 1,759,141,189円
・ノムラスマートプレミアムファンドハイブリッド30（非課税適格機関投資家専用） 1,701,891,308円
・ノムラスマートプレミアム（野村SMA・EW向け） 1,134,446,006円
・ノムラスマートプレミアムファンド（適格機関投資家転売制限付） 1,114,869,922円
・野村オルウェーブ・ファクターアロケーションファンド（非課税適格機関投資家専用） 27,162,842円

○損益の状況 (2017年12月14日～2018年12月13日)

項 目	当 期
	円
(A) 配当等収益	264,744,159
受取配当金	120,977,342
受取利息	142,829,999
その他収益金	2,847,957
支払利息	△ 1,911,139
(B) 有価証券売買損益	△ 851,554,497
売買益	1,856,490,752
売買損	△2,708,045,249
(C) 先物取引等取引損益	△ 115,050,756
取引益	2,325,335,836
取引損	△2,440,386,592
(D) 保管費用等	△ 5,679,659
(E) 当期損益金(A+B+C+D)	△ 707,540,753
(F) 前期繰越損益金	6,128,801,407
(G) 追加信託差損益金	1,420,235,482
(H) 解約差損益金	△2,085,354,379
(I) 計(E+F+G+H)	4,756,141,757
次期繰越損益金(I)	4,756,141,757

*損益の状況の中で(B)有価証券売買損益および(C)先物取引等取引損益は期末の評価換えによるものを含みます。

*損益の状況の中で(G)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

*損益の状況の中で(H)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

○お知らせ

該当事項はございません。

グローバル・アセット・モデル・ファンド (適格機関投資家専用)

第13期 (2018年3月6日～2019年3月5日)

○当ファンドの仕組み

商品分類	—	
信託期間	2006年7月25日以降、無期限とします。	
運用方針	グローバル・アセット・モデル・ファンド マザーファンド (以下「マザーファンド」といいます。) 受益証券への投資を通じて、主として内外の短期有価証券に投資し安定した収益の確保を目指すとともに、世界主要国の株価指数先物取引、債券先物取引等の有価証券先物取引等および為替予約取引等の積極的な活用により日本円の短期金利水準を上回る収益の獲得を目指して積極的な運用を行うことを基本とします。	
主な投資対象	グローバル・アセット・モデル・ファンド	マザーファンドの受益証券を主要投資対象とします。なお、短期有価証券等に直接投資する場合があります。
	マザーファンド	内外の短期有価証券を主要投資対象とし、世界主要国の株価指数先物取引および債券先物取引を主要取引対象とし、為替予約取引等も積極的に活用します。
主な投資制限	グローバル・アセット・モデル・ファンド	株式への実質投資割合には制限を設けません。外貨建て資産への実質投資割合には制限を設けません。外貨建て資産への投資割合には制限を設けません。デリバティブの利用はヘッジ目的に限定しません。
	マザーファンド	外国為替予約取引はヘッジ目的に限定しません。
分配方針	運用による収益は、期中に分配を行わず、信託終了時まで信託財産内に留保し、運用の基本方針に基づいて運用します。	

○最近5期の運用実績

決算期	基準価額		ベンチマーク 日本円1ヵ月LIBOR	株式 組入比率	株式 先物比率	債券 組入比率	債券 先物比率	純資産 総額
	円	騰落率						
9期(2015年3月5日)	12,053	△2.4%	0.09%	—	31.6%	75.1%	△30.7%	2,793
10期(2016年3月7日)	12,247	1.6%	0.05%	—	△14.8%	—	13.7%	1,964
11期(2017年3月6日)	12,281	0.3%	△0.06%	—	7.2%	—	△7.1%	1,880
12期(2018年3月5日)	12,445	1.3%	△0.03%	—	5.5%	—	△5.9%	11,524
13期(2019年3月5日)	12,251	△1.6%	△0.08%	—	10.4%	—	△10.5%	8,363

*当ファンドはマザーファンドを組み入れますので、「株式組入比率」、「株式先物比率」、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

*株式先物比率、債券先物比率は買い建て比率-売り建て比率。

*ベンチマークは、日本円1ヵ月LIBOR (=London Inter-Bank Offered Rate) です。当社が独自に累積再投資して算出しております。

○当期中の基準価額と市況等の推移

年月日	基準価額		ベンチマーク 日本円1ヵ月LIBOR	株式 組入比率	株式 先物比率	債券 組入比率	債券 先物比率
	円	騰落率					
(期首) 2018年3月5日	12,445	—	—	—	—	5.5%	△5.9%
3月末	12,525	0.6%	△0.01%	—	△7.6%	—	8.2%
4月末	12,322	△1.0%	△0.01%	—	△0.2%	—	0.4%
5月末	12,056	△3.1%	△0.01%	—	3.6%	—	△3.6%
6月末	12,119	△2.6%	△0.02%	—	△3.0%	—	3.3%
7月末	12,012	△3.5%	△0.02%	—	△1.3%	—	1.2%
8月末	12,093	△2.8%	△0.03%	—	△1.9%	—	1.8%
9月末	12,023	△3.4%	△0.04%	—	△8.3%	—	8.1%
10月末	12,157	△2.3%	△0.04%	—	△17.0%	—	17.5%
11月末	12,035	△3.3%	△0.05%	—	△15.0%	—	14.8%
12月末	12,283	△1.3%	△0.06%	—	△42.3%	—	42.4%
2019年1月末	12,193	△2.0%	△0.07%	—	7.1%	—	△7.3%
2月末	12,186	△2.1%	△0.08%	—	14.9%	—	△14.8%
(期末) 2019年3月5日	12,251	△1.6%	△0.08%	—	10.4%	—	△10.5%

*騰落率は期首比です。

*当ファンドはマザーファンドを組み入れますので、「株式組入比率」、「株式先物比率」、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

*株式先物比率、債券先物比率は買い建て比率-売り建て比率。

○当期中の運用経過と今後の運用方針

【基準価額の推移】

基準価額の騰落率は、-1.56%となり、ベンチマークの-0.08%を1.48ポイント下回りました。株式個別選択はプラスに寄りましたが、債券個別選択、通貨選択がマイナスに影響し、基準価額は下落しました。株式部分では、概ね売り建てていた英国株はマイナスに影響しましたが、機動的にポジションを変更した日本株、フランス株がプラスに寄りました。債券部分では、売り建てから買い建てに変更した豪州債はプラスに寄りましたが、買い建てから売り建てに変更したカナダ債、売り建てから買い建てに変更した英国債がマイナスに影響しました。為替部分では、売り建てしていたスウェーデン・クローナ、機動的にポジションを変更した米ドルはプラスに寄りましたが、特に期首から5月末の期間において売り建てしていたカナダ・ドル、同期間に売り建てから買い建てに変更した英ポンドがマイナスに影響しました。

【運用経過】

主要な投資対象である[グローバル・アセット・モデル・ファンド マザーファンド]を、期を通じて高位に組み入れ、期末の組入比率は99.0%としました。

【今後の運用方針】

主要な投資対象である[グローバル・アセット・モデル・ファンド マザーファンド]の組み入れを高位に維持し、基準価額の向上に努めます。

グローバル・アセット・モデル・ファンド マザーファンドの運用に際しては、Global Tactical Asset Allocation (グローバルな戦略的資産配分。GTAA) モデル及びTactical Currency Allocation (戦略的通貨配分。TCA) モデルに基づき、市場データの精緻な分析により、推定される均衡水準から時価が乖離している資産・通貨に係るデリバティブなどを売買し、時価が均衡水準に収斂する過程での収益を獲得することを目指します。

* Global Tactical Asset Allocation (GTAA) モデル及びTactical Currency Allocation (TCA) モデルは、ファースト・クオドラント社の開発した運用モデルです。

○1口当たりの費用明細

(2018年3月6日~2019年3月5日)

項目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信託報酬 (基本報酬)	118	0.972	(a) 信託報酬 (基本報酬) = 期中の平均基準価額 × 信託報酬率
(投 信 会 社)	(105)	(0.864)	ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等
(販 売 会 社)	(7)	(0.054)	口座内でのファンドの管理および事務手続き等
(受 託 会 社)	(7)	(0.054)	ファンドの財産の保管・管理、委託会社からの指図の実行等
(b) 信託報酬 (成功報酬)	—	—	(b) 信託報酬 (成功報酬) は、基本報酬額に加えて、委託会社が受領するハイ・ウォーターマーク方式による成功報酬額で、一定時点毎の基準価額が過去の一定時点における最高値を更新している場合に受領する仕組みになっています。
(c) 売買委託手数料	7	0.061	(c) 売買委託手数料 = 期中の売買委託手数料 ÷ 期中の平均受益権口数
(先 物 ・ オ プ シ ョ ン)	(7)	(0.061)	※ 売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(d) その他費用	8	0.062	(d) その他費用 = 期中のその他費用 ÷ 期中の平均受益権口数
(監 査 費 用)	(0)	(0.003)	監査費用は、監査法人等に支払うファンドの監査に係る費用
(そ の 他)	(7)	(0.058)	信託事務の処理に要するその他の諸費用
合 計	133	1.095	
期中の平均基準価額は、12,167円です。			

* 期中の費用 (消費税等のかかるものは消費税等を含む) は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。

* 各金額は項目ごとに円未満は四捨五入してあります。

* 売買委託手数料およびその他費用は、このファンドが組み入れているマザーファンドが支払った金額のうち、当ファンドに対応するものを含みます。

* 各比率は1口当たりのそれぞれの費用金額 (円未満の端数を含む) を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

○売買及び取引の状況

(2018年3月6日～2019年3月5日)

親投資信託受益証券の設定、解約状況

銘柄	設 定		解 約	
	口 数	金 額	口 数	金 額
	千口	千円	千口	千円
グローバル・アセット・モデル・ファンド マザーファンド	373,479	566,900	2,363,016	3,591,900

*単位未満は切り捨て。

○利害関係人との取引状況等

(2018年3月6日～2019年3月5日)

該当事項はございません。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

○組入資産の明細

(2019年3月5日現在)

親投資信託残高

銘柄	期首(前期末)	当 期 末	
	口 数	口 数	評 価 額
	千口	千口	千円
グローバル・アセット・モデル・ファンド マザーファンド	7,372,846	5,383,309	8,280,068

*口数・評価額の単位未満は切り捨て。

親投資信託における組入資産の明細につきましては、後述の親投資信託の「運用報告書」をご参照ください。

○投資信託財産の構成

(2019年3月5日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
グローバル・アセット・モデル・ファンド マザーファンド	8,280,068	98.5
コール・ローン等、その他	124,429	1.5
投資信託財産総額	8,404,497	100.0

*金額の単位未満は切り捨て。

*グローバル・アセット・モデル・ファンド マザーファンドにおいて、当期末における外貨建て純資産(2,317,986千円)の投資信託財産総額(10,924,376千円)に対する比率は21.2%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=111.91円、1カナダドル=84.00円、1英ポンド=147.43円、1スイスフラン=111.98円、1ユーロ=126.84円、1香港ドル=14.26円、1豪ドル=79.27円。

○資産、負債、元本及び基準価額の状況 (2019年3月5日現在)

項目	当期末
	円
(A) 資産	8,404,497,806
コール・ローン等	124,429,325
グローバル・アセット・モデル・ファンド マザーファンド(評価額)	8,280,068,481
(B) 負債	40,844,292
未払信託報酬	40,708,452
未払利息	204
その他未払費用	135,636
(C) 純資産総額(A-B)	8,363,653,514
元本	6,826,940,000
次期繰越損益金	1,536,713,514
(D) 受益権総口数	682,694口
1口当たり基準価額(C/D)	12,251円

(注) 期首元本額は9,260,220,000円、期中追加設定元本額は540,680,000円、期中一部解約元本額は2,973,960,000円、1口当たり純資産額は12,251円です。

○損益の状況 (2018年3月6日～2019年3月5日)

項目	当期
	円
(A) 配当等収益	△ 83,101
支払利息	△ 83,101
(B) 有価証券売買損益	△ 30,652,732
売買益	58,422,871
売買損	△ 89,075,603
(C) 信託報酬等	△ 88,184,747
(D) 当期損益金(A+B+C)	△ 118,920,580
(E) 前期繰越損益金	60,344,105
(F) 追加信託差損益金	1,595,289,989
(配当等相当額)	(1,397,879,006)
(売買損益相当額)	(197,410,983)
(G) 計(D+E+F)	1,536,713,514
次期繰越損益金(G)	1,536,713,514
追加信託差損益金	1,595,289,989
(配当等相当額)	(1,397,868,681)
(売買損益相当額)	(197,421,308)
分配準備積立金	61,930,983
繰越損益金	△ 120,507,458

* 損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

* 損益の状況の中で(C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

* 損益の状況の中で(F)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

○お知らせ

該当事項はございません。

グローバル・アセット・モデル・ファンド マザーファンド

第15期（計算期間：2018年3月6日～2019年3月5日）

○当期中の運用経過と今後の運用方針

【運用経過】

- (1) 株式では、香港株先物はボラティリティ（価格変動性）の観点から魅力度が上昇、売り建てから買い建てに変更しました。一方、日本株先物はボラティリティの観点から魅力度が低下、一部売却しました。
債券では、英国債先物は相対的な長短金利差の観点から魅力度が上昇、売り建てから買い建てに変更しました。一方、カナダ債先物は相対的な長短金利差の観点から魅力度が低下、買い建てから売り建てに変更しました。
為替では、ニュージーランド・ドルは株式市場への資金流入期待から魅力度が上昇、売り建てから買い建てに変更しました。一方、豪ドルは貿易輸出額の相対的な減少から魅力度が低下、買い建てから売り建てに変更しました。
- (2) 基準価額は期首15,480円から期末15,381円に99円の値下がりとなりました。

【今後の運用方針】

運用に際しては、Global Tactical Asset Allocation（グローバルな戦術的資産配分。GTAA）モデル及びTactical Currency Allocation（戦術的通貨配分。TCA）モデルに基づき、市場データの精緻な分析により、推定される均衡水準から時価が乖離している資産・通貨に係るデリバティブなどを売買し、時価が均衡水準に収斂する過程での収益を獲得することを目指します。

* Global Tactical Asset Allocation（GTAA）モデル及びTactical Currency Allocation（TCA）モデルは、ファースト・クオドラント社の開発した運用モデルです。

○1万口当たりの費用明細

(2018年3月6日～2019年3月5日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 売 買 委 託 手 数 料 (先物・オプション)	9 (9)	0.061 (0.061)	(a) 売買委託手数料=期中の売買委託手数料÷期中の平均受益権口数 ※売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(b) そ の 他 費 用 (そ の 他)	9 (9)	0.057 (0.057)	(b) その他費用=期中のその他費用÷期中の平均受益権口数 信託事務の処理に要するその他の諸費用
合 計	18	0.118	
期中の平均基準価額は、15,205円です。			

*各金額は項目ごとに円未満は四捨五入してあります。

*各比率は1万口当たりのそれぞれの費用金額(円未満の端数を含む)を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

○派生商品の取引状況等

(2018年3月6日～2019年3月5日)

先物取引の銘柄別取引・残高状況

銘 柄 別			買 建		売 建		当 期 末 評 価 額		評 価 損 益
			新 規 買 付 額	決 済 額	新 規 売 付 額	決 済 額	買 建 額	売 建 額	
国 内	株式先物取引	TOPIX	1,987	3,623	934	899	32	—	0.119028
	債券先物取引	10年国債標準物	—	—	1,820	1,212	—	762	△ 0.2654
外 国	株式先物取引	SP500	—	74	—	—	—	—	—
		SPEMINI	2,505	2,347	269	271	234	—	11
		CAN60	370	379	2,392	1,879	—	513	△ 10
		SPI200	3,668	3,483	2,823	4,659	197	—	20
		FT100	95	630	4,961	4,873	—	115	△ 7
		SWISSMKT	1,681	2,663	1,740	1,550	—	230	△ 11
		HANGSENG	3,385	2,788	4,309	4,927	659	—	△ 1
		AEX	1,266	1,752	4,301	4,157	—	123	△ 1
		CAC40	3,004	3,478	1,146	1,075	—	60	0.045662
		DAX30	599	—	2,639	2,688	625	—	21
国 内	株式先物取引	FTSE/MIB	3,869	3,888	2,719	2,634	—	197	△ 24
		IBEX	2,658	2,089	7,804	8,218	622	—	14
	債券先物取引	TNOTE (10YEAR)	7,022	8,730	2,310	1,162	—	1,172	4
		CANADA	10,549	13,752	5,908	3,495	—	2,516	1
	AU10YR	4,646	3,548	2,706	3,292	1,147	—	23	
	GILTS	3,681	2,362	4,022	6,708	1,393	—	△ 14	
	BUNDS	3,371	2,583	8,402	10,990	777	—	9	

*単位未満は切り捨て。ただし、金額が単位未満の場合は小数で記載。

*外国の取引金額は、各月末(決算日の属する月については決算日)の対顧客電信売買相場の仲値により邦貨換算した金額の合計です。

○利害関係人との取引状況等

(2018年3月6日～2019年3月5日)

該当事項はございません。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

○組入資産の明細

(2019年3月5日現在)

先物取引の銘柄別期末残高

銘柄別			当期	
			買建額	売建額
国内	株式先物取引	TOPIX	百万円 32	百万円 -
	債券先物取引	10年国債標準物	-	762
外国	株式先物取引	AEX	-	123
		CAC40	-	60
		CAN60	-	513
		DAX30	625	-
		FT100	-	115
		FTSE/MIB	-	197
		HANGSENG	659	-
		IBEX	622	-
		SPI200	197	-
		SPEMINI	234	-
	SWISSMKT	-	230	
外国	債券先物取引	AU10YR	1,147	-
		BUNDS	777	-
		CANADA	-	2,516
		GILTS	1,393	-
		TNOTE (10YEAR)	-	1,172

* 単位未満は切り捨て。

* 邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。

○投資信託財産の構成

(2019年3月5日現在)

項 目	当 期 末	
	評 価 額	比 率
コール・ローン等、その他	千円 10,924,376	% 100.0
投資信託財産総額	10,924,376	100.0

*金額の単位未満は切り捨て。

*当期末における外貨建て純資産 (2,317,986千円) の投資信託財産総額 (10,924,376千円) に対する比率は21.2%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=111.91円、1カナダドル=84.00円、1英ポンド=147.43円、1スイスフラン=111.98円、1ユーロ=126.84円、1香港ドル=14.26円、1豪ドル=79.27円。

○資産、負債、元本及び基準価額の状況 (2019年3月5日現在)

○損益の状況 (2018年3月6日～2019年3月5日)

項 目	当 期 末
	円
(A) 資産	26,059,668,455
コール・ローン等	8,447,869,014
未収入金	15,327,711,312
差入委託証拠金	2,284,088,129
(B) 負債	15,323,733,989
未払金	15,323,720,086
未払利息	13,903
(C) 純資産総額(A-B)	10,735,934,466
元本	6,979,921,017
次期繰越損益金	3,756,013,449
(D) 受益権総口数	6,979,921,017口
1万口当たり基準価額(C/D)	15,381円

項 目	当 期
	円
(A) 配当等収益	△ 3,315,018
その他収益金	3,521,640
支払利息	△ 6,836,658
(B) 有価証券売買損益	△ 199,737,904
売買益	1,337,341,067
売買損	△1,537,078,971
(C) 先物取引等取引損益	△ 18,843,198
取引益	1,106,620,659
取引損	△1,125,463,857
(D) 保管費用等	△ 7,066,813
(E) 当期損益金(A+B+C+D)	△ 228,962,933
(F) 前期繰越損益金	7,084,855,547
(G) 追加信託差損益金	477,375,944
(H) 解約差損益金	△3,577,255,109
(I) 計(E+F+G+H)	3,756,013,449
次期繰越損益金(I)	3,756,013,449

(注) 期首元本額は12,928,627,549円、期中追加設定元本額は920,514,056円、期中一部解約元本額は6,869,220,588円、1口当たり純資産額は1,5381円です。

(注) 当マザーファンドを投資対象とする投資信託の当期末元本額
・グローバル・アセット・モデル・ファンド (適格機関投資家専用) 5,383,309,591円
・野村グローバル・アセット・モデル・ファンド (野村SMA・EW向け) 1,269,860,505円
・野村グローバル・アセット・モデル・ファンド (野村SMA向け) 192,573,139円
・野村FQグローバルLS mid (非課税適格機関投資家専用) 133,678,342円
・野村ファンドラップ オルタナティブ グローバル・アセット・モデル 499,440円

*損益の状況の中で(B)有価証券売買損益および(C)先物取引等取引損益は期末の評価換えによるものを含みます。

*損益の状況の中で(G)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

*損益の状況の中で(H)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

○お知らせ

該当事項はございません。

インベスコ・ファンズ・グローバル・ターゲティッド・リターンズ・セレクト・ファンド (Cアキュミュレーション 日本円ヘッジ・シェアクラス)

2019年2月28日決算

●当ファンドの仕組みは次の通りです。

形 態	円建てルクセンブルク籍外国投資法人
主 要 投 資 対 象	日本を含む世界の株式、債券(金利・クレジット)、通貨、コモディティ(除く農産物)等の資産クラスに投資します。投資にあたっては現物有価証券を主要投資対象とするとともに、デリバティブ取引を活用します。
運 用 方 針	投資にあたっては、株式、株式関連証券、公社債、不動産投資信託(REIT)、短期有価証券等の現物有価証券に投資するとともに、株式、金利、クレジット、通貨、コモディティ指数(除く農産物)等を対象とした、先物、先渡、オプション、スワップ等の上場/店頭デリバティブ取引を活用します。デリバティブ取引は、ヘッジ目的に限定せず、効率的に収益を追求する目的(ヘッジ目的外)でも活用します。 運用にあたっては、投資対象資産や投資対象地域に制限を設けることなく、中長期に渡る運用期間において目標リターンを上回る収益獲得が見込まれる投資機会を投資アイデアとして導出し、徹底したリスク管理を行うことで、絶対リターンを達成することを目指します。
投 資 顧 問 会 社	インベスコ・アセット・マネジメント・リミテッド
管 理 会 社	インベスコ・マネジメント・エス・エイ
保 管 受 託 銀 行 管 理 事 務 代 行 会 社	ザ・バンク・オブ・ニューヨーク・メロン(インターナショナル)リミテッド、 ルクセンブルク支店

*作成時点において、入手可能な直前計算期間の年次報告書をもとに作成いたしております。

損益計算書および純資産変動計算書
2019年2月28日に終了する計測期間

	EUR
収益	
配当金	9,489,298
債券利息	10,769,349
市場ディスカウントのアクリーション／(市場プレミアムのアモチゼーション)	724,576
銀行利息	-
スワップに係る受取利息	1,755,042
その他の収益	71,417
	22,809,682
費用	
運用報酬および投資顧問報酬	7,593,646
サービス・エージェント報酬	668,375
保管費用	162,752
ルクセンブルク税	248,710
管理費用	56,174
設立費用償却	-
当座借越利息	440,098
スワップに係る支払利息	6,846,358
その他運用費用	-
費用免除額合計	-
その他支払利息	23,916
	16,040,029
当期投資純利益／(損失)	6,769,653
支払および未払配当金	(2,893,245)
未実現譲渡益税引当金の増加(減少)	(37,830)
受益証券発行(買戻し)による受取(支払)	(224,175,185)
投資有価証券、デリバティブ、外国通貨およびその他の取引に係る実現純利益(損失)	(9,192,144)
外国為替先渡し契約に係る未実現評価益(評価損)	(8,267,850)
先物契約に係る未実現評価益(評価損)	(25,265,455)
クレジット・デフォルト・スワップに係る未実現評価益(評価損)	5,413,505
バリエンス・スワップに係る未実現評価益(評価損)	(1,219,434)
ボラティリティ・スワップに係る未実現評価益(評価損)	(99,836)
インフレ連動スワップに係る未実現評価益(評価損)	4,229,689
金利スワップに係る未実現評価益(評価損)	3,552,603
エクイティ・スワップに係る未実現評価益(評価損)	-
コモディティ・スワップに係る未実現評価益(評価損)	(406,144)
トータル・リターン・スワップに係る未実現評価益(評価損)	8,584,477
スワップ先物に係る未実現評価益(評価損)	(124,467)
オプション／スワップションに係る未実現評価益(評価損)	3,137,622
投資有価証券に係る未実現評価益(評価損)	(7,478,794)
外国通貨およびその他の取引に係る未実現評価益(評価損)	277,729
期首純資産	947,189,902
期末純資産	699,994,796

投資有価証券明細表(2019年2月28日現在)

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
公式な証券市場に上場されているまたは別の規制市場で取引されている譲渡可能有価証券			
株式			
オーストラリア			
Alumina Ltd	247,432	395,468	0.06
Ancor Ltd/Australia	41,043	386,274	0.06
Metcash Ltd	381,328	621,400	0.09
Newcrest Mining Ltd	50,469	767,808	0.11
Nine Entertainment Co Holdings Ltd	210,631	224,982	0.03
Origin Energy Ltd	101,104	465,174	0.07
QBE Insurance Group Ltd	156,116	1,205,599	0.17
Telstra Corp Ltd	250,405	491,072	0.07
Woodside Petroleum Ltd	50,629	1,148,713	0.16
		5,706,490	0.82
オーストリア			
Verbund AG	5,075	210,156	0.03
ベルギー			
Colruyt SA	8,728	545,064	0.08
UCB SA	6,344	467,045	0.06
		1,012,109	0.14
バミューダ			
Borr Drilling Ltd	112,191	271,064	0.04
Hiscox Ltd	59,360	1,091,145	0.15
Lancashire Holdings Ltd	78,555	601,851	0.09
Pacific Basin Shipping Ltd	401,000	76,293	0.01
		2,040,353	0.29
ブラジル			
Ez Tec Empreendimentos e Participacoes SA	37,235	232,760	0.03
Kroton Educacional SA	39,400	102,225	0.02
Telefonica Brasil SA (Preferred)	32,161	359,400	0.05
		694,385	0.10
カナダ			
Agnico Eagle Mines Ltd	14,356	534,494	0.08
Barrick Gold Corp	41,523	454,194	0.06
Canadian Natural Resources Ltd	36,950	925,035	0.13
First Quantum Minerals Ltd	33,385	342,847	0.05
Methanex Corp	4,299	215,111	0.03
PrairieSky Royalty Ltd	18,798	240,212	0.03
Wheaton Precious Metals Corp	9,114	175,431	0.03
		2,887,324	0.41

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ケイマン諸島			
51job Inc ADR	176	11,309	0.00
Baidu Inc ADR	9,375	1,331,797	0.19
Bitauto Holdings Ltd ADR	22,414	376,857	0.06
Changyou.com Ltd ADR	7,368	132,949	0.02
CK Asset Holdings Ltd	59,500	432,398	0.06
CK Hutchison Holdings Ltd	153,000	1,425,597	0.20
FIH Mobile Ltd	71,000	7,210	0.00
HKR International Ltd	45,760	20,272	0.00
JD.com Inc ADR	52,489	1,195,164	0.17
Minh Group Ltd	112,000	388,372	0.06
NetEase Inc ADR	4,595	908,379	0.13
Sohu.com Ltd ADR	7,658	136,841	0.02
Tencent Holdings Ltd	39,700	1,488,056	0.21
		7,855,201	1.12
中国			
Bank of China Ltd - H Shares	1,270,000	517,976	0.07
Beijing Capital International Airport Co Ltd - H Shares	42,000	36,744	0.01
China Oilfield Services Ltd - H Shares	436,000	378,273	0.05
China Pacific Insurance Group Co Ltd - H Shares	111,800	368,965	0.05
Dongfeng Motor Group Co Ltd - H Shares	732,000	682,459	0.10
Qingdao Port International Co Ltd - H Shares 144A	676,000	379,431	0.06
Zhejiang Expressway Co Ltd - H Shares	10,000	9,145	0.00
		2,372,993	0.34
デンマーク			
AP Moller - Maersk A/S	394	460,585	0.07
Carlsberg A/S	5,054	538,652	0.08
Dfds A/S	4,344	173,385	0.02
GN Store Nord A/S	13,532	571,307	0.08
Novo Nordisk A/S	10,629	456,331	0.06
Royal Unibrew A/S	7,117	460,438	0.07
		2,660,698	0.38
フェロー諸島			
Bakkafrost P/F	5,203	235,050	0.03
フィンランド			
Nokia OYJ	166,920	885,844	0.13
Stora Enso OYJ	43,516	518,928	0.07
UPM-Kymmene OYJ	37,874	1,015,781	0.14
Valmet OYJ	25,050	543,335	0.08
		2,963,888	0.42
フランス			
Altran Technologies SA	30,934	305,705	0.04
AXA SA	24,732	548,123	0.08
BNP Paribas SA	16,735	749,979	0.11
Capgemini SE	8,741	920,209	0.13

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Carrefour SA	70,291	1,269,104	0.18
Cie Generale des Etablissements Michelin SCA	9,658	1,017,229	0.15
Dassault Aviation SA	277	405,805	0.06
Engie SA	35,700	480,790	0.07
L'Oreal SA	2,366	520,638	0.07
Nexity SA	1,597	68,847	0.01
Orange SA	114,494	1,535,651	0.22
Peugeot SA	25,735	576,335	0.08
Safran SA	6,132	732,927	0.10
Sanofi	15,044	1,096,708	0.16
Societe BIC SA	1,719	142,032	0.02
Teleperformance	472	73,632	0.01
TOTAL SA	76,132	3,795,371	0.54
		14,239,085	2.03
ドイツ			
Allianz SE	1,965	381,898	0.06
BASF SE	11,954	801,217	0.11
Bayer AG	41,240	2,868,448	0.41
Beiersdorf AG	1,655	134,369	0.02
Deutsche Post AG	50,088	1,356,133	0.19
Deutsche Telekom AG	72,024	1,045,248	0.15
HOCHTIEF AG	2,965	409,615	0.06
Merck KGaA	5,771	526,257	0.08
SAP SE	6,101	573,128	0.08
TAG Immobilien AG	21,557	441,272	0.06
Volkswagen AG (Preferred)	4,186	631,835	0.09
		9,169,420	1.31
香港			
AIA Group Ltd	105,600	924,728	0.13
China Mobile Ltd	52,000	479,439	0.07
CNOOC Ltd	539,000	814,980	0.12
		2,219,147	0.32
インド			
Bharat Heavy Electricals Ltd	76,296	60,628	0.01
HDFC Bank Ltd ADR	1,933	169,935	0.02
Housing Development Finance Corp Ltd	33,037	749,041	0.11
ICICI Bank Ltd ADR	134,335	1,138,439	0.16
Infosys Ltd ADR	93,790	879,453	0.13
UPL Ltd	93,112	1,007,652	0.14
		4,005,148	0.57
インドネシア			
Bank Negara Indonesia Persero Tbk PT	617,800	338,999	0.05
アイルランド			
Allergan Plc	2,697	321,119	0.05
CRH Plc	8,947	247,653	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Grafton Group Plc	8,602	79,060	0.01
Kingspan Group Plc	13,607	544,960	0.08
		1,192,792	0.17
イスラエル			
Plus500 Ltd	27,938	263,938	0.04
イタリア			
Banco BPM SpA	247,316	529,380	0.07
Enel SpA	26,136	138,494	0.02
Eni SpA	41,670	630,759	0.09
Intesa Sanpaolo SpA	572,708	1,246,785	0.18
Telecom Italia SpA/Milano	1,270,649	674,969	0.10
		3,220,387	0.46
日本			
Inpex Corp	68,200	583,527	0.08
Mitsubishi Estate Co Ltd	12,500	189,000	0.03
Nexon Co Ltd	23,600	329,591	0.05
Sumitomo Mitsui Financial Group Inc	16,200	505,064	0.07
Toyota Motor Corp	12,200	645,791	0.09
		2,252,973	0.32
ルクセンブルク			
ArcelorMittal	9,408	190,583	0.03
Samsonite International SA 144A	90,900	238,623	0.03
		429,206	0.06
マレーシア			
British American Tobacco Malaysia Bhd	8,600	62,409	0.01
メキシコ			
Fibra Uno Administracion SA de CV	567,200	684,417	0.10
オランダ			
AerCap Holdings NV	3,410	137,204	0.02
Airbus SE	1,983	224,694	0.03
ASM International NV	4,264	204,544	0.03
Heineken Holding NV	4,814	407,144	0.06
ING Groep NV	106,999	1,242,793	0.18
Koninklijke Ahold Delhaize NV	48,345	1,093,927	0.16
SBM Offshore NV	30,681	511,452	0.07
Unilever NV	11,010	520,388	0.07
Wolters Kluwer NV	9,676	556,370	0.08
		4,898,516	0.70
ノルウェー			
Equinor ASA	58,114	1,153,443	0.16
Leroy Seafood Group ASA	58,421	386,872	0.06

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Orkla ASA	25,928	179,670	0.03
Salmar ASA	12,852	549,812	0.08
Telenor ASA	29,809	511,657	0.07
TGS NOPEC Geophysical Co ASA	8,794	214,415	0.03
Yara International ASA	7,030	261,209	0.04
		3,257,078	0.47
フィリピン			
Robinsons Retail Holdings Inc	129,468	191,091	0.03
ポルトガル			
NOS SGPS SA	32,289	169,194	0.02
ロシア			
Sberbank of Russia PJSC ADR	45,166	500,166	0.07
シンガポール			
United Overseas Bank Ltd	67,900	1,104,104	0.16
南アフリカ			
MultiChoice Group Ltd	6,308	41,522	0.01
Naspers Ltd	6,308	1,208,855	0.17
Old Mutual Ltd	83,798	122,042	0.02
		1,372,419	0.20
韓国			
E-MART Inc	2,997	420,722	0.06
Hyundai Motor Co	6,464	638,090	0.09
Hyundai Motor Co (Preferred)	6,635	414,944	0.06
Hyundai Steel Co	13,546	526,171	0.07
Kangwon Land Inc	4,918	118,449	0.02
KB Financial Group Inc	22,718	785,129	0.11
Korea Electric Power Corp	33,501	909,923	0.13
LG Corp	11,835	690,371	0.10
Samsung Electronics Co Ltd	73,211	2,572,919	0.37
Samsung Electronics Co Ltd (Preferred)	39,443	1,108,177	0.16
Samsung Fire & Marine Insurance Co Ltd	4,665	1,096,305	0.15
Shinhan Financial Group Co Ltd	22,207	754,065	0.11
		10,035,265	1.43
スペイン			
ACS Actividades de Construccion y Servicios SA	9,638	374,774	0.05
Atresmedia Corp de Medios de Comunicacion SA	22,109	97,987	0.01
Banco Bilbao Vizcaya Argentaria SA	78,921	425,937	0.06
Banco Santander SA	131,969	559,779	0.08
Bankia SA	150,823	401,114	0.06
CaixaBank SA	319,871	998,957	0.14
Endesa SA	24,013	527,926	0.08
Industria de Diseno Textil SA	20,253	533,666	0.08
International Consolidated Airlines Group SA EUR	61,362	433,216	0.06

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
International Consolidated Airlines Group SA GBP	136,975	967,397	0.14
Mediaset Espana Comunicacion SA	21,596	144,456	0.02
Merlin Properties Socimi SA	15,461	172,815	0.02
Neinor Homes SA 144A	5,925	68,256	0.01
		5,706,280	0.81
スウェーデン			
Axfood AB	8,726	142,507	0.02
Loomis AB	6,967	220,707	0.03
Sandvik AB	15,418	220,506	0.03
Securitas AB	34,031	471,268	0.07
SSAB AB - A Shares	36,540	125,073	0.02
SSAB AB - B Shares	100,234	286,419	0.04
Svenska Cellulosa AB SCA	69,985	562,250	0.08
Swedish Match AB	12,759	530,799	0.08
Telefonaktiebolaget LM Ericsson	47,630	381,289	0.05
		2,940,818	0.42
スイス			
Adecco Group AG	5,185	232,766	0.03
Barry Callebaut AG	100	150,920	0.02
Flughafen Zurich AG	816	128,475	0.02
Novartis AG	20,543	1,649,529	0.24
Roche Holding AG	12,351	3,010,019	0.43
Sunrise Communications Group AG 144A	6,292	400,585	0.06
TE Connectivity Ltd	8,209	593,253	0.09
UBS Group AG	52,751	588,772	0.08
Zurich Insurance Group AG	3,182	919,766	0.13
		7,674,085	1.10
台湾			
Asustek Computer Inc	145,000	906,875	0.13
Delta Electronics Inc	219,000	958,318	0.14
Gigabyte Technology Co Ltd	324,000	441,934	0.06
Hon Hai Precision Industry Co Ltd	168,240	347,869	0.05
MediaTek Inc	184,000	1,465,003	0.21
Taiwan Semiconductor Manufacturing Co Ltd	217,000	1,474,530	0.21
Taiwan Semiconductor Manufacturing Co Ltd ADR	30,757	1,062,957	0.15
		6,657,486	0.95
タイ			
Bangkok Bank PCL NVDR	137,300	795,726	0.12
Bangkok Bank PCL	3,600	21,464	0.00
Kasikornbank PCL NVDR	101,800	558,151	0.08
		1,375,341	0.20
イギリス			
Anglo American Plc	19,414	452,477	0.06
Aon Plc	2,413	361,799	0.05
Auto Trader Group Plc 144A	87,727	487,659	0.07

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Aviva Plc	475,603	2,332,613	0.33
Babcock International Group Plc	128,690	791,768	0.11
BAE Systems Plc	531,056	2,885,525	0.41
Balfour Beatty Plc	129,847	434,470	0.06
Barclays Plc	1,087,201	2,083,859	0.30
BCA Marketplace Plc	228,814	533,918	0.08
Beazley Plc	143,997	910,274	0.13
BHP Group Plc	27,148	554,959	0.08
BP Plc	1,102,691	6,844,719	0.98
British American Tobacco Plc	97,135	3,113,196	0.44
British Land Co Plc/The	114,139	792,417	0.11
BT Group Plc	567,809	1,421,863	0.20
BTG Plc	66,833	648,133	0.09
Bunzl Plc	19,074	523,422	0.08
Capita Plc	367,177	520,804	0.07
Centrica Plc	292,653	427,717	0.06
Dairy Crest Group Plc	53,091	389,436	0.06
Derwent London Plc	27,589	1,039,669	0.15
Drax Group Plc	102,813	428,175	0.06
easyJet Plc	128,834	1,868,291	0.27
Essentra Plc	115,326	503,267	0.07
Evrax Plc	89,328	584,462	0.08
G4S Plc	661,368	1,592,182	0.23
GlaxoSmithKline Plc	100,196	1,764,144	0.25
Glencore Plc	327,261	1,159,753	0.17
Greggs Plc	8,626	179,217	0.03
Hikma Pharmaceuticals Plc	25,285	484,967	0.07
Howden Joinery Group Plc	22,033	126,085	0.02
HSBC Holdings Plc	82,400	589,621	0.08
Imperial Brands Plc	52,643	1,531,103	0.22
Inchcape Plc	16,853	108,892	0.02
Intertek Group Plc	1,326	78,647	0.01
J Sainsbury Plc	217,399	582,012	0.08
Legal & General Group Plc	857,409	2,768,994	0.40
Marks & Spencer Group Plc	462,815	1,430,750	0.20
Melrose Industries Plc	268,526	542,490	0.08
Moneysupermarket.com Group Plc	27,142	107,865	0.02
N Brown Group Plc	89,755	106,836	0.02
National Grid Plc	48,885	482,023	0.07
NewRiver REIT Plc	338,559	866,927	0.12
Next Plc	32,415	1,908,975	0.27
Pagegroup Plc	45,604	236,526	0.03
Pearson Plc	53,446	524,505	0.08
Persimmon Plc	10,259	288,995	0.04
Phoenix Group Holdings Plc	17,699	142,469	0.02
Provident Financial Plc	97,462	689,469	0.10
RELX Plc	28,094	564,132	0.08
Rentokil Initial Plc	115,297	465,724	0.07
Rightmove Plc	35,804	200,655	0.03
Rio Tinto Plc	10,396	524,140	0.08

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Rolls-Royce Holdings Plc	308,204	3,395,619	0.49
Royal Bank of Scotland Group Plc	972,090	3,002,861	0.43
Royal Dutch Shell Plc - A Shares EUR	64,727	1,780,478	0.25
Royal Dutch Shell Plc - A Shares GBP	164,338	4,518,321	0.65
Royal Dutch Shell Plc - B Shares GBP	28,853	799,254	0.11
RSA Insurance Group Plc	173,968	1,021,081	0.15
Smith & Nephew Plc	21,819	361,728	0.05
SSP Group Plc	14,100	109,243	0.02
Stagecoach Group Plc	214,452	395,451	0.06
Standard Chartered Plc GBP	28,998	202,875	0.03
Standard Chartered Plc HKD	100,700	707,647	0.10
TalkTalk Telecom Group Plc	320,943	365,658	0.05
Tate & Lyle Plc	64,698	522,222	0.07
Tesco Plc	741,933	1,966,390	0.28
Thomas Cook Group Plc	1,120,374	429,776	0.06
TP ICAP Plc	73,207	271,439	0.04
Vectura Group Plc	179,043	165,861	0.02
Vodafone Group Plc	1,392,339	2,201,466	0.31
WH Smith Plc	5,692	137,494	0.02
Whitbread Plc	10,787	609,435	0.09
		73,947,289	10.57

アメリカ

Altria Group Inc	25,480	1,167,603	0.17
American Express Co	4,615	434,277	0.06
Amgen Inc	2,321	389,214	0.06
Anthem Inc	1,217	326,331	0.05
AO Smith Corp	8,243	380,762	0.05
Apache Corp	8,174	240,392	0.03
Autoliv Inc	9,916	723,173	0.10
Baker Hughes a GE Co	40,023	934,804	0.13
Berkshire Hathaway Inc	2,543	450,488	0.06
Biogen Inc	906	260,973	0.04
Booking Holdings Inc	131	218,922	0.03
Broadcom Inc	2,406	572,173	0.08
Chevron Corp	9,851	1,036,274	0.15
Citigroup Inc	22,816	1,286,949	0.18
eBay Inc	6,575	216,403	0.03
First Republic Bank/CA	8,685	798,250	0.11
Gilead Sciences Inc	10,914	626,938	0.09
JPMorgan Chase & Co	8,154	751,052	0.11
Las Vegas Sands Corp	20,284	1,091,361	0.16
Markel Corp	457	401,171	0.06
Microsoft Corp	2,816	276,718	0.04
Nasdaq Inc	9,511	756,536	0.11
National Oilwell Varco Inc	20,859	524,835	0.08
Newmont Mining Corp	15,151	451,421	0.06
Pfizer Inc	19,488	732,906	0.11
Texas Instruments Inc	7,195	666,313	0.10
United Rentals Inc	1,678	199,439	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
United Technologies Corp	10,687	1,188,060	0.17
Verizon Communications Inc	14,699	730,158	0.10
Wells Fargo & Co	17,205	751,786	0.11
Wells Fargo & Co (Preferred)	260	293,651	0.04
Williams-Sonoma Inc	7,035	363,106	0.05
		19,242,439	2.75
株式合計		205,788,139	29.40
債券			
アルゼンチン			
Argentine Republic Government International Bond 5.25% EUR 15/01/2028	200,000	156,054	0.02
Argentine Republic Government International Bond 6.875% USD 11/01/2048	850,000	570,504	0.08
Transportadora de Gas del Sur SA 6.75% USD 02/05/2025	150,000	124,690	0.02
		851,248	0.12
オーストラリア			
BHP Billiton Finance Ltd FRN GBP 22/10/2077	200,000	261,861	0.04
Nufarm Australia Ltd / Nufarm Americas Inc 144A 5.75% USD 30/04/2026	143,000	116,490	0.02
Origin Energy Finance Ltd FRN EUR 16/09/2074	200,000	203,744	0.03
		582,095	0.09
オーストリア			
BAWAG Group AG FRN EUR Perpetual	400,000	378,000	0.05
JBS Investments GmbH 144A 7.25% USD 03/04/2024	400,000	364,142	0.05
JBS Investments II GmbH 7% USD 15/01/2026	200,000	180,660	0.03
		922,802	0.13
ベルギー			
AG Insurance SA FRN USD Perpetual	200,000	175,712	0.03
バミューダ			
Aircastle Ltd 5% USD 01/04/2023	146,000	130,298	0.02
Aircastle Ltd 7.625% USD 15/04/2020	35,000	31,978	0.00
Catlin Insurance Co Ltd FRN USD Perpetual	200,000	168,875	0.02
Fidelity International Ltd 6.75% GBP 19/10/2020	100,000	124,878	0.02
		456,029	0.06
カナダ			
1011778 BC ULC / New Red Finance Inc 144A 5% USD 15/10/2025	619,000	527,290	0.08
Air Canada 144A 7.75% USD 15/04/2021	280,000	264,268	0.04
Bausch Health Cos Inc 144A 5.5% USD 01/11/2025	223,000	198,262	0.03
Bausch Health Cos Inc 144A 5.75% USD 15/08/2027	54,000	47,773	0.01
Bausch Health Cos Inc 144A 6.5% USD 15/03/2022	300,000	272,200	0.04
Bausch Health Cos Inc 144A 7% USD 15/03/2024	150,000	138,944	0.02
Bausch Health Cos Inc 7% USD 15/03/2024	100,000	92,630	0.01
Bombardier Inc 144A 6.125% USD 15/01/2023	190,000	166,843	0.02
Bombardier Inc 144A 7.5% USD 15/03/2025	377,000	334,354	0.05
Cott Corp 5.5% EUR 01/07/2024	300,000	316,869	0.05
Entertainment One Ltd 6.875% GBP 15/12/2022	300,000	362,002	0.05

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
First Quantum Minerals Ltd 144A 7% USD 15/02/2021	225,000	200,780	0.03
First Quantum Minerals Ltd 144A 7.5% USD 01/04/2025	600,000	509,135	0.07
Parkland Fuel Corp 5.625% CAD 09/05/2025	122,000	80,487	0.01
Parkland Fuel Corp 144A 6% USD 01/04/2026	193,000	166,941	0.02
Precision Drilling Corp 5.25% USD 15/11/2024	289,000	231,627	0.03
Precision Drilling Corp 6.5% USD 15/12/2021	26,379	23,337	0.00
Precision Drilling Corp 7.75% USD 15/12/2023	12,000	10,695	0.00
Taseko Mines Ltd 144A 8.75% USD 15/06/2022	241,000	196,322	0.03
Teck Resources Ltd 6.125% USD 01/10/2035	195,000	181,695	0.03
		4,322,454	0.62
ケイマン諸島			
Alibaba Group Holding Ltd 3.6% USD 28/11/2024	400,000	354,032	0.05
CK Hutchison International 17 II Ltd 2.75% USD 29/03/2023	400,000	341,889	0.05
Phoenix Group Holdings 5.75% GBP 07/07/2021	100,000	125,960	0.02
XLIT Ltd FRN USD Perpetual	394,000	320,555	0.04
		1,142,436	0.16
キューラソー			
Teva Pharmaceutical Finance IV BV 3.65% USD 10/11/2021	205,000	175,203	0.02
デンマーク			
Danske Bank A/S 6.125% FRN USD Perpetual	200,000	160,395	0.02
Danske Bank A/S 7% FRN USD Perpetual	400,000	321,503	0.04
DKT Finance ApS 7% EUR 17/06/2023	300,000	324,221	0.05
DKT Finance ApS 144A 9.375% USD 17/06/2023	200,000	188,763	0.03
		994,882	0.14
フランス			
Altice France SA/France 144A 7.375% USD 01/05/2026	800,000	681,474	0.10
BNP Paribas SA 3.375% GBP 23/01/2026	190,000	226,660	0.03
BNP Paribas SA FRN USD Perpetual	400,000	369,565	0.05
Burger King France SAS FRN EUR 01/05/2023	100,000	101,501	0.01
Burger King France SAS 6% EUR 01/05/2024	100,000	107,113	0.02
CNP Assurances 1.875% EUR 20/10/2022	100,000	103,150	0.01
Credit Agricole SA 7.875% FRN USD Perpetual	200,000	187,894	0.03
Credit Agricole SA 8.125% FRN USD Perpetual	202,000	197,270	0.03
Credit Agricole SA 8.375% FRN USD Perpetual	300,000	270,662	0.04
Electricite de France SA FRN GBP Perpetual	600,000	699,016	0.10
La Financiere Atalian SASU 4% EUR 15/05/2024	100,000	78,501	0.01
La Financiere Atalian SASU 6.625% GBP 15/05/2025	400,000	361,894	0.05
Loxam SAS 3.5% EUR 15/04/2022	100,000	102,366	0.01
Orange SA 5.75% FRN GBP Perpetual	200,000	249,956	0.04
Orange SA 5.875% FRN GBP Perpetual	200,000	249,910	0.04
Picard Groupe SAS FRN EUR 30/11/2023	400,000	396,704	0.06
SCOR SE FRN USD Perpetual	200,000	149,083	0.02
Societe Generale SA 6.75% FRN USD Perpetual	300,000	237,413	0.03
Societe Generale SA 7.375% FRN USD Perpetual	200,000	172,924	0.02
Societe Generale SA 7.375% REGS FRN USD Perpetual	202,000	183,573	0.03
Societe Generale SA 7.875% FRN USD Perpetual	500,000	453,392	0.07

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Solvay Finance SA FRN EUR Perpetual	50,000	55,953	0.01
Teleperformance 1.5% EUR 03/04/2024	300,000	299,948	0.04
TOTAL SA 2.25% FRN EUR Perpetual	300,000	308,259	0.04
TOTAL SA 3.875% FRN EUR Perpetual	100,000	108,638	0.02
		6,352,819	0.91
ドイツ			
Allianz SE 3.875% USD Perpetual	800,000	618,407	0.09
Allianz SE 5.5% USD Perpetual	200,000	175,843	0.03
Allianz SE FRN EUR Perpetual	100,000	107,045	0.02
Bayer AG FRN EUR 01/07/2074	100,000	101,939	0.01
Deutsche Bank AG 4.5% EUR 19/05/2026	100,000	102,941	0.01
Deutsche Bank AG FRN GBP Perpetual	400,000	407,189	0.06
PrestigeBidCo GmbH 6.25% EUR 15/12/2023	180,000	190,300	0.03
RWE AG FRN GBP Perpetual	100,000	117,151	0.02
Unitymedia GmbH 3.75% EUR 15/01/2027	100,000	105,193	0.01
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 4.625% EUR 15/02/2026	360,000	389,855	0.06
Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 144A 5% USD 15/01/2025	401,000	361,856	0.05
WEPA Hygieneprodukte GmbH 3.75% EUR 15/05/2024	100,000	101,815	0.01
		2,779,534	0.40
アイルランド			
Bank of Ireland Group Plc FRN GBP 19/09/2027	140,000	154,372	0.02
イタリア			
Enel SpA 144A FRN USD 24/09/2073	200,000	191,829	0.03
Enel SpA FRN GBP 10/09/2075	200,000	250,748	0.04
Enel SpA FRN GBP 15/09/2076	200,000	248,252	0.03
Intesa Sanpaolo SpA FRN EUR Perpetual	50,000	52,243	0.01
Intesa Sanpaolo SpA 144A FRN USD Perpetual	400,000	324,455	0.05
Pro-Gest SpA 3.25% EUR 15/12/2024	170,000	155,699	0.02
Telecom Italia SpA/Milano 144A 5.303% USD 30/05/2024	750,000	644,630	0.09
Telecom Italia SpA/Milano 5.875% GBP 19/05/2023	250,000	304,366	0.04
UniCredit SpA FRN EUR Perpetual	720,000	697,500	0.10
Wind Tre SpA 3.125% EUR 20/01/2025	120,000	110,958	0.02
		2,980,680	0.43
日本			
Mitsubishi UFJ Financial Group Inc FRN USD 22/02/2022	270,000	238,115	0.03
SoftBank Group Corp 3.125% EUR 19/09/2025	200,000	197,284	0.03
SoftBank Group Corp FRN USD Perpetual	200,000	157,692	0.02
		593,091	0.08
ルクセンブルク			
Allergan Funding SCS 3.8% USD 15/03/2025	150,000	129,790	0.02
Altice Financing SA 144A 6.625% USD 15/02/2023	250,000	224,457	0.03
Altice Financing SA 144A 7.5% USD 15/05/2026	1,100,000	929,800	0.13
ArcelorMittal 6.125% USD 01/06/2025	65,000	62,108	0.01
Codere Finance 2 Luxembourg SA 144A 7.625% USD 01/11/2021	400,000	330,310	0.05
Dana Financing Luxembourg Sarl 144A 5.75% USD 15/04/2025	55,000	47,815	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
FAGE International SA / FAGE USA Dairy Industry Inc 144A 5.625% USD 15/08/2026	200,000	143,434	0.02
Intelsat Jackson Holdings SA 144A 8% USD 15/02/2024	630,000	577,358	0.08
Intralot Capital Luxembourg SA 5.25% EUR 15/09/2024	300,000	174,867	0.03
Kernel Holding SA 8.75% USD 31/01/2022	215,000	189,502	0.03
Millicom International Cellular SA 5.125% USD 15/01/2028	200,000	167,303	0.02
Puma International Financing SA 5% USD 24/01/2026	200,000	150,222	0.02
Puma International Financing SA 5.125% USD 06/10/2024	200,000	154,383	0.02
Takko Luxembourg 2 SCA 5.375% EUR 15/11/2023	400,000	310,040	0.05
Telecom Italia Capital SA 6.375% USD 15/11/2033	20,000	16,380	0.00
Telecom Italia Capital SA 7.2% USD 18/07/2036	371,000	324,158	0.05
Telenet Finance Luxembourg Notes Sarl 144A 5.5% USD 01/03/2028	200,000	169,492	0.02
		4,101,419	0.59
メキシコ			
Cemex SAB de CV 7.75% USD 16/04/2026	200,000	189,551	0.03
Mexican Bonos 6.5% MXN 09/06/2022	326,500,000	14,273,462	2.04
Mexican Bonos 7.5% MXN 03/06/2027	10,000,000	440,341	0.06
Mexican Bonos 8% MXN 07/12/2023	312,800,000	14,284,255	2.04
Petroleos Mexicanos 5.125% EUR 15/03/2023	100,000	107,680	0.02
Petroleos Mexicanos 5.375% USD 13/03/2022	40,000	35,346	0.00
Petroleos Mexicanos 6.5% USD 13/03/2027	200,000	170,149	0.02
Petroleos Mexicanos 8.25% GBP 02/06/2022	150,000	193,413	0.03
		29,694,197	4.24
多国籍			
Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 144A 4.625% USD 15/05/2023	200,000	176,281	0.03
Eagle Intermediate Global Holding BV/Ruyi US Finance LLC 144A 7.5% USD 01/05/2025	469,000	400,233	0.06
Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc 144A 5.875% USD 15/04/2023	315,000	276,608	0.04
		853,122	0.13
オランダ			
ABN AMRO Bank NV FRN EUR Perpetual	200,000	191,224	0.03
Argentum Netherlands BV for Zurich Insurance Co Ltd FRN USD 01/06/2048	210,000	183,932	0.03
ASR Nederland NV FRN EUR Perpetual	200,000	182,531	0.03
Axalta Coating Systems Dutch Holding B BV 3.75% EUR 15/01/2025	230,000	238,363	0.03
BMW Finance NV 0.875% GBP 16/08/2022	300,000	338,142	0.05
CBR Fashion Finance BV 5.125% EUR 01/10/2022	400,000	360,540	0.05
Constellium NV 4.25% EUR 15/02/2026	100,000	100,119	0.01
Cooperatieve Rabobank UA FRN USD 10/04/2029	200,000	170,796	0.02
Cooperatieve Rabobank UA 144A FRN USD Perpetual	200,000	180,275	0.03
de Volksbank NV FRN EUR 05/11/2025	100,000	104,720	0.02
ELM BV for Swiss Life Insurance & Pension Group FRN EUR Perpetual	200,000	216,175	0.03
Energizer Gamma Acquisition BV 4.625% EUR 15/07/2026	170,000	173,762	0.02
Hema Bondco I BV FRN EUR 15/07/2022	250,000	222,465	0.03
Iberdrola International BV 1.125% EUR 21/04/2026	200,000	203,062	0.03
ING Groep NV FRN USD Perpetual	200,000	175,186	0.03
Intertrust Group BV 144A 3.375% EUR 15/11/2025	100,000	102,579	0.01
InterXion Holding NV 4.75% EUR 15/06/2025	110,000	116,765	0.02
Koninklijke KPN NV FRN GBP 14/03/2073	200,000	241,181	0.03
LafargeHolcim Sterling Finance Netherlands BV 3% GBP 12/05/2032	150,000	162,065	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
LKQ European Holdings BV 4.125% EUR 01/04/2028	300,000	303,418	0.04
NN Group NV FRN EUR 13/01/2048	100,000	108,340	0.02
OCI NV 144A 6.625% USD 15/04/2023	211,000	191,752	0.03
OI European Group BV 144A 4% USD 15/03/2023	59,000	50,646	0.01
Petrobras Global Finance BV 5.75% USD 01/02/2029	320,000	279,947	0.04
Petrobras Global Finance BV 8.75% USD 23/05/2026	50,000	51,767	0.01
Promontoria Holding 264 BV 6.75% EUR 15/08/2023	100,000	101,514	0.01
SRLEV NV FRN EUR 15/04/2041	111,000	127,234	0.02
Telefonica Europe BV FRN EUR Perpetual	300,000	288,834	0.04
Teva Pharmaceutical Finance Netherlands II BV 1.625% EUR 15/10/2028	150,000	119,662	0.02
Teva Pharmaceutical Finance Netherlands II BV 4.5% EUR 01/03/2025	230,000	238,192	0.03
UPC Holding BV 3.875% EUR 15/06/2029	200,000	206,671	0.03
UPC Holding BV 144A 5.5% USD 15/01/2028	200,000	176,500	0.03
VIVAT NV FRN USD Perpetual	470,000	404,483	0.06
VTR Finance BV 144A 6.875% USD 15/01/2024	400,000	362,635	0.05
Ziggo Bond Co BV 7.125% EUR 15/05/2024	200,000	209,867	0.03
Ziggo BV 3.75% EUR 15/01/2025	300,000	308,970	0.04
Ziggo BV 144A 5.5% USD 15/01/2027	200,000	168,617	0.02
		7,362,931	1.05
ノルウェー			
Aker BP ASA 144A 5.875% USD 31/03/2025	270,000	244,187	0.03
ポーランド			
Republic of Poland Government Bond 2.5% PLN 25/07/2026	15,378,000	3,528,596	0.50
Republic of Poland Government Bond 2.5% PLN 25/07/2027	79,389,000	18,105,993	2.59
Republic of Poland Government Bond 2.75% PLN 25/04/2028	31,977,000	7,366,488	1.05
		29,001,077	4.14
ポルトガル			
EDP - Energias de Portugal SA FRN EUR 16/09/2075	100,000	107,498	0.02
EDP - Energias de Portugal SA FRN EUR 30/04/2079	200,000	207,415	0.03
Portugal Obrigacoes do Tesouro OT 144A 2.875% EUR 15/10/2025	500,000	570,375	0.08
		885,288	0.13
南アフリカ			
Republic of South Africa Government Bond 8.75% ZAR 28/02/2048	25,000,000	1,424,572	0.20
スペイン			
Banco Bilbao Vizcaya Argentaria SA 5.875% 24/05/2022 FRN EUR Perpetual	200,000	204,222	0.03
Banco Bilbao Vizcaya Argentaria SA 5.875% 24/09/2023 FRN EUR Perpetual	400,000	400,144	0.06
Banco de Sabadell SA 5.625% EUR 06/05/2026	200,000	208,442	0.03
Banco de Sabadell SA FRN EUR Perpetual	200,000	189,024	0.03
Banco Santander SA FRN EUR Perpetual	400,000	339,764	0.05
Banco Santander SA 6.375% FRN USD Perpetual	200,000	173,469	0.02
Banco Santander SA 7.5% FRN USD Perpetual	200,000	175,221	0.03
Bankinter SA FRN EUR 06/04/2027	100,000	101,149	0.01
CaixaBank SA FRN EUR 15/02/2027	100,000	104,174	0.01
CaixaBank SA 5.25% FRN EUR Perpetual	400,000	349,908	0.05
CaixaBank SA 6.75% FRN EUR Perpetual	400,000	417,688	0.06

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Naviera Armas SA FRN EUR 31/07/2023	300,000	294,910	0.04
Spain Government Bond 144A 1.95% EUR 30/04/2026	66,000	71,436	0.01
Spain Government Bond 144A 2.75% EUR 31/10/2024	100,000	112,944	0.02
Spain Government Inflation Linked Bond 144A 0.55% EUR 30/11/2019	175,000	184,776	0.03
Telefonica Emisiones SA 4.103% USD 08/03/2027	150,000	129,584	0.02
Telefonica Emisiones SA 4.895% USD 06/03/2048	300,000	241,580	0.03
		3,698,435	0.53
スウェーデン			
Intrum AB 2.75% EUR 15/07/2022	150,000	147,732	0.02
Radisson Hotel Holdings AB 6.875% EUR 15/07/2023	100,000	108,893	0.02
		256,625	0.04
スイス			
Credit Suisse AG 6.5% USD 08/08/2023	200,000	186,759	0.03
Credit Suisse Group AG 7.125% FRN USD Perpetual	201,000	182,204	0.03
Credit Suisse Group AG 7.5% FRN USD Perpetual	200,000	187,661	0.03
UBS AG 5.125% USD 15/05/2024	350,000	313,192	0.04
UBS Group Funding Switzerland AG FRN USD Perpetual	200,000	180,719	0.02
		1,050,535	0.15
タイ			
PTTEP Treasury Center Co Ltd FRN USD Perpetual	250,000	213,453	0.03
トルコ			
Turk Telekomunikasyon AS 4.875% USD 19/06/2024	300,000	245,042	0.03
Turkey Government International Bond 7.25% USD 23/12/2023	200,000	183,001	0.03
		428,043	0.06
アラブ首長国連邦			
Oztel Holdings SPC Ltd 144A 5.625% USD 24/10/2023	218,000	192,266	0.03
イギリス			
AA Bond Co Ltd 2.75% GBP 31/07/2023	100,000	103,721	0.02
AA Bond Co Ltd 2.875% GBP 31/01/2022	225,000	245,167	0.04
AA Bond Co Ltd 5.5% GBP 31/07/2022	300,000	307,235	0.04
Adient Global Holdings Ltd 3.5% EUR 15/08/2024	500,000	390,455	0.06
AngloGold Ashanti Holdings Plc 5.125% USD 01/08/2022	120,000	108,528	0.02
Annington Funding Plc 2.646% GBP 12/07/2025	350,000	401,253	0.06
Arqiva Broadcast Finance Plc 6.75% GBP 30/09/2023	310,000	379,580	0.05
Aviva Plc FRN GBP 20/05/2058	100,000	140,446	0.02
Barclays Bank Plc FRN GBP Perpetual	650,000	786,520	0.11
Barclays Bank Plc 2.938% FRN USD Perpetual	210,000	137,705	0.02
Barclays Bank Plc 3.125% FRN USD Perpetual	160,000	104,236	0.01
Barclays Plc FRN GBP Perpetual	500,000	584,029	0.08
Barclays Plc 7.75% FRN USD Perpetual	200,000	174,237	0.02
Barclays Plc 7.875% FRN USD Perpetual	500,000	459,985	0.07
BAT International Finance Plc 1.625% USD 09/09/2019	300,000	260,770	0.04
BP Capital Markets Plc 1.177% GBP 12/08/2023	190,000	217,411	0.03
Bracken MidCo1 Plc 8.875% GBP 15/10/2023	120,000	133,062	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
British Land Co Plc/The 2.375% GBP 14/09/2029	250,000	278,869	0.04
British Telecommunications Plc 1.75% EUR 10/03/2026	100,000	101,964	0.01
BUPA Finance Plc 5% GBP 08/12/2026	300,000	377,927	0.05
Cadent Finance Plc 1.125% GBP 22/09/2021	100,000	115,819	0.02
Centrica Plc FRN GBP 10/04/2075	220,000	260,040	0.04
Co-operative Group Holdings 2011 Ltd 7.5% GBP 08/07/2026	100,000	130,005	0.02
Co-Operative Group Ltd 11% GBP 18/12/2025	100,000	142,698	0.02
Coventry Building Society FRN GBP Perpetual	200,000	236,627	0.03
CYBG Plc FRN GBP 09/02/2026	300,000	344,482	0.05
EI Group Plc 6.375% GBP 15/02/2022	220,000	260,912	0.04
EI Group Plc 6.875% GBP 09/05/2025	150,000	189,064	0.03
EI Group Plc 7.5% GBP 15/03/2024	190,000	227,128	0.03
Enesco Plc 4.5% USD 01/10/2024	3,000	2,050	0.00
Eversholt Funding Plc 3.529% GBP 07/08/2042	160,000	177,946	0.03
Grainger Plc 3.375% GBP 24/04/2028	150,000	173,737	0.02
Heathrow Finance Plc 5.75% GBP 03/03/2025	130,000	159,979	0.02
HSBC Bank Plc FRN USD Perpetual	350,000	218,435	0.03
HSBC Holdings Plc 6% FRN USD Perpetual	400,000	341,972	0.05
HSBC Holdings Plc 6.375% FRN USD Perpetual	200,000	178,729	0.03
Iceland Bondco Plc 144A 4.625% GBP 15/03/2025	100,000	102,871	0.01
Imperial Brands Finance Plc 7.75% GBP 24/06/2019	100,000	119,267	0.02
InterContinental Hotels Group Plc 2.125% GBP 24/08/2026	200,000	218,967	0.03
Jaguar Land Rover Automotive Plc 5% GBP 15/02/2022	300,000	323,371	0.05
Jewel UK Bondco Plc 8.5% GBP 15/04/2023	400,000	453,632	0.06
John Lewis Plc 4.25% GBP 18/12/2034	100,000	102,578	0.01
LHC3 Plc 4.125% EUR 15/08/2024	100,000	101,362	0.01
Lloyds Bank Plc FRN GBP Perpetual	750,000	1,471,492	0.21
Lloyds Banking Group Plc FRN GBP Perpetual	250,000	321,012	0.05
Lloyds Banking Group Plc FRN USD Perpetual	200,000	178,510	0.03
MARB BondCo Plc 6.875% USD 19/01/2025	300,000	253,253	0.04
MARB BondCo Plc 7% USD 15/03/2024	400,000	344,679	0.05
Marks & Spencer Plc 4.75% GBP 12/06/2025	250,000	311,946	0.04
Marks & Spencer Plc 144A 7.125% USD 01/12/2037	300,000	277,894	0.04
Miller Homes Group Holdings Plc 5.5% GBP 15/10/2024	200,000	220,684	0.03
Moto Finance Plc 144A 4.5% GBP 01/10/2022	100,000	113,491	0.02
Nationwide Building Society 10.25% FRN GBP Perpetual	4,210	703,968	0.10
Nationwide Building Society 6.875% FRN GBP Perpetual	250,000	295,164	0.04
Neptune Energy Bondco Plc 6.625% USD 15/05/2025	260,000	223,187	0.03
Next Group Plc 3.625% GBP 18/05/2028	300,000	348,998	0.05
NGG Finance Plc FRN EUR 18/06/2076	200,000	208,534	0.03
Ocado Group Plc 4% GBP 15/06/2024	250,000	294,380	0.04
Petra Diamonds US Treasury Plc 144A 7.25% USD 01/05/2022	400,000	323,130	0.05
Phoenix Group Holdings Plc 5.375% USD 06/07/2027	200,000	158,981	0.02
Pinewood Finance Co Ltd 3.75% GBP 01/12/2023	100,000	116,570	0.02
Pinnacle Bidco Plc 6.375% GBP 15/02/2025	100,000	118,476	0.02
Playtech Plc 3.75% EUR 12/10/2023	100,000	100,674	0.01
Premier Foods Finance Plc FRN GBP 15/07/2022	120,000	139,926	0.02
Premier Foods Finance Plc 6.25% GBP 15/10/2023	300,000	355,558	0.05
Prudential Plc 5.25% USD Perpetual	250,000	217,614	0.03
RAC Bond Co Plc 4.87% GBP 06/05/2026	300,000	335,006	0.05

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
RI Finance Bonds No 3 Plc 6.125% GBP 13/11/2028	250,000	321,977	0.05
Royal Bank of Scotland Group Plc FRN EUR 25/03/2024	400,000	400,534	0.06
Royal Bank of Scotland Group Plc 5.123% FRN USD Perpetual	200,000	163,580	0.02
Royal Bank of Scotland Group Plc 7.5% FRN USD Perpetual	800,000	719,139	0.10
Saga Plc 3.375% GBP 12/05/2024	100,000	106,666	0.01
Shop Direct Funding Plc 7.75% GBP 15/11/2022	400,000	418,539	0.06
Sky Ltd 2.875% GBP 24/11/2020	100,000	119,307	0.02
Society of Lloyd's FRN GBP 07/02/2047	100,000	122,019	0.02
Society of Lloyd's 4.75% GBP 30/10/2024	200,000	248,871	0.04
SSE Plc FRN USD 16/09/2077	200,000	169,133	0.02
SSE Plc FRN GBP Perpetual	250,000	292,672	0.04
Standard Life Aberdeen Plc 4.25% USD 30/06/2028	250,000	203,639	0.03
Stonegate Pub Co Financing Plc 4.875% GBP 15/03/2022	100,000	114,594	0.02
Stonegate Pub Co Financing Plc 5.276% FRN GBP 15/03/2022	100,000	115,488	0.02
Stonegate Pub Co Financing Plc 7.167% FRN GBP 15/03/2022	160,000	187,857	0.03
Tesco Plc 6.125% GBP 24/02/2022	100,000	128,694	0.02
Tesco Property Finance 2 Plc 6.052% GBP 13/10/2039	171,152	239,596	0.03
Tesco Property Finance 3 Plc 5.744% GBP 13/04/2040	242,434	332,171	0.05
Thames Water Utilities Finance Plc 1.875% GBP 24/01/2024	250,000	284,550	0.04
Thomas Cook Finance 2 Plc 3.875% EUR 15/07/2023	200,000	140,725	0.02
Travis Perkins Plc 4.5% GBP 07/09/2023	420,000	495,958	0.07
Tullow Oil Plc 144A 7% USD 01/03/2025	200,000	174,179	0.02
TVL Finance Plc 8.5% GBP 15/05/2023	80,000	97,960	0.01
United Kingdom Gilt 3.5% GBP 22/01/2045	100,000	157,097	0.02
United Kingdom Gilt Inflation Linked Bond 0.125% GBP 22/03/2026	130,000	193,580	0.03
Vedanta Resources Plc 144A 6.375% USD 30/07/2022	213,000	176,340	0.02
Virgin Media Secured Finance Plc 144A 5.5% USD 15/08/2026	400,000	349,496	0.05
Virgin Media Secured Finance Plc 6.25% GBP 28/03/2029	900,000	1,099,441	0.16
Vodafone Group Plc FRN USD 03/10/2078	200,000	169,274	0.02
Vodafone Group Plc FRN EUR 03/01/2079	300,000	291,987	0.04
Vodafone Group Plc 3.375% GBP 08/08/2049	390,000	405,997	0.06
Whitbread Group Plc 3.375% GBP 16/10/2025	100,000	118,249	0.02
		26,267,207	3.75

アメリカ

Acadia Healthcare Co Inc 6.5% USD 01/03/2024	273,000	239,129	0.03
Acrisure LLC / Acrisure Finance Inc 144A 8.125% USD 15/02/2024	44,000	39,336	0.01
ADT Security Corp/The 6.25% USD 15/10/2021	135,000	125,346	0.02
AerCap Global Aviation Trust 144A FRN USD 15/06/2045	200,000	175,186	0.02
AES Corp/VA 5.5% USD 15/04/2025	135,000	122,242	0.02
Albertsons Cos LLC / Safeway Inc / New Albertsons LP / Albertson's LLC 6.625% USD 15/06/2024	379,000	334,467	0.05
Albertsons Cos LLC / Safeway Inc / New Albertsons LP / Albertson's LLC 144A 7.5% USD 15/03/2026	177,000	159,691	0.02
Ally Financial Inc 5.125% USD 30/09/2024	343,000	316,593	0.05
AMC Entertainment Holdings Inc 5.75% USD 15/06/2025	265,000	214,422	0.03
AMC Entertainment Holdings Inc 5.875% USD 15/11/2026	80,000	62,892	0.01
AMC Entertainment Holdings Inc 6.375% GBP 15/11/2024	100,000	110,049	0.02
AMC Networks Inc 4.75% USD 01/08/2025	132,000	112,140	0.02
AMC Networks Inc 5% USD 01/04/2024	190,000	165,179	0.02
AmeriGas Partners LP / AmeriGas Finance Corp 5.875% USD 20/08/2026	363,000	319,155	0.05
AMN Healthcare Inc 144A 5.125% USD 01/10/2024	115,000	99,694	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Apple Inc 1.375% EUR 24/05/2029	400,000	415,644	0.06
Archrock Partners LP / Archrock Partners Finance Corp 6% USD 01/10/2022	240,000	209,172	0.03
Ascent Resources Utica Holdings LLC / ARU Finance Corp 144A 10% USD 01/04/2022	238,000	225,410	0.03
AT&T Inc 2.9% GBP 04/12/2026	400,000	464,017	0.07
Avis Budget Car Rental LLC / Avis Budget Finance Inc 144A 5.25% USD 15/03/2025	62,000	52,000	0.01
Avis Budget Car Rental LLC / Avis Budget Finance Inc 5.5% USD 01/04/2023	90,000	80,016	0.01
B&G Foods Inc 5.25% USD 01/04/2025	143,000	119,778	0.02
Beazer Homes USA Inc 5.875% USD 15/10/2027	27,000	20,871	0.00
Beazer Homes USA Inc 6.75% USD 15/03/2025	435,000	356,739	0.05
Beazer Homes USA Inc 8.75% USD 15/03/2022	110,000	100,447	0.01
Belden Inc 4.125% EUR 15/10/2026	100,000	105,164	0.01
Berkshire Hathaway Inc 1.625% EUR 16/03/2035	200,000	200,801	0.03
Berry Global Inc 5.125% USD 15/07/2023	150,000	132,320	0.02
BMC East LLC 144A 5.5% USD 01/10/2024	362,000	305,592	0.04
Booking Holdings Inc 1.8% EUR 03/03/2027	300,000	309,346	0.04
Booking Holdings Inc 3.6% USD 01/06/2026	250,000	214,497	0.03
Boyd Gaming Corp 6% USD 15/08/2026	92,000	82,902	0.01
Boyd Gaming Corp 6.375% USD 01/04/2026	325,000	297,471	0.04
Boyd Gaming Corp 6.875% USD 15/05/2023	60,000	55,055	0.01
Brink's Co/The 144A 4.625% USD 15/10/2027	286,000	239,869	0.03
Callon Petroleum Co 6.125% USD 01/10/2024	388,000	347,933	0.05
CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027	540,000	468,272	0.07
CCO Holdings LLC / CCO Holdings Capital Corp 5.75% USD 01/09/2023	300,000	268,363	0.04
CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.75% USD 15/02/2026	593,000	538,095	0.08
CEMEX Finance LLC 4.625% EUR 15/06/2024	100,000	105,642	0.02
Centene Corp 144A 5.375% USD 01/06/2026	125,000	113,324	0.02
Centene Corp 6.125% USD 15/02/2024	15,000	13,689	0.00
CenturyLink Inc 7.5% USD 01/04/2024	320,000	297,816	0.04
Chemours Co/The 4% EUR 15/05/2026	100,000	99,703	0.01
Chemours Co/The 7% USD 15/05/2025	155,000	141,710	0.02
Cincinnati Bell Inc 144A 7% USD 15/07/2024	267,000	213,433	0.03
Cincinnati Bell Inc 144A 8% USD 15/10/2025	27,000	21,699	0.00
Citigroup Inc FRN USD Perpetual	158,000	141,369	0.02
Cleaver-Brooks Inc 144A 7.875% USD 01/03/2023	430,000	369,117	0.05
Cleveland-Cliffs Inc 5.75% USD 01/03/2025	317,000	272,116	0.04
CommScope Finance LLC 144A 6% USD 01/03/2026	133,000	119,120	0.02
CommScope Finance LLC 144A 8.25% USD 01/03/2027	58,000	52,709	0.01
Coty Inc 4.75% EUR 15/04/2026	350,000	342,841	0.05
Coty Inc 144A 6.5% USD 15/04/2026	200,000	169,265	0.02
Crown Americas LLC / Crown Americas Capital Corp V 4.25% USD 30/09/2026	70,000	59,092	0.01
CSC Holdings LLC 144A 5.5% USD 15/05/2026	200,000	177,595	0.02
CSC Holdings LLC 144A 6.5% USD 01/02/2029	247,000	226,496	0.03
CSC Holdings LLC 6.75% USD 15/11/2021	305,000	285,192	0.04
CSC Holdings LLC 144A 10.875% USD 15/10/2025	200,000	203,654	0.03
Dana Inc 5.5% USD 15/12/2024	375,000	326,831	0.05
DaVita Inc 5% USD 01/05/2025	239,000	202,544	0.03
Dell International LLC / EMC Corp 144A 5.45% USD 15/06/2023	70,000	64,382	0.01
Dell International LLC / EMC Corp 144A 7.125% USD 15/06/2024	497,000	461,967	0.07
Dell International LLC / EMC Corp 144A 8.1% USD 15/07/2036	230,000	228,661	0.03
Diamond Offshore Drilling Inc 4.875% USD 01/11/2043	92,000	51,373	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Discover Financial Services FRN USD Perpetual	142,000	116,481	0.02
DISH DBS Corp 5.875% USD 15/11/2024	609,000	454,092	0.06
DISH DBS Corp 7.875% USD 01/09/2019	150,000	134,182	0.02
Dresdner Funding Trust I 144A 8.151% USD 30/06/2031	100,000	108,922	0.02
Dresdner Funding Trust I 8.151% USD 30/06/2031	188,000	204,609	0.03
Energy Transfer LP 5.875% USD 15/01/2024	400,000	377,339	0.05
Energy Transfer Operating LP FRN USD Perpetual	106,000	84,049	0.01
EnerSys 144A 5% USD 30/04/2023	365,000	318,116	0.05
EnPro Industries Inc 144A 5.75% USD 15/10/2026	135,000	119,433	0.02
EP Energy LLC / Everest Acquisition Finance Inc 144A 8% USD 29/11/2024	205,000	129,287	0.02
Equinix Inc 5.875% USD 15/01/2026	378,000	347,657	0.05
FedEx Corp 3.25% USD 01/04/2026	20,000	17,022	0.00
First Data Corp 144A 5% USD 15/01/2024	90,000	80,952	0.01
First Data Corp 144A 5.375% USD 15/08/2023	50,000	44,935	0.01
First Data Corp 144A 5.75% USD 15/01/2024	150,000	136,152	0.02
Ford Motor Credit Co LLC 5.596% USD 07/01/2022	211,000	189,240	0.03
Freeport-McMoRan Inc 5.4% USD 14/11/2034	450,000	362,142	0.05
GCP Applied Technologies Inc 144A 5.5% USD 15/04/2026	215,000	189,267	0.03
Gray Television Inc 144A 7% USD 15/05/2027	108,000	99,302	0.01
Gulfport Energy Corp 6% USD 15/10/2024	298,000	238,187	0.03
Gulfport Energy Corp 6.625% USD 01/05/2023	125,000	107,301	0.01
H&E Equipment Services Inc 5.625% USD 01/09/2025	215,000	187,502	0.03
HCA Inc 5.25% USD 15/04/2025	299,000	277,016	0.04
HCA Inc 5.375% USD 01/02/2025	385,000	349,879	0.05
HCA Inc 5.375% USD 01/09/2026	85,000	76,408	0.01
HCA Inc 5.5% USD 15/06/2047	282,000	255,485	0.04
HCA Inc 5.875% USD 15/02/2026	280,000	258,750	0.04
Herc Rentals Inc 144A 7.75% USD 01/06/2024	195,000	182,336	0.03
Hertz Corp/The 144A 7.625% USD 01/06/2022	234,000	210,256	0.03
Hewlett Packard Enterprise Co 4.9% USD 15/10/2025	100,000	91,043	0.01
Hill-Rom Holdings Inc 144A 5% USD 15/02/2025	326,000	286,267	0.04
HLF Financing Sarl LLC / Herbalife International Inc 144A 7.25% USD 15/08/2026	163,000	145,632	0.02
Hot Topic Inc 144A 9.25% USD 15/06/2021	188,000	165,498	0.02
Hughes Satellite Systems Corp 5.25% USD 01/08/2026	189,000	164,430	0.02
Hughes Satellite Systems Corp 7.625% USD 15/06/2021	265,000	249,241	0.04
International Business Machines Corp 2.75% GBP 21/12/2020	250,000	298,246	0.04
Iron Mountain Inc 3% EUR 15/01/2025	250,000	249,553	0.04
Iron Mountain Inc 144A 5.25% USD 15/03/2028	80,000	67,622	0.01
Iron Mountain Inc 6% USD 15/08/2023	117,000	105,686	0.02
Iron Mountain US Holdings Inc 144A 5.375% USD 01/06/2026	341,000	290,478	0.04
Itron Inc 144A 5% USD 15/01/2026	397,000	339,920	0.05
Jagged Peak Energy LLC 144A 5.875% USD 01/05/2026	316,000	281,749	0.04
JB Poindexter & Co Inc 144A 7.125% USD 15/04/2026	504,000	435,951	0.06
Johnson & Johnson 4.375% USD 05/12/2033	150,000	141,449	0.02
Johnson & Johnson 5.5% GBP 06/11/2024	300,000	421,719	0.06
KB Home 8% USD 15/03/2020	87,000	79,445	0.01
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC 144A 4.75% USD 01/06/2027	59,000	51,034	0.01
Koppers Inc 144A 6% USD 15/02/2025	231,000	177,933	0.03
L Brands Inc 6.75% USD 01/07/2036	13,000	9,793	0.00
L Brands Inc 6.875% USD 01/11/2035	202,000	155,263	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Lennar Corp 4.75% USD 15/11/2022	175,000	156,737	0.02
Lennar Corp 5.25% USD 01/06/2026	74,000	65,224	0.01
Lennar Corp 5.375% USD 01/10/2022	122,000	110,470	0.02
Lennar Corp 8.375% USD 15/01/2021	15,000	14,223	0.00
Level 3 Financing Inc 5.25% USD 15/03/2026	213,000	184,008	0.03
Level 3 Financing Inc 5.375% USD 01/05/2025	162,000	141,369	0.02
Lions Gate Capital Holdings LLC 144A 6.375% USD 01/02/2024	291,000	261,482	0.04
Lithia Motors Inc 144A 5.25% USD 01/08/2025	69,000	60,061	0.01
LPL Holdings Inc 144A 5.75% USD 15/09/2025	152,000	135,305	0.02
Mattel Inc 144A 6.75% USD 31/12/2025	125,000	108,533	0.02
McDonald's Corp 3.25% USD 10/06/2024	200,000	176,480	0.03
MEDNAX Inc 144A 6.25% USD 15/01/2027	313,000	276,908	0.04
Mercer International Inc 5.5% USD 15/01/2026	72,000	60,544	0.01
Mercer International Inc 6.5% USD 01/02/2024	131,000	117,616	0.02
Merck & Co Inc 2.75% USD 10/02/2025	200,000	172,066	0.02
Meredith Corp 144A 6.875% USD 01/02/2026	512,000	465,294	0.07
Meritage Homes Corp 6% USD 01/06/2025	155,000	140,182	0.02
Meritor Inc 6.25% USD 15/02/2024	135,000	120,468	0.02
MGM Resorts International 6% USD 15/03/2023	90,000	82,657	0.01
MGM Resorts International 7.75% USD 15/03/2022	155,000	149,007	0.02
Microsoft Corp 2.4% USD 08/08/2026	620,000	516,728	0.07
Microsoft Corp 2.7% USD 12/02/2025	100,000	86,486	0.01
MPT Operating Partnership LP / MPT Finance Corp 5% USD 15/10/2027	431,000	376,582	0.05
MSCI Inc 144A 5.25% USD 15/11/2024	82,000	74,161	0.01
MSCI Inc 144A 5.75% USD 15/08/2025	65,000	59,640	0.01
Murphy Oil USA Inc 5.625% USD 01/05/2027	402,000	356,526	0.05
Navient Corp 7.25% USD 25/01/2022	285,000	263,370	0.04
Navient Corp 7.25% USD 25/09/2023	450,000	408,950	0.06
Navient Corp 8% USD 25/03/2020	300,000	274,449	0.04
Netflix Inc 5.75% USD 01/03/2024	192,000	178,480	0.03
Netflix Inc 144A 5.875% USD 15/11/2028	234,000	213,740	0.03
Nexstar Broadcasting Inc 144A 5.625% USD 01/08/2024	370,000	321,664	0.05
Novelis Corp 144A 5.875% USD 30/09/2026	30,000	25,555	0.00
Novelis Corp 144A 6.25% USD 15/08/2024	461,000	408,851	0.06
NRG Energy Inc 6.25% USD 01/05/2024	288,000	262,043	0.04
NRG Energy Inc 6.625% USD 15/01/2027	113,000	105,909	0.02
Oasis Petroleum Inc 6.875% USD 15/01/2023	358,000	312,605	0.04
Parsley Energy LLC / Parsley Finance Corp 144A 5.625% USD 15/10/2027	122,000	106,329	0.01
Parsley Energy LLC / Parsley Finance Corp 144A 6.25% USD 01/06/2024	269,000	242,694	0.03
Penske Automotive Group Inc 5.5% USD 15/05/2026	424,000	369,771	0.05
Plains All American Pipeline LP FRN USD Perpetual	205,000	166,547	0.02
Plastipak Holdings Inc 144A 6.25% USD 15/10/2025	207,000	166,812	0.02
Pride International LLC 6.875% USD 15/08/2020	175,000	153,288	0.02
Prime Security Services Borrower LLC / Prime Finance Inc 144A 9.25% USD 15/05/2023	548,000	507,610	0.07
Range Resources Corp 4.875% USD 15/05/2025	392,000	316,754	0.05
Range Resources Corp 5.875% USD 01/07/2022	110,000	97,798	0.01
Rayonier AM Products Inc 144A 5.5% USD 01/06/2024	418,000	339,594	0.05
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 144A 5.125% USD 15/07/2023	300,000	263,436	0.04
SBA Communications Corp 4.875% USD 01/09/2024	311,000	273,436	0.04
Schweitzer-Mauduit International Inc 144A 6.875% USD 01/10/2026	284,000	245,033	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Scientific Games International Inc 144A 5% USD 15/10/2025	400,000	339,423	0.05
ServiceMaster Co LLC/The 144A 5.125% USD 15/11/2024	326,000	288,297	0.04
ServiceMaster Co LLC/The 7.45% USD 15/08/2027	110,000	100,568	0.01
SESI LLC 7.125% USD 15/12/2021	345,000	281,042	0.04
Southern Co/The FRN USD 15/03/2057	37,000	32,628	0.00
Southwestern Energy Co 7.5% USD 01/04/2026	175,000	160,186	0.02
Southwestern Energy Co 7.75% USD 01/10/2027	167,000	152,497	0.02
Spectrum Brands Inc 4% EUR 01/10/2026	140,000	140,328	0.02
Spectrum Brands Inc 5.75% USD 15/07/2025	380,000	328,693	0.05
Sprint Communications Inc 11.5% USD 15/11/2021	195,000	199,843	0.03
Sprint Corp 7.625% USD 15/02/2025	97,000	89,532	0.01
Sprint Corp 7.875% USD 15/09/2023	500,000	471,086	0.07
Standard Industries Inc/NJ 144A 5% USD 15/02/2027	95,000	79,885	0.01
Standard Industries Inc/NJ 144A 6% USD 15/10/2025	168,000	154,330	0.02
Suburban Propane Partners LP/Suburban Energy Finance Corp 5.5% USD 01/06/2024	554,000	481,626	0.07
SunCoke Energy Partners LP / SunCoke Energy Partners Finance Corp 144A 7.5% USD 15/06/2025	395,000	352,912	0.05
Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.125% USD 01/02/2025	163,000	144,561	0.02
Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.25% USD 01/05/2023	73,000	64,423	0.01
Targa Resources Partners LP / Targa Resources Partners Finance Corp 144A 5.875% USD 15/04/2026	131,000	119,911	0.02
Tenet Healthcare Corp 4.5% USD 01/04/2021	150,000	134,017	0.02
Tenet Healthcare Corp 6% USD 01/10/2020	620,000	562,763	0.08
Tenneco Inc 5.375% USD 15/12/2024	170,000	136,437	0.02
Terex Corp 144A 5.625% USD 01/02/2025	216,000	184,234	0.03
Time Warner Cable LLC 5.875% USD 15/11/2040	250,000	217,162	0.03
Titan International Inc 6.5% USD 30/11/2023	438,000	356,801	0.05
T-Mobile USA Inc 4.75% USD 01/02/2028	360,000	308,240	0.04
T-Mobile USA Inc 6.5% USD 15/01/2024	300,000	271,976	0.04
T-Mobile USA Inc 6.5% USD 15/01/2026	677,000	637,480	0.09
TransDigm Inc 144A 6.25% USD 15/03/2026	281,000	251,908	0.04
TreeHouse Foods Inc 144A 6% USD 15/02/2024	182,000	164,600	0.02
United Rentals North America Inc 5.875% USD 15/09/2026	171,000	153,341	0.02
United Rentals North America Inc 6.5% USD 15/12/2026	76,000	69,664	0.01
United States Steel Corp 6.875% USD 15/08/2025	470,000	409,773	0.06
United States Treasury Inflation Indexed Bonds 0.125% USD 15/04/2021	800,000	734,065	0.10
United States Treasury Inflation Indexed Bonds 0.75% USD 15/07/2028	850,000	748,938	0.11
United States Treasury Inflation Indexed Bonds 1% USD 15/02/2048	16,395,000	14,270,771	2.04
United States Treasury Note/Bond 1.625% USD 15/05/2026	1,600,000	1,313,895	0.19
United States Treasury Note/Bond 2.25% USD 29/02/2020	3,450,000	3,013,755	0.43
United States Treasury Note/Bond 4.5% USD 15/02/2036	650,000	700,395	0.10
US Foods Inc 144A 5.875% USD 15/06/2024	418,000	373,919	0.05
Verizon Communications Inc 4.4% USD 01/11/2034	200,000	175,848	0.03
VFH Parent LLC / Orchestra Co-Issuer Inc 144A 6.75% USD 15/06/2022	43,000	38,734	0.01
Walgreens Boots Alliance Inc 4.8% USD 18/11/2044	100,000	82,025	0.01
Walmart Inc 2.65% USD 15/12/2024	350,000	302,163	0.04
Walt Disney Co/The 1.85% USD 30/07/2026	220,000	175,937	0.03
Walt Disney Co/The 3% USD 13/02/2026	100,000	87,098	0.01
Waste Pro USA Inc 144A 5.5% USD 15/02/2026	185,000	157,996	0.02
WellCare Health Plans Inc 5.25% USD 01/04/2025	158,000	141,857	0.02
WellCare Health Plans Inc 144A 5.375% USD 15/08/2026	119,000	106,842	0.01
Western Digital Corp 4.75% USD 15/02/2026	160,000	134,281	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
William Lyon Homes Inc 6% USD 01/09/2023	64,000	52,416	0.01
Williams Cos Inc/The 7.875% USD 01/09/2021	70,000	67,459	0.01
WPX Energy Inc 5.25% USD 15/09/2024	389,000	341,589	0.05
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 144A 5.5% USD 01/03/2025	328,000	287,305	0.04
XPO Logistics Inc 144A 6.5% USD 15/06/2022	78,000	69,860	0.01
		64,541,676	9.22

債券合計

192,698,390

27.53

公式な証券市場に上場されているまたは別の規制市場で取引されている譲渡可能有価証券合計

398,486,529

56.93

2010年12月17日の法律第41.1H条に基づく適格な短期金融市場商品

Albion Capital Corporation C/P EUR 19/03/2019	10,000,000	10,003,367	1.43
Banque Fédérative du Cr�dit Mutuel – BFCM C/P EUR 12/03/2019	8,000,000	8,001,488	1.14
BNP Paribas Fortis C/D EUR 10/06/2019	5,000,000	5,004,668	0.72
Chesham Finance C/P EUR 23/04/2019	10,000,000	10,005,089	1.43
China Construction Bank Corp C/P EUR 20/03/2019	7,500,000	7,500,647	1.07
Cooperatieve Rabobank UA C/P EUR 25/03/2019	8,000,000	8,002,199	1.14
Credit Agricole London Branch C/D EUR 12/04/2019	5,000,000	5,002,464	0.71
DekaBank Deutsche Girozentrale C/P EUR 18/06/2019	8,000,000	8,008,692	1.14
First Abu Dhabi Bank PJSC London Branch C/D EUR 10/04/2019	3,000,000	3,001,600	0.43
Halkin Finance Plc C/P EUR 14/05/2019	10,000,000	10,006,527	1.43
Industrial & Commercial Bank of China Luxembourg Branch C/D EUR 22/03/2019	8,000,000	8,000,979	1.14
ING Bank NV C/P EUR 02/05/2019	7,000,000	7,003,435	1.00
KBC Bank NV C/D EUR 13/05/2019	5,000,000	5,003,898	0.72
KBC Bank NV C/D EUR 26/06/2019	5,000,000	5,005,758	0.72
Lloyds Bank Plc C/P EUR 28/06/2019	7,500,000	7,508,510	1.07
Matchpoint Finance C/P EUR 15/07/2019	3,000,000	3,003,880	0.43
Natixis SA Paris Branch C/P EUR 14/03/2019	7,000,000	7,000,818	1.00
Nordea Bank AB C/P EUR 18/03/2019	7,000,000	7,001,866	1.00
Norinchukin Bank C/D EUR 30/04/2019	9,000,000	9,005,909	1.29
OP Corporate Bank C/P EUR 08/04/2019	7,000,000	7,002,734	1.00
Sumitomo Mitsui Banking Brussels Branch C/D EUR 24/05/2019	5,000,000	5,004,387	0.72
Svenska Handelsbanken AB C/P EUR 08/05/2019	5,000,000	5,003,658	0.71
Svenska Handelsbanken AB C/P EUR 09/07/2019	5,000,000	5,006,241	0.72
The Procter & Gamble Company C/P EUR 10/05/2019	5,000,000	5,003,753	0.71
The Toronto-Dominion Bank London Branch C/P EUR 11/06/2019	7,000,000	7,010,612	1.00
UBS AG London Branch C/P EUR 11/03/2019	5,000,000	5,000,536	0.71
UBS AG London Branch C/P EUR 10/06/2019	5,000,000	5,004,883	0.72

2010年12月17日の法律第41.1H条に基づく適格な短期金融市場商品合計

177,108,598

25.30

**オープンエンド型ファンド
アイルランド**

Invesco Short-Term Investments Co Global Series Plc - Euro Liquidity Portfolio	21,239,365	21,057,981	3.01
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銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ルクセンブルク			
Invesco Funds SICAV – Invesco India All-Cap Equity Fund	13,200	143,289	0.02
オープンエンド型ファンド合計		21,201,270	3.03
投資有価証券合計		596,796,397	85.26

財務書類に対する注記(2019年2月28日現在)

外国為替先渡し契約

		内訳			取引相手	未実現利益/(損失) (EUR)	満期日	
Buy	15,571	EUR	to Sell	1,265,000	INR	Barclays	5	12/03/2019
Buy	2,671,000	DKK	to Sell	358,006	EUR	Barclays	12	12/03/2019
Buy	711,000	HKD	to Sell	79,277	EUR	Goldman Sachs	14	12/03/2019
Buy	1,162,000	DKK	to Sell	155,739	EUR	Goldman Sachs	15	12/03/2019
Buy	50,614,000	KRW	to Sell	39,404	EUR	Citigroup	26	12/03/2019
Buy	552,000	MXN	to Sell	25,106	EUR	Goldman Sachs	35	12/03/2019
Buy	152,000	CHF	to Sell	134,012	EUR	Barclays	40	12/03/2019
Buy	15,296	EUR	to Sell	1,238,000	INR	Goldman Sachs	62	12/03/2019
Buy	11,716	EUR	to Sell	14,903,000	KRW	Morgan Stanley	106	12/03/2019
Buy	942,000	MXN	to Sell	42,798	EUR	Citigroup	106	12/03/2019
Buy	1,411,000	TWD	to Sell	39,976	EUR	Goldman Sachs	149	12/03/2019
Buy	44,120	EUR	to Sell	66,000	CAD	Royal Bank of Scotland	226	12/03/2019
Buy	369,929	EUR	to Sell	5,951,047,000	IDR	Goldman Sachs	243	12/03/2019
Buy	180,773	EUR	to Sell	2,920,000	ZAR	JP Morgan Chase	302	10/05/2019
Buy	81,123	EUR	to Sell	122,000	CAD	Goldman Sachs	367	28/05/2019
Buy	160,046	EUR	to Sell	240,000	CAD	Goldman Sachs	432	12/03/2019
Buy	585,212	EUR	to Sell	750,591,344	KRW	Goldman Sachs	480	12/03/2019
Buy	19,022	EUR	to Sell	295,000	ZAR	BNP Paribas	562	12/03/2019
Buy	124,707	EUR	to Sell	1,113,000	HKD	Citigroup	584	12/03/2019
Buy	255,000	CHF	to Sell	224,268	EUR	Citigroup	621	12/03/2019
Buy	174,994	EUR	to Sell	200,000	USD	JP Morgan Chase	681	26/04/2019
Buy	1,713,000	HKD	to Sell	190,353	EUR	JP Morgan Chase	682	12/03/2019
Buy	28,367,600	NOK	to Sell	2,910,740	EUR	Goldman Sachs	783	10/04/2019
Buy	160,498	EUR	to Sell	1,432,000	HKD	Goldman Sachs	800	12/03/2019
Buy	1,409,000	NOK	to Sell	143,932	EUR	Goldman Sachs	861	12/03/2019
Buy	125,477	EUR	to Sell	4,380,000	TWD	Citigroup	920	12/03/2019
Buy	438,104	EUR	to Sell	9,735,593	MXN	Royal Bank of Scotland	1,020	10/05/2019
Buy	1,301,591	EUR	to Sell	46,822,000	THB	Barclays	1,136	12/03/2019
Buy	393,410	EUR	to Sell	450,000	USD	Goldman Sachs	1,206	26/04/2019
Buy	949,377	EUR	to Sell	814,000	GBP	Goldman Sachs	1,248	12/03/2019
Buy	814,964	EUR	to Sell	700,000	GBP	Goldman Sachs	1,276	10/05/2019
Buy	280,423	EUR	to Sell	35,307,841	JPY	BNY Mellon	1,291	07/03/2019
Buy	484,000	CHF	to Sell	425,416	EUR	Goldman Sachs	1,432	12/03/2019
Buy	750,000	USD	to Sell	655,254	EUR	Royal Bank of Scotland	1,694	01/03/2019
Buy	1,098,354	USD	to Sell	121,322,000	JPY	Morgan Stanley	1,884	13/03/2019
Buy	475,071	EUR	to Sell	16,633,000	TWD	Barclays	2,066	12/03/2019
Buy	1,792,000	SEK	to Sell	168,922	EUR	Barclays	2,213	12/03/2019
Buy	528,000	SGD	to Sell	340,579	EUR	Goldman Sachs	2,215	12/03/2019
Buy	193,549,201	RUB	to Sell	2,912,266	USD	Morgan Stanley	2,378	13/05/2019
Buy	584,084	EUR	to Sell	47,267,000	INR	JP Morgan Chase	2,454	12/03/2019
Buy	512,724	EUR	to Sell	582,800	USD	BNY Mellon	2,541	07/03/2019
Buy	1,170,000	USD	to Sell	1,022,259	EUR	Goldman Sachs	2,579	01/03/2019
Buy	399,341	EUR	to Sell	453,000	USD	Barclays	2,958	12/03/2019
Buy	1,754,831	EUR	to Sell	2,000,000	USD	Goldman Sachs	2,970	01/03/2019
Buy	5,886,143	USD	to Sell	7,739,690	CAD	Royal Bank of Scotland	3,003	13/03/2019
Buy	510,220	EUR	to Sell	4,548,000	HKD	JP Morgan Chase	3,025	12/03/2019
Buy	353,247	EUR	to Sell	5,661,164	ZAR	Goldman Sachs	3,360	10/05/2019
Buy	56,298,885	TWD	to Sell	1,825,693	USD	Barclays	3,524	13/03/2019
Buy	730,650	EUR	to Sell	835,000	USD	Goldman Sachs	3,729	10/05/2019

インベスコ・ファンズ・グローバル・ターゲットィッド・リターンズ・セレクト・ファンド

		内訳				取引相手	未実現利益／(損失) (EUR)	満期日
Buy	2,032,656,000	KRW	to Sell	1,804,640	USD	JP Morgan Chase	4,577	13/03/2019
Buy	313,533	EUR	to Sell	1,318,000	BRL	Goldman Sachs	4,761	12/03/2019
Buy	380,096	EUR	to Sell	3,365,000	HKD	Barclays	4,829	12/03/2019
Buy	42,508,000	MXN	to Sell	2,194,947	USD	Goldman Sachs	6,363	10/04/2019
Buy	350,950,500	RUB	to Sell	5,301,471	USD	Morgan Stanley	7,153	10/04/2019
Buy	6,607,863	USD	to Sell	8,682,908	CAD	Morgan Stanley	7,209	13/03/2019
Buy	9,750,713	HKD	to Sell	1,079,861	EUR	Barclays	7,545	12/03/2019
Buy	3,762,725	USD	to Sell	5,255,254	AUD	Goldman Sachs	7,688	13/03/2019
Buy	1,844,867	EUR	to Sell	2,939,000	AUD	Barclays	7,892	12/03/2019
Buy	85,102,800	NOK	to Sell	8,726,447	EUR	JP Morgan Chase	8,122	10/04/2019
Buy	3,083,891	EUR	to Sell	3,947,751,000	KRW	Barclays	8,479	12/03/2019
Buy	4,000,000	USD	to Sell	3,492,072	EUR	Goldman Sachs	9,220	08/03/2019
Buy	11,738,000	SEK	to Sell	1,111,315	EUR	Goldman Sachs	9,660	12/03/2019
Buy	28,367,600	NOK	to Sell	2,900,080	EUR	Barclays	11,443	10/04/2019
Buy	2,707,226	AUD	to Sell	1,919,017	USD	Goldman Sachs	12,959	13/03/2019
Buy	5,950,735	EUR	to Sell	6,800,000	USD	Goldman Sachs	13,045	05/04/2019
Buy	1,128,443	EUR	to Sell	140,998,000	JPY	JP Morgan Chase	13,777	12/03/2019
Buy	985,000	GBP	to Sell	1,133,413	EUR	Royal Bank of Scotland	14,049	08/03/2019
Buy	2,306,082	EUR	to Sell	3,666,000	AUD	JP Morgan Chase	14,708	12/03/2019
Buy	377,433	EUR	to Sell	5,787,000	ZAR	Goldman Sachs	15,295	12/03/2019
Buy	17,452,739	EUR	to Sell	19,929,126	USD	Goldman Sachs	15,882	13/03/2019
Buy	1,566,085	EUR	to Sell	1,769,000	USD	JP Morgan Chase	18,176	12/03/2019
Buy	11,529,600	CNH	to Sell	1,703,924	USD	Morgan Stanley	18,579	13/03/2019
Buy	700,000	GBP	to Sell	796,239	EUR	Goldman Sachs	19,216	08/03/2019
Buy	3,436,844	EUR	to Sell	33,254,000	NOK	Goldman Sachs	19,564	12/03/2019
Buy	10,715,832	AUD	to Sell	7,632,004	USD	JP Morgan Chase	19,722	13/03/2019
Buy	7,531,178	EUR	to Sell	9,641,037,000	KRW	BNP Paribas	20,531	12/03/2019
Buy	8,794,172	CAD	to Sell	6,660,595	USD	Morgan Stanley	20,646	13/03/2019
Buy	1,754,383	EUR	to Sell	219,283,000	JPY	Goldman Sachs	20,831	12/03/2019
Buy	5,007,341	USD	to Sell	4,348,500	EUR	Barclays	21,921	10/04/2019
Buy	897,000	GBP	to Sell	1,020,388	EUR	Goldman Sachs	24,417	12/03/2019
Buy	4,998,992	USD	to Sell	4,348,500	EUR	JP Morgan Chase	25,335	13/03/2019
Buy	350,950,500	RUB	to Sell	5,300,222	USD	Morgan Stanley	27,098	13/03/2019
Buy	8,980,696	AUD	to Sell	6,382,715	USD	Royal Bank of Scotland	28,335	13/03/2019
Buy	3,482,836	USD	to Sell	4,828,229	AUD	Morgan Stanley	29,687	13/03/2019
Buy	15,751,587	EUR	to Sell	18,000,000	USD	Barclays	29,992	02/04/2019
Buy	17,721,987	AUD	to Sell	12,622,974	USD	Morgan Stanley	31,686	13/03/2019
Buy	27,338,331	USD	to Sell	30,593,779,498	KRW	JP Morgan Chase	31,872	10/04/2019
Buy	11,223,243	USD	to Sell	15,660,606	AUD	JP Morgan Chase	31,972	13/03/2019
Buy	19,207,005	USD	to Sell	16,686,667	EUR	JP Morgan Chase	34,264	10/05/2019
Buy	2,207,451	USD	to Sell	8,111,500	BRL	Barclays	34,843	10/04/2019
Buy	2,212,388	USD	to Sell	8,111,500	BRL	Citigroup	35,692	13/03/2019
Buy	13,804,305	USD	to Sell	12,012,466	EUR	Goldman Sachs	35,970	10/04/2019
Buy	3,007,443	EUR	to Sell	375,195,000	JPY	Barclays	41,322	12/03/2019
Buy	4,665,016	EUR	to Sell	48,407,000	SEK	Goldman Sachs	42,165	12/03/2019
Buy	11,707,000	BRL	to Sell	3,079,331	USD	Goldman Sachs	42,748	10/04/2019
Buy	141,838,000	NOK	to Sell	14,529,659	EUR	JP Morgan Chase	45,450	13/03/2019
Buy	23,547,102	USD	to Sell	26,291,752,498	KRW	Barclays	53,506	10/05/2019
Buy	11,127,085	CAD	to Sell	8,386,526	USD	Citigroup	61,986	13/03/2019
Buy	3,010,060	EUR	to Sell	30,849,610	SEK	Goldman Sachs	64,373	10/04/2019
Buy	22,916,851	USD	to Sell	702,263,972	TWD	Goldman Sachs	65,572	10/04/2019
Buy	7,910,534	EUR	to Sell	12,536,000	AUD	Goldman Sachs	75,110	12/03/2019
Buy	18,384,603	CAD	to Sell	13,884,699	USD	JP Morgan Chase	77,781	13/03/2019

インベスコ・ファンズ・グローバル・ターゲットィッド・リターンズ・セレクト・ファンド

		内訳				取引相手	未実現利益／(損失) (EUR)	満期日
Buy	25,712,517	USD	to Sell	786,674,467	TWD	Goldman Sachs	80,022	10/05/2019
Buy	15,195,038	EUR	to Sell	17,263,130	USD	Goldman Sachs	89,466	12/03/2019
Buy	4,011,000	GBP	to Sell	4,574,375	EUR	JP Morgan Chase	97,550	12/03/2019
Buy	901,834,599	INR	to Sell	12,540,285	USD	Goldman Sachs	124,464	13/03/2019
Buy	88,063,000	MXN	to Sell	4,419,680	USD	JP Morgan Chase	124,508	10/04/2019
Buy	29,634,981	USD	to Sell	907,334,215	TWD	Goldman Sachs	128,187	13/03/2019
Buy	27,394,144	USD	to Sell	30,593,779,498	KRW	Goldman Sachs	134,336	13/03/2019
Buy	11,198,279	USD	to Sell	41,395,000	BRL	JP Morgan Chase	142,330	10/05/2019
Buy	23,724,855	EUR	to Sell	27,100,000	USD	Royal Bank of Scotland	166,646	28/05/2019
Buy	23,811,084	EUR	to Sell	27,190,782	USD	Goldman Sachs	173,958	28/05/2019
Buy	54,705,000	MXN	to Sell	2,617,840	USD	Goldman Sachs	200,456	13/03/2019
Buy	2,998,291,957	JPY	to Sell	26,812,478	USD	Goldman Sachs	243,655	13/03/2019
Buy	14,928,922	EUR	to Sell	153,351,390	SEK	JP Morgan Chase	286,104	10/04/2019
Buy	1,919,816,099	INR	to Sell	26,408,646	USD	Goldman Sachs	393,677	10/05/2019
Buy	39,693,001	BRL	to Sell	10,007,312	USD	Goldman Sachs	541,784	13/03/2019
未決済外国為替先渡し契約に係る未実現利益合計							4,342,477	

Buy	42,969,182,154	JPY	to Sell	344,064,383	EUR	BNY Mellon	(4,363,840)	07/03/2019
Buy	94,884,755	EUR	to Sell	83,263,788	GBP	Goldman Sachs	(2,099,074)	12/03/2019
Buy	45,435,683	USD	to Sell	313,769,738	CNH	Goldman Sachs	(1,324,007)	13/03/2019
Buy	481,475,000	SEK	to Sell	46,914,996	EUR	Barclays	(941,167)	10/04/2019
Buy	17,771,617	EUR	to Sell	16,000,000	GBP	Goldman Sachs	(867,348)	08/03/2019
Buy	2,998,291,957	JPY	to Sell	27,968,750	USD	JP Morgan Chase	(709,947)	10/04/2019
Buy	14,542,578	USD	to Sell	100,000,000	CNH	Citigroup	(367,022)	10/04/2019
Buy	147,533,999	SEK	to Sell	14,425,875	EUR	Goldman Sachs	(336,496)	13/03/2019
Buy	28,488,390	EUR	to Sell	32,800,000	USD	Citigroup	(212,243)	12/03/2019
Buy	1,901,132,499	INR	to Sell	26,934,708	USD	Goldman Sachs	(199,529)	10/04/2019
Buy	25,280,839	EUR	to Sell	29,107,000	USD	Barclays	(188,347)	12/03/2019
Buy	2,513,944,957	JPY	to Sell	23,031,260	USD	JP Morgan Chase	(180,184)	10/05/2019
Buy	5,557,938	EUR	to Sell	4,900,000	GBP	Goldman Sachs	(145,413)	02/04/2019
Buy	8,446,838	USD	to Sell	31,881,784	BRL	Goldman Sachs	(77,425)	13/03/2019
Buy	9,989,715	EUR	to Sell	11,500,000	USD	Royal Bank of Scotland	(76,498)	08/03/2019
Buy	13,599,734	USD	to Sell	18,007,485	CAD	JP Morgan Chase	(76,319)	13/03/2019
Buy	9,642,509	EUR	to Sell	87,068,000	HKD	Goldman Sachs	(67,370)	12/03/2019
Buy	141,838,000	NOK	to Sell	14,601,851	EUR	JP Morgan Chase	(64,232)	10/05/2019
Buy	6,860,530	EUR	to Sell	7,898,000	USD	Goldman Sachs	(50,372)	12/03/2019
Buy	4,122,066	USD	to Sell	15,608,086	BRL	Morgan Stanley	(49,435)	13/03/2019
Buy	4,498,073	USD	to Sell	30,422,719	CNH	Goldman Sachs	(46,964)	10/05/2019
Buy	3,078,417	USD	to Sell	11,707,000	BRL	JP Morgan Chase	(43,546)	10/04/2019
Buy	43,185,500	SEK	to Sell	4,165,003	EUR	JP Morgan Chase	(40,823)	13/03/2019
Buy	43,185,500	SEK	to Sell	4,164,282	EUR	JP Morgan Chase	(40,698)	10/04/2019
Buy	35,923,000	HKD	to Sell	4,043,320	EUR	Barclays	(37,164)	12/03/2019
Buy	4,234,000	USD	to Sell	3,741,867	EUR	Barclays	(37,035)	12/03/2019
Buy	2,526,474	USD	to Sell	9,608,000	BRL	Goldman Sachs	(35,738)	10/04/2019
Buy	4,844,775	EUR	to Sell	5,532,000	CHF	Barclays	(33,992)	12/03/2019
Buy	8,527,255	EUR	to Sell	9,804,834	USD	Goldman Sachs	(30,431)	10/04/2019
Buy	416,356	EUR	to Sell	9,735,593	MXN	Royal Bank of Scotland	(28,374)	01/03/2019
Buy	1,368,519	EUR	to Sell	1,200,000	GBP	Goldman Sachs	(28,074)	05/04/2019
Buy	3,923,097	EUR	to Sell	35,424,000	HKD	Barclays	(27,410)	12/03/2019
Buy	140,869,497	MXN	to Sell	7,356,339	USD	Goldman Sachs	(22,079)	13/03/2019
Buy	35,071,500	NOK	to Sell	3,624,032	EUR	JP Morgan Chase	(20,125)	13/03/2019
Buy	1,450,477	EUR	to Sell	119,499,000	INR	Goldman Sachs	(19,982)	12/03/2019
Buy	35,071,500	NOK	to Sell	3,619,407	EUR	JP Morgan Chase	(19,825)	10/04/2019

インベスコ・ファンズ・グローバル・ターゲットィッド・リターンズ・セレクト・ファンド

		内訳			取引相手	未実現利益／(損失) (EUR)	満期日	
Buy	331,059	EUR	to Sell	300,000	GBP	BNY Mellon	(18,516)	01/03/2019
Buy	21,395,231	USD	to Sell	18,736,667	EUR	Citigroup	(17,050)	13/03/2019
Buy	3,469,256	USD	to Sell	4,588,505	CAD	Barclays	(16,040)	13/03/2019
Buy	2,221,835	EUR	to Sell	2,537,000	CHF	Standard Chartered Bank London	(15,589)	12/03/2019
Buy	4,700,198	USD	to Sell	6,604,869	AUD	JP Morgan Chase	(15,574)	13/03/2019
Buy	291,688	EUR	to Sell	263,356	GBP	Royal Bank of Scotland	(15,188)	01/03/2019
Buy	3,202,000	USD	to Sell	2,816,160	EUR	Goldman Sachs	(14,348)	12/03/2019
Buy	139,588,000	JPY	to Sell	1,117,829	EUR	Goldman Sachs	(14,309)	12/03/2019
Buy	3,452,865	USD	to Sell	4,563,446	CAD	Morgan Stanley	(13,716)	13/03/2019
Buy	2,270,382	USD	to Sell	162,479,900	INR	JP Morgan Chase	(12,756)	13/03/2019
Buy	342,771	EUR	to Sell	5,661,164	ZAR	BNY Mellon	(12,378)	01/03/2019
Buy	1,438,121	AUD	to Sell	1,041,138	USD	Goldman Sachs	(12,125)	13/03/2019
Buy	2,431,812	EUR	to Sell	2,793,136	USD	Goldman Sachs	(12,023)	13/03/2019
Buy	1,594,782	EUR	to Sell	1,821,000	CHF	Citigroup	(11,189)	12/03/2019
Buy	1,762,559,000	KRW	to Sell	1,384,249	EUR	Barclays	(11,164)	12/03/2019
Buy	188,980,000	MXN	to Sell	9,756,828	USD	Morgan Stanley	(9,584)	10/05/2019
Buy	1,606,718	EUR	to Sell	2,489,000	SGD	Barclays	(9,221)	12/03/2019
Buy	2,421,824	EUR	to Sell	85,470,000	TWD	Barclays	(8,747)	12/03/2019
Buy	1,245,350	USD	to Sell	1,757,164	AUD	Goldman Sachs	(8,600)	13/03/2019
Buy	2,444,287	EUR	to Sell	86,254,000	TWD	Goldman Sachs	(8,579)	12/03/2019
Buy	4,821,910	CAD	to Sell	3,674,500	USD	JP Morgan Chase	(8,318)	13/03/2019
Buy	5,337,431	USD	to Sell	7,029,567	CAD	JP Morgan Chase	(7,989)	10/04/2019
Buy	8,016,641	USD	to Sell	10,544,351	CAD	JP Morgan Chase	(7,714)	10/05/2019
Buy	5,337,901	USD	to Sell	7,029,567	CAD	Royal Bank of Scotland	(7,579)	10/04/2019
Buy	6,724,000	HKD	to Sell	757,374	EUR	JP Morgan Chase	(7,509)	12/03/2019
Buy	2,054,741	USD	to Sell	2,713,320	CAD	Goldman Sachs	(6,627)	13/03/2019
Buy	464,687	EUR	to Sell	7,520,972	ZAR	Goldman Sachs	(6,352)	08/03/2019
Buy	2,644,336	USD	to Sell	9,903,911	BRL	Barclays	(6,230)	13/03/2019
Buy	1,857,000	AUD	to Sell	1,166,775	EUR	Goldman Sachs	(6,087)	12/03/2019
Buy	815,344	EUR	to Sell	931,000	CHF	JP Morgan Chase	(5,721)	12/03/2019
Buy	855,645	EUR	to Sell	13,763,000	ZAR	Goldman Sachs	(5,615)	12/03/2019
Buy	3,795,242	USD	to Sell	3,327,948	EUR	BNY Mellon	(5,598)	07/03/2019
Buy	810,219	EUR	to Sell	1,225,000	CAD	Standard Chartered Bank London	(4,479)	12/03/2019
Buy	805,589	EUR	to Sell	1,218,000	CAD	Citigroup	(4,454)	12/03/2019
Buy	4,507,088	AUD	to Sell	3,224,407	USD	Morgan Stanley	(4,287)	13/03/2019
Buy	486,000	AUD	to Sell	307,827	EUR	Barclays	(4,060)	12/03/2019
Buy	44,614,000	MXN	to Sell	2,315,986	USD	Goldman Sachs	(4,051)	10/04/2019
Buy	47,566,000	JPY	to Sell	379,816	EUR	Barclays	(3,781)	12/03/2019
Buy	515,000	USD	to Sell	454,243	EUR	JP Morgan Chase	(3,608)	12/03/2019
Buy	10,160,000	THB	to Sell	285,636	EUR	Goldman Sachs	(3,448)	12/03/2019
Buy	1,554,259	EUR	to Sell	2,342,000	CAD	Goldman Sachs	(3,311)	12/03/2019
Buy	136,718	EUR	to Sell	120,000	GBP	Royal Bank of Scotland	(2,941)	05/04/2019
Buy	6,340,032	USD	to Sell	23,694,220	BRL	JP Morgan Chase	(2,922)	13/03/2019
Buy	3,542,000	HKD	to Sell	397,901	EUR	Goldman Sachs	(2,895)	12/03/2019
Buy	205,738	EUR	to Sell	179,205	GBP	Royal Bank of Scotland	(2,440)	28/05/2019
Buy	168,928	EUR	to Sell	147,000	GBP	JP Morgan Chase	(2,294)	12/03/2019
Buy	1,036,509	USD	to Sell	1,366,819	CAD	Royal Bank of Scotland	(2,073)	13/03/2019
Buy	91,102	EUR	to Sell	80,000	GBP	JP Morgan Chase	(1,937)	26/04/2019
Buy	476,000	AUD	to Sell	299,426	EUR	JP Morgan Chase	(1,910)	12/03/2019
Buy	150,000	USD	to Sell	132,913	EUR	Goldman Sachs	(1,615)	08/03/2019
Buy	1,970,000	HKD	to Sell	221,292	EUR	Citigroup	(1,596)	12/03/2019
Buy	356,000	USD	to Sell	312,989	EUR	BNY Mellon	(1,482)	12/03/2019
Buy	550,865	EUR	to Sell	12,127,000	MXN	Goldman Sachs	(1,459)	12/03/2019

インベスコ・ファンズ・グローバル・ターゲットィッド・リターンズ・セレクト・ファンド

		内訳			取引相手	未実現利益／(損失) (EUR)	満期日	
Buy	2,683,173	EUR	to Sell	20,028,000	DKK	Goldman Sachs	(1,365)	12/03/2019
Buy	25,875,000	INR	to Sell	319,697	EUR	Barclays	(1,300)	12/03/2019
Buy	157,401,299	RUB	to Sell	2,372,077	USD	JP Morgan Chase	(1,300)	13/05/2019
Buy	486,351	EUR	to Sell	780,000	AUD	Goldman Sachs	(1,175)	12/03/2019
Buy	147,639	EUR	to Sell	170,000	USD	Barclays	(1,166)	08/03/2019
Buy	147,156	EUR	to Sell	168,000	CHF	Goldman Sachs	(1,006)	12/03/2019
Buy	497,000	ZAR	to Sell	32,051	EUR	Barclays	(950)	12/03/2019
Buy	1,146,005,000	IDR	to Sell	72,057	EUR	Barclays	(866)	12/03/2019
Buy	3,613,000	TWD	to Sell	103,554	EUR	Barclays	(809)	12/03/2019
Buy	86,569	EUR	to Sell	100,000	USD	Royal Bank of Scotland	(750)	05/04/2019
Buy	228,000	CAD	to Sell	152,355	EUR	Citigroup	(721)	12/03/2019
Buy	1,336,834	USD	to Sell	1,757,392	CAD	Royal Bank of Scotland	(652)	10/05/2019
Buy	1,336,834	USD	to Sell	1,757,392	CAD	Citigroup	(652)	10/05/2019
Buy	93,304	EUR	to Sell	1,500,000	ZAR	Barclays	(641)	08/03/2019
Buy	47,041	EUR	to Sell	3,863,000	INR	Barclays	(494)	12/03/2019
Buy	4,135,000	SEK	to Sell	395,325	EUR	Barclays	(434)	12/03/2019
Buy	73,149	EUR	to Sell	84,000	USD	Morgan Stanley	(353)	12/03/2019
Buy	111,356	EUR	to Sell	1,087,000	NOK	Goldman Sachs	(347)	12/03/2019
Buy	111,000	SGD	to Sell	72,398	EUR	Barclays	(333)	12/03/2019
Buy	110,000	CAD	to Sell	73,476	EUR	Royal Bank of Scotland	(320)	12/03/2019
Buy	174,786	EUR	to Sell	200,000	USD	Goldman Sachs	(279)	08/03/2019
Buy	310,000	GBP	to Sell	414,334	USD	Royal Bank of Scotland	(275)	15/05/2019
Buy	44,965,000	KRW	to Sell	35,297	EUR	Goldman Sachs	(268)	12/03/2019
Buy	92,000	SGD	to Sell	59,994	EUR	Goldman Sachs	(265)	12/03/2019
Buy	37,815,000	KRW	to Sell	29,718	EUR	Royal Bank of Scotland	(259)	12/03/2019
Buy	48,232,000	KRW	to Sell	37,829	EUR	Standard Chartered Bank London	(255)	12/03/2019
Buy	110,000	BRL	to Sell	26,017	EUR	Citigroup	(247)	12/03/2019
Buy	979,000	TWD	to Sell	28,019	EUR	JP Morgan Chase	(179)	12/03/2019
Buy	31,589	EUR	to Sell	309,000	NOK	Barclays	(165)	12/03/2019
Buy	245,000	CAD	to Sell	163,097	EUR	Goldman Sachs	(158)	12/03/2019
Buy	16,668,000	KRW	to Sell	13,135	EUR	JP Morgan Chase	(150)	12/03/2019
Buy	58,000	BRL	to Sell	13,732	EUR	Barclays	(144)	12/03/2019
Buy	68,000	BRL	to Sell	16,047	EUR	JP Morgan Chase	(117)	12/03/2019
Buy	15,131	EUR	to Sell	243,000	ZAR	Barclays	(75)	12/03/2019
Buy	9,555,000	KRW	to Sell	7,494	EUR	Citigroup	(51)	12/03/2019
Buy	7,750,000	KRW	to Sell	6,082	EUR	Morgan Stanley	(44)	12/03/2019
Buy	120,395	EUR	to Sell	1,261,000	SEK	BNP Paribas	(30)	12/03/2019
未決済外国為替先渡し契約に係る未実現損失合計							(13,326,201)	
未決済外国為替先渡し契約に係る未実現損益合計							(8,983,724)	

先物契約

銘柄	契約数	コミットメント (EUR)	買建／売建	未実現利益／(損失) (EUR)
Ibex 35 Index 15/03/2019	462	42,695,730	Long	1,077,096
Nikkei 225 (SGX) Future 07/03/2019	331	28,003,470	Long	886,281
Euro-Buxl 30 Year Bond Future 07/03/2019	12	2,217,960	Long	95,520
Euro Stoxx Bank Future 15/03/2019	204	992,970	Long	94,111
Long Gilt Future 26/06/2019	(34)	(4,997,676)	Short	43,951
Euro-Bund Future 07/03/2019	11	1,822,095	Long	37,125
S&P 500 Emini Future 15/03/2019	(38)	(4,640,186)	Short	3,522
US Ultra Bond (CBT) Future 19/06/2019	(5)	(703,413)	Short	2,601
先物契約に係る未実現利益合計				2,240,207
Russell 2000 Mini Future 15/03/2019	(913)	(63,098,248)	Short	(6,755,271)
FTSE 100 Index Future 15/03/2019	(849)	(69,792,448)	Short	(2,754,004)
Euro Stoxx 50 Future 15/03/2019	(1,370)	(45,038,750)	Short	(2,672,609)
FTSE UK Mid Cap Future 15/03/2019	(328)	(14,352,342)	Short	(1,526,555)
Dax Index Future 15/03/2019	(75)	(21,528,281)	Short	(844,757)
MSCI AC Asia ex Japan Future 15/03/2019	(239)	(9,974,814)	Short	(777,062)
CAC 40 Index Future 15/03/2019	(409)	(21,377,408)	Short	(490,197)
Euro-Oat Future 07/03/2019	(297)	(45,454,365)	Short	(192,805)
Bovespa Index Future 17/04/2019	(235)	(5,408,395)	Short	(121,285)
MSCI Taiwan Index Future 28/03/2019	257	8,487,926	Long	(57,533)
US 5 Year Note (CBT) Future 28/06/2019	(36)	(3,619,330)	Short	(2,587)
US 10 Year Note (CBT) Future 19/06/2019	(51)	(5,467,139)	Short	(2,518)
US 2 Year Note (CBT) Future 28/06/2019	(14)	(2,604,120)	Short	(718)
先物契約に係る未実現損失合計				(16,197,901)
先物契約に係る未実現損益合計				(13,957,694)

EUR 37,260,338の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

クレジット・デフォルト・スワップ

名称	取引相手	ディーラー・ スプレッド	満期日	想定元本	未実現利益／(損失) (EUR)
Markit HY CDSI S30 5Y PRC	Bank of America Merrill Lynch	5.00%	20/12/2023	USD 15,623,160	(917,873)
iTraxx EUR CDSI S30 5Y	Bank of America Merrill Lynch	1.00%	20/12/2023	EUR 44,095,000	(815,536)
iTraxx Crossover CDSI S30 5Y	Bank of America Merrill Lynch	5.00%	20/12/2023	EUR 2,861,314	(281,977)
Jaguar Land Rover 5Y	JP Morgan	5.00%	20/12/2023	EUR (200,000)	(12,896)
クレジット・デフォルト・スワップに係る未実現損失合計					(2,028,282)
クレジット・デフォルト・スワップに係る未実現損益合計					(2,028,282)

EUR 4,013,863の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

EUR 4,013,863の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

バリエンス・スワップ

名称	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
Hang Seng China Enterprises Index	JP Morgan	31/12/2019	HKD	285,842	88,240
Hang Seng Index	JP Morgan	31/12/2019	HKD	207,146	44,945
Hang Seng China Enterprises Index	UBS	31/12/2019	HKD	98,468	38,486
S&P/ASX 200 Index	JP Morgan	20/12/2019	AUD	23,643	32,291
S&P/ASX 200 Index	UBS	20/12/2019	AUD	25,649	30,334
Hang Seng Index	UBS	31/12/2019	HKD	41,432	18,235
KOSPI 200 Index	UBS	13/12/2019	KRW	5,143,606	9,796
Hang Seng China Enterprises Index	Societe Generale	31/12/2019	HKD	134,831	2,507
バリエンス・スワップに係る未実現利益合計					264,834
Hang Seng China Enterprises Index	JP Morgan	31/12/2019	HKD	3,032,851	(713,649)
Hang Seng China Enterprises Index	UBS	31/12/2019	HKD	2,327,624	(485,382)
Hang Seng China Enterprises Index	Societe Generale	31/12/2019	HKD	1,411,396	(319,819)
Hang Seng China Enterprises Index	Goldman Sachs	31/12/2019	HKD	1,359,458	(304,015)
S&P/ASX 200 Index	UBS	20/12/2019	AUD	317,113	(292,924)
NIKKEI 225	UBS	14/12/2020	JPY	18,804,068	(134,654)
NIKKEI 225	Societe Generale	14/12/2020	JPY	19,454,967	(127,737)
Hang Seng Index	JP Morgan	31/12/2019	HKD	736,717	(112,926)
S&P/ASX 200 Index	JP Morgan	20/12/2019	AUD	150,869	(111,611)
S&P/ASX 200 Index	Societe Generale	20/12/2019	AUD	136,243	(104,107)
Hang Seng Index	UBS	31/12/2019	HKD	443,174	(97,423)
S&P/ASX 200 Index	Goldman Sachs	20/12/2019	AUD	55,735	(49,293)
KOSPI 200 Index	UBS	13/12/2019	KRW	64,240,283	(33,590)
NIKKEI 225	Societe Generale	13/12/2021	JPY	10,357,940	(24,976)
Hang Seng Index	Societe Generale	31/12/2019	HKD	145,648	(24,655)
KOSPI 200 Index	Goldman Sachs	13/12/2019	KRW	21,419,745	(23,506)
Hang Seng Index	Goldman Sachs	31/12/2019	HKD	97,962	(17,631)
KOSPI 200 Index	Societe Generale	13/12/2019	KRW	73,937,333	(15,359)
NIKKEI 225	BNP Paribas	13/12/2021	JPY	3,407,044	(9,205)
NIKKEI 225	UBS	13/12/2021	JPY	2,281,671	(6,690)
バリエンス・スワップに係る未実現損失合計					(3,009,152)
バリエンス・スワップに係る未実現損益合計					(2,744,318)

ボラティリティ・スワップ

2019年2月28日現在の未決済ボラティリティ・スワップは以下のとおりである。

取引内容	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
AUD/USD	Goldman Sachs	10/12/2019	USD	47,435	(38,068)
USD/CAD	JP Morgan	10/12/2019	USD	83,502	(23,843)
AUD/USD	JP Morgan	10/12/2019	USD	109,853	(21,319)
USD/CAD	Barclays	10/12/2019	USD	37,193	(13,118)
USD/CAD	Goldman Sachs	10/12/2019	USD	9,183	(3,488)
ボラティリティ・スワップに係る未実現損失合計					(99,836)
ボラティリティ・スワップに係る未実現損益合計					(99,836)

インフレ連動スワップ

取引内容	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
Receive Fixed 1.46% / Pay CPTFEMU	Bank of America Merrill Lynch	15/10/2027	EUR	46,752,000	824,092
Receive Fixed 1.565% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2028	EUR	25,424,559	822,496
Receive Fixed 1.4624% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2027	EUR	24,838,943	478,687
Receive Fixed 1.445% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2027	EUR	26,200,000	454,596
Receive Fixed 1.5075% / Pay CPTFEMU	Bank of America Merrill Lynch	15/11/2027	EUR	18,733,000	433,966
Receive Fixed 1.5675% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2028	EUR	8,463,217	276,115
Receive Fixed 1.5625% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2028	EUR	8,474,853	271,837
Receive Fixed 1.56% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2028	EUR	8,466,961	269,257
Receive Fixed 1.46775% / Pay CPTFEMU	Bank of America Merrill Lynch	15/10/2027	EUR	14,460,000	267,232
Receive Fixed 1.48112% / Pay CPTFEMU	Bank of America Merrill Lynch	15/10/2027	EUR	11,854,000	236,548
Receive Fixed 1.465% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2027	EUR	11,190,850	218,880
Receive Fixed 1.434% / Pay CPTFEMU	Bank of America Merrill Lynch	15/09/2027	EUR	13,235,000	204,926
Receive Fixed 1.5404% / Pay CPTFEMU	Bank of America Merrill Lynch	15/03/2028	EUR	5,679,000	162,090
Receive Fixed 1.4125% / Pay CPTFEMU	Bank of America Merrill Lynch	15/08/2027	EUR	10,512,000	144,766
Receive Fixed 3.5935% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP	2,687,000	73,441
Receive Fixed 1.39126% / Pay CPTFEMU	Bank of America Merrill Lynch	15/07/2027	EUR	4,974,277	67,780
Receive Fixed 3.633% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP	2,295,227	63,390
Receive Fixed 3.4675% / Pay UKRPI	Bank of America Merrill Lynch	15/05/2027	GBP	5,485,000	47,198
Receive Fixed 3.635% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP	1,671,886	46,665
Receive Fixed 3.63% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP	1,671,887	45,439
Receive Fixed 3.521% / Pay UKRPI	Bank of America Merrill Lynch	15/12/2026	GBP	3,333,000	32,953
Receive Fixed 3.512% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP	2,565,000	21,419
Receive Fixed 3.4475% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP	3,259,300	20,262
Receive Fixed 3.50875% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP	2,565,000	20,246
Receive Fixed 1.33375% / Pay CPTFEMU	Bank of America Merrill Lynch	15/06/2027	EUR	2,493,000	18,807
Pay Fixed 1.1265% / Receive CPTFEMU	Bank of America Merrill Lynch	15/03/2022	EUR	4,786,700	16,692
Receive Fixed 3.498% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP	2,565,000	16,369
Receive Fixed 3.4925% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP	2,565,000	14,387
Receive Fixed 3.475% / Pay UKRPI	Bank of America Merrill Lynch	15/03/2027	GBP	3,270,000	12,575
Receive Fixed 3.4175% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP	1,629,700	3,114
インフレ連動スワップに係る未実現利益合計					5,586,225

Receive Fixed 2.84% / Pay UKRPI	Royal Bank of Scotland	15/03/2026	GBP	20,959,000	(1,528,068)
Receive Fixed 2.9225% / Pay UKRPI	Morgan Stanley	01/08/2026	GBP	4,644,000	(326,385)
Pay Fixed 1.427% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	16,949,706	(277,636)
Pay Fixed 1.425% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	16,949,706	(275,838)
Receive Fixed 3.106% / Pay UKRPI	Barclays	15/06/2026	GBP	5,885,000	(268,685)
Pay Fixed 1.47% / Receive CPTFEMU	Bank of America Merrill Lynch	15/10/2023	EUR	12,250,064	(260,028)
Receive Fixed 3.0425% / Pay UKRPI	Citigroup	15/08/2026	GBP	4,660,000	(249,322)
Receive Fixed 2.801% / Pay UKRPI	Citigroup	15/05/2026	GBP	2,139,000	(172,322)
Receive Fixed 2.985% / Pay UKRPI	Royal Bank of Scotland	15/04/2026	GBP	2,888,000	(159,828)
Pay Fixed 1.4325% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	8,474,852	(141,292)
Pay Fixed 1.422% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	8,463,217	(136,383)
Pay Fixed 1.4175% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	8,466,961	(134,422)
Pay Fixed 1.41% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2023	EUR	8,474,853	(131,177)
Pay Fixed 1.335% / Receive CPTFEMU	Bank of America Merrill Lynch	15/11/2022	EUR	18,733,000	(113,748)
Pay Fixed 1.31% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2022	EUR	24,838,943	(110,141)
Pay Fixed 1.275% / Receive CPTFEMU	Bank of America Merrill Lynch	15/10/2022	EUR	46,752,000	(108,600)

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Pay Fixed 1.285% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2022	EUR 26,200,000	(81,505)
Receive Fixed 2.895% / Pay UKRPI	Citigroup	15/04/2026	GBP 1,136,997	(77,198)
Pay Fixed 1.373% / Receive CPTFEMU	Bank of America Merrill Lynch	15/03/2023	EUR 5,679,000	(60,684)
Pay Fixed 1.31522% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2022	EUR 11,190,850	(52,717)
Pay Fixed 1.2925% / Receive CPTFEMU	Bank of America Merrill Lynch	15/10/2022	EUR 14,460,000	(46,980)
Pay Fixed 1.29956% / Receive CPTFEMU	Bank of America Merrill Lynch	15/10/2022	EUR 11,854,000	(42,944)
Receive Fixed 3.321% / Pay UKRPI	Bank of America Merrill Lynch	15/08/2027	GBP 2,694,290	(39,227)
Pay Fixed 1.22247% / Receive CPTFEMU	Bank of America Merrill Lynch	15/07/2022	EUR 14,954,512	(23,736)
Pay Fixed 3.478% / Receive UKRPI	Bank of America Merrill Lynch	15/01/2029	GBP 1,692,000	(9,231)
Pay Fixed 1.24% / Receive CPTFEMU	Bank of America Merrill Lynch	15/08/2022	EUR 10,512,000	(7,696)
Receive Fixed 3.3875% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2027	GBP 2,880,000	(5,242)
Pay Fixed 1.08% / Receive CPTFEMU	Bank of America Merrill Lynch	15/02/2024	EUR 2,654,500	(3,107)
Pay Fixed 1.0775% / Receive CPTFEMU	Bank of America Merrill Lynch	15/02/2024	EUR 2,654,500	(2,761)
Receive Fixed 3.391% / Pay UKRPI	Bank of America Merrill Lynch	15/03/2028	GBP 1,080,100	(2,662)
インフレ連動スワップに係る未実現損失合計				(4,849,565)
インフレ連動スワップに係る未実現損益合計				736,660

EUR 4,013,863の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

EUR 4,013,863の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

金利スワップ

取引内容	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
Receive Fixed 2.57% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	54,160,757	524,846
Receive Fixed 2.565% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,180,476	367,704
Receive Fixed 2.631% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	30,303,264	325,886
Receive Fixed 2.642% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	27,742,665	302,016
Receive Fixed 2.585% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	27,742,665	283,013
Receive Fixed 2.564% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	27,742,665	276,012
Receive Fixed 2.5815% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	26,902,000	264,396
Receive Fixed 2.597% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	25,017,698	258,822
Pay Fixed 1.55175% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP	13,545,254	253,615
Receive Fixed 2.575% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	25,017,697	252,208
Receive Fixed 2.583% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	24,124,064	245,518
Receive Fixed 2.56% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	23,370,197	231,386
Receive Fixed 2.545% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	23,671,744	230,105
Receive Fixed 2.665% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,901,634	215,481
Receive Fixed 2.664% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,901,633	215,243
Receive Fixed 2.6625% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,901,634	214,886
Receive Fixed 2.6525% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,901,633	212,504
Receive Fixed 2.636% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,901,633	208,575
Receive Fixed 3.033% / Pay US0003M Float US	Bank of America Merrill Lynch	16/09/2023	USD	14,942,000	208,155
Receive Fixed 3.029% / Pay US0003M Float US	Bank of America Merrill Lynch	16/09/2023	USD	14,942,000	206,695
Receive Fixed 2.534% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	18/03/2022	AUD	19,625,627	188,180
Receive Fixed 2.56% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	18,917,252	181,054
Receive Fixed 2.3485% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/09/2022	AUD	24,515,280	162,989
Receive Fixed 2.49% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	18,527,206	161,801
Receive Fixed 2.4925% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	17,062,309	149,519
Receive Fixed 3.17125% / Pay US0003M Float US	Bank of America Merrill Lynch	16/12/2023	USD	7,616,000	129,344
Receive Fixed 2.4793% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	120,194
Receive Fixed 2.4775% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	119,483
Receive Fixed 2.4565% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	111,195
Receive Fixed 2.454% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	110,208
Pay Fixed 1.6135% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP	10,232,641	109,534
Receive Fixed 2.452% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	109,419
Receive Fixed 2.4513% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	109,142
Receive Fixed 2.4445% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	106,459
Pay Fixed 1.5755% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP	6,772,627	105,919
Receive Fixed 2.442% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	105,472
Receive Fixed 2.4373% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	103,617
Receive Fixed 2.295% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD	39,401,189	99,876
Receive Fixed 2.4273% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	99,670
Receive Fixed 2.29375% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD	39,401,190	99,304
Receive Fixed 2.28375% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD	39,401,190	94,731
Receive Fixed 2.4125% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	93,829
Receive Fixed 2.3465% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/09/2022	AUD	14,037,860	92,996
Receive Fixed 2.408% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD	20,280,383	92,052
Receive Fixed 2.3345% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/09/2022	AUD	14,037,860	90,989
Receive Fixed 0.45% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR	35,704,005	86,006
Receive Fixed 2.5425% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD	64,489,890	85,505
Receive Fixed 2.26% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD	39,401,190	83,871

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Receive Fixed 2.54% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 64,489,891	81,613
Receive Fixed 2.255% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD 39,401,190	81,585
Receive Fixed 2.2425% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD 39,401,190	75,869
Receive Fixed 2.2395% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD 39,401,190	74,497
Receive Fixed 2.3625% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD 20,280,383	74,094
Pay Fixed 1.581% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP 4,511,478	67,334
Receive Fixed 2.46% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD 10,140,191	56,288
Receive Fixed 2.25% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2022	CAD 35,018,725	55,741
Pay Fixed 1.5975% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2047	GBP 3,990,000	53,262
Receive Fixed 0.441% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 23,852,588	50,990
Pay Fixed 1.608% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2047	GBP 3,990,000	47,802
Receive Fixed 2.5165% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 64,489,891	45,032
Receive Fixed 2.285% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD 20,280,383	43,506
Receive Fixed 2.24375% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2022	CAD 27,533,000	40,491
Receive Fixed 2.5125% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 64,489,890	38,806
Pay Fixed 2.645% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD 28,999,512	37,512
Receive Fixed 2.28% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	19/12/2021	CAD 17,697,447	36,243
Receive Fixed 2.584% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 15,286,921	35,581
Pay Fixed 1.6037% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP 2,920,459	31,580
Receive Fixed 0.4578% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	31,532
Receive Fixed 0.455% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	30,525
Receive Fixed 0.454% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	30,166
Receive Fixed 0.453% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,293	29,807
Receive Fixed 2.568% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 15,286,920	29,678
Receive Fixed 0.4505% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	28,908
Receive Fixed 0.4485% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	28,190
Receive Fixed 0.446% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	27,292
Receive Fixed 2.5615% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 15,286,921	27,279
Pay Fixed 1.615% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP 2,920,459	27,063
Pay Fixed 1.648% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2047	GBP 3,993,000	27,021
Receive Fixed 0.445% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,293	26,932
Receive Fixed 0.4445% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	26,753
Receive Fixed 0.4435% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	26,393
Receive Fixed 0.443% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,293	26,214
Pay Fixed 1.6427% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP 4,529,000	26,207
Receive Fixed 0.442% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	25,854
Receive Fixed 0.4405% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	25,315
Receive Fixed 0.44% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	25,136
Receive Fixed 1.7238% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP 4,299,500	22,212
Receive Fixed 0.4315% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 11,926,294	22,081
Receive Fixed 2.50125% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 66,043,864	21,806
Pay Fixed 1.6302% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP 2,920,459	21,605
Pay Fixed 1.5012% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2047	GBP 684,000	17,716
Pay Fixed 2.65825% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD 29,698,296	17,292
Receive Fixed 2.2775% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2022	CAD 8,061,550	17,127
Receive Fixed 2.5335% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 15,286,921	16,947
Receive Fixed 2.47% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD 3,438,000	15,069
Pay Fixed 1.73% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD 38,815,013	14,025
Receive Fixed 1.7298% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP 2,149,750	12,763
Receive Fixed 1.7208% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP 2,149,750	10,278

取引内容	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
Pay Fixed 1.722% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	20,948,559	9,575
Pay Fixed 1.6642% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP	2,920,460	8,806
Pay Fixed 1.6277% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/06/2048	GBP	860,500	7,151
Receive Fixed 2.215% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2022	CAD	7,485,725	6,839
Receive Fixed 2.775% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	8,211,674	5,234
Pay Fixed 1.6462% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/06/2048	GBP	860,500	5,091
Pay Fixed 1.6782% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP	3,476,000	4,208
Pay Fixed 1.75% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	19,407,506	2,368
Pay Fixed 2.068% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD	21,020,992	2,093
Receive Fixed 2.76% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	8,211,674	1,995
Receive Fixed 0.8988% / Pay EUR006M Float EU	Bank of America Merrill Lynch	20/03/2030	EUR	1,400,000	1,953
Pay Fixed 1.6807% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP	1,606,660	1,427
Pay Fixed 1.755% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	20,948,559	1,302
Pay Fixed 1.6832% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP	1,582,680	896
Pay Fixed 1.76% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	20,948,558	49
Receive Fixed 1.2388% / Pay EUR006M Float EU	Bank of America Merrill Lynch	20/03/2029	EUR	3,744,000	35
金利スワップに係る未実現利益合計					10,321,458

Pay Fixed 2.535% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	16/12/2022	AUD	33,223,000	(279,181)
Pay Fixed 2.46% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	16/12/2022	AUD	31,475,000	(236,489)
Pay Fixed 1.599% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/09/2028	EUR	9,272,190	(207,480)
Pay Fixed 1.59% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/09/2028	EUR	9,272,189	(203,400)
Pay Fixed 2.5124% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	16/12/2022	AUD	22,361,000	(181,910)
Pay Fixed 1.539% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/09/2028	EUR	8,563,312	(166,501)
Pay Fixed 3.0462% / Receive US0003M Float US	Bank of America Merrill Lynch	16/09/2027	USD	7,010,000	(157,845)
Pay Fixed 3.0422% / Receive US0003M Float US	Bank of America Merrill Lynch	16/09/2027	USD	7,010,000	(156,321)
Receive Fixed 1.557% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	9,242,956	(145,337)
Pay Fixed 3.1925% / Receive US0003M Float US	Bank of America Merrill Lynch	16/12/2027	USD	4,566,000	(134,046)
Pay Fixed 2.02% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(120,674)
Pay Fixed 2.01% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(116,029)
Pay Fixed 1.91925% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	3,545,160	(107,309)
Pay Fixed 2.6725% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(107,141)
Pay Fixed 1.98375% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(103,836)
Pay Fixed 2.6613% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(102,783)
Pay Fixed 1.7612% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(101,323)
Pay Fixed 1.7602% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(101,145)
Pay Fixed 2.6468% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(97,141)
Pay Fixed 2.645% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(96,441)
Pay Fixed 1.96625% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(95,708)
Pay Fixed 1.7287% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(95,546)
Pay Fixed 1.7267% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(95,191)
Pay Fixed 1.7227% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(94,480)
Pay Fixed 1.7202% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(94,035)
Pay Fixed 1.7157% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(93,235)
Pay Fixed 1.7142% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	3,646,000	(92,969)
Pay Fixed 2.6348% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(92,472)
Receive Fixed 1.5978% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP	7,840,000	(90,740)
Pay Fixed 2.6295% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(90,410)
Pay Fixed 2.629% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(90,215)
Pay Fixed 2.618% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,988	(85,935)

取引内容	取引相手	満期日	通貨	想定元本	未実現利益/(損失) (EUR)
Pay Fixed 2.6173% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(85,663)
Pay Fixed 2.6145% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(84,573)
Pay Fixed 2.614% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(84,379)
Pay Fixed 1.94% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(83,515)
Pay Fixed 1.937% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(82,122)
Pay Fixed 1.935% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	38,815,013	(81,193)
Pay Fixed 2.597% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(77,764)
Pay Fixed 2.5925% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,989	(76,013)
Pay Fixed 1.9% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,490,181	(69,219)
Pay Fixed 2.7035% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD	28,999,512	(53,554)
Pay Fixed 2.665% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	3,233,994	(52,111)
Pay Fixed 1.8997% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,771,600	(49,176)
Pay Fixed 2.52% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	6,467,988	(47,804)
Pay Fixed 1.8842% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,772,580	(45,675)
Pay Fixed 1.882% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,772,580	(45,174)
Pay Fixed 2.698% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD	28,999,512	(44,992)
Pay Fixed 1.8792% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,772,580	(44,537)
Receive Fixed 1.614% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	5,194,918	(43,778)
Pay Fixed 2.48% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	8,636,000	(43,048)
Receive Fixed 1.616% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	5,200,882	(42,497)
Pay Fixed 1.878% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,676,186	(41,856)
Pay Fixed 1.877% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,675,398	(41,621)
Pay Fixed 2.4675% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	8,636,000	(36,554)
Pay Fixed 1.7297% / Receive EUR006M Float EU	Bank of America Merrill Lynch	20/12/2028	EUR	1,268,256	(33,297)
Receive Fixed 1.64% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	6,495,585	(33,119)
Pay Fixed 2.49% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2029	CAD	5,713,162	(31,915)
Pay Fixed 1.88% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	1,239,735	(31,276)
Receive Fixed 1.5788% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,302,401	(30,983)
Pay Fixed 1.7452% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP	4,108,500	(26,289)
Pay Fixed 1.7412% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP	4,108,500	(24,155)
Receive Fixed 1.609% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	2,600,441	(23,579)
Receive Fixed 2.7% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	17,494,980	(23,347)
Pay Fixed 2.2725% / Receive CDOR006M Float CA	Bank of America Merrill Lynch	20/03/2022	CAD	10,793,000	(21,885)
Pay Fixed 2.7302% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD	6,555,536	(21,502)
Pay Fixed 1.7552% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,267,000	(20,855)
Receive Fixed 1.6138% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,298,949	(20,602)
Receive Fixed 1.619% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	2,600,441	(20,250)
Receive Fixed 1.62% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	2,600,441	(19,917)
Receive Fixed 1.6163% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,301,250	(19,884)
Receive Fixed 1.6165% / Pay BP006M Float GB	Bank of America Merrill Lynch	21/12/2048	GBP	2,302,400	(19,835)
Pay Fixed 2.7182% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD	6,555,536	(17,279)
Pay Fixed 1.8175% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	20,948,558	(14,365)
Pay Fixed 2.7077% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD	6,555,536	(13,584)
Receive Fixed 2.695% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	8,211,674	(12,038)
Receive Fixed 1.6143% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	1,300,668	(10,911)
Pay Fixed 1.8025% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD	20,948,558	(10,605)
Receive Fixed 1.6168% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP	1,300,668	(10,495)
Receive Fixed 2.7025% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	8,211,674	(10,418)
Receive Fixed 2.705% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD	8,211,674	(9,879)
Receive Fixed 6.925% / Pay MXIBTIE Float MX	Goldman Sachs	16/06/2021	MXN	10,000,000	(9,347)

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Pay Fixed 1.7142% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/06/2048	GBP 3,007,500	(8,671)
Receive Fixed 2.711% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD 8,211,674	(8,583)
Receive Fixed 2.06% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD 39,401,190	(7,582)
Pay Fixed 1.7112% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/06/2048	GBP 3,007,500	(7,504)
Pay Fixed 2.6902% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD 6,555,535	(7,426)
Pay Fixed 1.789% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD 20,948,558	(7,221)
Pay Fixed 2.6735% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD 28,999,513	(6,854)
Receive Fixed 2.05% / Pay ADBB0003M Float AU	Bank of America Merrill Lynch	16/03/2024	AUD 19,700,595	(6,077)
Pay Fixed 2.672% / Receive US0003M Float US	Bank of America Merrill Lynch	17/03/2028	USD 28,999,512	(4,519)
Receive Fixed 1.6608% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/03/2049	GBP 1,536,000	(3,742)
Receive Fixed 0.364% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 17,638,400	(3,214)
Receive Fixed 0.3583% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 8,819,200	(3,121)
Pay Fixed 1.702% / Receive BP006M Float GB	Bank of America Merrill Lynch	21/09/2048	GBP 1,606,660	(2,984)
Pay Fixed 1.7042% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP 2,580,600	(2,772)
Pay Fixed 1.765% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD 23,782,481	(1,367)
Receive Fixed 2.48675% / Pay US0003M Float US	Bank of America Merrill Lynch	17/03/2024	USD 64,489,891	(1,278)
Pay Fixed 1.6992% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP 2,504,700	(1,064)
Receive Fixed 2.7465% / Pay ADBB006M Float AU	Bank of America Merrill Lynch	20/03/2029	AUD 8,211,674	(919)
Pay Fixed 1.6987% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2048	GBP 2,504,700	(902)
Pay Fixed 1.7635% / Receive ADBB0003M Float AU	Bank of America Merrill Lynch	17/06/2022	AUD 20,948,559	(828)
Receive Fixed 0.367% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 8,819,200	(810)
Receive Fixed 0.368% / Pay EUR006M Float EU	Bank of America Merrill Lynch	17/03/2024	EUR 8,819,200	(544)
Pay Fixed 1.7002% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2047	GBP 1,432,917	(52)
金利スワップに係る未実現損失合計				(6,019,731)
金利スワップに係る未実現損益合計				4,301,727

EUR 4,013,863の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

EUR 4,013,863の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

コモディティ・スワップ

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Receive Fixed -15.00% / Pay US0003M Agriculture and Livestock Float US 26/06/2019 Underlying Index: BNP Paribas Dr Alpha Ex-Agriculture and Livestock Index	BNP Paribas	26/06/2019	USD 25,946,032	49,606
コモディティ・スワップに係る未実現利益合計				49,606
Pay Fixed 12.00% / Receive US0003M Macquarie Investor Product 641E Float US 24/02/2020 Underlying Index: Macquarie Commodity Product 641E	Macquarie	24/02/2020	USD 24,569,566	(210,849)
Pay Fixed 24.00% / Receive US0003M Macquarie Commodity Product 625E Float US 24/02/2020 Underlying Index: Macquarie Investor Product 625E	Macquarie	24/02/2020	USD 124,713,676	(125,971)
Pay Fixed 15.00% / Receive US0003M Agriculture and Livestock Float US 26/06/2019 Underlying Index: BNP Paribas Dr Alpha Ex-Agriculture and Livestock Index	BNP Paribas	26/06/2019	USD 41,805,070	(79,926)
コモディティ・スワップに係る未実現損失合計				(416,746)
コモディティ・スワップに係る未実現損益合計				(367,140)

トータル・リターン・スワップ

2019年2月28日現在の未決済トータル・リターン・スワップは以下のとおりである。

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Fund receives Interest 1.0 x NDWUENR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + -38.5bps	UBS	01/10/2019	USD 17,193,852	2,366,785
Fund receives Interest 1.0 x NDWUENR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + -30.0bps	UBS	01/10/2019	USD 11,850,241	1,568,357
Fund receives Interest 1.0 x SPSIHOTR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + 28.0bps	UBS	04/11/2019	USD 25,202,435	1,320,222
Fund receives Interest 1.0 x SGSBS250 + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + 0.3bps	Societe Generale	07/10/2019	USD 12,973,855	891,341
Fund receives Interest 1.0 x SGSBS250 + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + 0.23bps	Societe Generale	07/10/2019	USD 7,818,231	537,135
Fund receives Interest 1.0 x SGSBS250 + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + 23.0bps	Societe Generale	07/10/2019	USD 5,831,304	306,974
Fund receives Interest 1.0 x NDWUENR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + -54.0bps	JP Morgan	01/10/2019	USD 7,870,531	277,582
Fund receives Interest 1.0 x NDWUENR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + -30.0bps	UBS	27/09/2019	USD 211,386	29,098
トータル・リターン・スワップに係る未実現利益合計				7,297,494
Fund pays Interest 1.0 x US0003M + 23.0bps; and receives USD LIBOR 1 Month 1.0 x SGSBS250 + 0.0bps	Societe Generale	07/10/2019	USD 4,412,551	(218,373)
Fund pays Interest 1.0 x US0003M + 28.0bps; and receives USD LIBOR 1 Month 1.0 x SPSIHOTR + 0.0bps	UBS	04/11/2019	USD 1,369,182	(71,642)
Fund pays Interest 1.0 x US0003M + 28.0bps; and receives USD LIBOR 1 Month 1.0 x SPSIHOTR + 0.0bps	UBS	31/10/2019	USD 1,286,761	(3,537)
トータル・リターン・スワップに係る未実現損失合計				(293,552)
トータル・リターン・スワップに係る未実現損益合計				7,003,942

スワップ先物

取引内容	取引相手	満期日	想定元本	未実現利益/(損失) (EUR)
Brazil Stock Exchange BOVESPA Index Future April 2019; Fund pays Interest MS Dispersion; and receives BRL 1.0 x BZJ9 + 0.0bps	Goldman Sachs	18/04/2019	BRL 20,666,157	(143,887)
スワップ先物に係る未実現損失合計				(143,887)
スワップ先物に係る未実現損益合計				(143,887)

オプション/スワップション

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
買建コール・オプション						
30/04/2019	900,000	European USD Put/GBP Call Option	Deutsche Bank	USD	1.38	2,671
23/12/2019	50	FTSE 100 Index European Call Option	Societe Generale	GBP	7,600	4,471
23/12/2019	80	FTSE 100 Index European Call Option	Barclays	GBP	7,400	11,965
24/06/2019	118,800	Euro Stoxx Banks Call Option	Goldman Sachs	EUR	120	17,641
24/06/2019	118,850	Euro Stoxx Banks Call Option	JP Morgan	EUR	120	17,649
23/12/2019	7,800	Euro Stoxx Banks Call Option	UBS	EUR	105	23,707
23/12/2019	12,650	Euro Stoxx Banks Call Option	Goldman Sachs	EUR	105	38,447
23/12/2019	20,350	Euro Stoxx Banks Call Option	JP Morgan	EUR	110	40,361
13/09/2019	3,464,270	European USD Put/AUD Call Option	JP Morgan	AUD	0.725	43,699
13/09/2019	5,196,406	European USD Put/AUD Call Option	JP Morgan	AUD	0.725	65,549
29/08/2019	6,928,541	European USD Put/AUD Call Option	Citigroup	AUD	0.73	69,711
29/08/2019	6,928,541	European USD Put/AUD Call Option	Citigroup	AUD	0.73	69,711
29/08/2019	6,928,541	European USD Put/AUD Call Option	Citigroup	AUD	0.73	69,711
29/08/2019	6,928,541	European USD Put/AUD Call Option	Citigroup	AUD	0.73	69,711
29/08/2019	6,928,541	European USD Put/AUD Call Option	Citigroup	AUD	0.73	69,711
29/08/2019	6,972,027	European USD Put/AUD Call Option	Citigroup	AUD	0.73	70,148
19/04/2019	1,240	FTSE 100 Index European Call Option	Barclays	GBP	7,200	78,111
29/08/2019	5,100,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.3095	84,019
29/08/2019	5,100,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.3095	84,019
29/08/2019	5,100,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.3095	84,019
10/12/2019	5,451,344	European USD Put/AUD Call Option	Morgan Stanley	AUD	0.7272	86,207
13/09/2019	6,928,541	European USD Put/AUD Call Option	JP Morgan	AUD	0.725	87,398
29/08/2019	8,917,935	European USD Put/AUD Call Option	Citigroup	AUD	0.73	89,727
23/12/2019	34,450	Euro Stoxx Banks Call Option	Merrill Lynch	EUR	105	104,704
29/08/2019	6,375,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.3095	105,023
13/09/2019	8,652,028	European USD Put/AUD Call Option	JP Morgan	AUD	0.725	109,139
23/12/2019	36,650	Euro Stoxx Banks Call Option	JP Morgan	EUR	105	111,390
13/09/2019	8,903,175	European USD Put/AUD Call Option	Citigroup	AUD	0.725	112,307
10/12/2019	8,149,924	European CAD Put/USD Call Option	Goldman Sachs	USD	1.33	123,175
13/09/2019	10,466,659	European USD Put/AUD Call Option	Citigroup	AUD	0.725	132,029
13/09/2019	6,375,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.2885	157,664
13/09/2019	6,375,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.2885	157,664
13/09/2019	6,375,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.2885	157,664
13/09/2019	6,375,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.2885	157,664
13/09/2019	6,379,423	European CAD Put/USD Call Option	Merrill Lynch	USD	1.2885	157,773
29/08/2019	10,200,000	European CAD Put/USD Call Option	Merrill Lynch	USD	1.3095	168,037
23/12/2019	39,050	Euro Stoxx Banks Call Option	UBS	EUR	95	255,870
23/12/2019	58,150	Euro Stoxx Banks Call Option	UBS	EUR	95	381,020
20/05/2019	28,200	EURO STOXX 50 PR European Call Option	Societe Generale	EUR	3,375	537,033
20/05/2019	28,200	EURO STOXX 50 PR European Call Option	Merrill Lynch	EUR	3,375	537,033
23/12/2019	100,200	Euro Stoxx Banks Call Option	JP Morgan	EUR	95	656,547
20/05/2019	28,200	EURO STOXX 50 PR European Call Option	UBS	EUR	3,350	717,427
19/04/2019	9,260	FTSE 100 Index European Call Option	Barclays	GBP	7,050	1,279,117
19/04/2019	10,360	FTSE 100 Index European Call Option	Barclays	GBP	7,050	1,431,064
24/06/2019	74,000	S&P 500 Index Call Option	Nomura	USD	2,925	1,491,761
19/04/2019	11,800	S&P 500 Index Call Option	Societe Generale	USD	2,660	1,593,522
19/04/2019	11,800	S&P 500 Index Call Option	UBS	USD	2,660	1,593,522
24/06/2019	48,920	EURO STOXX 50 PR European Call Option	UBS	EUR	3,300	2,503,915
19/04/2019	34,300	S&P 500 Index Call Option	Nomura	USD	2,735	2,785,111
19/04/2019	47,100	S&P 500 Index Call Option	Merrill Lynch	USD	2,750	3,363,817
買建コール・オプションに係る未実現利益合計						22,089,644

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
買建プット・オプション						
18/03/2019	4,900	FTSE 100 Index European Put Option	Goldman Sachs	GBP	6,200	1,296
23/12/2019	3,600	S&P 500 Index Put Option	UBS	USD	1,300	3,356
23/12/2019	2,400	S&P 500 Index Put Option	UBS	USD	1,400	3,839
23/12/2019	1,800	S&P 500 Index Put Option	UBS	USD	1,700	9,244
23/12/2019	3,000	S&P 500 Index Put Option	UBS	USD	1,600	11,011
23/12/2019	1,800	S&P 500 Index Put Option	UBS	USD	1,800	12,641
23/12/2019	5,300	S&P 500 Index Put Option	UBS	USD	1,500	13,285
23/12/2019	40	FTSE 100 Index European Put Option	Societe Generale	GBP	6,900	17,733
23/12/2019	1,800	S&P 500 Index Put Option	UBS	USD	2,000	23,547
23/12/2019	70	FTSE 100 Index European Put Option	Barclays	GBP	6,700	24,478
23/12/2019	1,800	S&P 500 Index Put Option	UBS	USD	2,100	32,285
23/12/2019	1,200	S&P 500 Index Put Option	UBS	USD	2,250	34,108
23/12/2019	4,700	S&P 500 Index Put Option	UBS	USD	1,900	44,947
23/12/2019	7,000	Euro Stoxx Banks Put Option	UBS	EUR	95	63,961
13/09/2019	6,375,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.2885	65,045
13/09/2019	6,375,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.2885	65,045
13/09/2019	6,375,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.2885	65,045
13/09/2019	6,375,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.2885	65,045
13/09/2019	6,379,423	European USD Put/CAD Call Option	Merrill Lynch	USD	1.2885	65,090
13/09/2019	3,464,270	European AUD Put/USD Call Option	JP Morgan	AUD	0.725	69,993
29/08/2019	5,100,000	European AUD Put/CAD Call Option	Merrill Lynch	USD	1.3095	79,290
29/08/2019	5,100,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.3095	79,290
29/08/2019	5,100,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.3095	79,290
29/08/2019	6,375,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.3095	99,113
13/09/2019	5,196,406	European AUD Put/USD Call Option	JP Morgan	AUD	0.725	104,989
23/12/2019	12,800	Euro Stoxx Banks Put Option	Goldman Sachs	EUR	95	116,958
23/12/2019	1,800	S&P 500 Index Put Option	UBS	USD	2,550	118,326
23/12/2019	3,000	S&P 500 Index Put Option	UBS	USD	2,400	131,253
10/12/2019	5,451,344	European AUD Put/USD Call Option	Morgan Stanley	AUD	0.7272	132,817
13/09/2019	6,928,541	European AUD Put/USD Call Option	JP Morgan	AUD	0.725	139,986
29/08/2019	6,928,541	European AUD Put/USD Call Option	Citigroup	AUD	0.73	153,469
29/08/2019	6,928,541	European AUD Put/USD Call Option	Citigroup	AUD	0.73	153,469
29/08/2019	6,928,541	European AUD Put/USD Call Option	Citigroup	AUD	0.73	153,469
29/08/2019	6,928,541	European AUD Put/USD Call Option	Citigroup	AUD	0.73	153,469
29/08/2019	6,972,027	European AUD Put/USD Call Option	Citigroup	AUD	0.73	154,432
29/08/2019	10,200,000	European USD Put/CAD Call Option	Merrill Lynch	USD	1.3095	158,581
13/09/2019	8,652,028	European AUD Put/USD Call Option	JP Morgan	AUD	0.725	174,808
23/12/2019	37,650	Euro Stoxx Banks Put Option	UBS	EUR	85	178,130
13/09/2019	8,903,175	European AUD Put/USD Call Option	Citigroup	AUD	0.725	179,882
29/08/2019	8,917,935	European AUD Put/USD Call Option	Citigroup	AUD	0.73	197,534
13/09/2019	10,466,659	European AUD Put/USD Call Option	Citigroup	AUD	0.725	211,471
10/12/2019	8,149,924	European USD Put/CAD Call Option	Goldman Sachs	USD	1.33	238,822
23/12/2019	19,950	Euro Stoxx Banks Put Option	JP Morgan	EUR	100	242,189
23/12/2019	28,500	Euro Stoxx Banks Put Option	Merrill Lynch	EUR	95	260,415
23/12/2019	57,200	Euro Stoxx Banks Put Option	UBS	EUR	85	270,626
23/12/2019	33,150	Euro Stoxx Banks Put Option	JP Morgan	EUR	95	302,903
23/12/2019	99,250	Euro Stoxx Banks Put Option	JP Morgan	EUR	85	469,574
24/06/2019	109,600	Euro Stoxx Banks Put Option	UBS	EUR	95	623,130
24/06/2019	109,400	Euro Stoxx Banks Put Option	Goldman Sachs	EUR	105	1,386,491
24/06/2019	109,400	Euro Stoxx Banks Put Option	JP Morgan	EUR	105	1,386,491
買建プット・オプションに係る未実現利益合計						8,821,661

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)	
売建コール・オプション							
19/04/2019	(23,600)	S&P 500 Index Call Option	Merrill Lynch	USD	2,660	(62,776,000)	(3,187,045)
19/04/2019	(6,700)	NASDAQ 100 Stock Index Call Option	Nomura	USD	6,700	(44,890,000)	(2,849,645)
24/06/2019	(24,460)	EURO STOXX 50 PR European Call Option	UBS	EUR	3,200	(78,272,000)	(2,455,355)
19/04/2019	(23,600)	S&P 500 Index Call Option	Societe Generale	USD	2,750	(64,900,000)	(1,685,480)
19/04/2019	(23,500)	S&P 500 Index Call Option	UBS	USD	2,750	(64,625,000)	(1,678,338)
19/04/2019	(5,180)	FTSE 100 Index European Call Option	Barclays	GBP	6,850	(35,483,000)	(1,492,074)
19/04/2019	(4,630)	FTSE 100 Index European Call Option	Barclays	GBP	6,850	(31,715,500)	(1,333,649)
24/06/2019	(11,100)	NASDAQ 100 Stock Index Call Option	Nomura	USD	7,425	(82,417,500)	(1,171,884)
19/04/2019	(9,400)	EURO STOXX 50 PR European Call Option	UBS	EUR	3,250	(30,550,000)	(695,853)
19/04/2019	(9,400)	EURO STOXX 50 PR European Call Option	Merrill Lynch	EUR	3,275	(30,785,000)	(553,115)
19/04/2019	(9,400)	EURO STOXX 50 PR European Call Option	Societe Generale	EUR	3,275	(30,785,000)	(553,115)
23/12/2019	(2,300)	S&P 500 Index Call Option	UBS	USD	2,700	(6,210,000)	(433,734)
23/12/2019	(2,100)	S&P 500 Index Call Option	UBS	USD	2,700	(5,670,000)	(396,018)
23/12/2019	(2,100)	S&P 500 Index Call Option	Societe Generale	USD	2,700	(5,670,000)	(396,018)
23/12/2019	(2,000)	S&P 500 Index Call Option	UBS	USD	2,700	(5,400,000)	(377,160)
23/12/2019	(1,600)	S&P 500 Index Call Option	UBS	USD	2,825	(4,520,000)	(187,727)
23/12/2019	(2,600)	S&P 500 Index Call Option	JP Morgan	USD	2,950	(7,670,000)	(156,904)
23/12/2019	(600)	S&P 500 Index Call Option	UBS	USD	2,700	(1,620,000)	(113,148)
23/12/2019	(1,800)	S&P 500 Index Call Option	UBS	USD	2,950	(5,310,000)	(108,626)
23/12/2019	(1,400)	S&P 500 Index Call Option	JP Morgan	USD	2,950	(4,130,000)	(84,487)
23/12/2019	(1,200)	S&P 500 Index Call Option	UBS	USD	2,925	(3,510,000)	(84,211)
23/12/2019	(1,200)	S&P 500 Index Call Option	UBS	USD	2,950	(3,540,000)	(72,417)
23/12/2019	(600)	S&P 500 Index Call Option	UBS	USD	2,825	(1,695,000)	(70,398)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD	2,825	(1,130,000)	(46,932)
23/12/2019	(400)	S&P 500 Index Call Option	Goldman Sachs	USD	2,825	(1,130,000)	(46,932)
23/12/2019	(1,800)	S&P 500 Index Call Option	UBS	USD	3,075	(5,535,000)	(45,594)
24/06/2019	(237,650)	Euro Stoxx Banks Call Option	JP Morgan	EUR	120	(28,518,000)	(35,290)
23/12/2019	(1,200)	S&P 500 Index Call Option	UBS	USD	3,075	(3,690,000)	(30,396)
23/12/2019	(3,000)	S&P 500 Index Call Option	UBS	USD	3,200	(9,600,000)	(30,095)
23/12/2019	(2,500)	S&P 500 Index Call Option	UBS	USD	3,200	(8,000,000)	(25,079)
23/12/2019	(3,300)	S&P 500 Index Call Option	UBS	USD	3,250	(10,725,000)	(23,307)
23/12/2019	(800)	S&P 500 Index Call Option	JP Morgan	USD	3,075	(2,460,000)	(20,264)
23/12/2019	(300)	S&P 500 Index Call Option	JP Morgan	USD	2,950	(885,000)	(18,104)
23/12/2019	(1,600)	S&P 500 Index Call Option	UBS	USD	3,200	(5,120,000)	(16,051)
23/12/2019	(1,300)	S&P 500 Index Call Option	Goldman Sachs	USD	3,200	(4,160,000)	(13,041)
23/12/2019	(500)	S&P 500 Index Call Option	Goldman Sachs	USD	3,075	(1,537,500)	(12,665)
23/12/2019	(80)	FTSE 100 Index European Call Option	Societe Generale	GBP	7,400	(592,000)	(11,965)
23/12/2019	(1,100)	S&P 500 Index Call Option	UBS	USD	3,200	(3,520,000)	(11,035)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD	3,075	(1,230,000)	(10,132)
23/12/2019	(2,000)	S&P 500 Index Call Option	JP Morgan	USD	3,300	(6,600,000)	(10,059)
23/12/2019	(900)	S&P 500 Index Call Option	JP Morgan	USD	3,200	(2,880,000)	(9,028)
23/12/2019	(600)	S&P 500 Index Call Option	Societe Generale	USD	3,200	(1,920,000)	(6,019)
23/12/2019	(200)	S&P 500 Index Call Option	JP Morgan	USD	3,075	(615,000)	(5,066)
23/12/2019	(500)	S&P 500 Index Call Option	JP Morgan	USD	3,200	(1,600,000)	(5,026)
23/12/2019	(50)	FTSE 100 Index European Call Option	Barclays	GBP	7,600	(380,000)	(4,471)
23/12/2019	(800)	S&P 500 Index Call Option	Goldman Sachs	USD	3,300	(2,640,000)	(4,024)
23/12/2019	(800)	S&P 500 Index Call Option	UBS	USD	3,300	(2,640,000)	(4,024)
23/12/2019	(400)	S&P 500 Index Call Option	Societe Generale	USD	3,200	(1,280,000)	(4,013)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD	3,200	(1,280,000)	(4,013)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD	3,200	(1,280,000)	(4,013)
23/12/2019	(500)	S&P 500 Index Call Option	Goldman Sachs	USD	3,250	(1,625,000)	(3,531)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD	3,250	(1,300,000)	(2,825)

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
23/12/2019	(500)	S&P 500 Index Call Option	Societe Generale	USD 3,300	(1,650,000)	(2,515)
23/12/2019	(1,800)	S&P 500 Index Call Option	Societe Generale	USD 3,500	(6,300,000)	(2,318)
23/12/2019	(1,700)	S&P 500 Index Call Option	UBS	USD 3,500	(5,950,000)	(2,190)
23/12/2019	(300)	S&P 500 Index Call Option	UBS	USD 3,250	(975,000)	(2,119)
23/12/2019	(300)	S&P 500 Index Call Option	Goldman Sachs	USD 3,250	(975,000)	(2,119)
23/12/2019	(400)	S&P 500 Index Call Option	JP Morgan	USD 3,300	(1,320,000)	(2,012)
23/12/2019	(200)	S&P 500 Index Call Option	JP Morgan	USD 3,200	(640,000)	(2,006)
23/12/2019	(1,200)	S&P 500 Index Call Option	UBS	USD 3,500	(4,200,000)	(1,546)
23/12/2019	(300)	S&P 500 Index Call Option	UBS	USD 3,300	(990,000)	(1,509)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,250	(650,000)	(1,413)
23/12/2019	(200)	S&P 500 Index Call Option	JP Morgan	USD 3,250	(650,000)	(1,413)
23/12/2019	(200)	S&P 500 Index Call Option	Societe Generale	USD 3,250	(650,000)	(1,413)
23/12/2019	(500)	S&P 500 Index Call Option	Goldman Sachs	USD 3,400	(1,700,000)	(1,286)
23/12/2019	(500)	S&P 500 Index Call Option	UBS	USD 3,400	(1,700,000)	(1,286)
23/12/2019	(900)	S&P 500 Index Call Option	Goldman Sachs	USD 3,500	(3,150,000)	(1,159)
23/12/2019	(800)	S&P 500 Index Call Option	UBS	USD 3,500	(2,800,000)	(1,030)
23/12/2019	(400)	S&P 500 Index Call Option	Goldman Sachs	USD 3,400	(1,360,000)	(1,029)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,300	(660,000)	(1,006)
23/12/2019	(200)	S&P 500 Index Call Option	Societe Generale	USD 3,300	(660,000)	(1,006)
23/12/2019	(300)	S&P 500 Index Call Option	UBS	USD 3,400	(1,020,000)	(772)
23/12/2019	(300)	S&P 500 Index Call Option	Societe Generale	USD 3,400	(1,020,000)	(772)
23/12/2019	(100)	S&P 500 Index Call Option	Societe Generale	USD 3,250	(325,000)	(706)
23/12/2019	(100)	S&P 500 Index Call Option	UBS	USD 3,250	(325,000)	(706)
23/12/2019	(1,100)	S&P 500 Index Call Option	UBS	USD 3,600	(3,960,000)	(684)
23/12/2019	(500)	S&P 500 Index Call Option	Societe Generale	USD 3,500	(1,750,000)	(644)
23/12/2019	(1,000)	S&P 500 Index Call Option	Societe Generale	USD 3,600	(3,600,000)	(622)
23/12/2019	(200)	S&P 500 Index Call Option	JP Morgan	USD 3,400	(680,000)	(515)
23/12/2019	(400)	S&P 500 Index Call Option	JP Morgan	USD 3,500	(1,400,000)	(515)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,400	(680,000)	(514)
23/12/2019	(800)	S&P 500 Index Call Option	JP Morgan	USD 3,600	(2,880,000)	(497)
23/12/2019	(300)	S&P 500 Index Call Option	Societe Generale	USD 3,500	(1,050,000)	(386)
23/12/2019	(300)	S&P 500 Index Call Option	UBS	USD 3,500	(1,050,000)	(386)
23/12/2019	(300)	S&P 500 Index Call Option	UBS	USD 3,500	(1,050,000)	(386)
23/12/2019	(500)	S&P 500 Index Call Option	UBS	USD 3,600	(1,800,000)	(311)
23/12/2019	(500)	S&P 500 Index Call Option	Goldman Sachs	USD 3,600	(1,800,000)	(311)
23/12/2019	(200)	S&P 500 Index Call Option	Goldman Sachs	USD 3,500	(700,000)	(258)
23/12/2019	(100)	S&P 500 Index Call Option	UBS	USD 3,400	(340,000)	(257)
23/12/2019	(100)	S&P 500 Index Call Option	Societe Generale	USD 3,400	(340,000)	(257)
23/12/2019	(300)	S&P 500 Index Call Option	Societe Generale	USD 3,600	(1,080,000)	(186)
23/12/2019	(300)	S&P 500 Index Call Option	JP Morgan	USD 3,600	(1,080,000)	(186)
23/12/2019	(500)	S&P 500 Index Call Option	UBS	USD 3,700	(1,850,000)	(144)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,600	(720,000)	(124)
23/12/2019	(200)	S&P 500 Index Call Option	Societe Generale	USD 3,600	(720,000)	(124)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,600	(720,000)	(124)
23/12/2019	(200)	S&P 500 Index Call Option	UBS	USD 3,600	(720,000)	(124)
23/12/2019	(400)	S&P 500 Index Call Option	Goldman Sachs	USD 3,700	(1,480,000)	(116)
23/12/2019	(400)	S&P 500 Index Call Option	UBS	USD 3,700	(1,480,000)	(116)
23/12/2019	(100)	S&P 500 Index Call Option	Goldman Sachs	USD 3,600	(360,000)	(62)
23/12/2019	(200)	S&P 500 Index Call Option	Societe Generale	USD 3,700	(740,000)	(58)
23/12/2019	(200)	S&P 500 Index Call Option	JP Morgan	USD 3,700	(740,000)	(58)
23/12/2019	(100)	S&P 500 Index Call Option	Societe Generale	USD 3,700	(370,000)	(29)
23/12/2019	(100)	S&P 500 Index Call Option	UBS	USD 3,700	(370,000)	(29)

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23/12/2019	(100)	S&P 500 Index Call Option	Goldman Sachs	USD	3,700	(370,000) (29)
23/12/2019	(100)	S&P 500 Index Call Option	UBS	USD	3,700	(370,000) (29)
23/12/2019	(100)	S&P 500 Index Call Option	UBS	USD	3,700	(370,000) (29)
売建コール・オプションに係る未実現損失合計						(20,641,222)
売建プット・オプション						
24/06/2019	(218,800)	Euro Stoxx Banks Put Option	JP Morgan	EUR	105	(22,974,000) (2,772,982)
24/06/2019	(109,600)	Euro Stoxx Banks Put Option	JP Morgan	EUR	95	(10,412,000) (623,130)
24/06/2019	(12,230)	EURO STOXX 50 PR European Put Option	UBS	EUR	2,875	(35,161,250) (293,548)
23/12/2019	(3,700)	S&P 500 Index Put Option	UBS	USD	2,550	(9,435,000) (243,227)
23/12/2019	(3,700)	S&P 500 Index Put Option	JP Morgan	USD	2,400	(8,880,000) (161,878)
19/04/2019	(690)	FTSE 100 Index European Put Option	Barclays	GBP	7,125	(4,916,250) (145,901)
23/12/2019	(1,300)	S&P 500 Index Put Option	JP Morgan	USD	2,700	(3,510,000) (126,327)
23/12/2019	(2,700)	S&P 500 Index Put Option	Goldman Sachs	USD	2,400	(6,480,000) (118,128)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	2,700	(3,240,000) (116,610)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	2,700	(3,240,000) (116,610)
23/12/2019	(800)	S&P 500 Index Put Option	JP Morgan	USD	2,825	(2,260,000) (106,517)
23/12/2019	(1,600)	S&P 500 Index Put Option	Goldman Sachs	USD	2,550	(4,080,000) (105,179)
23/12/2019	(2,400)	S&P 500 Index Put Option	UBS	USD	2,400	(5,760,000) (105,002)
23/12/2019	(1,400)	S&P 500 Index Put Option	UBS	USD	2,550	(3,570,000) (92,032)
23/12/2019	(2,000)	S&P 500 Index Put Option	JP Morgan	USD	2,400	(4,800,000) (87,502)
23/12/2019	(1,200)	S&P 500 Index Put Option	JP Morgan	USD	2,550	(3,060,000) (78,884)
23/12/2019	(3,500)	S&P 500 Index Put Option	UBS	USD	2,100	(7,350,000) (62,776)
23/12/2019	(1,400)	S&P 500 Index Put Option	Societe Generale	USD	2,400	(3,360,000) (61,251)
23/12/2019	(900)	S&P 500 Index Put Option	UBS	USD	2,550	(2,295,000) (59,163)
23/12/2019	(900)	S&P 500 Index Put Option	Societe Generale	USD	2,550	(2,295,000) (59,163)
23/12/2019	(5,700)	S&P 500 Index Put Option	JP Morgan	USD	1,900	(10,830,000) (54,510)
23/12/2019	(800)	S&P 500 Index Put Option	Societe Generale	USD	2,550	(2,040,000) (52,590)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	2,400	(2,880,000) (52,501)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	2,400	(2,880,000) (52,501)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	2,400	(2,880,000) (52,501)
23/12/2019	(1,100)	S&P 500 Index Put Option	JP Morgan	USD	2,400	(2,640,000) (48,126)
23/12/2019	(700)	S&P 500 Index Put Option	UBS	USD	2,550	(1,785,000) (46,016)
23/12/2019	(700)	S&P 500 Index Put Option	JP Morgan	USD	2,550	(1,785,000) (46,016)
23/12/2019	(600)	S&P 500 Index Put Option	Goldman Sachs	USD	2,550	(1,530,000) (39,442)
23/12/2019	(900)	S&P 500 Index Put Option	UBS	USD	2,400	(2,160,000) (39,376)
23/12/2019	(4,100)	S&P 500 Index Put Option	Goldman Sachs	USD	1,900	(7,790,000) (39,209)
23/12/2019	(2,100)	S&P 500 Index Put Option	JP Morgan	USD	2,100	(4,410,000) (37,666)
23/12/2019	(3,700)	S&P 500 Index Put Option	UBS	USD	1,900	(7,030,000) (35,384)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD	2,400	(1,920,000) (35,001)
23/12/2019	(800)	S&P 500 Index Put Option	Societe Generale	USD	2,400	(1,920,000) (35,001)
23/12/2019	(1,200)	S&P 500 Index Put Option	JP Morgan	USD	2,250	(2,700,000) (34,108)
23/12/2019	(500)	S&P 500 Index Put Option	Societe Generale	USD	2,550	(1,275,000) (32,868)
23/12/2019	(500)	S&P 500 Index Put Option	UBS	USD	2,550	(1,275,000) (32,868)
23/12/2019	(500)	S&P 500 Index Put Option	UBS	USD	2,550	(1,275,000) (32,868)
23/12/2019	(2,500)	S&P 500 Index Put Option	Goldman Sachs	USD	2,000	(5,000,000) (32,705)
23/12/2019	(1,800)	S&P 500 Index Put Option	Societe Generale	USD	2,100	(3,780,000) (32,285)
23/12/2019	(1,700)	S&P 500 Index Put Option	UBS	USD	2,100	(3,570,000) (30,491)
23/12/2019	(3,100)	S&P 500 Index Put Option	JP Morgan	USD	1,900	(5,890,000) (29,646)
23/12/2019	(300)	S&P 500 Index Put Option	JP Morgan	USD	2,700	(810,000) (29,152)
23/12/2019	(2,200)	S&P 500 Index Put Option	UBS	USD	2,000	(4,400,000) (28,780)
23/12/2019	(1,400)	S&P 500 Index Put Option	Goldman Sachs	USD	2,100	(2,940,000) (25,110)
23/12/2019	(70)	FTSE 100 Index European Put Option	Societe Generale	GBP	6,700	(469,000) (24,478)

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23/12/2019	(1,800)	S&P 500 Index Put Option	JP Morgan	USD	2,000	(3,600,000)	(23,547)
23/12/2019	(800)	S&P 500 Index Put Option	Goldman Sachs	USD	2,250	(1,800,000)	(22,738)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	2,100	(2,520,000)	(21,523)
23/12/2019	(2,100)	S&P 500 Index Put Option	Societe Generale	USD	1,900	(3,990,000)	(20,083)
23/12/2019	(3,900)	S&P 500 Index Put Option	UBS	USD	1,700	(6,630,000)	(20,028)
23/12/2019	(700)	S&P 500 Index Put Option	UBS	USD	2,250	(1,575,000)	(19,896)
23/12/2019	(700)	S&P 500 Index Put Option	UBS	USD	2,250	(1,575,000)	(19,896)
23/12/2019	(40)	FTSE 100 Index European Put Option	Barclays	GBP	6,900	(276,000)	(17,733)
23/12/2019	(400)	S&P 500 Index Put Option	JP Morgan	USD	2,400	(960,000)	(17,500)
23/12/2019	(1,800)	S&P 500 Index Put Option	JP Morgan	USD	1,900	(3,420,000)	(17,214)
23/12/2019	(600)	S&P 500 Index Put Option	Goldman Sachs	USD	2,250	(1,350,000)	(17,054)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	2,000	(2,400,000)	(15,698)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	2,000	(2,400,000)	(15,698)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	2,000	(2,400,000)	(15,698)
23/12/2019	(6,200)	S&P 500 Index Put Option	JP Morgan	USD	1,500	(9,300,000)	(15,540)
23/12/2019	(3,000)	S&P 500 Index Put Option	Goldman Sachs	USD	1,700	(5,100,000)	(15,406)
23/12/2019	(2,700)	S&P 500 Index Put Option	UBS	USD	1,700	(4,590,000)	(13,866)
23/12/2019	(100)	S&P 500 Index Put Option	JP Morgan	USD	2,825	(282,500)	(13,315)
23/12/2019	(3,600)	S&P 500 Index Put Option	Societe Generale	USD	1,600	(5,760,000)	(13,213)
23/12/2019	(200)	S&P 500 Index Put Option	JP Morgan	USD	2,550	(510,000)	(13,147)
23/12/2019	(1,000)	S&P 500 Index Put Option	JP Morgan	USD	2,000	(2,000,000)	(13,082)
23/12/2019	(1,000)	S&P 500 Index Put Option	UBS	USD	2,000	(2,000,000)	(13,082)
23/12/2019	(1,000)	S&P 500 Index Put Option	Goldman Sachs	USD	2,000	(2,000,000)	(13,082)
23/12/2019	(3,500)	S&P 500 Index Put Option	UBS	USD	1,600	(5,600,000)	(12,846)
23/12/2019	(1,800)	S&P 500 Index Put Option	Goldman Sachs	USD	1,800	(3,240,000)	(12,641)
23/12/2019	(700)	S&P 500 Index Put Option	Societe Generale	USD	2,100	(1,470,000)	(12,555)
23/12/2019	(1,300)	S&P 500 Index Put Option	UBS	USD	1,900	(2,470,000)	(12,432)
23/12/2019	(1,300)	S&P 500 Index Put Option	UBS	USD	1,900	(2,470,000)	(12,432)
23/12/2019	(4,600)	S&P 500 Index Put Option	Goldman Sachs	USD	1,500	(6,900,000)	(11,530)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	1,900	(2,280,000)	(11,476)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	1,900	(2,280,000)	(11,476)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	1,900	(2,280,000)	(11,476)
23/12/2019	(400)	S&P 500 Index Put Option	JP Morgan	USD	2,250	(900,000)	(11,369)
23/12/2019	(400)	S&P 500 Index Put Option	Societe Generale	USD	2,250	(900,000)	(11,369)
23/12/2019	(2,200)	S&P 500 Index Put Option	JP Morgan	USD	1,700	(3,740,000)	(11,298)
23/12/2019	(1,600)	S&P 500 Index Put Option	UBS	USD	1,800	(2,880,000)	(11,237)
23/12/2019	(600)	S&P 500 Index Put Option	JP Morgan	USD	2,100	(1,260,000)	(10,762)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD	2,000	(1,600,000)	(10,465)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD	2,000	(1,600,000)	(10,465)
23/12/2019	(4,100)	S&P 500 Index Put Option	UBS	USD	1,500	(6,150,000)	(10,277)
23/12/2019	(4,100)	S&P 500 Index Put Option	UBS	USD	1,500	(6,150,000)	(10,277)
23/12/2019	(4,100)	S&P 500 Index Put Option	Societe Generale	USD	1,500	(6,150,000)	(10,277)
23/12/2019	(2,700)	S&P 500 Index Put Option	Goldman Sachs	USD	1,600	(4,320,000)	(9,910)
23/12/2019	(700)	S&P 500 Index Put Option	Societe Generale	USD	2,000	(1,400,000)	(9,157)
23/12/2019	(1,300)	S&P 500 Index Put Option	JP Morgan	USD	1,800	(2,340,000)	(9,130)
23/12/2019	(500)	S&P 500 Index Put Option	UBS	USD	2,100	(1,050,000)	(8,968)
23/12/2019	(2,400)	S&P 500 Index Put Option	UBS	USD	1,600	(3,840,000)	(8,808)
23/12/2019	(300)	S&P 500 Index Put Option	UBS	USD	2,250	(675,000)	(8,527)
23/12/2019	(300)	S&P 500 Index Put Option	JP Morgan	USD	2,250	(675,000)	(8,527)
23/12/2019	(300)	S&P 500 Index Put Option	UBS	USD	2,250	(675,000)	(8,527)
23/12/2019	(3,400)	S&P 500 Index Put Option	JP Morgan	USD	1,500	(5,100,000)	(8,522)
23/12/2019	(1,200)	S&P 500 Index Put Option	Societe Generale	USD	1,800	(2,160,000)	(8,428)
23/12/2019	(1,200)	S&P 500 Index Put Option	UBS	USD	1,800	(2,160,000)	(8,427)

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
23/12/2019	(1,600)	S&P 500 Index Put Option	Societe Generale	USD 1,700	(2,720,000)	(8,217)
23/12/2019	(1,500)	S&P 500 Index Put Option	UBS	USD 1,700	(2,550,000)	(7,703)
23/12/2019	(2,000)	S&P 500 Index Put Option	JP Morgan	USD 1,600	(3,200,000)	(7,340)
23/12/2019	(1,400)	S&P 500 Index Put Option	Societe Generale	USD 1,700	(2,380,000)	(7,190)
23/12/2019	(400)	S&P 500 Index Put Option	UBS	USD 2,100	(840,000)	(7,174)
23/12/2019	(400)	S&P 500 Index Put Option	Societe Generale	USD 2,100	(840,000)	(7,174)
23/12/2019	(400)	S&P 500 Index Put Option	JP Morgan	USD 2,100	(840,000)	(7,174)
23/12/2019	(1,300)	S&P 500 Index Put Option	JP Morgan	USD 1,700	(2,210,000)	(6,676)
23/12/2019	(4,100)	S&P 500 Index Put Option	UBS	USD 1,400	(5,740,000)	(6,558)
23/12/2019	(4,100)	S&P 500 Index Put Option	Societe Generale	USD 1,400	(5,740,000)	(6,558)
23/12/2019	(900)	S&P 500 Index Put Option	Societe Generale	USD 1,800	(1,620,000)	(6,321)
23/12/2019	(2,400)	S&P 500 Index Put Option	Societe Generale	USD 1,500	(3,600,000)	(6,016)
23/12/2019	(600)	S&P 500 Index Put Option	JP Morgan	USD 1,900	(1,140,000)	(5,738)
23/12/2019	(200)	S&P 500 Index Put Option	Societe Generale	USD 2,250	(450,000)	(5,685)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD 1,800	(1,440,000)	(5,618)
23/12/2019	(800)	S&P 500 Index Put Option	JP Morgan	USD 1,800	(1,440,000)	(5,618)
23/12/2019	(400)	S&P 500 Index Put Option	JP Morgan	USD 2,000	(800,000)	(5,233)
23/12/2019	(1,400)	S&P 500 Index Put Option	Societe Generale	USD 1,600	(2,240,000)	(5,138)
23/12/2019	(1,000)	S&P 500 Index Put Option	UBS	USD 1,700	(1,700,000)	(5,135)
23/12/2019	(700)	S&P 500 Index Put Option	Goldman Sachs	USD 1,800	(1,260,000)	(4,916)
23/12/2019	(1,900)	S&P 500 Index Put Option	JP Morgan	USD 1,500	(2,850,000)	(4,762)
23/12/2019	(900)	S&P 500 Index Put Option	Societe Generale	USD 1,700	(1,530,000)	(4,622)
23/12/2019	(900)	S&P 500 Index Put Option	UBS	USD 1,700	(1,530,000)	(4,622)
23/12/2019	(4,700)	S&P 500 Index Put Option	Societe Generale	USD 1,300	(6,110,000)	(4,382)
23/12/2019	(4,700)	S&P 500 Index Put Option	UBS	USD 1,300	(6,110,000)	(4,382)
23/12/2019	(600)	S&P 500 Index Put Option	UBS	USD 1,800	(1,080,000)	(4,214)
23/12/2019	(600)	S&P 500 Index Put Option	UBS	USD 1,800	(1,080,000)	(4,214)
23/12/2019	(1,100)	S&P 500 Index Put Option	JP Morgan	USD 1,600	(1,760,000)	(4,037)
23/12/2019	(1,100)	S&P 500 Index Put Option	Goldman Sachs	USD 1,600	(1,760,000)	(4,037)
23/12/2019	(1,100)	S&P 500 Index Put Option	UBS	USD 1,600	(1,760,000)	(4,037)
23/12/2019	(4,200)	S&P 500 Index Put Option	UBS	USD 1,300	(5,460,000)	(3,916)
23/12/2019	(500)	S&P 500 Index Put Option	Societe Generale	USD 1,800	(900,000)	(3,511)
23/12/2019	(1,400)	S&P 500 Index Put Option	UBS	USD 1,500	(2,100,000)	(3,509)
23/12/2019	(1,400)	S&P 500 Index Put Option	UBS	USD 1,500	(2,100,000)	(3,509)
23/12/2019	(900)	S&P 500 Index Put Option	UBS	USD 1,600	(1,440,000)	(3,303)
23/12/2019	(1,300)	S&P 500 Index Put Option	Societe Generale	USD 1,500	(1,950,000)	(3,258)
23/12/2019	(2,000)	S&P 500 Index Put Option	Goldman Sachs	USD 1,400	(2,800,000)	(3,199)
23/12/2019	(3,300)	S&P 500 Index Put Option	Goldman Sachs	USD 1,300	(4,290,000)	(3,077)
23/12/2019	(800)	S&P 500 Index Put Option	Societe Generale	USD 1,600	(1,280,000)	(2,936)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD 1,600	(1,280,000)	(2,936)
23/12/2019	(1,800)	S&P 500 Index Put Option	UBS	USD 1,400	(2,520,000)	(2,879)
23/12/2019	(3,000)	S&P 500 Index Put Option	UBS	USD 1,300	(3,900,000)	(2,797)
23/12/2019	(500)	S&P 500 Index Put Option	JP Morgan	USD 1,700	(850,000)	(2,568)
23/12/2019	(1,500)	S&P 500 Index Put Option	JP Morgan	USD 1,400	(2,100,000)	(2,399)
23/12/2019	(2,500)	S&P 500 Index Put Option	JP Morgan	USD 1,300	(3,250,000)	(2,331)
23/12/2019	(300)	S&P 500 Index Put Option	JP Morgan	USD 1,800	(540,000)	(2,107)
23/12/2019	(700)	S&P 500 Index Put Option	JP Morgan	USD 1,500	(1,050,000)	(1,755)
23/12/2019	(1,000)	S&P 500 Index Put Option	Societe Generale	USD 1,400	(1,400,000)	(1,599)
23/12/2019	(1,700)	S&P 500 Index Put Option	Societe Generale	USD 1,300	(2,210,000)	(1,585)
23/12/2019	(400)	S&P 500 Index Put Option	JP Morgan	USD 1,600	(640,000)	(1,468)
23/12/2019	(1,400)	S&P 500 Index Put Option	JP Morgan	USD 1,300	(1,820,000)	(1,305)
23/12/2019	(800)	S&P 500 Index Put Option	JP Morgan	USD 1,400	(1,120,000)	(1,280)
23/12/2019	(800)	S&P 500 Index Put Option	UBS	USD 1,400	(1,120,000)	(1,280)

インベスコ・ファンズ・グローバル・ターゲットッド・リターンズ・セレクト・ファンド

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
23/12/2019	(800)	S&P 500 Index Put Option	Goldman Sachs	USD 1,400	(1,120,000)	(1,280)
23/12/2019	(700)	S&P 500 Index Put Option	UBS	USD 1,400	(980,000)	(1,120)
23/12/2019	(1,100)	S&P 500 Index Put Option	UBS	USD 1,300	(1,430,000)	(1,026)
23/12/2019	(600)	S&P 500 Index Put Option	UBS	USD 1,400	(840,000)	(960)
23/12/2019	(1,000)	S&P 500 Index Put Option	UBS	USD 1,300	(1,300,000)	(932)
23/12/2019	(1,000)	S&P 500 Index Put Option	Societe Generale	USD 1,300	(1,300,000)	(932)
23/12/2019	(500)	S&P 500 Index Put Option	Societe Generale	USD 1,400	(700,000)	(800)
18/03/2019	(2,590)	FTSE 100 Index European Put Option	Barclays	GBP 6,200	(16,058,000)	(685)
18/03/2019	(2,310)	FTSE 100 Index European Put Option	Barclays	GBP 6,200	(14,322,000)	(611)
23/12/2019	(300)	S&P 500 Index Put Option	JP Morgan	USD 1,400	(420,000)	(480)
23/12/2019	(500)	S&P 500 Index Put Option	JP Morgan	USD 1,300	(650,000)	(466)
30/04/2019	(900,000)	European GBP Put/USD Call Option	Deutsche Bank	USD 1.1	(990,000)	(63)
売建プット・オプションに係る未実現損失合計						(7,506,992)

満期日	契約数	取引内容	取引相手 (店頭取引)	通貨	未実現利益/(損失) (EUR)
スワップション					
08/05/2019	5,103,352	Buy European Payer Swaption - Pay Fixed 3.46% / Receive US0003M 09/05/2024	Morgan Stanley	USD	7
26/04/2019	12,517,850	Buy European Payer Swaption - Pay Fixed 3.41% / Receive US0003M 29/04/2024	Citigroup	USD	7
25/04/2019	17,500,000	Buy European Payer Swaption - Pay Fixed 3.41% / Receive US0003M 26/04/2024	Citigroup	USD	9
01/05/2019	11,375,774	Buy European Payer Swaption - Pay Fixed 3.43% / Receive US0003M 02/05/2024	Citigroup	USD	10
03/05/2019	12,853,981	Buy European Payer Swaption - Pay Fixed 3.46% / Receive US0003M 07/05/2024	Citigroup	USD	11
03/05/2019	12,532,632	Buy European Payer Swaption - Pay Fixed 3.45% / Receive US0003M 07/05/2024	Citigroup	USD	12
29/04/2019	12,436,227	Buy European Payer Swaption - Pay Fixed 3.35% / Receive US0003M 30/04/2024	Citigroup	USD	13
30/04/2019	12,436,227	Buy European Payer Swaption - Pay Fixed 3.38% / Receive US0003M 01/05/2024	Citigroup	USD	14
01/05/2019	12,371,957	Buy European Payer Swaption - Pay Fixed 3.39% / Receive US0003M 02/05/2024	Citigroup	USD	15
11/10/2028	4,195,900	Buy European Receiver Swaption - Receive Fixed 3.385% / Pay US0003M 12/10/2038	Societe Generale	USD	238,531
13/10/2028	6,293,850	Buy European Receiver Swaption - Receive Fixed 3.32% / Pay US0003M 16/10/2038	Morgan Stanley	USD	343,984
12/07/2028	16,000,000	Buy European Receiver Swaption - Receive Fixed 2.98% / Pay US0003M 13/07/2038	Citigroup	USD	700,132
11/07/2028	16,000,000	Buy European Receiver Swaption - Receive Fixed 3.0075% / Pay US0003M 12/07/2038	Citigroup	USD	712,914
12/07/2028	16,226,000	Buy European Receiver Swaption - Receive Fixed 2.99% / Pay US0003M 13/07/2038	Citigroup	USD	714,728
17/10/2028	14,685,650	Buy European Receiver Swaption - Receive Fixed 3.32% / Pay US0003M 18/10/2038	Citigroup	USD	802,425
28/07/2028	18,457,000	Buy European Receiver Swaption - Receive Fixed 3.105% / Pay US0003M 31/07/2038	Societe Generale	USD	878,313
12/10/2028	16,783,600	Buy European Receiver Swaption - Receive Fixed 3.362% / Pay US0003M 13/10/2038	Merrill Lynch	USD	940,856

インベスコ・ファンズ・グローバル・ターゲットィド・リターンズ・セレクト・ファンド

満期日	契約数	取引内容	取引相手 (店頭取引)	通貨	未実現利益/(損失) (EUR)
14/09/2028	24,911,000	Buy European Receiver Swaption - Receive Fixed 3.12% / Pay US0003M 15/09/2038	Morgan Stanley	USD	1,198,695
21/02/2029	31,204,850	Buy European Receiver Swaption - Receive Fixed 2.9675% / Pay US0003M 22/02/2039	Morgan Stanley	USD	1,371,553
16/06/2028	30,721,773	Buy European Receiver Swaption - Receive Fixed 3.055% / Pay US0003M 19/06/2038	Merrill Lynch	USD	1,410,991
20/06/2028	30,721,773	Buy European Receiver Swaption - Receive Fixed 3.0605% / Pay US0003M 21/06/2038	Merrill Lynch	USD	1,415,847
25/07/2028	32,849,000	Buy European Receiver Swaption - Receive Fixed 3.0775% / Pay US0003M 26/07/2038	Citigroup	USD	1,533,450
26/07/2028	35,512,000	Buy European Receiver Swaption - Receive Fixed 3.068% / Pay US0003M 27/07/2038	Citigroup	USD	1,647,627
18/07/2028	37,601,000	Buy European Receiver Swaption - Receive Fixed 2.9905% / Pay US0003M 19/07/2038	Merrill Lynch	USD	1,657,401
27/07/2028	35,512,000	Buy European Receiver Swaption - Receive Fixed 3.0965% / Pay US0003M 28/07/2038	Societe Generale	USD	1,678,505
19/07/2028	38,502,000	Buy European Receiver Swaption - Receive Fixed 2.995% / Pay US0003M 20/07/2038	Merrill Lynch	USD	1,702,252
20/07/2028	41,399,000	Buy European Receiver Swaption - Receive Fixed 2.9835% / Pay US0003M 21/07/2038	Merrill Lynch	USD	1,816,613
21/02/2029	53,583,900	Buy European Receiver Swaption - Receive Fixed 2.9947% / Pay US0003M 22/02/2039	Societe Generale	USD	2,396,904
22/02/2029	86,776,514	Buy European Receiver Swaption - Receive Fixed 3.025% / Pay US0003M 23/02/2039	Citigroup	USD	3,958,141
スワップションに係る未実現利益合計					27,119,960
26/07/2028	(86,776,514)	Sell European Receiver Swaption - Receive Fixed 3.028% / Pay US0003M 27/07/2038	Citigroup	USD	(3,922,267)
25/07/2028	(53,583,900)	Sell European Receiver Swaption - Receive Fixed 2.9982% / Pay US0003M 26/07/2038	Societe Generale	USD	(2,374,896)
23/10/2028	(31,204,850)	Sell European Receiver Swaption - Receive Fixed 2.97% / Pay US0003M 23/10/2038	Morgan Stanley	USD	(1,365,381)
07/07/2028	(27,149,136)	Sell European Receiver Swaption - Receive Fixed 3.0425% / Pay US0003M 10/07/2038	Merrill Lynch	USD	(1,238,025)
10/07/2028	(27,149,136)	Sell European Receiver Swaption - Receive Fixed 3.02% / Pay US0003M 11/07/2038	Merrill Lynch	USD	(1,219,628)
06/07/2028	(27,149,136)	Sell European Receiver Swaption - Receive Fixed 3.018% / Pay US0003M 07/07/2038	Citigroup	USD	(1,217,727)
14/11/2028	(17,347,000)	Sell European Receiver Swaption - Receive Fixed 3.4% / Pay US0003M 15/11/2038	Citigroup	USD	(996,219)
12/07/2028	(13,574,568)	Sell European Receiver Swaption - Receive Fixed 3.0% / Pay US0003M 13/07/2038	Merrill Lynch	USD	(601,894)
21/02/2029	(13,574,568)	Sell European Receiver Swaption - Receive Fixed 2.9725% / Pay US0003M 22/02/2039	Merrill Lynch	USD	(598,578)
30/06/2028	(4,581,000)	Sell European Receiver Swaption - Receive Fixed 2.99% / Pay US0003M 03/07/2038	Societe Generale	USD	(201,723)
29/05/2019	(5,761,000)	Sell European Payer Swaption - Pay Fixed 3.3% / Receive US0003M 30/05/2024	Barclays	USD	(102)
スワップションに係る未実現損失合計					(13,736,440)
スワップションに係る未実現損益合計					13,383,520
オプション/スワップションに係る未実現損益合計					16,146,611

**ブラックロック・ストラテジック・ファンズ
ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・
アブソルート・リターン・ファンド クラスI2 円ヘッジ**

2018年5月31日決算

●当ファンドの仕組みは次の通りです。

形 態	ルクセンブルグ籍円建て外国投資法人
運 用 方 針	米国、カナダおよびラテンアメリカ諸国の株式および株式関連の派生商品等に投資することにより、ロング(買い建て)ポジションおよびショート(売り建て)ポジションを構築し、市場動向に係わらずプラスの絶対リターンを追求します。
投 資 対 象	米国、カナダおよびラテンアメリカ諸国の株式および株式関連の派生商品等
投 資 顧 問 会 社	ブラックロック・インスティテューショナル・トラスト・カンパニー・エヌ・エー
受 託 会 社	ブラックロック(ルクセンブルグ) エス・エー
保 管 受 託 銀 行 管 理 事 務 代 行 会 社	ステート・ストリート・バンク・ルクセンブルグ・エス・シー・エー

*作成時点において、入手可能な直前計算期間の年次報告書をもとに作成いたしております。

損益および純資産変動計算書(2018年5月31日に終了した会計年度)

	ブラックロック・アメリカズ・ ダイバーシファイド・エクイティ・ アブソルート・リターン・ファンド
	米ドル
期首純資産	664,750,490
収益	
預金利息	9,855,283
債券利息	7,191,920
スワップに係る受取利息および受取配当金	170,503
差金決済契約に係る受取配当金、源泉徴収税控除後	42,688,564
収益合計	59,906,270
費用	
差金決済契約に係る支払利息	26,082,818
金融資産のネガティブ・イールド	15,749
差金決済契約に係る支払配当金、源泉徴収税控除後	53,965,458
管理事務代行報酬	2,007,754
預託報酬	784,572
税金	353,120
パフォーマンス・フィー	8,114,721
販売報酬	42,218
ローン・コミットメント・フィー	7,271
投資運用報酬および外部の副投資顧問会社に対する報酬	9,192,153
費用合計	100,565,834
投資純損失	(40,659,564)
以下に係る実現純利益／(損失):	
投資有価証券	756,877
差金決済契約	94,936,373
先物取引	(78,778)
外貨および先渡為替予約	20,524,506
スワップ取引	(3,943,665)
当期実現純利益	112,195,313
以下に係る未実現評価益／(損)の純変動額:	
投資有価証券	(146,887)
差金決済契約	(644,051)
外貨および先渡為替予約	(24,004,036)
スワップ取引	1,802,735
当期末実現評価益／(損)の純変動	(22,992,239)
運用成績による純資産の増加	48,543,510
資本の変動	
投資証券発行による正味受取額	641,321,265
投資証券買戻しによる正味支払額	(420,010,513)
資本の変動による純資産の増加	221,310,752
期末純資産	934,604,752

投資有価証券明細表(2018年5月31日現在)

公認の証券取引所に上場されているまたはその他の規制市場で取引されている譲渡可能な有価証券および短期金融商品

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
普通株式			
	米国		
18,085	GreenSky Inc	483,412	0.05
		483,412	0.05
普通株式合計		483,412	0.05
債券			
	米国		
USD 2,500,000	Federal Home Loan Banks 1.375% 18/3/2019	2,482,665	0.27
USD 111,450,000	United States Treasury Bill 5/7/2018 (Zero Coupon)	111,267,208	11.90
USD 27,000,000	United States Treasury Bill 29/11/2018 (Zero Coupon)	26,724,767	2.86
USD 4,000,000	United States Treasury Note 0.75% 31/8/2018	3,988,309	0.43
		144,462,949	15.46
債券合計		144,462,949	15.46
譲渡性預金証書			
	米国		
USD 2,000,000	Bank of Nova Scotia/Houston 1.66% 21/9/2018	2,000,000	0.21
USD 15,300,000	Canadian Imperial Bank of Commerce 2.178% 13/11/2018	15,300,000	1.64
USD 3,000,000	Credit Industriel et Commercial/New York 2.103% 6/8/2018	3,000,000	0.32
USD 15,625,000	DNB ASA 6/8/2018 (Zero Coupon)	15,625,000	1.67
USD 10,000,000	HSBC Bank USA NA 2.30% 4/9/2018	10,000,000	1.07
USD 16,000,000	Mitsubishi UFJ Lease & Finance Co Ltd 2.258% 31/8/2018	16,000,000	1.71
USD 1,300,000	Natixis SA 5/6/2018 (Zero Coupon)	1,300,000	0.14
USD 15,000,000	Royal Bank of Canada/New York 2.138% 9/8/2018	15,000,000	1.60
USD 15,450,000	Royal Bank of Canada/New York 2.173% 6/11/2018	15,450,000	1.65
USD 20,000,000	Standard Chartered Bank 2.154% 16/8/2018	20,000,000	2.14
USD 2,400,000	Sumitomo Mitsui Trust and Banking Ltd/New York 2.168% 21/6/2018	2,400,000	0.26
USD 1,000,000	Sumitomo Mitsui Trust Holdings Inc 2.30% 20/6/2018	1,000,000	0.11
USD 10,050,000	Sumitomo Mitsui Trust Holdings Inc 2.248% 21/8/2018	10,050,000	1.07
USD 10,000,000	Sumitomo Mitsui Trust Holdings Inc 3.364% 12/10/2018	10,000,000	1.07
USD 13,000,000	Svenska Handelsbanken AB 'A' 2.077% 4/9/2018	13,000,000	1.39
USD 10,000,000	The Bank of Tokyo-Mitsubishi UFJ 22/6/2018 (Zero Coupon)	10,000,000	1.07
USD 23,000,000	UBS AG/Stamford 1/6/2018 (Zero Coupon)	23,000,000	2.46
USD 9,500,000	Wells Fargo Bank NA 2.154% 15/11/2018	9,500,000	1.02
USD 13,700,000	Wells Fargo Bank NA 2.185% 19/11/2018	13,700,000	1.47
USD 4,000,000	Wells Fargo Bank NA 2.575% 5/4/2019	4,000,000	0.43
		210,325,000	22.50
譲渡性預金証書合計		210,325,000	22.50

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
コマーシャル・ペーパー			
カナダ			
USD 8,200,000	Total Capital Canada Ltd 27/6/2018 (Zero Coupon)	8,188,925	0.88
		8,188,925	0.88
フランス			
USD 665,000	BPCE SA 5/7/2018 (Zero Coupon)	663,568	0.07
USD 20,000,000	BPCE SA 1/10/2018 (Zero Coupon)	19,835,300	2.13
USD 1,500,000	Societe Generale SA 3/7/2018 (Zero Coupon)	1,496,973	0.16
		21,995,841	2.36
日本			
USD 1,500,000	Mitsubishi UFJ Lease & Finance Co Ltd 20/7/2018 (Zero Coupon)	1,495,263	0.16
USD 7,000,000	Mizuho Bank Ltd/New York 30/11/2018 (Zero Coupon)	6,915,244	0.74
		8,410,507	0.90
英国			
USD 4,710,000	Standard Chartered Bank 22/6/2018 (Zero Coupon)	4,704,368	0.50
		4,704,368	0.50
米国			
USD 17,900,000	American Honda Motor Co 7/6/2018 (Zero Coupon)	17,894,093	1.91
USD 500,000	Antalis SA 10/7/2018 (Zero Coupon)	498,944	0.05
USD 9,830,000	Antalis SA 12/7/2018 (Zero Coupon)	9,804,139	1.05
USD 10,000,000	ASB Finance Ltd/London 2.178% 21/9/2018	10,000,000	1.07
USD 20,000,000	Banque et Caisse d'Epargne de l'Etat 10/7/2018 (Zero Coupon)	19,960,567	2.14
USD 17,500,000	Barton Capital LLC 25/6/2018 (Zero Coupon)	17,477,250	1.87
USD 2,900,000	Bedford Row Funding Corp FRN 11/6/2018	2,900,000	0.31
USD 5,300,000	Bedford Row Funding Corp 24/7/2018 (Zero Coupon)	5,282,210	0.57
USD 10,000,000	Bennington Stark Capital Co 23/7/2018 (Zero Coupon)	9,966,056	1.07
USD 16,550,000	Canadian Imperial Bank of Commerce 2.143% 22/8/2018	16,550,000	1.77
USD 15,100,000	Chariot Funding LLC 3/7/2018 (Zero Coupon)	15,068,995	1.61
USD 25,400,000	Charta LLC 5/7/2018 (Zero Coupon)	25,344,346	2.71
USD 4,000,000	Charta LLC 16/7/2018 (Zero Coupon)	3,988,400	0.43
USD 10,300,000	Ciesco LLC 16/10/2018 (Zero Coupon)	10,203,183	1.09
USD 13,900,000	Coca-Cola Company/The 8/6/2018 (Zero Coupon)	13,894,973	1.49
USD 23,000,000	Coca-Cola Company/The 20/9/2018 (Zero Coupon)	22,838,310	2.44
USD 22,200,000	CRC Funding LLC 4/6/2018 (Zero Coupon)	22,196,022	2.38
USD 15,000,000	CRC Funding LLC 5/11/2018 (Zero Coupon)	14,839,947	1.59
USD 15,000,000	Crown Point Capital Co LLC 5/7/2018 (Zero Coupon)	14,967,417	1.60
USD 3,500,000	Danske Corp 2/8/2018 (Zero Coupon)	3,486,407	0.37
USD 5,550,000	Fairway Finance Corp 5/7/2018 (Zero Coupon)	5,538,049	0.59
USD 7,950,000	HSBC Bank Plc RegS 2.337% 11/4/2019	7,950,000	0.85
USD 14,650,000	ING US Funding LLC 2.098% 9/7/2018	14,650,000	1.57
USD 9,250,000	JP Morgan Securities 22/2/2019 (Zero Coupon)	9,080,499	0.97
USD 7,800,000	JP Morgan Securities LLC 7/8/2018 (Zero Coupon)	7,775,031	0.83
USD 363,000	Jupiter Securitization Co LLC 2/7/2018 (Zero Coupon)	362,375	0.04
USD 4,950,000	Kells Funding LLC 23/7/2018 (Zero Coupon)	4,933,912	0.53
USD 10,150,000	Liberty Street Funding LLC 6/9/2018 (Zero Coupon)	10,086,278	1.08
USD 9,000,000	Macquarie Bank Ltd 12/7/2018 (Zero Coupon)	8,976,527	0.96
USD 2,000,000	Macquarie Bank Ltd 2.148% 9/8/2018	2,000,000	0.21
USD 17,300,000	Manhattan Asset Funding Co LLC 18/6/2018 (Zero Coupon)	17,284,233	1.85
USD 5,000,000	Manhattan Asset Funding Co LLC 21/6/2018 (Zero Coupon)	4,994,667	0.53
USD 5,000,000	Manhattan Asset Funding Co LLC 28/6/2018 (Zero Coupon)	4,992,725	0.53

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 10,100,000	Mizuho Corporate Bank 11/6/2018 (Zero Coupon)	10,094,305	1.08
USD 1,000,000	Mont Blanc Capital Corp 15/6/2018 (Zero Coupon)	999,109	0.11
USD 20,400,000	Nederlandse Waterschapsbank NV RegS 7/6/2018 (Zero Coupon)	20,393,058	2.18
USD 6,750,000	Nieuw Amsterdam Receivables Corp 13/6/2018 (Zero Coupon)	6,745,500	0.72
USD 15,150,000	NRW. Bank 16/7/2018 (Zero Coupon)	15,111,178	1.62
USD 13,100,000	Old Line Funding LLC 30/7/2018 (Zero Coupon)	13,051,479	1.40
USD 10,250,000	Oversea-Chinese Banking Corp Ltd 8/6/2018 (Zero Coupon)	10,245,675	1.10
USD 7,000,000	PFIZER Inc 1/8/2018 (Zero Coupon)	6,976,634	0.75
USD 9,500,000	Prudential Plc 27/6/2018 (Zero Coupon)	9,485,317	1.01
USD 8,000,000	Standard Chartered Bank 20/6/2018 (Zero Coupon)	7,990,204	0.85
USD 10,750,000	Starbird Funding Corp 24/9/2018 (Zero Coupon)	10,663,119	1.14
USD 7,000,000	UBS AG/London 4/4/2019 (Zero Coupon)	7,000,000	0.75
USD 11,230,000	United Overseas Bank Ltd 14/6/2018 (Zero Coupon)	11,222,417	1.20
USD 7,600,000	United Overseas Bank Ltd 21/11/2018 (Zero Coupon)	7,510,703	0.80
USD 26,300,000	Versailles Commercial Paper LLC 31/8/2018 (Zero Coupon)	26,150,419	2.80
USD 19,600,000	Victory Receivables Corp 5/6/2018 (Zero Coupon)	19,595,252	2.10
USD 3,823,000	Victory Receivables Corp 7/6/2018 (Zero Coupon)	3,821,726	0.41
		542,841,650	58.08
コマーシャル・ペーパー合計		586,141,291	62.72
公認の証券取引所に上場されているまたはその他の規制市場で取引されている譲渡可能な有価証券および短期金融商品合計		941,412,652	100.73
投資有価証券(時価)合計		941,412,652	100.73
その他の純負債		(6,807,900)	(0.73)
純資産合計(米ドル)		934,604,752	100.00

差金決済契約(2018年5月31日現在)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
	ブラジル			201	Cia de Gas de Sao Paulo - COMGAS (Right)	Goldman Sachs	(34)
188,874	AES Tiete Energia SA (Unit)	Goldman Sachs	(26,597)	73,300	Cia de Saneamento Basico do Estado de Sao Paulo	Goldman Sachs	(41,200)
504,688	AES Tiete Energia SA (Unit)	Morgan Stanley	(107,349)	177,100	Cia de Saneamento Basico do Estado de Sao Paulo	Morgan Stanley	(338,839)
13,100	Agrenco Ltd BDR	Morgan Stanley	(574)	81,700	Cia de Saneamento de Minas Gerais-COPASA	Morgan Stanley	(182,960)
(194,845)	Aliance Shopping Centers SA	Goldman Sachs	40,569	73,922	Cia de Saneamento de Minas Gerais-COPASA	Goldman Sachs	(73,623)
(210,500)	Aliance Shopping Centers SA	Morgan Stanley	34,539	55,469	Cia de Saneamento do Parana (Pref)	Goldman Sachs	(14,811)
(155,566)	Alliar Medicos A Frente SA	Goldman Sachs	63,689	90,027	Cia de Saneamento do Parana (Pref)	Morgan Stanley	(21,342)
(406,917)	Alliar Medicos A Frente SA	Morgan Stanley	68,231	43,500	Cia de Saneamento do Parana (Unit)	Goldman Sachs	(57,694)
(38,300)	Alpargatas SA (Pref)	Goldman Sachs	9,579	44,300	Cia de Saneamento do Parana (Unit)	Morgan Stanley	(102,509)
(50,900)	Alpargatas SA (Pref)	Morgan Stanley	14,916	233,575	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Morgan Stanley	(146,165)
(85,279)	Alupar Investimento SA (Unit)	Goldman Sachs	25,183	195,474	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Goldman Sachs	(33,263)
(706,061)	Alupar Investimento SA (Unit)	Morgan Stanley	181,390	291,100	Cia Hering	Goldman Sachs	(18,681)
164,100	Ambev SA	Goldman Sachs	(95,843)	135,719	Cia Hering	Morgan Stanley	(70,809)
119,500	Ambev SA	Morgan Stanley	(195,328)	(486,300)	Cia Siderurgica Nacional SA	Goldman Sachs	238,174
(53,714)	Anima Holding SA	Goldman Sachs	1,564	(197,100)	Cia Siderurgica Nacional SA	Morgan Stanley	88,640
(89,850)	Anima Holding SA	Morgan Stanley	6,610	(380,952)	Cielo SA	Morgan Stanley	695,675
(1,000)	Arezzo Industria e Comercio SA	Goldman Sachs	799	(89,800)	Cielo SA	Goldman Sachs	26,878
(23,700)	Arezzo Industria e Comercio SA	Morgan Stanley	25,385	247,100	Construtora Tenda SA	Goldman Sachs	(43,932)
(87,500)	Atacadao Distribuicao Comercio e Industria Ltda	Goldman Sachs	(3,177)	136,139	Construtora Tenda SA	Morgan Stanley	(49,261)
(190,800)	Atacadao Distribuicao Comercio e Industria Ltda	Morgan Stanley	(17,019)	(272,585)	Cosan Logistica SA	Morgan Stanley	78,990
(15,500)	B3 SA - Brasil Bolsa Balcao	Goldman Sachs	5,306	(234,546)	Cosan Logistica SA	Goldman Sachs	42,938
(296,200)	B3 SA - Brasil Bolsa Balcao	Morgan Stanley	311,486	(121,479)	Cosan SA Industria e Comercio	Morgan Stanley	76,692
27,800	B3 SA - Brasil Bolsa Balcao	Morgan Stanley	(53,782)	12,100	CVC Brasil Operadora e Agencia de Viagens SA	Goldman Sachs	183
70,413	Banco ABC Brasil SA (Pref)	Morgan Stanley	(13,178)	90,035	CVC Brasil Operadora e Agencia de Viagens SA	Morgan Stanley	(82,502)
110,961	Banco ABC Brasil SA (Pref)	Goldman Sachs	(22,884)	(94,200)	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Morgan Stanley	49,553
(199,900)	Banco Bradesco SA (Pref)	Goldman Sachs	192,101	(312,400)	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Goldman Sachs	92,014
(6,000)	Banco Bradesco SA (Pref)	Morgan Stanley	5,481	(826,693)	Direcional Engenharia SA	Goldman Sachs	(22,278)
56,100	Banco BTG Pactual SA (Unit)	Goldman Sachs	(28,798)	(1,081,873)	Direcional Engenharia SA	Morgan Stanley	75,441
135,000	Banco BTG Pactual SA (Unit)	Morgan Stanley	(62,250)	(243,100)	Duratex SA	Morgan Stanley	24,783
221,500	Banco do Brasil SA	Morgan Stanley	(159,487)	422,500	EcoRodovias Infraestrutura e Logistica SA	Morgan Stanley	(66,628)
35,700	Banco do Brasil SA	Goldman Sachs	(40,657)	344,300	EcoRodovias Infraestrutura e Logistica SA	Goldman Sachs	(107,042)
143,800	Banco do Estado do Rio Grande do Sul SA 'B'(Pref)	Goldman Sachs	(49,722)	4,300	Eletropaulo Metropolitana Eletricidade de Sao Paulo SA	Goldman Sachs	202
165,699	Banco do Estado do Rio Grande do Sul SA 'B'(Pref)	Morgan Stanley	(25,120)	134,500	Energisa SA (Unit)	Goldman Sachs	(55,956)
(781,200)	BB Seguridade Participacoes SA	Morgan Stanley	460,855	266,200	Energisa SA (Unit)	Morgan Stanley	(143,201)
(168,500)	BB Seguridade Participacoes SA	Goldman Sachs	73,648	(35,769)	Engie Brasil Energia SA	Goldman Sachs	6,510
(212,669)	BK Brasil Operacao e Assessoria a Restaurantes SA	Morgan Stanley	18,945	(190,900)	Engie Brasil Energia SA	Morgan Stanley	102,443
(121,743)	BK Brasil Operacao e Assessoria a Restaurantes SA	Goldman Sachs	(5,739)	(47,500)	Equatorial Energia SA	Goldman Sachs	24,339
(718,911)	BR Malls Participacoes SA	Goldman Sachs	70,879	(43,738)	Equatorial Energia SA	Morgan Stanley	28,972
(1,135,760)	BR Malls Participacoes SA	Morgan Stanley	112,937	91,600	Estacio Participacoes SA	Morgan Stanley	(118,439)
(75,743)	BR Properties SA	Goldman Sachs	3,144	170,800	Estacio Participacoes SA	Goldman Sachs	(65,698)
(288,168)	BR Properties SA	Morgan Stanley	(36,249)	(268,800)	Even Construtora e Incorporadora SA	Goldman Sachs	35,861
(83,400)	BRF SA	Goldman Sachs	43,287	(227,090)	Even Construtora e Incorporadora SA	Morgan Stanley	36,240
(213,700)	BRF SA	Morgan Stanley	66,275	(40,100)	Ez Tec Empreendimentos e Participacoes SA	Goldman Sachs	16,602
69,100	Camil Alimentos SA	Goldman Sachs	2,331	(65,600)	Ez Tec Empreendimentos e Participacoes SA	Morgan Stanley	50,576
196,200	Camil Alimentos SA	Morgan Stanley	(12,689)	(10,200)	Fibria Celulose SA	Morgan Stanley	1,914
(10,500)	CCR SA	Goldman Sachs	5,030	(36,100)	Fibria Celulose SA	Goldman Sachs	13,708
(290,622)	CCR SA	Morgan Stanley	102,138	264,500	Fleury SA	Morgan Stanley	(101,757)
(4,000)	Centrais Eletricas Brasileiras SA	Goldman Sachs	1,972	(21,700)	Gerdau SA (Pref)	Goldman Sachs	13,184
(255,700)	Centrais Eletricas Brasileiras SA	Morgan Stanley	259,041	16,200	Gol Linhas Aereas Inteligentes SA (Pref)	Morgan Stanley	(34,472)
8,700	Cia Brasileira de Distribuicao (Pref)	Morgan Stanley	(7,976)	61,257	Grendene SA	Goldman Sachs	(27,361)
13,209	Cia de Gas de Sao Paulo - COMGAS 'A' (Pref)	Goldman Sachs	(8,247)	236,728	Grendene SA	Morgan Stanley	(135,541)
5,600	Cia de Gas de Sao Paulo - COMGAS 'A' (Pref)	Morgan Stanley	(3,988)	(4,900)	Guararapes Confecoos SA	Morgan Stanley	14,674

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(251,500)	Helbor Empreendimentos SA	Goldman Sachs	23,383	(188,100)	Movida Participacoes SA	Goldman Sachs	52,794
(399,600)	Helbor Empreendimentos SA	Morgan Stanley	17,633	(198,900)	Movida Participacoes SA	Morgan Stanley	60,825
270,000	Hypera SA	Goldman Sachs	(61,490)	582,000	MRV Engenharia e Participacoes SA	Goldman Sachs	(135,272)
105,600	Hypera SA	Morgan Stanley	(17,524)	444,613	MRV Engenharia e Participacoes SA	Morgan Stanley	(157,778)
(82,300)	Iguatemi Empresa de Shopping Centers SA	Goldman Sachs	32,470	(138,480)	Multipan Empreendimentos Imobiliares SA	Morgan Stanley	128,076
(118,600)	Iguatemi Empresa de Shopping Centers SA	Morgan Stanley	177,629	(40,303)	Multipan Empreendimentos Imobiliares SA	Goldman Sachs	37,566
(108,700)	Instituto Hermes Pardini SA	Goldman Sachs	52,336	(77,700)	Natura Cosméticos SA	Morgan Stanley	49,902
(140,200)	Instituto Hermes Pardini SA	Morgan Stanley	38,836	(37,700)	Natura Cosméticos SA	Goldman Sachs	35,989
186,671	International Meal Co Alimentacao SA	Goldman Sachs	(47,811)	(36,800)	Odontoprev SA	Goldman Sachs	7,336
169,108	International Meal Co Alimentacao SA	Morgan Stanley	(24,776)	(386,200)	Oi SA (Pref)	Morgan Stanley	101,547
114,587	Ioehpe Maxion SA	Goldman Sachs	(89,507)	(351,200)	Oi SA (Pref)	Goldman Sachs	40,714
90,814	Ioehpe Maxion SA	Morgan Stanley	(63,655)	(186,715)	Omega Geracao SA	Goldman Sachs	57,512
199,018	IRB Brasil Resseguros S/A	Goldman Sachs	(166,079)	(69,273)	Omega Geracao SA	Morgan Stanley	14,560
70,800	IRB Brasil Resseguros S/A	Morgan Stanley	(35,498)	(178,007)	Parapanema SA	Morgan Stanley	38,295
60,030	Itau Unibanco Holding SA (Pref)	Goldman Sachs	(79,120)	(166)	Parapanema SA	Goldman Sachs	11
50,810	Itau Unibanco Holding SA (Pref)	Morgan Stanley	(48,534)	(1,900)	Petro Rio SA	Morgan Stanley	290
214,200	Itausa - Investimentos Itau SA (Pref)	Morgan Stanley	(59,927)	8,700	Petrobras Distribuidora SA	Goldman Sachs	(8,062)
377,300	Itausa - Investimentos Itau SA (Pref)	Goldman Sachs	(109,204)	70,200	Petrobras Distribuidora SA	Morgan Stanley	(38,242)
1,021,200	JBS SA	Goldman Sachs	(167,463)	(130,200)	Petroleo Brasileiro SA (Pref)	Morgan Stanley	217,702
690,100	JBS SA	Morgan Stanley	(146,692)	(82,200)	Petroleo Brasileiro SA (Pref)	Goldman Sachs	183,549
122,878	JSL SA	Goldman Sachs	(49,371)	66,700	Porto Seguro SA	Goldman Sachs	(70,072)
87,830	JSL SA	Morgan Stanley	(24,657)	103,000	Porto Seguro SA	Morgan Stanley	(106,589)
(239,700)	Klabin SA (Unit)	Goldman Sachs	88,457	121,500	QGEP Participacoes SA	Goldman Sachs	(24,525)
(600,512)	Klabin SA (Unit)	Morgan Stanley	176,619	73,500	QGEP Participacoes SA	Morgan Stanley	(21,145)
523,600	Kroton Educacional SA	Goldman Sachs	(97,166)	1,600	Qualicorp SA	Goldman Sachs	(833)
429,000	Kroton Educacional SA	Morgan Stanley	(95,546)	107,600	Qualicorp SA	Morgan Stanley	(81,215)
13,700	Laep Investments Ltd BDR	Goldman Sachs	(1,050)	(153,200)	Raia Drogasil SA	Goldman Sachs	368,158
24,300	Laep Investments Ltd BDR	Morgan Stanley	(1,864)	(204,500)	Raia Drogasil SA	Morgan Stanley	311,867
(110,500)	Linx SA	Goldman Sachs	62,901	(8,700)	Randon SA Implementos e Participacoes (Pref)	Goldman Sachs	2,330
(103,000)	Linx SA	Morgan Stanley	42,166	(18,683)	Randon SA Implementos e Participacoes (Pref)	Morgan Stanley	5,047
17,425	Localiza Rent a Car SA	Goldman Sachs	(7,047)	(1,000,041)	Rumo SA	Morgan Stanley	373,152
209,700	Localiza Rent a Car SA	Morgan Stanley	185,405	(220,738)	Rumo SA	Goldman Sachs	47,959
(55,900)	Lojas Americanas SA (Pref)	Goldman Sachs	17,576	(85,400)	Santos Brasil Participacoes SA	Goldman Sachs	9,134
(1,162,000)	Lojas Americanas SA (Pref)	Morgan Stanley	439,330	(389,925)	Santos Brasil Participacoes SA	Morgan Stanley	12,198
39,800	Lojas Renner SA	Goldman Sachs	(16,112)	40,337	Sao Martinho SA	Goldman Sachs	13,524
250,600	Lojas Renner SA	Morgan Stanley	(180,179)	90,717	Sao Martinho SA	Morgan Stanley	6,577
7,900	M Dias Branco SA	Goldman Sachs	(4,751)	(55,200)	Ser Educacional SA '144A'	Goldman Sachs	4,988
134,286	M Dias Branco SA	Morgan Stanley	(77,534)	(169,400)	Ser Educacional SA '144A'	Morgan Stanley	66,392
(800)	Magazine Luiza SA	Goldman Sachs	13	30,900	SLC Agricola SA	Morgan Stanley	(5,770)
(14,400)	Magazine Luiza SA	Morgan Stanley	30,439	54,900	SLC Agricola SA	Goldman Sachs	7,522
41,243	Magnesita Refratarios SA	Morgan Stanley	(31,839)	42,488	Smiles Fidelidade SA	Goldman Sachs	(34,412)
81,300	Magnesita Refratarios SA	Goldman Sachs	(52,458)	61,100	Smiles Fidelidade SA	Morgan Stanley	(65,750)
(142,100)	Mahle-Metal Leve SA	Goldman Sachs	58,323	(92,523)	Somos Educacao SA	Goldman Sachs	13,968
(127,100)	Mahle-Metal Leve SA	Morgan Stanley	60,307	23,921	Sonae Sierra Brasil SA	Goldman Sachs	(7,332)
(595,000)	Marcopolo SA (Pref)	Goldman Sachs	100,267	5,300	Sonae Sierra Brasil SA	Morgan Stanley	(1,953)
(1,332,100)	Marcopolo SA (Pref)	Morgan Stanley	186,229	951,224	Sul America SA (Unit)	Morgan Stanley	(673,443)
(122,800)	Marisa Lojas SA	Goldman Sachs	22,760	81,900	Suzano Papel e Celulose SA	Goldman Sachs	(82,648)
(109,354)	Marisa Lojas SA	Morgan Stanley	7,280	210,700	Suzano Papel e Celulose SA	Morgan Stanley	(42,103)
29,800	Metallurgica Gerdau SA (Pref)	Morgan Stanley	(8,850)	(800,160)	Tecnisa SA	Goldman Sachs	46,826
884,700	Metallurgica Gerdau SA (Pref)	Goldman Sachs	(303,610)	(951,433)	Tecnisa SA	Morgan Stanley	45,719
(368,466)	Mills Estruturas e Servicos de Engenharia SA	Goldman Sachs	81,471	169,432	Tegma Gestao Logistica SA	Goldman Sachs	(54,657)
(236,300)	Mills Estruturas e Servicos de Engenharia SA	Morgan Stanley	31,150	99,200	Tegma Gestao Logistica SA	Morgan Stanley	(15,611)
166,900	Minerva SA/Brazil	Goldman Sachs	(4,162)	6,400	Telefonica Brasil SA (Pref)	Goldman Sachs	(4,050)
83,900	Minerva SA/Brazil	Morgan Stanley	(145,978)	42,200	Telefonica Brasil SA (Pref)	Morgan Stanley	(50,600)

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保有高	銘柄	取引相手	未実現利益/(損) (米ドル)	保有高	銘柄	取引相手	未実現利益/(損) (米ドル)
29,200	TIM Participacoes SA	Goldman Sachs	(5,020)	(42,738)	B2Gold Corp	Morgan Stanley	(5,701)
451,900	TIM Participacoes SA	Morgan Stanley	186,499	13,710	Badger Daylighting Ltd	Morgan Stanley	383
(13,600)	TOTVS SA	Morgan Stanley	5,561	(343)	Bank of Montreal	Morgan Stanley	882
(30,800)	TOTVS SA	Goldman Sachs	15,670	1,546	Bank of Nova Scotia/The	Morgan Stanley	(4,522)
415,909	Transmissora Alianca de Energia Eletrica SA (Unit)	Morgan Stanley	(67,128)	(2,795)	Barrick Gold Corp	Morgan Stanley	(310)
407,600	Transmissora Alianca de Energia Eletrica SA (Unit)	Goldman Sachs	(13,436)	45,800	Baytex Energy Corp	Morgan Stanley	65,753
(29,500)	Tupy SA	Goldman Sachs	17,050	7,761	BCE Inc	Morgan Stanley	(6,677)
(11,200)	Tupy SA	Morgan Stanley	6,454	22,299	Bellatrix Exploration Ltd	Morgan Stanley	(1,587)
(92,100)	Ultrapar Participacoes SA	Morgan Stanley	83,897	(61,363)	Birchcliff Energy Ltd	Morgan Stanley	12,609
(33,500)	Ultrapar Participacoes SA	Goldman Sachs	39,818	(214,864)	Bird Construction Inc	Morgan Stanley	2,226
(25,100)	Unipar Carbocloro SA (Pref)	Morgan Stanley	(36,884)	7,416	BlackBerry Ltd	Morgan Stanley	2,126
(765,800)	Usinas Siderurgicas de Minas Gerais SA 'A' (Pref)	Goldman Sachs	461,378	191,461	BlackPearl Resources Inc	Morgan Stanley	(17,916)
(179,000)	Usinas Siderurgicas de Minas Gerais SA 'A' (Pref)	Morgan Stanley	105,057	(5,697)	Boardwalk Real Estate Investment Trust (Reit)	Morgan Stanley	(1,858)
36,600	Vale SA	Goldman Sachs	(25,532)	(11,890)	Bombardier Inc	Morgan Stanley	(5,785)
49,500	Vale SA	Morgan Stanley	(36,717)	240,475	Bonavista Energy Corp	Morgan Stanley	(17,377)
(63,560)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Goldman Sachs	21,855	36,677	Bonterra Energy Corp	Morgan Stanley	(21,486)
(145,223)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Morgan Stanley	423,467	(148,494)	Borex Inc 'A'	Morgan Stanley	(38,454)
53,500	Via Varejo SA (Unit)	Goldman Sachs	(35,167)	12,614	Boyd Group Income Fund (Unit)	Morgan Stanley	(10,471)
88,100	Via Varejo SA (Unit)	Morgan Stanley	(61,061)	919	Brookfield Asset Management Inc 'A'	Morgan Stanley	(852)
(5,200)	WEG SA	Goldman Sachs	1,955	3,489	Brookfield Business Partners LP	Morgan Stanley	1,065
(465,679)	WEG SA	Morgan Stanley	(656,866)	49,194	Brookfield Infrastructure Partners LP	Morgan Stanley	(35,695)
(86,100)	Wiz Solucoes e Corretagem de Seguros SA	Goldman Sachs	5,672	105,311	Brookfield Property Partners LP	Morgan Stanley	91,587
(259,800)	Wiz Solucoes e Corretagem de Seguros SA	Morgan Stanley	61,188	79,585	Brookfield Renewable Partners LP	Morgan Stanley	(34,643)
			1,801,048	(11,557)	BRP Inc/CA	Morgan Stanley	(45,844)
				167,418	CAE Inc	Morgan Stanley	273,660
	カナダ			(110,063)	Calfrac Well Services Ltd	Morgan Stanley	33,355
423,018	Advantage Oil & Gas Ltd	Morgan Stanley	(81,213)	(3,513)	Cameco Corp	Morgan Stanley	276
95,808	Aecon Group Inc	Morgan Stanley	(177,019)	51,439	Canaccord Genuity Group Inc	Morgan Stanley	(18,011)
(21,622)	Ag Growth International Inc	Morgan Stanley	18,502	(386,592)	Canacol Energy Ltd	Morgan Stanley	61,169
(50,772)	AGF Management Ltd 'B'	Morgan Stanley	11,225	(19,621)	Canada Goose Holdings Inc	Morgan Stanley	(17,975)
(231,065)	Aimia Inc	Morgan Stanley	(10,589)	108,681	Canadian Apartment Properties (Reit)	Morgan Stanley	8,997
(27,543)	Air Canada	Morgan Stanley	21,832	463	Canadian Imperial Bank of Commerce	Morgan Stanley	(2,074)
(55,384)	AirBoss of America Corp	Morgan Stanley	29,734	(2,342)	Canadian National Railway Co	Morgan Stanley	(1,362)
(26,899)	Alacer Gold Corp	Morgan Stanley	1,240	17,774	Canadian Natural Resources Ltd	Morgan Stanley	(41,906)
163,686	Alamos Gold Inc 'A'	Morgan Stanley	(144,313)	2,657	Canadian Pacific Railway Ltd	Morgan Stanley	22,190
66,138	Alaris Royalty Corp	Morgan Stanley	(31,534)	(1,692)	Canadian Tire Corp Ltd 'A'	Morgan Stanley	7,716
47,841	Alcanna Inc	Morgan Stanley	(3,620)	(90,918)	Canadian Utilities Ltd 'A'	Morgan Stanley	300,338
(236,514)	Algonquin Power & Utilities Corp	Morgan Stanley	(30,368)	(68,538)	Canadian Western Bank	Morgan Stanley	114,117
4,186	Alimentation Couche-Tard Inc 'B'	Morgan Stanley	4,607	(52,934)	Canfor Corp	Morgan Stanley	(77,763)
(22,183)	Allied Properties Real Estate Investment Trust (Reit)	Morgan Stanley	4,226	87,615	Canfor Pulp Products Inc	Morgan Stanley	4,518
(88,688)	AltaGas Ltd	Morgan Stanley	52,989	(3,744)	Cantrustholdings Inc	Morgan Stanley	1,928
82,303	Altius Minerals Corp	Morgan Stanley	1,988	(3,843)	Canopy Growth Corp	Morgan Stanley	(862)
(86,360)	Altus Group Ltd/Canada	Morgan Stanley	(21,377)	117,125	CanWel Building Materials Group Ltd	Morgan Stanley	(2,767)
(1,525)	Angico Eagle Mines Ltd	Morgan Stanley	3,201	130,009	Capital Power Corp	Morgan Stanley	(35,284)
(6,939)	Aphria Inc	Morgan Stanley	7,342	25,112	Cardinal Energy Ltd	Morgan Stanley	(8,925)
(2,991)	ARC Resources Ltd	Morgan Stanley	2,212	(5,523)	Cargojet Inc	Morgan Stanley	(2,185)
72,118	Argonaut Gold Inc	Morgan Stanley	(2,952)	(81,444)	Cascades Inc	Morgan Stanley	(4,373)
27,928	Ariztia Inc	Morgan Stanley	(590)	(635)	CCL Industries Inc 'B'	Morgan Stanley	500
(61,485)	Arizona Mining Inc	Morgan Stanley	(2,737)	(71,948)	Celestica Inc	Morgan Stanley	3,656
(95,304)	Artis Real Estate Investment Trust (Reit)	Morgan Stanley	13,966	(16,043)	Centerra Energy Inc	Morgan Stanley	11,786
(50,935)	Atco Ltd/Canada 'I'	Morgan Stanley	13,900	11,050	Centerra Gold Inc	Morgan Stanley	(4,366)
194,084	Atlantic Power Corp	Morgan Stanley	(2,835)	(190,177)	CES Energy Solutions Corp	Morgan Stanley	58,531
14,632	ATS Automation Tooling Systems Inc	Morgan Stanley	36,394	2,380	CGI Group Inc 'A'	Morgan Stanley	1,111
(31,888)	Aurora Cannabis Inc	Morgan Stanley	9,053	98,460	Chartwell Retirement Residences (Unit)	Morgan Stanley	(12,595)
27,871	AutoCanada Inc	Morgan Stanley	(20,061)				

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(84,597)	Chemtrade Logistics Income Fund (Unit)	Morgan Stanley	(8,579)	(45,896)	Fairfax India Holdings Corp '144A'	Morgan Stanley	(50,631)
(62,159)	Chesswood Group Ltd	Morgan Stanley	21,542	135,073	Fiera Capital Corp	Morgan Stanley	(55,559)
(27,464)	China Gold International Resources Corp Ltd	Morgan Stanley	539	48,250	Finning International Inc	Morgan Stanley	(732)
120,614	Choice Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(4,777)	(104,653)	First Capital Realty Inc	Morgan Stanley	7,659
(33,152)	CI Financial Corp	Morgan Stanley	10,741	(18,888)	First Majestic Silver Corp	Morgan Stanley	2,938
(66,364)	Cineplex Inc	Morgan Stanley	253,987	41,932	First National Financial Corp	Morgan Stanley	(43,067)
(111,016)	Clearwater Seafoods Inc	Morgan Stanley	25,020	(1,837)	First Quantum Minerals Ltd	Morgan Stanley	3,173
29,801	Cogeco Communications Inc	Morgan Stanley	(122,857)	22,850	FirstService Corp	Morgan Stanley	(24,219)
20,114	Cogeco Inc	Morgan Stanley	(28,770)	6,174	Fortis Inc/Canada	Morgan Stanley	(4,267)
16,497	Colliers International Group Inc	Morgan Stanley	(61,516)	53,463	Fortuna Silver Mines Inc	Morgan Stanley	422
(29,305)	Cominar Real Estate Investment Trust (Reit) 'U'	Morgan Stanley	29,124	1,700	Franco-Nevada Corp	Morgan Stanley	(990)
(112,587)	Computer Modelling Group Ltd	Morgan Stanley	75,168	(26,056)	Freehold Royalties Ltd	Morgan Stanley	25,547
18	Constellation Software Inc/Canada	Morgan Stanley	285	(8,519)	Frontera Energy Corp	Morgan Stanley	34,904
(30,780)	Continental Gold Inc	Morgan Stanley	(1,273)	(30,312)	Genworth MI Canada Inc	Morgan Stanley	22,719
11,140	Corby Spirit and Wine Ltd	Morgan Stanley	(4,701)	80	George Weston Ltd	Morgan Stanley	5
(40,889)	Corus Entertainment Inc 'B'	Morgan Stanley	73,581	(69,984)	Gibson Energy Inc	Morgan Stanley	(52,631)
14,370	Cott Corp	Morgan Stanley	(613)	4,985	Gildan Activewear Inc	Morgan Stanley	72
596	Crescent Point Energy Corp	Morgan Stanley	(300)	(46,638)	Gluskin Sheff + Associates Inc	Morgan Stanley	47,376
138,377	Crew Energy Inc	Morgan Stanley	(22,077)	22,747	goeassy Ltd	Morgan Stanley	(21,094)
(60,042)	CRH Medical Corp	Morgan Stanley	(48,993)	6,028	Goldcorp Inc	Morgan Stanley	4,729
61,278	Crius Energy Trust (Unit)	Morgan Stanley	(12,807)	(271,507)	Gran Tierra Energy Inc	Morgan Stanley	45,357
348,338	Crombie Real Estate Investment Trust (Reit)	Morgan Stanley	(19,618)	(38,491)	Granite Real Estate Investment Trust (Reit)	Morgan Stanley	50,738
55,035	CT Real Estate Investment Trust (Reit)	Morgan Stanley	(10,399)	(11,755)	Great Canadian Gaming Corp	Morgan Stanley	(151,902)
29,379	Descartes Systems Group Inc/The	Morgan Stanley	115,309	(63,095)	Great-West Lifeco Inc	Morgan Stanley	63,862
31,935	Detour Gold Corp	Morgan Stanley	(1,479)	64,788	Guyana Goldfields Inc	Morgan Stanley	(4,465)
(3,916)	DHX Media Ltd	Morgan Stanley	295	(157,675)	H&R Real Estate Investment Trust (Reit)	Morgan Stanley	47,045
(68,600)	DHX Media Ltd	Morgan Stanley	8,877	48,788	High Arctic Energy Services Inc	Morgan Stanley	(5,146)
(218,965)	DIRTT Environmental Solutions	Morgan Stanley	11,986	(76,049)	High Liner Foods Inc	Morgan Stanley	36,567
1,035	Dollarama Inc	Morgan Stanley	(2,408)	9,136	Home Capital Group Inc	Morgan Stanley	2,226
3,032	Domtar Corp	Morgan Stanley	5,575	(248,931)	Horizon North Logistics Inc	Morgan Stanley	(31,629)
(31,962)	Dorel Industries Inc 'B'	Morgan Stanley	14,153	79,486	Hudbay Minerals Inc	Morgan Stanley	(55,749)
100,992	Dream Global Real Estate Investment Trust (Reit)	Morgan Stanley	323	3,122	Husky Energy Inc	Morgan Stanley	(2,949)
344,762	Dream Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	452,473	(155,011)	Hydro One Ltd '144A'	Morgan Stanley	20,122
(67,065)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	(161,870)	25,729	IAMGOLD Corp	Morgan Stanley	8,800
28,872	Dundee Corp 'A'	Morgan Stanley	(1,945)	40,287	IGM Financial Inc	Morgan Stanley	(44,651)
143,145	Dundee Precious Metals Inc	Morgan Stanley	1,522	3,028	Imperial Oil Ltd	Morgan Stanley	(1,239)
(1,406)	Echelon Financial Holdings Inc	Morgan Stanley	778	28,204	Industrial Alliance Insurance & Financial Services Inc	Morgan Stanley	(42,988)
(41,388)	ECN Capital Corp	Morgan Stanley	1,319	(169,129)	Innervex Renewable Energy Inc	Morgan Stanley	(2,743)
(34,746)	Eldorado Gold Corp	Morgan Stanley	(1,524)	(35,086)	Intact Financial Corp	Morgan Stanley	30,051
(16,791)	Emera Inc	Morgan Stanley	3,406	2,309	Inter Pipeline Ltd	Morgan Stanley	(899)
23,880	Empire Co Ltd 'A'	Morgan Stanley	12,874	61,104	Interfor Corp	Morgan Stanley	(6,783)
8,450	Enbridge Inc	Morgan Stanley	(5,668)	(47,616)	InterRent Real Estate Investment Trust (Reit)	Morgan Stanley	7,846
124,233	Enbridge Income Fund Holdings Inc	Morgan Stanley	(39,927)	(28,209)	Intertape Polymer Group Inc	Morgan Stanley	4,360
(2,873)	Encana Corp	Morgan Stanley	1,508	(88,476)	Ivanhoe Mines Ltd 'A'	Morgan Stanley	14,287
(14,474)	Endeavour Mining Corp	Morgan Stanley	(7,570)	41,704	Jamieson Wellness Inc	Morgan Stanley	60,231
(20,561)	Endeavour Silver Corp	Morgan Stanley	816	65,797	Just Energy Group Inc	Morgan Stanley	8,080
(95,682)	Enercare Inc	Morgan Stanley	32,749	(198,284)	Kelt Exploration Ltd	Morgan Stanley	26,830
52,227	Enerflex Ltd	Morgan Stanley	(30,871)	(38,379)	Keyera Corp	Morgan Stanley	(35,515)
(25,651)	Enerplus Corp	Morgan Stanley	10,822	269,353	Kilam Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	11,848
32,962	Enghouse Systems Ltd	Morgan Stanley	7,986	(16,176)	Kinaxis Inc	Morgan Stanley	(13,545)
(37,698)	Ensign Energy Services Inc	Morgan Stanley	9,536	(61,891)	Kinder Morgan Canada Ltd '144A'	Morgan Stanley	41,170
67,346	Essential Energy Services Trust	Morgan Stanley	609	5,691	Kinross Gold Corp	Morgan Stanley	288
(88,662)	Extencicare Inc	Morgan Stanley	25,201	(7,039)	Kirkland Lake Gold Ltd	Morgan Stanley	102
1,562	Fairfax Financial Holdings Ltd	Morgan Stanley	(42,393)	68,351	Knight Therapeutics Inc	Morgan Stanley	(4,400)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
16,196	Labrador Iron Ore Royalty Corp	Morgan Stanley	30,100	(500)	Power Corp of Canada	Morgan Stanley	335
(41,911)	Laurentian Bank of Canada	Morgan Stanley	147,786	93,165	Power Financial Corp	Morgan Stanley	(91,259)
(15,358)	Linamar Corp	Morgan Stanley	56,805	(80,780)	PrairieSky Royalty Ltd	Morgan Stanley	141,260
11,704	Lithium Americas Corp	Morgan Stanley	(6,673)	52,179	Premier Gold Mines Ltd	Morgan Stanley	1,303
2,571	Loblaw Cos Ltd	Morgan Stanley	495	(21,349)	Premium Brands Holdings Corp	Morgan Stanley	39,352
735,404	Lucara Diamond Corp	Morgan Stanley	(44,233)	(13,510)	Pretium Resources Inc	Morgan Stanley	(4,013)
122,537	Lundin Mining Corp	Morgan Stanley	(22,641)	(52,913)	ProMetic Life Sciences Inc	Morgan Stanley	28,363
(15,860)	MAG Silver Corp	Morgan Stanley	(2,215)	136,515	Quebecor Inc 'B'	Morgan Stanley	(15,806)
3,900	Magna International Inc	Morgan Stanley	(9,769)	(80,702)	Raging River Exploration Inc	Morgan Stanley	6,047
(65,889)	Major Drilling Group International Inc	Morgan Stanley	(18,432)	67,038	Real Matters Inc	Morgan Stanley	(59,088)
20,758	Manulife Financial Corp	Morgan Stanley	(18,792)	(4,168)	Recipe Unlimited Corp	Morgan Stanley	3,769
136,119	Maple Leaf Foods Inc	Morgan Stanley	40,949	(46,610)	Resolute Forest Products Inc	Morgan Stanley	(11,256)
37,518	Martinrea International Inc	Morgan Stanley	(46,948)	380	Restaurant Brands International Inc	Morgan Stanley	714
(18,938)	Maxar Technologies Ltd	Morgan Stanley	15,616	22,893	Richelieu Hardware Ltd	Morgan Stanley	(4,561)
19,197	McCoy Global Inc	Morgan Stanley	(292)	(139,450)	RioCan Real Estate Investment Trust (Reit)	Morgan Stanley	44,719
(44,759)	McEwen Mining Inc	Morgan Stanley	(2,792)	(51,955)	Ritchie Bros Auctioneers Inc	Morgan Stanley	(45,698)
(15,273)	Medical Facilities Corp	Morgan Stanley	(851)	6,195	Rogers Communications Inc 'B'	Morgan Stanley	(15,421)
51,208	MEG Energy Corp	Morgan Stanley	(6,555)	(378,162)	Rogers Sugar Inc	Morgan Stanley	(7,426)
4,471	Methanex Corp	Morgan Stanley	53,776	60,662	Roots Corp	Morgan Stanley	42,710
3,002	Metro Inc	Morgan Stanley	(1,429)	1,128	Royal Bank of Canada	Morgan Stanley	(5,625)
(23,753)	Morguard Real Estate Investment Trust (Reit)	Morgan Stanley	818	(46,900)	Russel Metals Inc	Morgan Stanley	53,415
145,841	Morneau Shepell Inc	Morgan Stanley	(1,745)	20,819	Sandstorm Gold Ltd	Morgan Stanley	(355)
(30,161)	MTY Food Group Inc	Morgan Stanley	28,306	(5,165)	Saputo Inc	Morgan Stanley	(6,066)
(128,078)	Mullen Group Ltd	Morgan Stanley	(3,084)	(60,389)	Savaria Corp	Morgan Stanley	(13,029)
(8,390)	National Bank of Canada	Morgan Stanley	16,568	(10,128)	Seabridge Gold Inc	Morgan Stanley	(5,754)
(51,287)	New Gold Inc	Morgan Stanley	(4,529)	12,100	Sears Canada Inc	Morgan Stanley	(5,839)
(21,058)	Nexa Resources SA	Morgan Stanley	17,151	144,320	Secure Energy Services Inc	Morgan Stanley	(61,935)
5,278	NexGen Energy Ltd	Morgan Stanley	(265)	(143,899)	SEMAFO Inc	Morgan Stanley	(678)
6,288	NFI Group Inc	Morgan Stanley	(14,590)	49,121	Seven Generations Energy Ltd 'A'	Morgan Stanley	73,413
170,411	Noranda Income Fund (Unit)	Morgan Stanley	(1,272)	(18,048)	Shaw Communications Inc 'B'	Morgan Stanley	5,543
21,061	Norbord Inc	Morgan Stanley	11,586	44,752	ShawCor Ltd	Morgan Stanley	(33,083)
17,265	North American Construction Group Ltd	Morgan Stanley	(3,788)	(4,046)	Shopify Inc 'A'	Morgan Stanley	(71,582)
(100,209)	North West Co Inc/The	Morgan Stanley	15,333	14,709	Sienna Senior Living Inc	Morgan Stanley	(7,473)
125,303	Northland Power Inc	Morgan Stanley	165,213	(6,828)	Sierra Wireless Inc	Morgan Stanley	1,825
(71,303)	Northview Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	(2,755)	91,899	Silvercorp Metals Inc	Morgan Stanley	(3,769)
145,350	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(34,836)	(136,399)	Slate Office REIT (Reit)	Morgan Stanley	7,003
(58,493)	Novagold Resources Inc	Morgan Stanley	(16,608)	49,531	Slate Retail REIT (Unit)	Morgan Stanley	(11,864)
375	Nutrien Ltd	Morgan Stanley	(179)	21,670	Sleep Country Canada Holdings Inc '144A'	Morgan Stanley	(9,659)
134,693	NuVista Energy Ltd	Morgan Stanley	(52,220)	(71,544)	SmartCentres Real Estate Investment Trust (Reit)	Morgan Stanley	(9,574)
(16,234)	OceanaGold Corp	Morgan Stanley	744	(449)	SNC-Lavalin Group Inc	Morgan Stanley	(18)
10,181	Onex Corp	Morgan Stanley	(22,596)	(24,215)	Spartan Energy Corp	Morgan Stanley	6,841
(13,391)	Open Text Corp	Morgan Stanley	(3,557)	13,352	Spin Master Corp '144A'	Morgan Stanley	(8,531)
(28,367)	Osisko Gold Royalties Ltd	Morgan Stanley	(2,369)	(55,618)	Sprott Inc	Morgan Stanley	5,371
80,821	Osisko Mining Inc	Morgan Stanley	2,386	12,649	SSR Mining Inc	Morgan Stanley	928
(42,038)	Painted Pony Energy Ltd	Morgan Stanley	5,788	(99,345)	Stantec Inc	Morgan Stanley	30,583
22,203	Pan American Silver Corp	Morgan Stanley	(3,835)	(6,128)	Stars Group Inc/The	Morgan Stanley	12,671
(55,500)	Paramount Resources Ltd 'A'	Morgan Stanley	(7,534)	7,159	Stelco Holdings Inc	Morgan Stanley	(1,407)
74,175	Parex Resources Inc	Morgan Stanley	(51,257)	(8,775)	Stella-Jones Inc	Morgan Stanley	963
48,274	Parkland Fuel Corp	Morgan Stanley	2,888	155,407	Summit Industrial Income (Reit)	Morgan Stanley	(2,568)
127,534	Pason Systems Inc	Morgan Stanley	(62,541)	670	Sun Life Financial Inc	Morgan Stanley	(1,569)
6,136	Pattern Energy Group Inc 'A'	Morgan Stanley	3,923	3,850	Suncor Energy Inc	Morgan Stanley	(5,377)
15,852	Pembina Pipeline Corp	Morgan Stanley	(2,624)	(82,256)	SunOpta Inc	Morgan Stanley	(40,803)
(2,810)	Peyto Exploration & Development Corp	Morgan Stanley	1,109	(50,384)	Superior Plus Corp	Morgan Stanley	30,064
(26,058)	Poseidon Concepts Corp	Morgan Stanley	76	25,086	Supremex Inc	Morgan Stanley	(2,362)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(187,938)	Surge Energy Inc	Morgan Stanley	31,537	4,766	Banco de Credito e Inversiones SA	Morgan Stanley	143,243
(47,060)	Tahoe Resources Inc	Morgan Stanley	(6,608)	643	Bupa Chile SA	Morgan Stanley	45
(2,204)	Teck Resources Ltd 'B'	Morgan Stanley	3,359	26,744	CAP SA	Morgan Stanley	(22,826)
315	TELUS Corp	Morgan Stanley	(158)	50,229	Cia Cervecerias Unidas SA	Morgan Stanley	(52,331)
44,376	Teranga Gold Corp	Morgan Stanley	59,425	1,001,331	Colbun SA	Morgan Stanley	(12,856)
(11,029)	TFI International Inc	Morgan Stanley	(1,778)	298,091	Embotelladora Andina SA 'B' (Pref)	Morgan Stanley	(78,615)
(5,658)	Theratechnologies Inc	Morgan Stanley	208	607,761	Empresas CMPC SA	Morgan Stanley	435,033
(3,800)	Thomson Reuters Corp	Morgan Stanley	(952)	3,190	Empresas COPEC SA	Morgan Stanley	(970)
146,163	Timbercreek Financial Corp	Morgan Stanley	(17,908)	8,408,515	Enel Chile SA	Morgan Stanley	(44,613)
(12,164)	TMAC Resources Inc	Morgan Stanley	(1,338)	94,931	Inversiones Aguas Metropolitanas SA	Morgan Stanley	(22,137)
(28,732)	TMX Group Ltd	Morgan Stanley	(86,006)	90,764	Inversiones La Construcción SA	Morgan Stanley	(98,323)
200,771	TORC Oil & Gas Ltd	Morgan Stanley	(43,898)	1,010,678	Parque Arauco SA	Morgan Stanley	(134,282)
(4,172)	Torex Gold Resources Inc	Morgan Stanley	1,557	2,335,816	Ripley Corp SA	Morgan Stanley	948,325
36,509	Toromont Industries Ltd	Morgan Stanley	(11,195)	788,046	Salfacorp SA	Morgan Stanley	(125,202)
5,749	Toronto-Dominion Bank/The	Morgan Stanley	(5,840)	463,032	Sociedad Matriz del Banco de Chile SA 'B'	Morgan Stanley	(1,316)
(21,662)	Torstar Corp 'B'	Morgan Stanley	2,710	1,196,584	SONDA SA	Morgan Stanley	(110,132)
63,564	Tourmaline Oil Corp	Morgan Stanley	9,282				1,200,014
(103,389)	TransAlta Corp	Morgan Stanley	10,718		コロンビア		
275,917	TransAlta Renewables Inc	Morgan Stanley	3,926	499,610	Avianca Holdings SA (Pref)	Morgan Stanley	(12,481)
22,223	Transat AT Inc	Morgan Stanley	(2,711)	3,463,389	Ecopetrol SA	Morgan Stanley	(50,735)
(7,310)	TransCanada Corp	Morgan Stanley	10,519				(63,216)
(22,219)	Transcontinental Inc 'A'	Morgan Stanley	(5,000)		ドイツ		
(192,835)	Trican Well Service Ltd	Morgan Stanley	16,621	(652)	Alphabet Inc 'A'	Morgan Stanley	8,931
(311,860)	Tricon Capital Group Inc	Morgan Stanley	(64,545)	(222)	Tesla Inc	Goldman Sachs	6,003
110,562	Trinidad Drilling Ltd	Morgan Stanley	(19,456)	(14,266)	Walt Disney Co/The	Morgan Stanley	164,204
(4,870)	Tucows Inc 'A'	Morgan Stanley	1,326				179,138
(817,839)	Turquoise Hill Resources Ltd	Morgan Stanley	153,488		イタリア		
27,742	Uni-Select Inc	Morgan Stanley	(24,076)	(1,170)	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	(515)
(162,197)	Uranium Participation Corp	Morgan Stanley	883	1,170	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	342
(2,341)	Valeant Pharmaceuticals International Inc	Morgan Stanley	121				(173)
(48,815)	Valener Inc	Morgan Stanley	9,714		メキシコ		
6,445	Valeura Energy Inc	Morgan Stanley	479	1,357,047	Alfa SAB de CV 'A'	Goldman Sachs	(94,677)
(31,766)	Vermilion Energy Inc	Morgan Stanley	68,483	2,997,435	Alfa SAB de CV 'A'	Morgan Stanley	(128,254)
24,065	Wajax Corp	Morgan Stanley	(12,410)	645,239	Alpek SAB de CV	Goldman Sachs	64,572
5,227	Waste Connections Inc	Morgan Stanley	6,117	1,003,033	Alpek SAB de CV	Morgan Stanley	34,348
67,237	Wesdome Gold Mines Ltd	Morgan Stanley	10,472	(88,400)	Alsea SAB de CV	Goldman Sachs	21,857
(11,974)	West Fraser Timber Co Ltd	Morgan Stanley	(17,308)	(475,652)	Alsea SAB de CV	Morgan Stanley	43,799
407,777	Western Forest Products Inc	Morgan Stanley	(53,971)	1,355,460	America Movil SAB de CV 'L'	Goldman Sachs	(101,966)
(102,079)	WestJet Airlines Ltd	Morgan Stanley	29,415	812,239	America Movil SAB de CV 'L'	Morgan Stanley	(65,639)
58,582	Westport Fuel Systems Inc	Morgan Stanley	(11,943)	(337,137)	Arca Continental SAB de CV	Goldman Sachs	22,555
(61,471)	Westshore Terminals Investment Corp	Morgan Stanley	23,186	(557,904)	Arca Continental SAB de CV	Morgan Stanley	318,370
445	Wheaton Precious Metals Corp	Morgan Stanley	27	(3,211,328)	Axtel SAB de CV (Unit)	Morgan Stanley	9,348
211,145	Whitcap Resources Inc	Morgan Stanley	(109,314)	(1,495,723)	Axtel SAB de CV (Unit)	Goldman Sachs	9,217
(27,890)	Wimpak Ltd	Morgan Stanley	25,726	(88,000)	Banco del Bajío SA '144A'	Goldman Sachs	7,907
96,956	WPT Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	16,483	(335,186)	Banco del Bajío SA '144A'	Morgan Stanley	37,574
40,453	WSP Global Inc	Morgan Stanley	(13,619)	283,700	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander 'B'	Goldman Sachs	(64,856)
117,801	Xtreme Drilling Corp	Morgan Stanley	(7,166)	110,200	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander 'B'	Morgan Stanley	(24,169)
(68,385)	Yamana Gold Inc	Morgan Stanley	(6,839)	9,200	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander 'B'	Goldman Sachs	(842)
13,548	ZCL Composites Inc	Morgan Stanley	(6,158)	43,500	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander 'B'	Morgan Stanley	(7,539)
			923,725	(3,303,933)	Becle SAB de CV	Morgan Stanley	420,866
	チリ			(56,551)	Becle SAB de CV	Goldman Sachs	(1,439)
1,125,081	AES Gener SA	Morgan Stanley	(13,985)	(459,842)	Bolsa Mexicana de Valores SAB de CV	Goldman Sachs	39,611
446,367	Aguas Andinas SA 'A'	Morgan Stanley	(13,491)	(22,907)	Bolsa Mexicana de Valores SAB de CV	Morgan Stanley	561
9,006,416	Banco de Chile	Morgan Stanley	404,447	815,547	Cemex SAB de CV (Unit)	Goldman Sachs	2,867

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937,949	Cemex SAB de CV (Unit)	Morgan Stanley	(11,012)	(4,098)	Grupo Herdez SAB de CV	Morgan Stanley	233
(59,272)	Coca-Cola Femsa SAB de CV 'L'	Goldman Sachs	13,305	(1,995,312)	Grupo Lala SAB de CV	Goldman Sachs	(199,433)
(21,339)	Coca-Cola Femsa SAB de CV 'L'	Morgan Stanley	8,325	(809,842)	Grupo Lala SAB de CV	Morgan Stanley	(75,634)
192,013	Concentradora Fibra Danhos SA de CV (Reit)	Goldman Sachs	(5,352)	(74,800)	Grupo Mexico SAB de CV 'B'	Goldman Sachs	20,193
127,089	Concentradora Fibra Danhos SA de CV (Reit)	Morgan Stanley	(17,037)	(319,500)	Grupo Mexico SAB de CV 'B'	Morgan Stanley	198,534
(293,252)	Concentradora Fibra Hotelera Mexicana SA de CV (Reit) '144A'	Goldman Sachs	4,063	(282,192)	Grupo Rotoplas SAB de CV	Morgan Stanley	15,714
(340,449)	Concentradora Fibra Hotelera Mexicana SA de CV (Reit) '144A'	Morgan Stanley	5,962	(259,136)	Grupo Rotoplas SAB de CV	Goldman Sachs	13,846
(331,879)	Concentradora Hipotecaria SAPI de CV (Reit)	Morgan Stanley	25,874	66,317	Grupo Simec SAB de CV 'B'	Morgan Stanley	(27,537)
1,129,471	Consortio ARA SAB de CV	Goldman Sachs	(9,987)	(497,182)	Grupo Televisa SAB (Unit)	Morgan Stanley	319,664
1,050,288	Consortio ARA SAB de CV	Morgan Stanley	(35,460)	(10,400)	Grupo Televisa SAB (Unit)	Goldman Sachs	2,648
(169,600)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Goldman Sachs	8,101	(180,465)	Hoteles City Express SAB de CV	Goldman Sachs	4,874
(603,900)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Morgan Stanley	443,473	(1,415,871)	Hoteles City Express SAB de CV	Morgan Stanley	114,769
(45,928)	Corp Inmobiliaria Vesta SAB de CV	Morgan Stanley	1,571	219,579	Industrias Bachoco SAB de CV 'B'	Goldman Sachs	(45,223)
242,400	Credito Real SAB de CV SOFOM ER	Goldman Sachs	(9,863)	463,503	Industrias Bachoco SAB de CV 'B'	Morgan Stanley	8,312
490,960	Credito Real SAB de CV SOFOM ER	Morgan Stanley	(13,028)	34,983	Industrias Penoles SAB de CV	Morgan Stanley	(32,376)
(27,000)	Fibra Uno Administracion SA de CV (Reit)	Morgan Stanley	516	48,533	Industrias Penoles SAB de CV	Goldman Sachs	(51,059)
(661,534)	Fibra Uno Administracion SA de CV (Reit)	Goldman Sachs	69,089	(29,400)	Infraestructura Energetica Nova SAB de CV	Goldman Sachs	5,790
56,000	Fomento Economico Mexicano SAB de CV (Unit)	Morgan Stanley	(6,017)	(1,617,084)	Infraestructura Energetica Nova SAB de CV	Morgan Stanley	1,154,342
54,500	Fomento Economico Mexicano SAB de CV (Unit)	Goldman Sachs	(10,936)	(890,400)	Kimberly-Clark de Mexico SAB de CV 'A'	Morgan Stanley	48,223
(295,562)	Genomma Lab Internacional SAB de CV 'B'	Goldman Sachs	(5,328)	(226,407)	La Comer SAB de CV	Goldman Sachs	(9,859)
(554,199)	Genomma Lab Internacional SAB de CV 'B'	Morgan Stanley	(9,546)	(1,653,140)	La Comer SAB de CV	Morgan Stanley	(31,922)
(244,502)	Genera SAB de CV	Goldman Sachs	(7,951)	2,152,022	Macquarie Mexico Real Estate Management SA de CV (Reit)	Goldman Sachs	(41,202)
(1,271,820)	Genera SAB de CV	Morgan Stanley	(34,759)	927,095	Macquarie Mexico Real Estate Management SA de CV (Reit)	Morgan Stanley	31,111
(81,700)	GMexico Transportes SAB de CV '144A'	Goldman Sachs	988	303,356	Megacable Holdings SAB de CV (Unit)	Goldman Sachs	(35,202)
(743,991)	GMexico Transportes SAB de CV '144A'	Morgan Stanley	229,653	457,817	Megacable Holdings SAB de CV (Unit)	Morgan Stanley	(73,804)
124,434	Gruma SAB de CV 'B'	Goldman Sachs	(74,846)	(294,454)	Mexichem SAB de CV	Goldman Sachs	32,427
138,402	Gruma SAB de CV 'B'	Morgan Stanley	(36,682)	(835,548)	Nemak SAB de CV '144A'	Morgan Stanley	177,939
172,203	Grupo Aeromexico SAB de CV	Goldman Sachs	1,590	(57,600)	Nemak SAB de CV '144A'	Goldman Sachs	1,161
194,395	Grupo Aeromexico SAB de CV	Morgan Stanley	618	228,300	PLA Administradora Industrial S de RL de CV (Reit)	Goldman Sachs	(16,304)
194,315	Grupo Aeroportuario del Centro Norte SAB de CV	Goldman Sachs	(49,121)	861,016	PLA Administradora Industrial S de RL de CV (Reit)	Morgan Stanley	(27,638)
173,115	Grupo Aeroportuario del Centro Norte SAB de CV	Morgan Stanley	(21,358)	1,086,740	Prologis Property Mexico SA de CV (Reit)	Morgan Stanley	147,642
148,134	Grupo Aeroportuario del Pacifico SAB de CV 'B'	Morgan Stanley	(164,346)	797,257	Prologis Property Mexico SA de CV (Reit)	Goldman Sachs	(19,601)
66,833	Grupo Aeroportuario del Pacifico SAB de CV 'B'	Goldman Sachs	(56,593)	89,892	Promotora y Operadora de Infraestructura SAB de CV	Goldman Sachs	(37,759)
(8,435)	Grupo Aeroportuario del Sureste SAB de CV 'B'	Goldman Sachs	10,233	209,447	Promotora y Operadora de Infraestructura SAB de CV	Morgan Stanley	(27,469)
(44,060)	Grupo Aeroportuario del Sureste SAB de CV 'B'	Morgan Stanley	93,782	(100,075)	Qualitas Controladora SAB de CV	Goldman Sachs	146
(1,537,265)	Grupo Bimbo SAB de CV 'A'	Morgan Stanley	701,200	(322,668)	Qualitas Controladora SAB de CV	Morgan Stanley	19,287
(290,796)	Grupo Bimbo SAB de CV 'A'	Goldman Sachs	43,718	101,945	Rassini SAB de CV	Goldman Sachs	(12,172)
207,568	Grupo Carso SAB de CV 'A1'	Goldman Sachs	(15,096)	23,693	Rassini SAB de CV	Morgan Stanley	(2,423)
87,445	Grupo Carso SAB de CV 'A1'	Morgan Stanley	1,222	(666,783)	Regional SAB de CV	Morgan Stanley	321,059
(3,100)	Grupo Cementos de Chihuahua SAB de CV	Goldman Sachs	1	(268,301)	Regional SAB de CV	Goldman Sachs	58,564
(15,300)	Grupo Cementos de Chihuahua SAB de CV	Morgan Stanley	69	(1,375,258)	Telesites SAB de CV	Goldman Sachs	12,687
417,710	Grupo Comercial Chedraui SA de CV	Goldman Sachs	(14,874)	(3,458,831)	Telesites SAB de CV	Morgan Stanley	(114,233)
692,873	Grupo Comercial Chedraui SA de CV	Morgan Stanley	(20,845)	(984,519)	TV Azteca SAB de CV (Unit)	Goldman Sachs	10,835
(9,432)	Grupo Elektra SAB DE CV	Goldman Sachs	4,536	(2,968,077)	TV Azteca SAB de CV (Unit)	Morgan Stanley	302,924
(53,347)	Grupo Elektra SAB DE CV	Morgan Stanley	20,064	(55,688)	Unifin Financiera SAB de CV SOFOM ENR	Morgan Stanley	8,904
74,900	Grupo Financiero Banorte SAB de CV 'O'	Goldman Sachs	(20,692)	513,500	Wal-Mart de Mexico SAB de CV	Goldman Sachs	(2,363)
758,517	Grupo Financiero Banorte SAB de CV 'O'	Morgan Stanley	(64,680)	2,378,414	Wal-Mart de Mexico SAB de CV	Morgan Stanley	49,057
(2,035,836)	Grupo Financiero Inbursa SAB de CV 'O'	Goldman Sachs	230,626				4,035,139
(842,892)	Grupo Financiero Inbursa SAB de CV 'O'	Morgan Stanley	52,500		ペルー		
460,378	Grupo Financiero Interacciones SA de CV 'O'	Goldman Sachs	(53,755)	447	Credicorp Ltd	Morgan Stanley	(939)
489,314	Grupo Financiero Interacciones SA de CV 'O'	Morgan Stanley	(18,984)	(238)	Credicorp Ltd	Goldman Sachs	(25,734)
(124,157)	Grupo GICSA SA de CV	Goldman Sachs	4,096	7,452	Tahoe Resources Inc	Morgan Stanley	(149)
(330,808)	Grupo GICSA SA de CV	Morgan Stanley	2,521	537,685	Volcan Cia Minera SAA	Morgan Stanley	(18,352)
(869,370)	Grupo Herdez SAB de CV	Goldman Sachs	103,848				(45,174)

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英国				英国			
51,691	Rhythmone Plc	Bank of America Merrill Lynch	(159,751)	(52,391)	Access National Corp	Bank of America Merrill Lynch	(72,633)
23,480	Rhythmone Plc	Goldman Sachs	(10,387)	(11,311)	Access National Corp	Goldman Sachs	(15,949)
19,978	Rhythmone Plc	Morgan Stanley	(68,605)	(15,247)	Access National Corp	Morgan Stanley	(3,812)
(23,480)	Rhythmone Plc	Goldman Sachs	4,150	117,467	ACCO Brands Corp	Morgan Stanley	52,860
(19,978)	Rhythmone Plc	Morgan Stanley	(9,815)	86,097	ACCO Brands Corp	Bank of America Merrill Lynch	99,012
			<u>(244,408)</u>	34,448	ACCO Brands Corp	Goldman Sachs	39,615
				200,195	Accuray Inc	Bank of America Merrill Lynch	(35,034)
				219,266	Accuray Inc	Goldman Sachs	(38,372)
(125,944)	1-800-Flowers.com Inc 'A'	Bank of America Merrill Lynch	(56,675)	76,958	Accuray Inc	Morgan Stanley	(28,859)
(9,854)	2U Inc	Goldman Sachs	(13,401)	(71,625)	Aceto Corp	Bank of America Merrill Lynch	8,871
593	2U Inc	Morgan Stanley	1,228	(3,717)	ACI Worldwide Inc	Bank of America Merrill Lynch	(7,211)
(46,242)	2U Inc	Bank of America Merrill Lynch	(62,889)	(2,765)	ACI Worldwide Inc	Morgan Stanley	(1,714)
(25,163)	3D Systems Corp	Bank of America Merrill Lynch	4,189	(2,442)	Aclaris Therapeutics Inc	Bank of America Merrill Lynch	3,614
8,559	3M Co	Bank of America Merrill Lynch	(37,403)	(15,565)	Aclaris Therapeutics Inc	Morgan Stanley	15,876
66,814	8x8 Inc	Morgan Stanley	(240,530)	(1,389)	ACM Research Inc 'A'	Morgan Stanley	(1,861)
(20,293)	8x8 Inc	Bank of America Merrill Lynch	58,850	19,278	Acorda Therapeutics Inc	Bank of America Merrill Lynch	30,845
(71,717)	A Schulman Inc	Bank of America Merrill Lynch	(3,091)	7,862	Acorda Therapeutics Inc	Goldman Sachs	12,579
(4,058)	A-Mark Precious Metals Inc	Bank of America Merrill Lynch	(1,583)	4,360	Acorda Therapeutics Inc	Morgan Stanley	12,862
433,499	A10 Networks Inc	Bank of America Merrill Lynch	169,065	23,431	Activision Blizzard Inc	Morgan Stanley	3,749
218,946	A10 Networks Inc	Goldman Sachs	85,389	19,364	Activision Blizzard Inc	Bank of America Merrill Lynch	25,948
84,382	A10 Networks Inc	Morgan Stanley	20,252	1,323	Actua Corp	Bank of America Merrill Lynch	-
(143,915)	AAON Inc	Bank of America Merrill Lynch	(158,307)	(232,463)	Actuant Corp 'A'	Bank of America Merrill Lynch	168,768
(10,205)	AAR Corp	Bank of America Merrill Lynch	12,756	(128,511)	Actuant Corp 'A'	Morgan Stanley	(47,669)
(56,730)	AAR Corp	Morgan Stanley	(72,047)	1,305	Acuity Brands Inc	Bank of America Merrill Lynch	6,838
16,929	Aaron's Inc	Morgan Stanley	5,687	20,646	Acuity Brands Inc	Morgan Stanley	132,275
22,506	Aaron's Inc	Bank of America Merrill Lynch	1,223	(1,801)	Acuity Brands Inc	Bank of America Merrill Lynch	(9,437)
69,611	Abbott Laboratories	Bank of America Merrill Lynch	105,809	20,565	Acushnet Holdings Corp	Bank of America Merrill Lynch	17,480
202	Abbott Laboratories	Morgan Stanley	135	1,844	Acushnet Holdings Corp	Morgan Stanley	92
12,932	AbbVie Inc	Bank of America Merrill Lynch	(42,805)	1,427	Axiom Corp	Bank of America Merrill Lynch	3,168
551	AbbVie Inc	Goldman Sachs	(1,824)	20,150	Axiom Corp	Morgan Stanley	25,196
(28,145)	Abeona Therapeutics Inc	Morgan Stanley	(56,994)	2,059	Adamas Pharmaceuticals Inc	Bank of America Merrill Lynch	(264)
(1,506)	Abeona Therapeutics Inc	Goldman Sachs	2,937	1,136	Adamas Pharmaceuticals Inc	Goldman Sachs	(2,851)
(1,653)	Abercrombie & Fitch Co 'A'	Morgan Stanley	1,636	2,819	Adamas Pharmaceuticals Inc	Morgan Stanley	(1,006)
(3,285)	Abiomed Inc	Bank of America Merrill Lynch	(25,163)	(1,187)	Adams Resources & Energy Inc	Bank of America Merrill Lynch	154
926	Abiomed Inc	Morgan Stanley	4,109	(2,275)	Adams Resources & Energy Inc	Goldman Sachs	296
89,280	ABM Industries Inc	Morgan Stanley	(81,481)	360	Addus HomeCare Corp	Bank of America Merrill Lynch	1,638
(10,673)	ABM Industries Inc	Bank of America Merrill Lynch	15,796	88,674	Adecoagro SA	Morgan Stanley	(13,301)
7,404	Abraxas Petroleum Corp	Goldman Sachs	(444)	(49,948)	Adient Plc	Goldman Sachs	164,329
(7,913)	Acacia Communications Inc	Bank of America Merrill Lynch	2,356	(1,066)	Adient Plc	Morgan Stanley	3,646
(26,664)	Acacia Communications Inc	Morgan Stanley	(38,365)	13,322	Adobe Systems Inc	Bank of America Merrill Lynch	159,198
(11,877)	Acacia Communications Inc	Goldman Sachs	2,850	(165,530)	Adtalem Global Education Inc	Bank of America Merrill Lynch	(309,242)
(3,756)	Acacia Research Corp	Bank of America Merrill Lynch	(1,888)	(78,298)	Adtalem Global Education Inc	Morgan Stanley	(100,127)
(2,401)	Acacia Research Corp	Goldman Sachs	(120)	3,133	ADTRAN Inc	Bank of America Merrill Lynch	(940)
(9,042)	Acacia Research Corp	Morgan Stanley	452	(15,972)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(102,221)
1,336	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	(1,714)	13,601	Advanced Drainage Systems Inc	Morgan Stanley	73,527
6,155	Acadia Healthcare Co Inc	Morgan Stanley	(7,275)	7,906	Advanced Drainage Systems Inc	Bank of America Merrill Lynch	37,203
(8,081)	Acadia Healthcare Co Inc	Goldman Sachs	6,788	(213,168)	Advanced Emissions Solutions Inc	Bank of America Merrill Lynch	85,267
(4,279)	ACADIA Pharmaceuticals Inc	Goldman Sachs	1,498	2,711	Advanced Energy Industries Inc	Bank of America Merrill Lynch	4,988
19,373	Acadia Realty Trust (Reit)	Morgan Stanley	20,729	2,790	Advanced Energy Industries Inc	Goldman Sachs	5,134
1,636	Accelerate Diagnostics Inc	Morgan Stanley	8	(19,448)	Advanced Micro Devices Inc	Bank of America Merrill Lynch	(27,811)
(37,290)	Acceleron Pharma Inc	Bank of America Merrill Lynch	(43,629)	(10,233)	Advanced Micro Devices Inc	Goldman Sachs	(14,633)
26,940	Accenture Plc 'A'	Bank of America Merrill Lynch	61,962	18,272	AdvanSix Inc	Bank of America Merrill Lynch	1,644
57,511	Accenture Plc 'A'	Morgan Stanley	91,097	1,915	AdvanSix Inc	Morgan Stanley	(2,470)
988	Accenture Plc 'A'	Goldman Sachs	2,272	(48,912)	Adverum Biotechnologies Inc	Morgan Stanley	(22,010)

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(6,313)	Adverum Biotechnologies Inc	Bank of America Merrill Lynch	(2,525)	(11,804)	Akcea Therapeutics Inc	Bank of America Merrill Lynch	(12,108)
65,689	AECOM	Bank of America Merrill Lynch	(4,986)	(1,675)	Akcea Therapeutics Inc	Morgan Stanley	(3,819)
10,691	AECOM	Morgan Stanley	353	92,095	Akebia Therapeutics Inc	Bank of America Merrill Lynch	(29,757)
25,717	Aegon NV Reg	Bank of America Merrill Lynch	1,330	23,314	Akebia Therapeutics Inc	Goldman Sachs	(8,036)
94,515	Aegon NV Reg	Morgan Stanley	(40,779)	35,238	Akebia Therapeutics Inc	Morgan Stanley	(24,314)
(102,295)	AerCap Holdings NV	Morgan Stanley	(169,102)	6,147	Alamo Group Inc	Goldman Sachs	(5,471)
(16,724)	AerCap Holdings NV	Goldman Sachs	8,450	42,636	Alamo Group Inc	Bank of America Merrill Lynch	(37,946)
(26,039)	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	(10,416)	6,140	Alamo Group Inc	Morgan Stanley	(24,621)
873	Aerie Pharmaceuticals Inc	Morgan Stanley	609	(111,122)	Alamos Gold Inc 'A'	Morgan Stanley	307,792
1,164	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	622	(20,643)	Alarm.com Holdings Inc	Bank of America Merrill Lynch	(77,927)
286,061	Aerohive Networks Inc	Bank of America Merrill Lynch	11,442	(17,849)	Alarm.com Holdings Inc	Goldman Sachs	(67,380)
34,795	Aerohive Networks Inc	Goldman Sachs	1,392	(22,106)	Alarm.com Holdings Inc	Morgan Stanley	(48,191)
63,621	Aerohive Networks Inc	Morgan Stanley	(7,635)	28,349	Alaska Air Group Inc	Bank of America Merrill Lynch	45,642
(32,484)	Aerovironment Inc	Bank of America Merrill Lynch	(121,576)	(114,235)	Albany International Corp 'A'	Bank of America Merrill Lynch	(194,200)
(24,724)	Aerovironment Inc	Morgan Stanley	(47,223)	(27,742)	Albany International Corp 'A'	Morgan Stanley	24,968
(811,267)	AES Corp/VA	Morgan Stanley	(385,352)	2,138	Albemarle Corp	Bank of America Merrill Lynch	(15,094)
(94,140)	AES Corp/VA	Bank of America Merrill Lynch	(35,303)	2,781	Albemarle Corp	Goldman Sachs	(19,634)
13,795	Affiliated Managers Group Inc	Bank of America Merrill Lynch	(97,117)	(29,016)	Alcoa Corp	Morgan Stanley	12,767
3,176	Affiliated Managers Group Inc	Morgan Stanley	(25,122)	(233)	Alcoa Corp	Bank of America Merrill Lynch	301
398	Affiliated Managers Group Inc	Goldman Sachs	(2,802)	(266)	Alcoa Corp	Goldman Sachs	343
(51,162)	Aflac Inc	Bank of America Merrill Lynch	14,570	24,710	Alder Biopharmaceuticals Inc	Bank of America Merrill Lynch	45,096
(68,416)	Aflac Inc	Morgan Stanley	25,774	(6,950)	Aldeyra Therapeutics Inc	Morgan Stanley	1,738
(44,475)	AGCO Corp	Morgan Stanley	108,074	2,469	Alexander & Baldwin Inc	Bank of America Merrill Lynch	1,543
55,134	AGCO Corp	Bank of America Merrill Lynch	25,362	38,522	Alexander & Baldwin Inc	Morgan Stanley	27,736
591	AGCO Corp	Goldman Sachs	272	50,917	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	48,257
54,977	Agenus Inc	Bank of America Merrill Lynch	6,215	64,159	Alexandria Real Estate Equities Inc (Reit)	Morgan Stanley	54,061
16,853	Agenus Inc	Goldman Sachs	2,107	4,765	Alexandria Real Estate Equities Inc (Reit)	Goldman Sachs	4,384
27,470	Agenus Inc	Morgan Stanley	(1,236)	1,265	Alexion Pharmaceuticals Inc	Morgan Stanley	(3,150)
28,787	Agilent Technologies Inc	Bank of America Merrill Lynch	5,182	4,100	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	(20,623)
(53,546)	Agilysys Inc	Bank of America Merrill Lynch	(128,510)	(17,898)	Alico Inc	Bank of America Merrill Lynch	2,685
(37,575)	Agilysys Inc	Morgan Stanley	(69,138)	(2,495)	Alico Inc	Goldman Sachs	374
(1,100)	Agilysys Inc	Goldman Sachs	(2,640)	(25,760)	Alico Inc	Morgan Stanley	(25,760)
(13,900)	Agios Pharmaceuticals Inc	Morgan Stanley	(88,543)	(1,330)	Align Technology Inc	Bank of America Merrill Lynch	(71,022)
(11,602)	Agios Pharmaceuticals Inc	Goldman Sachs	(72,380)	(4,469)	Align Technology Inc	Morgan Stanley	(175,810)
(190,894)	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	(45,324)	(21,553)	Alkermes Plc	Goldman Sachs	(26,726)
(16,957)	AGNC Investment Corp (Reit)	Morgan Stanley	(85)	(291)	Alleghany Corp	Bank of America Merrill Lynch	4,173
9,752	AH Belo Corp 'A'	Bank of America Merrill Lynch	975	(24,059)	Allegheny Technologies Inc	Goldman Sachs	(5,774)
1,507	AH Belo Corp 'A'	Morgan Stanley	75	(25,776)	Allegheny Technologies Inc	Morgan Stanley	(3,093)
18,691	Aimmune Therapeutics Inc	Bank of America Merrill Lynch	57,755	(16,330)	Allegiance Bancshares Inc	Morgan Stanley	(11,431)
1,121	Aimmune Therapeutics Inc	Morgan Stanley	(146)	(1,500)	Allegiance Bancshares Inc	Goldman Sachs	(2,250)
32,825	Air Lease Corp	Bank of America Merrill Lynch	(10,504)	(54,022)	Allegiance Bancshares Inc	Bank of America Merrill Lynch	(71,719)
(64,604)	Air Lease Corp	Morgan Stanley	(15,506)	(24,212)	Allegiant Travel Co	Bank of America Merrill Lynch	90,795
2,579	Air Lease Corp	Goldman Sachs	(825)	(3,576)	Allegiant Travel Co	Morgan Stanley	(1,788)
44,889	Air Products & Chemicals Inc	Bank of America Merrill Lynch	(148,583)	14,265	Allegion Plc	Morgan Stanley	(2,425)
1,541	Air Products & Chemicals Inc	Goldman Sachs	(5,101)	21,666	Allegion Plc	Bank of America Merrill Lynch	44,199
44,006	Air Products & Chemicals Inc	Morgan Stanley	(215,376)	(7,060)	Allergan Plc	Goldman Sachs	6,636
80,748	Air Transport Services Group Inc	Bank of America Merrill Lynch	(13,770)	3,440	ALLETE Inc	Bank of America Merrill Lynch	10,086
112,160	Air Transport Services Group Inc	Morgan Stanley	48,229	647	Alliance Data Systems Corp	Bank of America Merrill Lynch	2,879
(15,334)	Aircastle Ltd	Goldman Sachs	23,154	(2,630)	Alliance Data Systems Corp	Morgan Stanley	1,131
(1,459)	AK Steel Holding Corp	Goldman Sachs	(452)	(1,360)	Alliance One International Inc	Goldman Sachs	(4,080)
(55,099)	AK Steel Holding Corp	Morgan Stanley	(10,469)	(3,721)	Alliance One International Inc	Bank of America Merrill Lynch	(11,163)
(94,251)	AK Steel Holding Corp	Bank of America Merrill Lynch	(29,218)	54,934	Alliant Energy Corp	Bank of America Merrill Lynch	37,410
(36,619)	Akamai Technologies Inc	Morgan Stanley	(35,708)	1,873	Alliant Energy Corp	Goldman Sachs	1,506
(9,711)	Akamai Technologies Inc	Bank of America Merrill Lynch	6,798	(10,278)	Allied Motion Technologies Inc	Bank of America Merrill Lynch	(19,323)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(7,668)	Allied Motion Technologies Inc	Morgan Stanley	(13,956)	(39,156)	American Airlines Group Inc	Bank of America Merrill Lynch	1,175
(1,010)	Allied Motion Technologies Inc	Goldman Sachs	(1,899)	1,991	American Airlines Group Inc	Bank of America Merrill Lynch	(725)
(77,731)	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	88,613	661	American Assets Trust Inc (Reit)	Bank of America Merrill Lynch	1,144
(46,444)	Allison Transmission Holdings Inc	Morgan Stanley	109,143	46,964	American Assets Trust Inc (Reit)	Morgan Stanley	61,992
2,572	Allscripts Healthcare Solutions Inc	Morgan Stanley	3,620	(9,394)	American Axle & Manufacturing Holdings Inc	Morgan Stanley	4,885
(14,780)	Allstate Corp/The	Morgan Stanley	38,633	4,578	American Campus Communities Inc (Reit)	Goldman Sachs	8,195
12,385	Allstate Corp/The	Bank of America Merrill Lynch	(29,972)	67,862	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	120,853
870	Ally Financial Inc	Morgan Stanley	(1,305)	987	American Campus Communities Inc (Reit)	Morgan Stanley	2,458
29,295	Ally Financial Inc	Bank of America Merrill Lynch	(17,415)	10,166	American Eagle Outfitters Inc	Goldman Sachs	9,251
3,264	Ally Financial Inc	Goldman Sachs	(2,089)	113,589	American Eagle Outfitters Inc	Bank of America Merrill Lynch	51,651
(10,438)	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	939	1,590	American Eagle Outfitters Inc	Morgan Stanley	620
129,200	Alpha & Omega Semiconductor Ltd	Bank of America Merrill Lynch	153,748	(3,224)	American Equity Investment Life Holding Co	Morgan Stanley	2,060
(447)	Alphabet Inc 'A'	Bank of America Merrill Lynch	(4,488)	5,600	American Express Co	Bank of America Merrill Lynch	(11,816)
236	Alphabet Inc 'A'	Morgan Stanley	4,049	38,466	American Financial Group Inc/OH	Bank of America Merrill Lynch	2,989
27,106	Alta Mesa Resources Inc	Bank of America Merrill Lynch	(3,584)	25,146	American Financial Group Inc/OH	Morgan Stanley	(31,775)
23,328	Alta Mesa Resources Inc	Morgan Stanley	(12,364)	1,090	American Financial Group Inc/OH	Goldman Sachs	458
1,203	Altair Engineering Inc 'A'	Bank of America Merrill Lynch	596	(74,227)	American International Group Inc	Morgan Stanley	192,248
5,259	Altair Engineering Inc 'A'	Morgan Stanley	2,093	(98,976)	American International Group Inc	Bank of America Merrill Lynch	75,751
(4,125)	Alteryx Inc 'A'	Morgan Stanley	(8,333)	(2,948)	American National Bankshares Inc	Bank of America Merrill Lynch	(4,717)
23,188	Altice USA Inc 'A'	Bank of America Merrill Lynch	(31,903)	12,378	American National Insurance Co	Bank of America Merrill Lynch	(7,951)
1,355	Altice USA Inc 'A'	Goldman Sachs	(718)	2,445	American National Insurance Co	Goldman Sachs	(1,171)
48,621	Altice USA Inc 'A'	Morgan Stanley	(1,945)	460	American National Insurance Co	Morgan Stanley	(1,058)
(7,672)	Altisource Portfolio Solutions SA	Morgan Stanley	(2,378)	(13,226)	American Public Education Inc	Bank of America Merrill Lynch	(52,243)
(19,872)	Altisource Portfolio Solutions SA	Bank of America Merrill Lynch	4,430	(90,361)	American Railcar Industries Inc	Morgan Stanley	7,229
10,429	Altra Industrial Motion Corp	Morgan Stanley	(11,424)	(84,919)	American Railcar Industries Inc	Bank of America Merrill Lynch	(72,181)
21,804	Altra Industrial Motion Corp	Bank of America Merrill Lynch	(17,443)	27,755	American Renal Associates Holdings Inc	Bank of America Merrill Lynch	(15,543)
10,806	Altra Industrial Motion Corp	Goldman Sachs	(8,645)	7,913	American Renal Associates Holdings Inc	Morgan Stanley	(3,165)
(123,959)	Altria Group Inc	Morgan Stanley	(64,088)	2,320	American Renal Associates Holdings Inc	Goldman Sachs	(1,299)
(3,266)	Altria Group Inc	Bank of America Merrill Lynch	(4,344)	85,795	American Software Inc/GA 'A'	Bank of America Merrill Lynch	47,187
16,531	AMAG Pharmaceuticals Inc	Bank of America Merrill Lynch	20,250	56,763	American Software Inc/GA 'A'	Goldman Sachs	31,220
1,070	AMAG Pharmaceuticals Inc	Goldman Sachs	1,311	38,542	American Software Inc/GA 'A'	Morgan Stanley	18,500
(71,631)	Ambac Financial Group Inc	Bank of America Merrill Lynch	30,085	(63,947)	American States Water Co	Bank of America Merrill Lynch	(166,262)
16,032	Ambarella Inc	Bank of America Merrill Lynch	(4,168)	(70,163)	American States Water Co	Morgan Stanley	(161,375)
(6,801)	Ambarella Inc	Morgan Stanley	(21,055)	(12,270)	American Tower Corp (Reit)	Bank of America Merrill Lynch	(9,571)
2,239	Ambarella Inc	Goldman Sachs	(582)	(2,141)	American Tower Corp (Reit)	Goldman Sachs	(1,670)
320	Ambarella Inc	Morgan Stanley	(122)	37,052	American Water Works Co Inc	Bank of America Merrill Lynch	101,937
124,851	Ambev SA ADR	Goldman Sachs	(55,658)	15,229	American Water Works Co Inc	Morgan Stanley	51,131
201,491	Ambev SA ADR	Morgan Stanley	(52,388)	611	American Water Works Co Inc	Goldman Sachs	2,134
13,819	AMC Entertainment Holdings Inc 'A'	Morgan Stanley	(11,746)	(50,910)	American Woodmark Corp	Bank of America Merrill Lynch	(1,122,566)
8,913	AMC Entertainment Holdings Inc 'A'	Bank of America Merrill Lynch	(11,807)	10,169	American Woodmark Corp	Morgan Stanley	209,622
1,656	AMC Networks Inc 'A'	Bank of America Merrill Lynch	2,252	810	American Woodmark Corp	Bank of America Merrill Lynch	13,161
(29,430)	Amdocs Ltd	Bank of America Merrill Lynch	(67,100)	(149,785)	Americold Realty Trust (Reit)	Bank of America Merrill Lynch	(62,940)
(1,244)	Amdocs Ltd	Morgan Stanley	(2,961)	(90,964)	Americold Realty Trust (Reit)	Morgan Stanley	(10,006)
(11,140)	Amedisys Inc	Bank of America Merrill Lynch	(39,213)	(1,218)	AmeriGas Partners LP	Morgan Stanley	390
(4,919)	AMERCO	Bank of America Merrill Lynch	117,367	76,070	Ameriprise Financial Inc	Morgan Stanley	(430,556)
(3,865)	AMERCO	Morgan Stanley	56,025	(48,150)	Ameris Bancorp	Bank of America Merrill Lynch	(13,104)
77,598	Ameren Corp	Morgan Stanley	128,718	(14,473)	Ameris Bancorp	Morgan Stanley	10,211
19,774	Ameresco Inc 'A'	Goldman Sachs	18,431	(3,258)	AMERISAFE Inc	Bank of America Merrill Lynch	(3,258)
10,752	Ameresco Inc 'A'	Morgan Stanley	9,139	18,565	AmerisourceBergen Corp	Bank of America Merrill Lynch	(42,885)
40,491	Ameresco Inc 'A'	Bank of America Merrill Lynch	34,480	404	AmerisourceBergen Corp	Goldman Sachs	(933)
30,136	America Movil SAB de CV ADR 'L'	Goldman Sachs	(40,265)	5,224	AMETEK Inc	Goldman Sachs	811
80,719	America Movil SAB de CV ADR 'L'	Morgan Stanley	(71,033)	87,697	AMETEK Inc	Bank of America Merrill Lynch	8,124
22,096	America's Car-Mart Inc/TX	Bank of America Merrill Lynch	206,598	42,236	AMETEK Inc	Morgan Stanley	1,015
2,053	America's Car-Mart Inc/TX	Goldman Sachs	19,196	1,686	Amgen Inc	Bank of America Merrill Lynch	13,134

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(16,267)	Amicus Therapeutics Inc	Bank of America Merrill Lynch	(38,553)	42,631	Approach Resources Inc	Goldman Sachs	16,413
13,876	Amkor Technology Inc	Bank of America Merrill Lynch	8,464	100,532	Approach Resources Inc	Morgan Stanley	5,529
(724)	AMN Healthcare Services Inc	Bank of America Merrill Lynch	(11)	(13,646)	Apttio Inc 'A'	Morgan Stanley	(17,194)
(120,354)	Anneal Pharmaceuticals Inc	Bank of America Merrill Lynch	(541,759)	(9,464)	AptarGroup Inc	Bank of America Merrill Lynch	(12,065)
(37,945)	Ampco-Pittsburgh Corp	Morgan Stanley	(1,897)	(54,611)	AptarGroup Inc	Morgan Stanley	(14,366)
(28,274)	Ampco-Pittsburgh Corp	Bank of America Merrill Lynch	(19,792)	8,774	Aptiv Plc	Morgan Stanley	809
94,650	Amphenol Corp 'A'	Morgan Stanley	(89,292)	(705)	Aptiv Plc	Goldman Sachs	(804)
6,969	Amphenol Corp 'A'	Goldman Sachs	(2,021)	46,795	Aqua America Inc	Morgan Stanley	80,487
31,686	Anadarko Petroleum Corp	Bank of America Merrill Lynch	21,863	(50,949)	Aramark	Bank of America Merrill Lynch	(43,307)
24,366	Analog Devices Inc	Morgan Stanley	41,383	(106,818)	Aramark	Morgan Stanley	(5,341)
(15,284)	AnaptysBio Inc	Bank of America Merrill Lynch	180,963	(22,961)	Aratana Therapeutics Inc	Morgan Stanley	6,659
(16,909)	AnaptysBio Inc	Morgan Stanley	147,446	(2,713)	Aratana Therapeutics Inc	Goldman Sachs	1,085
(5,484)	Anika Therapeutics Inc	Bank of America Merrill Lynch	(2,312)	385,464	Arbor Realty Trust Inc (Reit)	Morgan Stanley	11,949
(4,610)	Anixter International Inc	Morgan Stanley	(4,759)	460,281	Arbor Realty Trust Inc (Reit)	Bank of America Merrill Lynch	79,172
(131,221)	Annaly Capital Management Inc (Reit)	Bank of America Merrill Lynch	(18,063)	4,899	Arbor Realty Trust Inc (Reit)	Goldman Sachs	740
(28,318)	Ansys Inc	Bank of America Merrill Lynch	44,229	347,516	ARC Document Solutions Inc	Bank of America Merrill Lynch	(104,255)
(5,096)	Ansys Inc	Morgan Stanley	7,492	72,287	ARC Document Solutions Inc	Goldman Sachs	(21,686)
(235,675)	Antares Pharma Inc	Bank of America Merrill Lynch	(35,351)	158,139	ARC Document Solutions Inc	Morgan Stanley	-
(131,838)	Antares Pharma Inc	Goldman Sachs	(19,776)	(21,216)	ArcBest Corp	Bank of America Merrill Lynch	6,640
97,043	Antero Resources Corp	Bank of America Merrill Lynch	970	(50,259)	Arch Capital Group Ltd	Bank of America Merrill Lynch	(8,841)
10,182	Antero Resources Corp	Goldman Sachs	102	(13,897)	Arch Capital Group Ltd	Morgan Stanley	17,927
4,220	Antero Resources Corp	Morgan Stanley	(422)	7,358	Archer-Daniels-Midland Co	Morgan Stanley	(5,663)
83,869	Anworth Mortgage Asset Corp (Reit)	Bank of America Merrill Lynch	23,483	53,714	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(19,874)
37,455	Anworth Mortgage Asset Corp (Reit)	Goldman Sachs	10,487	(83,661)	Arconic Inc	Bank of America Merrill Lynch	9,203
49,260	Anworth Mortgage Asset Corp (Reit)	Morgan Stanley	8,867	(21,742)	Arconic Inc	Morgan Stanley	15,219
(44,929)	Aon Plc	Morgan Stanley	83,452	(12,877)	Ardagh Group SA	Goldman Sachs	5,923
(11,647)	Aon Plc	Goldman Sachs	12,695	(9,785)	Ardagh Group SA	Morgan Stanley	1,370
(12,552)	Apache Corp	Bank of America Merrill Lynch	29,623	83,282	Ardelyx Inc	Morgan Stanley	(34,252)
4,136	Apache Corp	Morgan Stanley	(1,670)	82,944	Ardelyx Inc	Bank of America Merrill Lynch	(134,784)
2,867	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	2,638	91,548	Ardelyx Inc	Goldman Sachs	(148,766)
(10,842)	Apellis Pharmaceuticals Inc	Morgan Stanley	(13,444)	(21,643)	Arena Pharmaceuticals Inc	Bank of America Merrill Lynch	28,785
1,692	Apergy Corp	Goldman Sachs	(738)	133,075	Ares Commercial Real Estate Corp (Reit)	Bank of America Merrill Lynch	37,261
37,330	Apergy Corp	Bank of America Merrill Lynch	63,939	31,276	Argan Inc	Bank of America Merrill Lynch	(1,564)
44,667	Apogee Enterprises Inc	Bank of America Merrill Lynch	90,335	15,208	Argo Group International Holdings Ltd	Bank of America Merrill Lynch	7,604
4,567	Apogee Enterprises Inc	Goldman Sachs	11,829	581	Arista Networks Inc	Bank of America Merrill Lynch	2,812
5,044	Apogee Enterprises Inc	Morgan Stanley	4,457	(39,182)	Armstrong World Industries Inc	Bank of America Merrill Lynch	(105,791)
(459,335)	Apollo Commercial Real Estate Finance Inc (Reit)	Bank of America Merrill Lynch	(156,174)	66,099	Array BioPharma Inc	Bank of America Merrill Lynch	70,065
(58,573)	Apollo Commercial Real Estate Finance Inc (Reit)	Morgan Stanley	(5,121)	20,408	Array BioPharma Inc	Goldman Sachs	21,632
(5,332)	Appian Corp	Bank of America Merrill Lynch	(861)	16,255	Array BioPharma Inc	Morgan Stanley	12,029
(2,530)	Appian Corp	Morgan Stanley	(4,073)	(13,925)	ARRIS International PLC	Morgan Stanley	3,735
175,897	Apple Hospitality Inc (Reit)	Bank of America Merrill Lynch	167,102	(63,898)	ARRIS International Plc	Goldman Sachs	52,396
(13,422)	Apple Hospitality Inc (Reit)	Morgan Stanley	(7,382)	33,172	Arrow Electronics Inc	Bank of America Merrill Lynch	(17,913)
20,340	Apple Hospitality Inc (Reit)	Goldman Sachs	19,323	1,893	Arrow Electronics Inc	Morgan Stanley	379
(8,294)	Apple Inc	Bank of America Merrill Lynch	(8,543)	(132,190)	Arrow Financial Corp	Bank of America Merrill Lynch	(152,019)
(6,792)	Apple Inc	Morgan Stanley	2,536	(1,864)	Arrow Financial Corp	Morgan Stanley	280
45,096	Applied Genetic Technologies Corp/DE	Bank of America Merrill Lynch	(45,096)	79,202	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(53,065)
39,078	Applied Genetic Technologies Corp/DE	Morgan Stanley	(37,124)	30,130	Arthur J Gallagher & Co	Morgan Stanley	(93,103)
10,444	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	-	(123,840)	Artisan Partners Asset Management Inc 'A'	Bank of America Merrill Lynch	43,344
80,922	Applied Materials Inc	Bank of America Merrill Lynch	(201,137)	(4,262)	Artisan Partners Asset Management Inc 'A'	Morgan Stanley	2,958
154,488	Applied Materials Inc	Morgan Stanley	(212,324)	50,595	Asbury Automotive Group Inc	Bank of America Merrill Lynch	(11,443)
4,785	Applied Optoelectronics Inc	Goldman Sachs	46,319	(251,380)	Ascena Retail Group Inc	Goldman Sachs	(90,853)
709	Applied Optoelectronics Inc	Morgan Stanley	6,253	(1,525)	Ascent Capital Group Inc 'A'	Bank of America Merrill Lynch	656
10,279	Applied Optoelectronics Inc	Bank of America Merrill Lynch	99,501	(4,255)	Ascent Capital Group Inc 'A'	Goldman Sachs	1,830
150,507	Approach Resources Inc	Bank of America Merrill Lynch	57,945	40,809	ASGN Inc	Bank of America Merrill Lynch	(195,067)

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3,369	ASGN Inc	Goldman Sachs	(16,104)	(54,847)	ATN International Inc	Bank of America Merrill Lynch	(106,403)
(132,043)	Ashford Hospitality Trust Inc (Reit)	Bank of America Merrill Lynch	(77,905)	74,281	AtriCure Inc	Bank of America Merrill Lynch	97,308
(43,091)	Ashland Global Holdings Inc	Bank of America Merrill Lynch	(115,903)	39,930	aTyr Pharma Inc	Bank of America Merrill Lynch	(18,663)
(941)	Ashland Global Holdings Inc	Morgan Stanley	(536)	(14,158)	Autodesk Inc	Bank of America Merrill Lynch	73,055
(2,013)	Ashland Global Holdings Inc	Goldman Sachs	(6,019)	(2,545)	Autodesk Inc	Morgan Stanley	(3,475)
196	ASML Holding NV	Bank of America Merrill Lynch	(724)	(14,653)	Autoliv Inc	Bank of America Merrill Lynch	(28,427)
4,373	ASML Holding NV	Morgan Stanley	(9,704)	(13,800)	Autoliv Inc	Morgan Stanley	14,628
5,442	Aspen Aerogels Inc	Bank of America Merrill Lynch	218	10,741	Automatic Data Processing Inc	Bank of America Merrill Lynch	36,842
98,517	Aspen Aerogels Inc	Morgan Stanley	7,881	45,806	Automatic Data Processing Inc	Morgan Stanley	318,397
(39,970)	Aspen Insurance Holdings Ltd	Morgan Stanley	(35,907)	(6,835)	AutoNation Inc	Morgan Stanley	9,865
(17,133)	Aspen Insurance Holdings Ltd	Bank of America Merrill Lynch	(5,997)	24,036	AutoNation Inc	Bank of America Merrill Lynch	(1,442)
(59,420)	Aspen Technology Inc	Bank of America Merrill Lynch	(77,712)	345	AutoNation Inc	Morgan Stanley	90
(26,176)	Aspen Technology Inc	Morgan Stanley	(26,618)	1,445	AutoNation Inc	Goldman Sachs	(87)
(2,419)	Assembly Biosciences Inc	Bank of America Merrill Lynch	(847)	685	AutoZone Inc	Bank of America Merrill Lynch	(4,062)
(2,473)	Assembly Biosciences Inc	Goldman Sachs	(821)	(32,762)	AV Homes Inc	Goldman Sachs	(54,057)
(56,478)	Associated Banc-Corp	Morgan Stanley	11,398	(31,265)	AV Homes Inc	Bank of America Merrill Lynch	(51,587)
3,725	Associated Banc-Corp	Bank of America Merrill Lynch	2,049	(143,245)	Avangrid Inc	Bank of America Merrill Lynch	(167,597)
(23,124)	Associated Capital Group Inc 'A'	Bank of America Merrill Lynch	(42,779)	(12,617)	Avangrid Inc	Goldman Sachs	(14,762)
(934)	Associated Capital Group Inc 'A'	Goldman Sachs	(1,728)	(38,903)	AVEO Pharmaceuticals Inc	Morgan Stanley	2,140
(8,678)	Assurant Inc	Bank of America Merrill Lynch	(42,296)	16,537	Avery Dennison Corp	Bank of America Merrill Lynch	8,765
(22,329)	Assurant Inc	Morgan Stanley	(95,272)	39,411	Avery Dennison Corp	Morgan Stanley	(131,633)
24,439	Assured Guaranty Ltd	Bank of America Merrill Lynch	(5,132)	(6,943)	Avid Bioservices Inc	Goldman Sachs	1,805
(22,368)	Astec Industries Inc	Bank of America Merrill Lynch	(67,328)	(34,740)	Avid Bioservices Inc	Morgan Stanley	8,685
(18,267)	Astec Industries Inc	Morgan Stanley	(11,143)	(11,226)	Avis Budget Group Inc	Bank of America Merrill Lynch	41,985
(5,842)	Astronics Corp	Bank of America Merrill Lynch	35,870	(165,137)	Avnet Inc	Morgan Stanley	52,844
(1,839)	Astronics Corp 'B'	Morgan Stanley	166	(33,074)	Avnet Inc	Bank of America Merrill Lynch	47,957
(3,169)	Astronics Corp 'B'	Bank of America Merrill Lynch	12,729	69,265	Avon Products Inc	Bank of America Merrill Lynch	(5,922)
(98,064)	Asure Software Inc	Bank of America Merrill Lynch	(39,226)	175,818	Avon Products Inc	Morgan Stanley	(12,974)
9,717	At Home Group Inc	Goldman Sachs	(4,081)	1,374	Avon Products Inc	Goldman Sachs	(131)
16,434	At Home Group Inc	Morgan Stanley	(12,024)	48,703	AVX Corp	Goldman Sachs	(5,357)
9,129	At Home Group Inc	Bank of America Merrill Lynch	(4,242)	28,933	AVX Corp	Morgan Stanley	(4,629)
(24,713)	AT&T Inc	Bank of America Merrill Lynch	(4,819)	101,086	AVX Corp	Bank of America Merrill Lynch	(11,119)
13,406	AT&T Inc	Morgan Stanley	(1,944)	446	Axalta Coating Systems Ltd	Goldman Sachs	(58)
6,888	Atara Biotherapeutics Inc	Bank of America Merrill Lynch	31,168	(36,667)	Axcelis Technologies Inc	Bank of America Merrill Lynch	14,667
5,889	athenahealth Inc	Bank of America Merrill Lynch	15,482	(15,133)	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	13,771
1,412	athenahealth Inc	Goldman Sachs	3,728	(18,557)	Axis Capital Holdings Ltd	Morgan Stanley	10,577
3,921	athenahealth Inc	Morgan Stanley	5,267	(2,773)	AxoGen Inc	Bank of America Merrill Lynch	(12,201)
13,364	Athene Holding Ltd 'A'	Goldman Sachs	(23,654)	(10,643)	AxoGen Inc	Morgan Stanley	(50,554)
(14,075)	Athene Holding Ltd 'A'	Morgan Stanley	17,296	(177,652)	AZZ Inc	Bank of America Merrill Lynch	(648,642)
32,909	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	(58,249)	(6,325)	B&G Foods Inc	Bank of America Merrill Lynch	(5,142)
799	Athene Holding Ltd 'A'	Morgan Stanley	(1,694)	(327,506)	B. Riley Financial Inc	Bank of America Merrill Lynch	(180,128)
170,962	Atkore International Group Inc	Bank of America Merrill Lynch	163,496	(12,785)	B. Riley Financial Inc	Morgan Stanley	(4,475)
7,947	Atkore International Group Inc	Goldman Sachs	10,570	(2,022)	B. Riley Financial Inc	Goldman Sachs	(1,112)
34,904	Atkore International Group Inc	Morgan Stanley	48,168	(95,425)	Babcock & Wilcox Enterprises Inc	Bank of America Merrill Lynch	(47,352)
84,187	Atlantic Power Corp	Morgan Stanley	-	(339,722)	Babcock & Wilcox Enterprises Inc	Goldman Sachs	98,519
65,920	Atlantic Power Corp	Bank of America Merrill Lynch	(6,592)	(49,397)	Badger Meter Inc	Bank of America Merrill Lynch	(71,626)
68,306	Atlantic Power Corp	Goldman Sachs	(6,831)	9,171	Baker Hughes a GE Co	Bank of America Merrill Lynch	(10,638)
6,125	Atlantica Yield Plc	Bank of America Merrill Lynch	(2,882)	(6,504)	Balchem Corp	Morgan Stanley	(8,267)
52,875	Atlantica Yield Plc	Morgan Stanley	(112,805)	79,189	Baldwin & Lyons Inc 'B'	Bank of America Merrill Lynch	(3,844)
2,346	Atlas Air Worldwide Holdings Inc	Morgan Stanley	1,414	25,069	Baldwin & Lyons Inc 'B'	Morgan Stanley	4,191
755	Atlas Air Worldwide Holdings Inc	Goldman Sachs	1,050	15,293	Baldwin & Lyons Inc 'B'	Goldman Sachs	(765)
14,196	Atlassian Corp Plc 'A'	Bank of America Merrill Lynch	29,244	(185,706)	Ball Corp	Morgan Stanley	430,709
(26,842)	Atlassian Corp Plc 'A'	Morgan Stanley	(58,553)	(78,019)	Banc of California Inc	Bank of America Merrill Lynch	(66,316)
30,410	Atmos Energy Corp	Morgan Stanley	99,370	(30,996)	Banc of California Inc	Goldman Sachs	(26,347)

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(2,262)	Banc of California Inc	Morgan Stanley	(234)	6,500	Bellicum Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,365)
539	BancFirst Corp	Morgan Stanley	270	5,031	Bellicum Pharmaceuticals Inc	Goldman Sachs	(1,057)
1,555	BancFirst Corp	Goldman Sachs	2,799	(87,385)	Belmond Ltd 'A'	Goldman Sachs	(18,373)
(57,104)	Banco Bradesco SA ADR	Goldman Sachs	49,515	(53,333)	Belmond Ltd 'A'	Morgan Stanley	8,000
(149,501)	Banco Bradesco SA ADR	Morgan Stanley	128,571	35,853	Bemis Co Inc	Morgan Stanley	(8,824)
1,579	Banco de Chile ADR	Goldman Sachs	(1,358)	40,141	Bemis Co Inc	Bank of America Merrill Lynch	26,493
4,512	Banco de Chile ADR	Morgan Stanley	(9,114)	(4,193)	Benchmark Electronics Inc	Bank of America Merrill Lynch	(3,774)
22,493	Banco Santander Brasil SA ADR	Goldman Sachs	(17,320)	(72,944)	Beneficial Bancorp Inc	Bank of America Merrill Lynch	(28,419)
163,815	Banco Santander Brasil SA ADR	Morgan Stanley	(275,725)	(16,965)	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	74,816
(6,297)	Banco Santander Chile ADR	Goldman Sachs	(630)	(1,982)	Berkshire Hills Bancorp Inc	Bank of America Merrill Lynch	(1,535)
(47,772)	Banco Santander Chile ADR	Morgan Stanley	955	(53,165)	Berry Global Group Inc	Bank of America Merrill Lynch	(73,368)
(20,300)	Banco Santander SA ADR	Morgan Stanley	16,139	(13,489)	Best Buy Co Inc	Bank of America Merrill Lynch	74,247
(1,023)	Bancolumbia SA ADR	Morgan Stanley	(644)	(2,683)	Best Buy Co Inc	Morgan Stanley	27,062
(38,193)	Bancolumbia SA ADR	Goldman Sachs	47,531	(34,107)	BG Staffing Inc	Bank of America Merrill Lynch	64,462
(45,025)	BancorpSouth Bank	Morgan Stanley	(6,434)	(903)	BG Staffing Inc	Goldman Sachs	1,707
(36,047)	Bank of America Corp	Goldman Sachs	82,728	6,375	BGC Partners Inc 'A'	Goldman Sachs	(2,964)
14,100	Bank of Commerce Holdings	Bank of America Merrill Lynch	6,017	168,632	BGC Partners Inc 'A'	Bank of America Merrill Lynch	(78,414)
6,042	Bank of Commerce Holdings	Goldman Sachs	3,977	16,346	BGC Partners Inc 'A'	Morgan Stanley	(7,601)
4,802	Bank of Commerce Holdings	Morgan Stanley	1,609	28,533	Big Lots Inc	Morgan Stanley	16,834
68,051	Bank of Hawaii Corp	Bank of America Merrill Lynch	28,792	1,107	Biglari Holdings Inc 'B'	Bank of America Merrill Lynch	14,616
21,972	Bank of Hawaii Corp	Morgan Stanley	(22,631)	302	Biglari Holdings Inc 'B'	Goldman Sachs	4,053
303	Bank of Hawaii Corp	Goldman Sachs	133	203	Biglari Holdings Inc 'B'	Morgan Stanley	1,330
1,211	Bank of Marin Bancorp	Bank of America Merrill Lynch	182	1,369	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	8,228
1,000	Bank of Marin Bancorp	Morgan Stanley	750	791	Bio-Rad Laboratories Inc 'A'	Morgan Stanley	546
1,030	Bank of Marin Bancorp	Goldman Sachs	155	809	Bio-Rad Laboratories Inc 'A'	Goldman Sachs	3,681
(53,616)	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	123,317	769	Bio-Techne Corp	Bank of America Merrill Lynch	562
24,523	BankFinancial Corp	Bank of America Merrill Lynch	13,242	805	Bio-Techne Corp	Morgan Stanley	(240)
6,522	BankFinancial Corp	Goldman Sachs	3,522	(14,766)	Bio-Techne Corp	Bank of America Merrill Lynch	(2,363)
27,410	BankFinancial Corp	Morgan Stanley	2,741	(14,291)	BioCryst Pharmaceuticals Inc	Bank of America Merrill Lynch	(9,516)
(22,688)	BankUnited Inc	Morgan Stanley	(18,810)	(76,714)	BioCryst Pharmaceuticals Inc	Goldman Sachs	(44,208)
2,935	BankUnited Inc	Morgan Stanley	(2,084)	5,161	Biogen Inc	Bank of America Merrill Lynch	117,000
133,024	Banner Corp	Bank of America Merrill Lynch	189,847	441	Biogen Inc	Goldman Sachs	9,997
(3,476)	Banner Corp	Morgan Stanley	(1,371)	189	Biogen Inc	Morgan Stanley	3,599
(43,675)	Barnes & Noble Education Inc	Bank of America Merrill Lynch	(10,482)	(16,080)	Biohaven Pharmaceutical Holding Co Ltd	Morgan Stanley	(28,301)
(16,628)	Barnes Group Inc	Bank of America Merrill Lynch	(13,469)	(8,681)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(21,095)
5,513	Bassett Furniture Industries Inc	Bank of America Merrill Lynch	1,654	(107,251)	BioScrip Inc	Morgan Stanley	(15,015)
3,183	Bassett Furniture Industries Inc	Morgan Stanley	(1,910)	(7,614)	BioSpecifics Technologies Corp	Bank of America Merrill Lynch	(2,208)
17,967	Baxter International Inc	Bank of America Merrill Lynch	29,134	(27,763)	BioTelemetry Inc	Goldman Sachs	(63,855)
46,659	Baxter International Inc	Morgan Stanley	21,547	(5,545)	BioTelemetry Inc	Morgan Stanley	(9,149)
5,036	BB&T Corp	Bank of America Merrill Lynch	(14,554)	(19,946)	BioTime Inc	Bank of America Merrill Lynch	-
(8,367)	BB+T Corp	Morgan Stanley	3,984	3,793	BJ's Restaurants Inc	Morgan Stanley	14,413
(3,119)	BCB Bancorp Inc	Bank of America Merrill Lynch	(1,560)	130,009	BJ's Restaurants Inc	Bank of America Merrill Lynch	514,107
(16,498)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(29,917)	5,342	BJ's Restaurants Inc	Goldman Sachs	21,298
24,266	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	40,646	46,676	Black Hills Corp	Bank of America Merrill Lynch	63,634
6,572	Beacon Roofing Supply Inc	Goldman Sachs	11,008	35,690	Black Hills Corp	Morgan Stanley	45,950
8,663	Beacon Roofing Supply Inc	Morgan Stanley	16,416	15,239	Black Hills Corp	Goldman Sachs	16,471
(66,827)	Beasley Broadcast Group Inc 'A'	Morgan Stanley	(53,462)	1,006	Blackbaud Inc	Bank of America Merrill Lynch	396
59,423	Beazer Homes USA Inc	Bank of America Merrill Lynch	50,510	11,702	Blackbaud Inc	Morgan Stanley	1,148
(36,502)	Becton Dickinson and Co	Bank of America Merrill Lynch	5,110	(65,314)	Blackbaud Inc	Bank of America Merrill Lynch	22,207
(38,634)	Becton Dickinson and Co	Morgan Stanley	218,037	(11,302)	Blackline Inc	Morgan Stanley	(1,017)
(29,677)	Bed Bath & Beyond Inc	Morgan Stanley	(24,280)	(41,978)	Blackstone Mortgage Trust Inc 'A'(Reit)	Bank of America Merrill Lynch	(20,989)
(60,735)	Bed Bath & Beyond Inc	Bank of America Merrill Lynch	(35,226)	159,360	Bloomin' Brands Inc	Bank of America Merrill Lynch	3,402
2,238	Belden Inc	Morgan Stanley	(4,026)	11,366	Bloomin' Brands Inc	Goldman Sachs	(1,932)
(54,092)	Belden Inc	Bank of America Merrill Lynch	11,900	83,941	Bloomin' Brands Inc	Morgan Stanley	45,328

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(47,527)	Blucora Inc	Morgan Stanley	(83,172)	13,422	Bridgewater Bancshares Inc	Morgan Stanley	(2,684)
(50,595)	Blucora Inc	Bank of America Merrill Lynch	(263,094)	20,155	Bridgewater Bancshares Inc	Goldman Sachs	(3,873)
(16,185)	Bluebird Bio Inc	Bank of America Merrill Lynch	(131,515)	68,226	Bridgewater Bancshares Inc	Bank of America Merrill Lynch	(12,982)
(1,950)	Bluebird Bio Inc	Goldman Sachs	(18,135)	100,593	Briggs & Stratton Corp	Bank of America Merrill Lynch	15,089
(15,592)	BlueLinx Holdings Inc	Goldman Sachs	(7,640)	29,859	Briggs & Stratton Corp	Goldman Sachs	4,479
(649)	BlueLinx Holdings Inc	Morgan Stanley	(1,629)	43,647	Briggs & Stratton Corp	Morgan Stanley	(20,078)
(27,251)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(115,846)	2,955	Bright Horizons Family Solutions Inc	Merrill Lynch	9,633
(38,898)	Bluerock Residential Growth REIT Inc (Reit)	Bank of America Merrill Lynch	(1,556)	3,029	Bright Horizons Family Solutions Inc	Goldman Sachs	9,875
(1,481)	Bluerock Residential Growth REIT Inc (Reit)	Goldman Sachs	(59)	2,404	Brightcove Inc	Bank of America Merrill Lynch	721
12,517	BMC Stock Holdings Inc	Morgan Stanley	7,510	3,737	Brightcove Inc	Goldman Sachs	1,121
(155)	Boeing Co/The	Bank of America Merrill Lynch	613	2,700	Brightcove Inc	Morgan Stanley	1,080
(7,549)	Boeing Co/The	Morgan Stanley	41,835	(16,597)	Brighthouse Financial Inc	Morgan Stanley	80,750
(66,965)	Bofl Holding Inc	Morgan Stanley	(24,107)	(42,213)	Brighthouse Financial Inc	Bank of America Merrill Lynch	59,520
(735)	Bofl Holding Inc	Goldman Sachs	(243)	118,708	BrightSphere Investment Group Plc	Bank of America Merrill Lynch	(5,935)
38,446	Boingo Wireless Inc	Bank of America Merrill Lynch	66,127	(75,289)	Brink's Co/The	Bank of America Merrill Lynch	(361,827)
2,191	Boingo Wireless Inc	Goldman Sachs	3,769	2,315	Brinker International Inc	Bank of America Merrill Lynch	787
4,867	BOK Financial Corp	Morgan Stanley	(13,725)	(2,470)	Brinker International Inc	Goldman Sachs	(840)
(23,973)	BOK Financial Corp	Bank of America Merrill Lynch	64,727	3,442	Brinker International Inc	Morgan Stanley	1,471
(11,230)	BOK Financial Corp	Goldman Sachs	30,321	11,804	Bristol-Myers Squibb Co	Goldman Sachs	8,145
(703)	Booking Holdings Inc	Bank of America Merrill Lynch	(27,776)	50,271	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	34,557
(1,740)	Booking Holdings Inc	Morgan Stanley	(52,382)	1,215	Bristol-Myers Squibb Co	Morgan Stanley	790
(19,556)	Boot Barn Holdings Inc	Bank of America Merrill Lynch	(31,297)	(11,101)	Bristow Group Inc	Bank of America Merrill Lynch	70,380
(25,503)	Boot Barn Holdings Inc	Goldman Sachs	(51,516)	(33,761)	Bristow Group Inc	Goldman Sachs	214,045
41,791	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	173,851	134,002	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	197,491
1,797	Booz Allen Hamilton Holding Corp	Goldman Sachs	7,476	(21,082)	Brixmor Property Group Inc (Reit)	Morgan Stanley	(19,141)
11,268	Booz Allen Hamilton Holding Corp	Morgan Stanley	36,876	19,301	Broadcom Inc	Morgan Stanley	241,476
104,960	BorgWarner Inc	Bank of America Merrill Lynch	(181,517)	3,482	Broadcom Inc	Bank of America Merrill Lynch	34,437
11,886	BorgWarner Inc	Goldman Sachs	(22,528)	33,587	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	37,617
134,425	BorgWarner Inc	Morgan Stanley	(487,040)	14,227	Brookdale Senior Living Inc	Goldman Sachs	6,616
(813)	Boston Beer Co Inc/The 'A'	Morgan Stanley	(13,333)	19,575	Brookdale Senior Living Inc	Morgan Stanley	7,536
45,872	Boston Private Financial Holdings Inc	Morgan Stanley	(5,734)	92,996	Brookdale Senior Living Inc	Bank of America Merrill Lynch	43,243
194,187	Boston Private Financial Holdings Inc	Bank of America Merrill Lynch	53,401	(105,292)	Brookline Bancorp Inc	Bank of America Merrill Lynch	(115,821)
40,180	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	106,075	(45,747)	Brooks Automation Inc	Bank of America Merrill Lynch	(88,712)
37,760	Boston Properties Inc (Reit)	Morgan Stanley	65,020	(32,309)	Brooks Automation Inc	Morgan Stanley	(97,399)
3,429	Boston Properties Inc (Reit)	Goldman Sachs	9,053	1,146	Brown & Brown Inc	Bank of America Merrill Lynch	516
47,629	Bottomline Technologies de Inc	Bank of America Merrill Lynch	178,132	(5,825)	Brown & Brown Inc	Bank of America Merrill Lynch	(2,621)
13,954	Box Inc 'A'	Goldman Sachs	(33,350)	140,387	Brown & Brown Inc	Morgan Stanley	(14,263)
34,375	Box Inc 'A'	Bank of America Merrill Lynch	(82,156)	12,312	Brown-Forman Corp	Bank of America Merrill Lynch	12,222
(3,773)	Boyd Gaming Corp	Bank of America Merrill Lynch	(7,282)	7,616	Brown-Forman Corp	Goldman Sachs	7,921
5,236	Boyd Gaming Corp	Bank of America Merrill Lynch	7,470	18,545	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(19,287)
23,269	Boyd Gaming Corp	Morgan Stanley	33,408	38,030	Brown-Forman Corp 'B'	Morgan Stanley	33,645
52,396	Brady Corp 'A'	Bank of America Merrill Lynch	115,271	10,280	Brown-Forman Corp 'B'	Goldman Sachs	(10,691)
(97,156)	Braemar Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(86,469)	8,259	Bruker Corp	Bank of America Merrill Lynch	6,503
9,038	Brandywine Realty Trust (Reit)	Goldman Sachs	4,598	51,015	Bruker Corp	Morgan Stanley	(98,771)
105,623	Brandywine Realty Trust (Reit)	Morgan Stanley	46,474	2,610	Bruker Corp	Goldman Sachs	2,558
176,649	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	85,940	938	Brunswick Corp/DE	Goldman Sachs	982
(774)	Braskem SA ADR	Morgan Stanley	759	7,092	Brunswick Corp/DE	Bank of America Merrill Lynch	20,070
(1,748)	Braskem SA ADR	Goldman Sachs	2,657	28,281	Brunswick Corp/DE	Morgan Stanley	28,402
(68,682)	BRF SA ADR	Morgan Stanley	27,473	(87,944)	Buckle Inc/The	Bank of America Merrill Lynch	(6,545)
(175,073)	BRF SA ADR	Goldman Sachs	152,314	(156,189)	Buckle Inc/The	Morgan Stanley	(39,047)
(64,258)	Bridge Bancorp Inc	Bank of America Merrill Lynch	(19,277)	(6,586)	Build-A-Bear Workshop Inc	Bank of America Merrill Lynch	4,572
34,094	Bridgepoint Education Inc	Bank of America Merrill Lynch	37,503	40,881	Bunge Ltd	Bank of America Merrill Lynch	(51,156)
44,105	Bridgepoint Education Inc	Goldman Sachs	48,516	5,868	Bunge Ltd	Morgan Stanley	(7,796)
33,368	Bridgepoint Education Inc	Morgan Stanley	7,007	4,176	Bunge Ltd	Goldman Sachs	(3,931)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
12,078	Burlington Stores Inc	Bank of America Merrill Lynch	102,658	(62,377)	Campbell Soup Co	Morgan Stanley	251,482
1,243	Burlington Stores Inc	Goldman Sachs	10,491	(13,131)	Campbell Soup Co	Goldman Sachs	69,857
34,661	Burlington Stores Inc	Morgan Stanley	411,913	6,935	Camping World Holdings Inc 'A'	Bank of America Merrill Lynch	(19,973)
(33,789)	BWX Technologies Inc	Bank of America Merrill Lynch	22,196	5,393	Camping World Holdings Inc 'A'	Goldman Sachs	(15,532)
(28,972)	C&J Energy Services Inc	Morgan Stanley	60,262	21,735	Camping World Holdings Inc 'A'	Morgan Stanley	(61,293)
(131,565)	CA Inc	Bank of America Merrill Lynch	(23,335)	819	Canada Goose Holdings Inc	Morgan Stanley	1,228
(1,317)	Cable One Inc	Bank of America Merrill Lynch	23,021	2,017	Cannae Holdings Inc	Bank of America Merrill Lynch	81
857	Cabot Corp	Goldman Sachs	(643)	25,550	Cantel Medical Corp	Bank of America Merrill Lynch	(89,775)
33,797	Cabot Corp	Morgan Stanley	31,093	5,327	Cantel Medical Corp	Morgan Stanley	(25,061)
19,609	Cabot Corp	Bank of America Merrill Lynch	(14,707)	8,335	Cantel Medical Corp	Goldman Sachs	(30,429)
28,770	Cabot Microelectronics Corp	Bank of America Merrill Lynch	75,953	4,121	Capella Education Co	Goldman Sachs	29,259
10,197	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(2,855)	770	Capella Education Co	Morgan Stanley	3,889
2,681	Cabot Oil & Gas Corp	Goldman Sachs	(751)	13,514	Capella Education Co	Bank of America Merrill Lynch	95,949
651	CACI International Inc 'A'	Morgan Stanley	2,702	15,638	Capital City Bank Group Inc	Bank of America Merrill Lynch	(10,634)
2,944	CACI International Inc 'A'	Bank of America Merrill Lynch	14,426	1,888	Capital City Bank Group Inc	Goldman Sachs	(1,284)
(1,530)	CACI International Inc 'A'	Morgan Stanley	(4,817)	6,199	Capital City Bank Group Inc	Morgan Stanley	(5,703)
(19,195)	CACI International Inc 'A'	Bank of America Merrill Lynch	(94,056)	32,682	Capital One Financial Corp	Bank of America Merrill Lynch	(69,281)
1,959	CACI International Inc 'A'	Goldman Sachs	9,599	118,732	Capital One Financial Corp	Morgan Stanley	(62,466)
30,417	Cactus Inc 'A'	Bank of America Merrill Lynch	(33,155)	5,485	Capital One Financial Corp	Goldman Sachs	(8,611)
25,214	Cactus Inc 'A'	Goldman Sachs	(28,867)	(53,039)	Capital Senior Living Corp	Bank of America Merrill Lynch	(15,381)
8,939	Cactus Inc 'A'	Morgan Stanley	(26,370)	(8,278)	Capital Senior Living Corp	Goldman Sachs	(2,401)
172,007	Cadence Bancorp	Bank of America Merrill Lynch	(8,600)	(1,113)	Capstar Financial Holdings Inc	Goldman Sachs	(1,191)
3,914	Cadence Bancorp	Goldman Sachs	(196)	(24,025)	Capstar Financial Holdings Inc	Bank of America Merrill Lynch	(25,707)
18,711	Cadence Bancorp	Morgan Stanley	3,368	(4,305)	Capstar Financial Holdings Inc	Morgan Stanley	(1,205)
(2,343)	Cadence Bancorp	Morgan Stanley	(426)	(201,708)	Capstead Mortgage Corp (Reit)	Bank of America Merrill Lynch	(74,632)
35,903	Cadence Design Systems Inc	Bank of America Merrill Lynch	46,431	(4,063)	Capstead Mortgage Corp (Reit)	Morgan Stanley	(366)
10,105	Cadence Design Systems Inc	Goldman Sachs	15,032	(14,721)	Carbonite Inc	Bank of America Merrill Lynch	(61,092)
(67,523)	Caesars Entertainment Corp	Bank of America Merrill Lynch	23,633	12,535	Cardinal Health Inc	Bank of America Merrill Lynch	(19,148)
(5,395)	CAI International Inc	Bank of America Merrill Lynch	2,874	419	Cardinal Health Inc	Goldman Sachs	(662)
(3,717)	Cal-Maine Foods Inc	Goldman Sachs	(2,974)	30,401	Cardinal Health Inc	Morgan Stanley	(78,416)
(1,162)	Cal-Maine Foods Inc	Morgan Stanley	(1,046)	(6,205)	Cardtronics Plc 'A'	Morgan Stanley	22,867
21,827	Cal-Maine Foods Inc	Bank of America Merrill Lynch	17,462	(30,047)	Cardtronics Plc 'A'	Goldman Sachs	95,624
7,863	Cal-Maine Foods Inc	Goldman Sachs	6,290	16,095	Care.com Inc	Goldman Sachs	39,111
(106,697)	CalAmp Corp	Bank of America Merrill Lynch	(76,822)	27,791	Care.com Inc	Bank of America Merrill Lynch	67,532
233	Calavo Growers Inc	Bank of America Merrill Lynch	(243)	8,857	Care.com Inc	Morgan Stanley	16,917
9,200	Calavo Growers Inc	Morgan Stanley	(37,542)	(97,435)	Career Education Corp	Bank of America Merrill Lynch	(136,409)
18,025	Caleres Inc	Morgan Stanley	9,373	208,407	CareTrust Inc (Reit)	Morgan Stanley	212,575
10,540	Caleres Inc	Bank of America Merrill Lynch	6,017	666,835	CareTrust Inc (Reit)	Bank of America Merrill Lynch	1,000,252
4,775	Caleres Inc	Goldman Sachs	2,499	20,346	CareTrust Inc (Reit)	Goldman Sachs	30,519
9,547	California Resources Corp	Morgan Stanley	(17,355)	523	Carlisle Cos Inc	Goldman Sachs	1,757
1,551	California Resources Corp	Bank of America Merrill Lynch	(2,235)	2,227	Carlisle Cos Inc	Morgan Stanley	1,743
3,075	California Water Service Group	Bank of America Merrill Lynch	2,836	(16,527)	CarMax Inc	Bank of America Merrill Lynch	(62,968)
2,404	California Water Service Group	Morgan Stanley	3,956	(3,367)	CarMax Inc	Morgan Stanley	(20,487)
33,372	Calithera Biosciences Inc	Morgan Stanley	5,006	114,797	Carnival Corp	Bank of America Merrill Lynch	(254,849)
53,895	Calithera Biosciences Inc	Bank of America Merrill Lynch	(20,211)	594	Carnival Corp	Goldman Sachs	(1,319)
50,441	Calithera Biosciences Inc	Goldman Sachs	(18,915)	201,556	Carnival Corp	Morgan Stanley	(414,830)
(176,860)	Calix Inc	Bank of America Merrill Lynch	(88,430)	42,074	Carolina Financial Corp	Bank of America Merrill Lynch	136,587
(9,953)	Calix Inc	Goldman Sachs	(4,977)	9,683	Carolina Financial Corp	Goldman Sachs	30,693
17,360	Callaway Golf Co	Bank of America Merrill Lynch	18,914	3,100	Carolina Financial Corp	Morgan Stanley	1,705
(351,331)	Callon Petroleum Co	Bank of America Merrill Lynch	600,776	4,154	Carpenter Technology Corp	Bank of America Merrill Lynch	8,848
(543)	Cambrex Corp	Morgan Stanley	(61)	7,785	Carpenter Technology Corp	Goldman Sachs	16,582
(35,953)	Cambrex Corp	Bank of America Merrill Lynch	46,677	116,837	Carriage Services Inc	Bank of America Merrill Lynch	(1,168)
57,962	Camden Property Trust (Reit)	Morgan Stanley	122,151	14,792	Carriage Services Inc	Goldman Sachs	(148)
(75,350)	Campbell Soup Co	Bank of America Merrill Lynch	302,977	5,451	Carrizo Oil & Gas Inc	Bank of America Merrill Lynch	(6,868)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(3,575)	Carrizo Oil & Gas Inc	Morgan Stanley	4,969
58,613	Carrols Restaurant Group Inc	Bank of America Merrill Lynch	48,356
13,755	Carrols Restaurant Group Inc	Goldman Sachs	11,348
9,451	Carrols Restaurant Group Inc	Morgan Stanley	10,632
2,991	Cars.com Inc	Bank of America Merrill Lynch	4,277
25,143	Cars.com Inc	Morgan Stanley	53,296
(4,308)	Carter's Inc	Morgan Stanley	5,444
(5,064)	Carter's Inc	Bank of America Merrill Lynch	5,215
(13,678)	Casa Systems Inc	Bank of America Merrill Lynch	20,654
(6,796)	Casa Systems Inc	Morgan Stanley	6,456
(6,394)	Casella Waste Systems Inc 'A'	Bank of America Merrill Lynch	3,645
(3,823)	Casey's General Stores Inc	Bank of America Merrill Lynch	9,634
(13,470)	Casey's General Stores Inc	Goldman Sachs	33,944
41,295	Casey's General Stores Inc	Morgan Stanley	(27,444)
(19,615)	Catalent Inc	Bank of America Merrill Lynch	(3,903)
214,622	CatchMark Timber Trust Inc 'A'(Reit)	Bank of America Merrill Lynch	(12,877)
100,285	CatchMark Timber Trust Inc 'A'(Reit)	Goldman Sachs	(6,017)
83,276	CatchMark Timber Trust Inc 'A'(Reit)	Morgan Stanley	(15,822)
(24,073)	Caterpillar Inc	Bank of America Merrill Lynch	(6,971)
(46,588)	Caterpillar Inc	Morgan Stanley	(139,236)
95,085	Cathay General Bancorp	Bank of America Merrill Lynch	69,412
13,755	Cathay General Bancorp	Morgan Stanley	(5,089)
22,392	Cathay General Bancorp	Goldman Sachs	16,346
91,957	Cato Corp/The 'A'	Bank of America Merrill Lynch	513,120
(1,631)	Cavco Industries Inc	Morgan Stanley	(49,722)
1,042	Cavium Inc	Bank of America Merrill Lynch	6,836
(128,338)	CBIZ Inc	Bank of America Merrill Lynch	(160,423)
(494,729)	CBL & Associates Properties Inc (Reit)	Goldman Sachs	(499,676)
(31,012)	Choe Global Markets Inc	Bank of America Merrill Lynch	294,614
(58,665)	Choe Global Markets Inc	Morgan Stanley	301,517
(7,872)	CBRE Group Inc 'A'	Bank of America Merrill Lynch	(236)
(28,555)	CBRE Group Inc 'A'	Morgan Stanley	(533)
2,393	CBS Corp 'B non-voting share'	Morgan Stanley	194
5,064	CBS Corp 'B non-voting share'	Goldman Sachs	(20,560)
20,833	CBS Corp 'B non-voting share'	Bank of America Merrill Lynch	(84,582)
6,885	CDK Global Inc	Bank of America Merrill Lynch	5,301
633	CDK Global Inc	Morgan Stanley	872
11,179	CDK Global Inc	Goldman Sachs	8,608
24,054	CDW Corp/DE	Bank of America Merrill Lynch	59,491
43,463	CDW Corp/DE	Morgan Stanley	90,403
198,938	CECO Environmental Corp	Bank of America Merrill Lynch	(55,703)
58,746	CECO Environmental Corp	Goldman Sachs	(16,449)
80,576	CECO Environmental Corp	Morgan Stanley	(23,367)
15,941	Celanese Corp 'A'	Morgan Stanley	210,918
24,333	Celanese Corp 'A'	Bank of America Merrill Lynch	164,004
360	Celanese Corp 'A'	Goldman Sachs	2,426
641	Celgene Corp	Goldman Sachs	(2,493)
40,625	Celgene Corp	Bank of America Merrill Lynch	(110,861)
625	Celgene Corp	Morgan Stanley	925
15,161	Celldex Therapeutics Inc	Bank of America Merrill Lynch	(1,286)
43,571	Celldex Therapeutics Inc	Goldman Sachs	(3,695)
32,922	Celldex Therapeutics Inc	Morgan Stanley	(1,452)
(4,125)	Cellular Biomedicine Group Inc	Bank of America Merrill Lynch	3,713
221,167	Cemex SAB de CV ADR	Morgan Stanley	(250,397)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
73,036	Cemex SAB de CV ADR	Goldman Sachs	6,938
(5,821)	Centene Corp	Bank of America Merrill Lynch	(30,502)
(1,136)	Centene Corp	Morgan Stanley	(1,763)
(1,946)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	2,666
(39,740)	Centennial Resource Development Inc/DE 'A'	Goldman Sachs	54,444
4,615	CenterPoint Energy Inc	Goldman Sachs	-
130,733	CenterPoint Energy Inc	Bank of America Merrill Lynch	-
111,634	CenterPoint Energy Inc	Morgan Stanley	98,486
70,959	Central European Media Enterprises Ltd 'A'	Morgan Stanley	(60,695)
195,694	Central European Media Enterprises Ltd 'A'	Bank of America Merrill Lynch	(19,050)
72,450	Central European Media Enterprises Ltd 'A'	Goldman Sachs	(7,245)
(1,302)	Central European Media Enterprises Ltd (W/5 2/52018)	Morgan Stanley	-
732	Central Garden & Pet Co 'A'	Bank of America Merrill Lynch	666
740	Central Garden & Pet Co 'A'	Goldman Sachs	673
21,389	Central Garden & Pet Co 'A'	Morgan Stanley	1,073
156,086	Central Pacific Financial Corp	Bank of America Merrill Lynch	6,243
118,937	Central Pacific Financial Corp	Morgan Stanley	(59,469)
(6,696)	Century Aluminum Co	Morgan Stanley	(8,058)
92,516	Century Casinos Inc	Bank of America Merrill Lynch	21,279
32,781	Century Casinos Inc	Goldman Sachs	7,540
123,786	Century Casinos Inc	Morgan Stanley	59,417
123,000	Century Communities Inc	Bank of America Merrill Lynch	79,950
4,127	Century Communities Inc	Morgan Stanley	(1,651)
(113,699)	CenturyLink Inc	Morgan Stanley	115,973
(86,309)	CenturyLink Inc	Bank of America Merrill Lynch	93,565
13,484	Ceridian HCM Holding Inc	Morgan Stanley	2,427
52,661	Cerus Corp	Bank of America Merrill Lynch	17,905
51,826	Cerus Corp	Goldman Sachs	17,621
11,617	Cerus Corp	Morgan Stanley	4,182
(13,424)	CEVA Inc	Bank of America Merrill Lynch	(847)
(23,322)	CF Industries Holdings Inc	Bank of America Merrill Lynch	10,728
(63,918)	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	(208,373)
(19,856)	CH Robinson Worldwide Inc	Morgan Stanley	87,044
278	ChannelAdvisor Corp	Goldman Sachs	70
6,874	ChannelAdvisor Corp	Bank of America Merrill Lynch	1,719
(3,928)	Charles River Laboratories International Inc	Bank of America Merrill Lynch	(12,255)
3,875	Charles Schwab Corp/The	Bank of America Merrill Lynch	(13,400)
95,614	Charles Schwab Corp/The	Morgan Stanley	(258,070)
(12,774)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	60,293
24,671	Charter Financial Corp/MD	Bank of America Merrill Lynch	(1,727)
9,061	Charter Financial Corp/MD	Goldman Sachs	(634)
19,921	Charter Financial Corp/MD	Morgan Stanley	(13,347)
(8,687)	Chase Corp	Bank of America Merrill Lynch	(70,365)
49,863	Chatham Lodging Trust (Reit)	Bank of America Merrill Lynch	76,290
1,989	Chatham Lodging Trust (Reit)	Goldman Sachs	3,043
13,792	Chatham Lodging Trust (Reit)	Morgan Stanley	8,275
2,498	CHC Group Ltd	Morgan Stanley	(1,124)
(4,887)	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(3,274)
(51,262)	Check Point Software Technologies Ltd	Morgan Stanley	(60,489)
6,096	Cheesecake Factory Inc/The	Goldman Sachs	1,402
96,910	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	23,555
51,229	Cheesecake Factory Inc/The	Morgan Stanley	136,625
(43,229)	Chegg Inc	Morgan Stanley	(96,833)
13,389	Chemed Corp	Bank of America Merrill Lynch	(20,422)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
193	CHEMED Corp	Morgan Stanley	106	342	Cigna Corp	Bank of America Merrill Lynch	(1,272)
667	CHEMED Corp	Goldman Sachs	(342)	19,126	Cimarex Energy Co	Bank of America Merrill Lynch	(80,903)
15,842	Chemical Financial Corp	Morgan Stanley	(24,397)	8,169	Cimarex Energy Co	Goldman Sachs	(34,555)
(112,508)	Chemical Financial Corp	Bank of America Merrill Lynch	(42,753)	243	Cimarex Energy Co	Morgan Stanley	(1,256)
1,892	ChemoCentryx Inc	Goldman Sachs	1,183	(6,634)	Cimpress NV	Bank of America Merrill Lynch	(4,445)
89,602	ChemoCentryx Inc	Bank of America Merrill Lynch	122,755	(10,738)	Cimpress NV	Morgan Stanley	(44,500)
16,635	ChemoCentryx Inc	Morgan Stanley	55,126	18,985	Cimpress NV	Bank of America Merrill Lynch	12,720
15,022	Chemours Co/The	Morgan Stanley	(32,761)	4,882	Cimpress NV	Goldman Sachs	3,271
399	Chemours Co/The	Goldman Sachs	(76)	1,247	Cimpress NV	Morgan Stanley	5,175
5,510	Chemours Co/The	Bank of America Merrill Lynch	(8,075)	(103,401)	Cincinnati Bell Inc	Bank of America Merrill Lynch	511,835
(7,189)	Chemung Financial Corp	Morgan Stanley	(23,436)	(10,623)	Cincinnati Financial Corp	Bank of America Merrill Lynch	20,396
(3,330)	Chemung Financial Corp	Bank of America Merrill Lynch	(16,028)	12,615	Cinemark Holdings Inc	Bank of America Merrill Lynch	(34,061)
(300)	Chemung Financial Corp	Goldman Sachs	(1,557)	8,005	Cinemark Holdings Inc	Goldman Sachs	(21,614)
671	Cheniere Energy Inc	Morgan Stanley	3,402	833	Cintas Corp	Bank of America Merrill Lynch	2,120
(18,029)	Cheniere Energy Partners LP Holdings LLC	Morgan Stanley	(41,106)	3,751	Cintas Corp	Morgan Stanley	5,024
(71,749)	Cheniere Energy Partners LP Holdings LLC	Goldman Sachs	(180,090)	(9,326)	Cintas Corp	Bank of America Merrill Lynch	(3,917)
(15,541)	Chesapeake Energy Corp	Goldman Sachs	(11,733)	(283)	Cintas Corp	Goldman Sachs	(119)
(114,783)	Chesapeake Energy Corp	Bank of America Merrill Lynch	(9,757)	15,560	CIRCOR International Inc	Bank of America Merrill Lynch	12,833
1,295	Chesapeake Utilities Corp	Bank of America Merrill Lynch	3,216	7,955	CIRCOR International Inc	Goldman Sachs	6,523
1,059	Chesapeake Utilities Corp	Goldman Sachs	1,523	5,065	CIRCOR International Inc	Morgan Stanley	(9,320)
337	Chesapeake Utilities Corp	Morgan Stanley	314	133,650	Cirrus Logic Inc	Bank of America Merrill Lynch	(72,171)
(14,243)	Chevron Corp	Bank of America Merrill Lynch	82,467	28,654	Cirrus Logic Inc	Goldman Sachs	(15,473)
(9,154)	Chevron Corp	Morgan Stanley	(7,938)	15,585	Cirrus Logic Inc	Morgan Stanley	(6,234)
28,213	Chico's FAS Inc	Morgan Stanley	(46,834)	(5,312)	Cision Ltd	Goldman Sachs	(5,843)
80,622	Chico's FAS Inc	Bank of America Merrill Lynch	(169,306)	(19,051)	Cision Ltd	Morgan Stanley	(11,812)
63,490	Chico's FAS Inc	Goldman Sachs	(133,329)	(12,348)	CIT Group Inc	Bank of America Merrill Lynch	44,453
(109,472)	Chimera Investment Corp (Reit)	Morgan Stanley	(10,947)	29,798	Citi Trends Inc	Morgan Stanley	(12,515)
(8,443)	China Biologic Products Holdings Inc	Morgan Stanley	(53,800)	31,224	Citi Trends Inc	Bank of America Merrill Lynch	9,367
(1,066)	Chipotle Mexican Grill Inc	Morgan Stanley	(8,291)	9,573	Citi Trends Inc	Goldman Sachs	2,872
738	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	7,653	64,826	Citigroup Inc	Bank of America Merrill Lynch	(433,038)
76	Chipotle Mexican Grill Inc	Goldman Sachs	788	103,521	Citigroup Inc	Morgan Stanley	(438,607)
(44,409)	Choice Hotels International Inc	Bank of America Merrill Lynch	(77,716)	(70,923)	Citizens & Northern Corp	Bank of America Merrill Lynch	(75,888)
(85,064)	Choice Hotels International Inc	Morgan Stanley	(106,371)	(79,059)	Citizens & Northern Corp	Morgan Stanley	(432,666)
(4,352)	Chubb Ltd	Bank of America Merrill Lynch	16,668	134,346	Citizens Financial Group Inc	Bank of America Merrill Lynch	(267,532)
(2,569)	Chubb Ltd	Morgan Stanley	11,740	30,711	Citizens Financial Group Inc	Morgan Stanley	(52,209)
13,084	Chubb Ltd	Morgan Stanley	1,719	7,249	Citizens Financial Group Inc	Goldman Sachs	(13,471)
(18,227)	Chubb Ltd	Goldman Sachs	69,809	(14,249)	Citrix Systems Inc	Bank of America Merrill Lynch	(5,767)
148,613	Church & Dwight Co Inc	Morgan Stanley	25,217	(23,051)	Citrix Systems Inc	Morgan Stanley	(43,520)
53,312	Church & Dwight Co Inc	Bank of America Merrill Lynch	30,452	(22,750)	City Holding Co	Bank of America Merrill Lynch	(53,235)
8,923	Church & Dwight Co Inc	Goldman Sachs	4,997	(24,450)	Civeo Corp	Bank of America Merrill Lynch	(4,095)
(861)	Churchill Downs Inc	Bank of America Merrill Lynch	(1,450)	10,587	Civista Bancshares Inc	Bank of America Merrill Lynch	7,004
(2,247)	Churchill Downs Inc	Morgan Stanley	10,112	1,104	Civista Bancshares Inc	Goldman Sachs	201
13,900	Cia Brasileira de Distribuicao ADR	Goldman Sachs	(2,224)	5,114	Civista Bancshares Inc	Morgan Stanley	126
34,974	Cia Cervecerias Unidas SA ADR	Goldman Sachs	(37,422)	3,514	Civitas Solutions Inc	Morgan Stanley	1,406
32,426	Cia Cervecerias Unidas SA ADR	Morgan Stanley	(73,411)	31,111	Clarus Corp	Bank of America Merrill Lynch	6,222
(114,025)	Cia de Minas Buenaventura SAA ADR	Goldman Sachs	11,693	32,643	Clarus Corp	Goldman Sachs	6,529
(332,919)	Cia Siderurgica Nacional SA ADR	Morgan Stanley	153,143	33,329	Clarus Corp	Morgan Stanley	(1,666)
(192,652)	Cia Siderurgica Nacional SA ADR	Goldman Sachs	98,253	(6,057)	Clean Harbors Inc	Bank of America Merrill Lynch	(10,600)
40,414	Cidara Therapeutics Inc	Bank of America Merrill Lynch	46,476	(22,750)	Clean Harbors Inc	Morgan Stanley	(27,755)
94,811	Cidara Therapeutics Inc	Goldman Sachs	109,033	23,620	Clear Channel Outdoor Holdings Inc 'A'	Bank of America Merrill Lynch	(9,448)
3,054	Cidara Therapeutics Inc	Morgan Stanley	2,291	(73,973)	Clear Channel Outdoor Holdings Inc 'A'	Bank of America Merrill Lynch	29,589
49,138	Ciena Corp	Bank of America Merrill Lynch	(53,045)	(20,147)	Clear Channel Outdoor Holdings Inc 'A'	Morgan Stanley	4,029
64,099	Ciena Corp	Morgan Stanley	(36,536)	(23,202)	Clearfield Inc	Bank of America Merrill Lynch	16,241
9,858	Ciena Corp	Goldman Sachs	(11,534)	(51,663)	Clearfield Inc	Morgan Stanley	12,916

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(3,566)	Clearfield Inc	Goldman Sachs	2,496	23,456	Comcast Corp 'A'	Morgan Stanley	(19,110)
(7,346)	Clearwater Paper Corp	Bank of America Merrill Lynch	8,448	69,645	Comcast Corp 'A'	Goldman Sachs	(68,252)
36,101	Clorox Co/The	Morgan Stanley	187,899	24,422	Comerica Inc	Morgan Stanley	(147,509)
3,160	Clorox Co/The	Bank of America Merrill Lynch	13,322	(1,065)	Comerica Inc	Bank of America Merrill Lynch	4,398
11,028	Cloudera Inc	Bank of America Merrill Lynch	6,617	54,044	Comfort Systems USA Inc	Bank of America Merrill Lynch	147,125
1,979	Cloudera Inc	Goldman Sachs	1,187	13,403	Comfort Systems USA Inc	Goldman Sachs	35,539
11,722	Clovis Oncology Inc	Bank of America Merrill Lynch	(33,642)	58,766	Comfort Systems USA Inc	Morgan Stanley	94,026
16,669	Clovis Oncology Inc	Goldman Sachs	(44,132)	(34,938)	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	13,276
5,786	Clovis Oncology Inc	Morgan Stanley	(10,263)	(50,504)	Commercial Metals Co	Morgan Stanley	(18,686)
135,090	CMS Energy Corp	Bank of America Merrill Lynch	189,126	(142,476)	Commercial Metals Co	Bank of America Merrill Lynch	(150,597)
9,927	CNA Financial Corp	Bank of America Merrill Lynch	(15,530)	(116,761)	CommScope Holding Co Inc	Bank of America Merrill Lynch	5,348
3,246	CNA Financial Corp	Goldman Sachs	(6,395)	(189,623)	CommScope Holding Co Inc	Morgan Stanley	56,887
58,107	CNA Financial Corp	Morgan Stanley	(111,903)	(4,878)	Community Bank System Inc	Morgan Stanley	38
(38,421)	CNB Financial Corp/PA	Bank of America Merrill Lynch	(44,376)	(9,088)	Community Health Systems Inc (Right)	Goldman Sachs	20
(14,685)	CNB Financial Corp/PA	Morgan Stanley	1,395	(133,364)	Community Healthcare Trust Inc (Reit)	Bank of America Merrill Lynch	(241,088)
(309,349)	CNH Industrial NV	Morgan Stanley	355,751	(47,924)	CommVault Systems Inc	Bank of America Merrill Lynch	(21,566)
13,604	CNO Financial Group Inc	Bank of America Merrill Lynch	(1,632)	(1,354)	CommVault Systems Inc	Morgan Stanley	(1,219)
(42,912)	CNX Resources Corp	Bank of America Merrill Lynch	(2,369)	(17,117)	Compass Minerals International Inc	Goldman Sachs	55,630
(46,900)	CNX Resources Corp	Morgan Stanley	235	(14,939)	Compass Minerals International Inc	Morgan Stanley	14,192
134,306	CoBiz Financial Inc	Bank of America Merrill Lynch	146,394	288	Conagra Brands Inc	Goldman Sachs	(92)
11,961	CoBiz Financial Inc	Morgan Stanley	4,784	11,696	Conagra Brands Inc	Bank of America Merrill Lynch	(3,743)
(12,796)	Coca-Cola Bottling Co Consolidated	Bank of America Merrill Lynch	(27,639)	57,990	Conagra Brands Inc	Morgan Stanley	4,336
5,537	Coca-Cola Bottling Co Consolidated	Morgan Stanley	4,097	112,866	Conatus Pharmaceuticals Inc	Bank of America Merrill Lynch	27,484
(114,016)	Coca-Cola Co/The	Bank of America Merrill Lynch	(89,467)	105,157	Conatus Pharmaceuticals Inc	Goldman Sachs	26,735
(26,090)	Coca-Cola Co/The	Morgan Stanley	(12,001)	41,380	Conatus Pharmaceuticals Inc	Morgan Stanley	8,795
59,090	Coca-Cola European Partners Plc	Bank of America Merrill Lynch	(10,045)	(13,322)	Concert Pharmaceuticals Inc	Bank of America Merrill Lynch	(6,528)
9,267	Coca-Cola European Partners Plc	Goldman Sachs	(1,575)	464	Concho Resources Inc	Bank of America Merrill Lynch	(4,535)
(1,397)	Coca-Cola Femsa SAB de CV ADR	Goldman Sachs	3,395	17,187	Concho Resources Inc	Morgan Stanley	(146,759)
(4,987)	Coca-Cola Femsa SAB de CV ADR	Morgan Stanley	6,591	(32,852)	Conduent Inc	Bank of America Merrill Lynch	(1,197)
109,059	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	109,059	(45,847)	Conduent Inc	Morgan Stanley	7,565
14,624	Cogent Communications Holdings Inc	Goldman Sachs	14,624	15,612	CONMED Corp	Bank of America Merrill Lynch	13,270
(15,342)	Cognex Corp	Bank of America Merrill Lynch	18,104	5,483	CONMED Corp	Goldman Sachs	4,661
(6,694)	Cognex Corp	Morgan Stanley	16,005	2,181	CONMED Corp	Morgan Stanley	632
(12,639)	Cognizant Technology Solutions Corp 'A'	Bank of America Merrill Lynch	(7,331)	(12,581)	CONMED Corp	Morgan Stanley	(3,648)
(19,928)	Cohbar Inc	Morgan Stanley	(2,391)	(67,989)	Conn's Inc	Goldman Sachs	98,584
(1,925)	Cohen & Steers Inc	Bank of America Merrill Lynch	96	(908)	Conn's Inc	Morgan Stanley	(45)
(6,635)	Coherent Inc	Morgan Stanley	15,120	(23,104)	Conn's Inc	Bank of America Merrill Lynch	33,501
(7,611)	Coherent Inc	Bank of America Merrill Lynch	35,380	(392)	Connecticut Water Service Inc	Morgan Stanley	(721)
41,967	Cohu Inc	Bank of America Merrill Lynch	53,298	(101,183)	Connecticut Water Service Inc	Bank of America Merrill Lynch	(94,100)
3,779	Cohu Inc	Morgan Stanley	1,096	(252,586)	ConnectOne Bancorp Inc	Bank of America Merrill Lynch	(126,293)
2,211	Cohu Inc	Goldman Sachs	2,808	(34,533)	ConnectOne Bancorp Inc	Morgan Stanley	17,267
(11,271)	Colfax Corp	Morgan Stanley	9,130	46,729	ConocoPhillips	Bank of America Merrill Lynch	(122,430)
(24,051)	Colfax Corp	Bank of America Merrill Lynch	6,975	5,012	Consol Energy Inc	Bank of America Merrill Lynch	1,002
11,011	Colgate-Palmolive Co	Bank of America Merrill Lynch	21,141	4,017	Consolidated Communications Holdings Inc	Goldman Sachs	522
(59,882)	Collectors Universe Inc	Bank of America Merrill Lynch	49,702	77,756	Consolidated Communications Holdings Inc	Bank of America Merrill Lynch	1,906
(10,378)	Collegium Pharmaceutical Inc	Morgan Stanley	23,247	51,068	Consolidated Communications Holdings Inc	Morgan Stanley	(6,228)
(6,791)	Colony NorthStar Inc 'A'(Reit)	Bank of America Merrill Lynch	645	15,341	Consolidated Edison Inc	Bank of America Merrill Lynch	(1,870)
(54,496)	Colony NorthStar Inc 'A'(Reit)	Morgan Stanley	15,898	9,551	Consolidated Edison Inc	Morgan Stanley	(563)
(192,116)	Columbia Banking System Inc	Bank of America Merrill Lynch	(39,719)	10,236	Consolidated Water Co Ltd	Morgan Stanley	2,032
(26,339)	Columbia Banking System Inc	Morgan Stanley	9,409	8,262	Consolidated Water Co Ltd	Bank of America Merrill Lynch	1,002
(18,803)	Columbia Property Trust Inc (Reit)	Bank of America Merrill Lynch	(2,498)	9,227	Consolidated Water Co Ltd	Goldman Sachs	1,074
(2,178)	Columbia Property Trust Inc (Reit)	Morgan Stanley	(784)	(7,625)	Consolidated-Tomoka Land Co	Bank of America Merrill Lynch	12,731
(658)	Columbia Sportswear Co	Morgan Stanley	129	(13,263)	Consolidated-Tomoka Land Co	Morgan Stanley	16,711
19,244	Comcast Corp 'A'	Bank of America Merrill Lynch	(18,859)	(19,885)	Consolidated-Tomoka Land Co	Goldman Sachs	34,401

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
7,811	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	4,690	831	Cotiviti Holdings Inc	Goldman Sachs	952
41,521	Constellation Brands Inc 'A'	Morgan Stanley	(70,989)	(66,743)	Coty Inc 'A'	Bank of America Merrill Lynch	50,166
491	Constellation Brands Inc 'A'	Goldman Sachs	2,343	(410)	County Bancorp Inc	Goldman Sachs	45
5,775	Constellium NV 'A'	Bank of America Merrill Lynch	3,465	(20,505)	Coupa Software Inc	Morgan Stanley	(45,316)
184,644	Constellium NV 'A'	Morgan Stanley	-	109,281	Cousins Properties Inc (Reit)	Morgan Stanley	56,280
32,183	Consumer Portfolio Services Inc	Bank of America Merrill Lynch	3,218	76,569	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	37,136
7,210	Consumer Portfolio Services Inc	Goldman Sachs	721	8,189	Cousins Properties Inc (Reit)	Goldman Sachs	3,972
211,273	Consumer Portfolio Services Inc	Morgan Stanley	2,113	(217,709)	Covanta Holding Corp	Bank of America Merrill Lynch	(201,381)
39,645	Continental Building Products Inc	Bank of America Merrill Lynch	39,645	(26,139)	Covanta Holding Corp	Morgan Stanley	(24,179)
14,636	Continental Resources Inc/OK	Bank of America Merrill Lynch	(3,768)	(153,953)	Covanta Holding Corp	Goldman Sachs	(142,407)
19,140	Continental Resources Inc/OK	Morgan Stanley	33,818	7,112	Covenant Transportation Group Inc 'A'	Bank of America Merrill Lynch	569
(17,560)	Convergys Corp	Bank of America Merrill Lynch	15,728	1,678	Covenant Transportation Group Inc 'A'	Goldman Sachs	134
(4,535)	Cooper Cos Inc/The	Bank of America Merrill Lynch	10,570	1,602	Covenant Transportation Group Inc 'A'	Morgan Stanley	336
(38,445)	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	(11,534)	(50,869)	Cowen Inc	Goldman Sachs	39,423
(674)	Cooper Tire & Rubber Co	Goldman Sachs	(202)	(66,136)	Cowen Inc	Morgan Stanley	44,642
(17,362)	Cooper-Standard Holdings Inc	Morgan Stanley	113,584	55,479	CRA International Inc	Bank of America Merrill Lynch	(18,308)
(1,648)	Copa Holdings SA 'A'	Goldman Sachs	5,933	6,456	CRA International Inc	Goldman Sachs	(2,130)
(2,278)	Copa Holdings SA 'A'	Bank of America Merrill Lynch	8,201	1,827	CRA International Inc	Morgan Stanley	201
(963)	Copa Holdings SA 'A'	Morgan Stanley	3,293	(611)	Cracker Barrel Old Country Store Inc	Goldman Sachs	(2,059)
(48,228)	Copart Inc	Bank of America Merrill Lynch	(26,525)	(35,420)	Cracker Barrel Old Country Store Inc	Morgan Stanley	(79,341)
6,531	Copart Inc	Morgan Stanley	19,201	(45,073)	Craft Brew Alliance Inc	Bank of America Merrill Lynch	(49,580)
52,216	Concept Therapeutics Inc	Bank of America Merrill Lynch	43,339	812	Crane Co	Goldman Sachs	(690)
30,800	Concept Therapeutics Inc	Goldman Sachs	25,564	24,548	Crane Co	Bank of America Merrill Lynch	(21,475)
(7,433)	Concept Therapeutics Inc	Morgan Stanley	(1,086)	30,136	Crane Co	Morgan Stanley	(21,134)
(1,682)	Core Laboratories NV	Morgan Stanley	3,835	(8,531)	Cray Inc	Morgan Stanley	4,596
(7,241)	Core Laboratories NV	Bank of America Merrill Lynch	(5,358)	978	Credicorp Ltd	Goldman Sachs	(4,661)
26,788	Core-Mark Holding Co Inc	Bank of America Merrill Lynch	15,228	6,819	Credicorp Ltd	Morgan Stanley	(3,205)
8,530	Core-Mark Holding Co Inc	Goldman Sachs	3,311	(3,103)	Credit Acceptance Corp	Bank of America Merrill Lynch	(21,628)
55,961	Core-Mark Holding Co Inc	Morgan Stanley	39,173	(13,919)	Credit Acceptance Corp	Goldman Sachs	(97,015)
2,602	CoreCivic Inc (Reit)	Morgan Stanley	1,691	(22,708)	Credit Acceptance Corp	Morgan Stanley	(492,851)
15,427	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	16,353	(72,974)	Cree Inc	Bank of America Merrill Lynch	(275,842)
(65,589)	CoreLogic Inc/United States	Bank of America Merrill Lynch	(101,663)	(58,239)	Cree Inc	Morgan Stanley	(125,214)
(27,160)	CoreLogic Inc/United States	Morgan Stanley	(196,942)	11,486	Crocs Inc	Bank of America Merrill Lynch	25,958
13,487	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	22,928	(57,827)	Cross Country Healthcare Inc	Bank of America Merrill Lynch	(24,287)
41,151	CoreSite Realty Corp (Reit)	Morgan Stanley	201,640	(45,576)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	(18,230)
2,362	CoreSite Realty Corp (Reit)	Goldman Sachs	4,015	27,283	Crown Holdings Inc	Bank of America Merrill Lynch	1,364
(40,955)	Corindus Vascular Robotics Inc	Morgan Stanley	950	(174,148)	Crown Holdings Inc	Morgan Stanley	874,659
(1,385)	Corium International Inc	Bank of America Merrill Lynch	1,981	(67,660)	CryoLife Inc	Bank of America Merrill Lynch	(118,405)
(6,166)	Corium International Inc	Goldman Sachs	8,817	(5,210)	CryoLife Inc	Morgan Stanley	(4,689)
33,307	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	111,578	(12,444)	CSW Industrials Inc	Bank of America Merrill Lynch	(44,176)
6,767	Cornerstone OnDemand Inc	Morgan Stanley	21,200	(26,502)	CSX Corp	Bank of America Merrill Lynch	(73,146)
(162,563)	Corning Inc	Morgan Stanley	50,395	(39,168)	CTI BioPharma Corp	Bank of America Merrill Lynch	(15,276)
2,252	Corporate Office Properties Trust (Reit)	Bank of America Merrill Lynch	2,139	(82,296)	CTI BioPharma Corp	Goldman Sachs	(32,095)
50,843	Corvus Pharmaceuticals Inc	Bank of America Merrill Lynch	181,510	(42,866)	CTI BioPharma Corp	Morgan Stanley	9,859
19,456	Corvus Pharmaceuticals Inc	Goldman Sachs	69,458	(103,736)	CTS Corp	Bank of America Merrill Lynch	(191,912)
9,862	Corvus Pharmaceuticals Inc	Morgan Stanley	20,118	6,594	CubeSmart (Reit)	Morgan Stanley	6,066
134,581	Cosan Ltd 'A'	Goldman Sachs	(123,815)	44,459	CubeSmart (Reit)	Bank of America Merrill Lynch	28,813
493,587	Cosan Ltd 'A'	Morgan Stanley	(567,625)	432	CubeSmart (Reit)	Goldman Sachs	276
(583)	CoStar Group Inc	Bank of America Merrill Lynch	1,953	(13,350)	Cubic Corp	Morgan Stanley	7,343
77	CoStar Group Inc	Bank of America Merrill Lynch	626	(23,978)	Cubic Corp	Bank of America Merrill Lynch	(12,942)
1,146	CoStar Group Inc	Morgan Stanley	8,194	18,527	Cullen/Frost Bankers Inc	Morgan Stanley	(78,369)
988	Costco Wholesale Corp	Bank of America Merrill Lynch	3,310	3,216	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	(10,561)
1,997	Cotiviti Holdings Inc	Bank of America Merrill Lynch	1,118	19,963	Culp Inc	Morgan Stanley	11,978
2,099	Cotiviti Holdings Inc	Morgan Stanley	2,470	13,894	Culp Inc	Bank of America Merrill Lynch	20,146

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
17,950	Cumberland Pharmaceuticals Inc	Morgan Stanley	(696)	1,218	Dell Technologies Inc 'V'	Morgan Stanley	200
12,033	Cummins Inc	Bank of America Merrill Lynch	(20,817)	11,874	Delphi Technologies Plc	Bank of America Merrill Lynch	(7,124)
1,093	Cummins Inc	Goldman Sachs	(1,891)	1,872	Delphi Technologies Plc	Goldman Sachs	(1,123)
15,930	Curis Inc	Bank of America Merrill Lynch	(5,791)	350	Delphi Technologies Plc	Morgan Stanley	(1,085)
14,577	Curis Inc	Goldman Sachs	(5,298)	(17,620)	Delphi Technologies Plc	Morgan Stanley	25,573
19,594	Curis Inc	Morgan Stanley	(4,084)	(103,847)	Delta Air Lines Inc	Morgan Stanley	(28,977)
24,130	Curo Group Holdings Corp	Bank of America Merrill Lynch	685	6,627	Delta Air Lines Inc	Bank of America Merrill Lynch	11,995
7,248	Curo Group Holdings Corp	Goldman Sachs	161	2,618	Deluxe Corp	Goldman Sachs	(11,912)
65,522	Curtiss-Wright Corp	Bank of America Merrill Lynch	(66,177)	68,070	Deluxe Corp	Bank of America Merrill Lynch	(201,602)
1,428	Curtiss-Wright Corp	Morgan Stanley	(1,015)	14,035	Deluxe Corp	Morgan Stanley	(27,901)
2,649	Curtiss-Wright Corp	Goldman Sachs	(2,215)	(7,344)	DENTSPLY SIRONA Inc	Morgan Stanley	(805)
(6,506)	Customers Bancorp Inc	Bank of America Merrill Lynch	(7,026)	(22,587)	Depomed Inc	Bank of America Merrill Lynch	20,780
(25,337)	Customers Bancorp Inc	Morgan Stanley	(16,976)	236,420	Dermira Inc	Bank of America Merrill Lynch	(527,217)
4,575	CVB Financial Corp	Morgan Stanley	(760)	9,606	Dermira Inc	Morgan Stanley	(11,527)
(23,969)	CVR Energy Inc	Morgan Stanley	77,002	29,900	Dermira Inc	Goldman Sachs	(66,677)
(12,884)	CVS Health Corp	Morgan Stanley	11,219	1,619	Despegar.com Corp	Bank of America Merrill Lynch	(2,768)
(8,478)	CVS Health Corp	Goldman Sachs	8,817	43,333	Despegar.com Corp	Morgan Stanley	(40,079)
(2,603)	CyberArk Software Ltd	Morgan Stanley	(4,921)	(11,634)	Deutsche Bank AG	Bank of America Merrill Lynch	29,318
(10,288)	CyberOptics Corp	Bank of America Merrill Lynch	1,029	(173,799)	Deutsche Bank AG	Morgan Stanley	372,525
(23,899)	CyberOptics Corp	Morgan Stanley	-	893	Devon Energy Corp	Morgan Stanley	(63)
(3,794)	CyberOptics Corp	Goldman Sachs	379	28,618	Devon Energy Corp	Bank of America Merrill Lynch	12,878
(52,875)	Cymbab Therapeutics Inc	Goldman Sachs	(78,255)	10,106	Devon Energy Corp	Goldman Sachs	4,548
(65,561)	Cypress Semiconductor Corp	Bank of America Merrill Lynch	(25,241)	(4,193)	DexCom Inc	Bank of America Merrill Lynch	(3,816)
(2,167)	Cypress Semiconductor Corp	Morgan Stanley	(704)	(252)	DexCom Inc	Morgan Stanley	(474)
13,178	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	22,016	25,737	DHI Group Inc	Bank of America Merrill Lynch	18,016
636	CyrusOne Inc (Reit)	Morgan Stanley	(245)	12,266	DHI Group Inc	Goldman Sachs	8,586
30,964	Dana Inc	Goldman Sachs	(42,111)	8,243	DHI Group Inc	Morgan Stanley	4,946
136,033	Dana Inc	Bank of America Merrill Lynch	(185,456)	(26,059)	Diamondback Energy Inc	Bank of America Merrill Lynch	182,413
87,529	Dana Inc	Morgan Stanley	(138,296)	67,805	DiamondRock Hospitality Co (Reit)	Morgan Stanley	37,632
20,071	Danaher Corp	Morgan Stanley	(5,988)	46,375	DiamondRock Hospitality Co (Reit)	Goldman Sachs	57,273
61,557	Danaher Corp	Bank of America Merrill Lynch	36,816	516,336	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	514,175
669	Darden Restaurants Inc	Goldman Sachs	749	(33,331)	Dicerna Pharmaceuticals Inc	Morgan Stanley	(30,331)
20,588	Darden Restaurants Inc	Bank of America Merrill Lynch	23,059	5,809	Dick's Sporting Goods Inc	Bank of America Merrill Lynch	41,373
54,011	Darden Restaurants Inc	Morgan Stanley	20,821	14,148	Dick's Sporting Goods Inc	Morgan Stanley	93,449
(45,761)	Darling Ingredients Inc	Morgan Stanley	(13,986)	(187,181)	Diebold Nixdorf Inc	Bank of America Merrill Lynch	107,629
(8,148)	Darling Ingredients Inc	Bank of America Merrill Lynch	(5,530)	(115,810)	Diebold Nixdorf Inc	Goldman Sachs	66,591
(4,353)	DaVita Inc	Morgan Stanley	(974)	(424)	Digimarc Corp	Bank of America Merrill Lynch	(191)
1,264	DaVita Inc	Bank of America Merrill Lynch	2,124	(32,437)	Digimarc Corp	Goldman Sachs	(22,527)
1,858	DaVita Inc	Goldman Sachs	3,121	(24,136)	Digimarc Corp	Morgan Stanley	(20,516)
534	DaVita Inc	Morgan Stanley	27	3,735	Digital Realty Trust Inc (Reit)	Bank of America Merrill Lynch	523
179,654	Dawson Geophysical Co	Morgan Stanley	274,785	214	Digital Realty Trust Inc (Reit)	Morgan Stanley	220
32,613	DCT Industrial Trust Inc (Reit)	Bank of America Merrill Lynch	21,851	18,915	Dillard's Inc 'A'	Goldman Sachs	171,937
20,264	DDR Corp	Morgan Stanley	3,327	13,235	Dillard's Inc 'A'	Morgan Stanley	98,865
22,289	Dean Foods Co	Bank of America Merrill Lynch	(9,138)	51,543	Dillard's Inc 'A'	Bank of America Merrill Lynch	416,715
(2,842)	Dean Foods Co	Morgan Stanley	625	(90,946)	Dime Community Bancshares Inc	Bank of America Merrill Lynch	(90,946)
(821)	Deckers Outdoor Corp	Bank of America Merrill Lynch	(6,956)	(2,350)	Dine Brands Global Inc	Morgan Stanley	7,802
4,598	Deckers Outdoor Corp	Morgan Stanley	40,348	994	Dine Brands Global Inc	Goldman Sachs	(3,471)
31,027	Deckers Outdoor Corp	Bank of America Merrill Lynch	382,253	1,827	Dine Brands Global Inc	Bank of America Merrill Lynch	(10,974)
(9,634)	Deere & Co	Bank of America Merrill Lynch	(60,502)	1,911	Dine Brands Global Inc	Morgan Stanley	(5,631)
(16,758)	Deere & Co	Morgan Stanley	64,777	23,948	Diodes Inc	Bank of America Merrill Lynch	29,935
182,664	Del Taco Restaurants Inc	Bank of America Merrill Lynch	115,078	19,525	Diodes Inc	Goldman Sachs	24,406
20,116	Del Taco Restaurants Inc	Morgan Stanley	14,282	44,451	Diodes Inc	Morgan Stanley	32,005
73,395	Del Taco Restaurants Inc	Goldman Sachs	46,239	(9,444)	Diplomat Pharmacy Inc	Morgan Stanley	2,246
(17,307)	Delek US Holdings Inc	Bank of America Merrill Lynch	(128,245)	1,902	Diplomat Pharmacy Inc	Bank of America Merrill Lynch	(1,132)

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
1,028	Discover Financial Services	Bank of America Merrill Lynch	(2,457)	(10,489)	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	7,028
335	Discover Financial Services	Morgan Stanley	(1,441)	(1,565)	Dunkin' Brands Group Inc	Goldman Sachs	(20)
(5,366)	Discovery Inc 'A'	Goldman Sachs	10,893	199,160	Durect Corp	Bank of America Merrill Lynch	21,908
(36,093)	DISH Network Corp 'A'	Bank of America Merrill Lynch	108,556	154,580	Durect Corp	Goldman Sachs	17,004
(37,337)	DISH Network Corp 'A'	Morgan Stanley	113,131	125,351	Durect Corp	Morgan Stanley	10,028
(33,190)	DMC Global Inc	Bank of America Merrill Lynch	(104,549)	(10,926)	DXC Technology Co	Bank of America Merrill Lynch	91,014
(40,174)	DMC Global Inc	Morgan Stanley	(50,218)	(17,558)	Dycom Industries Inc	Morgan Stanley	(43,544)
(529)	DocuSign Inc	Bank of America Merrill Lynch	(2,185)	(96,063)	Dycom Industries Inc	Bank of America Merrill Lynch	1,585,487
(1,488)	DocuSign Inc	Morgan Stanley	(5,668)	(34,058)	Dynavax Technologies Corp	Morgan Stanley	23,841
28,327	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	(1,416)	(972)	Dynavax Technologies Corp	Goldman Sachs	2,916
14,705	Dollar General Corp	Bank of America Merrill Lynch	(84,683)	(44,162)	E*TRADE Financial Corp	Morgan Stanley	90,532
12,492	Dollar General Corp	Morgan Stanley	(82,811)	(30,384)	E*TRADE Financial Corp	Bank of America Merrill Lynch	17,533
2,028	Dollar General Corp	Goldman Sachs	(10,383)	19,225	Eagle Bancorp Inc	Bank of America Merrill Lynch	16,341
(27,392)	Dollar Tree Inc	Bank of America Merrill Lynch	301,860	(12,172)	Eagle Materials Inc	Bank of America Merrill Lynch	(6,290)
(26,515)	Dollar Tree Inc	Morgan Stanley	270,958	(20,773)	Eagle Pharmaceuticals Inc/DE	Bank of America Merrill Lynch	(17,242)
13,977	Dominion Energy Inc	Bank of America Merrill Lynch	(14,117)	(2,480)	Eagle Pharmaceuticals Inc/DE	Morgan Stanley	(744)
8,505	Domino's Pizza Inc	Bank of America Merrill Lynch	26,280	(64,293)	East West Bancorp Inc	Bank of America Merrill Lynch	45,950
3,130	Domino's Pizza Inc	Morgan Stanley	6,197	330,681	Easterly Government Properties Inc (Reit)	Bank of America Merrill Lynch	52,909
770	Domino's Pizza Inc	Goldman Sachs	2,379	57,302	Easterly Government Properties Inc (Reit)	Goldman Sachs	9,168
(21,889)	Domtar Corp	Morgan Stanley	(82,237)	22,641	Easterly Government Properties Inc (Reit)	Morgan Stanley	7,245
5,764	Domtar Corp	Bank of America Merrill Lynch	5,556	(10,649)	Eastern Co/The	Bank of America Merrill Lynch	(9,584)
2,580	Domtar Corp	Goldman Sachs	6,373	(874)	Eastern Co/The	Goldman Sachs	(787)
38,669	Donegal Group Inc 'A'	Bank of America Merrill Lynch	4,640	109,332	EastGroup Properties Inc (Reit)	Bank of America Merrill Lynch	318,307
9,331	Donegal Group Inc 'A'	Morgan Stanley	933	2,943	EastGroup Properties Inc (Reit)	Morgan Stanley	10,065
4,903	Donnelley Financial Solutions Inc	Goldman Sachs	(5,687)	11,372	EastGroup Properties Inc (Reit)	Goldman Sachs	32,638
(19,377)	Dorman Products Inc	Morgan Stanley	70,303	6,072	Eastman Chemical Co	Goldman Sachs	(16,334)
(49,027)	Dorman Products Inc	Bank of America Merrill Lynch	18,630	33,295	Eastman Chemical Co	Bank of America Merrill Lynch	(89,564)
(6,995)	Dorman Products Inc	Goldman Sachs	2,658	14,496	Eaton Corp Plc	Bank of America Merrill Lynch	11,887
572	Douglas Dynamics Inc	Bank of America Merrill Lynch	687	(14,894)	Eaton Vance Corp	Bank of America Merrill Lynch	35,746
412	Douglas Dynamics Inc	Morgan Stanley	433	12,458	eBay Inc	Bank of America Merrill Lynch	(6,852)
8,922	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	9,011	(1,064)	Ebix Inc	Bank of America Merrill Lynch	(2,286)
(130,197)	DowDuPont Inc	Morgan Stanley	403,611	(53,458)	Ebix Inc	Morgan Stanley	32,402
(170,792)	DowDuPont Inc	Bank of America Merrill Lynch	474,802	2,957	EBIX Inc	Morgan Stanley	2,311
5,432	DR Horton Inc	Goldman Sachs	9,995	10,905	Echo Global Logistics Inc	Bank of America Merrill Lynch	1,382
121,537	DR Horton Inc	Bank of America Merrill Lynch	221,695	6,589	Echo Global Logistics Inc	Goldman Sachs	446
17,676	DR Horton Inc	Morgan Stanley	(6,867)	2,966	Echo Global Logistics Inc	Morgan Stanley	37
(2,920)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	19,507	(28,036)	EchoStar Corp 'A'	Bank of America Merrill Lynch	104,855
(7,482)	Dril-Quip Inc	Morgan Stanley	(6,403)	(16,536)	EchoStar Corp 'A'	Morgan Stanley	113,029
4,094	Dril-Quip Inc	Bank of America Merrill Lynch	7,165	123,234	Eclipse Resources Corp	Bank of America Merrill Lynch	9,243
(8,014)	DSP Group Inc	Bank of America Merrill Lynch	(585)	90,527	Eclipse Resources Corp	Morgan Stanley	(1,358)
(51,538)	DSW Inc 'A'	Morgan Stanley	87,615	64,367	Eclipse Resources Corp	Goldman Sachs	4,828
(116,172)	DSW Inc 'A'	Bank of America Merrill Lynch	83,644	2,339	Ecolab Inc	Bank of America Merrill Lynch	(7,298)
47,295	DTE Energy Co	Bank of America Merrill Lynch	27,431	7,712	Ecolab Inc	Morgan Stanley	(11,713)
2,469	DTE Energy Co	Goldman Sachs	1,432	(16,635)	Edgewell Personal Care Co	Bank of America Merrill Lynch	(579)
702	Ducommun Inc	Bank of America Merrill Lynch	(729)	(78,919)	Edgewell Personal Care Co	Morgan Stanley	(6,871)
755	Ducommun Inc	Goldman Sachs	(364)	(88,953)	Edison International	Bank of America Merrill Lynch	(30,273)
(62,287)	Duke Energy Corp	Morgan Stanley	73,129	(74,090)	Edison International	Morgan Stanley	102,902
8,881	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	1,332	(206,083)	Education Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(548,181)
57,388	Duke Realty Corp (Reit)	Morgan Stanley	35,581	(17,666)	Education Realty Trust Inc (Reit)	Morgan Stanley	(54,588)
(40,541)	Duluth Holdings Inc 'B'	Goldman Sachs	(12,162)	14,839	Edwards Lifesciences Corp	Bank of America Merrill Lynch	39,620
(41,897)	Duluth Holdings Inc 'B'	Morgan Stanley	(12,150)	16,165	eGain Corp	Bank of America Merrill Lynch	36,371
5,338	Dun & Bradstreet Corp/The	Bank of America Merrill Lynch	2,829	1,743	eGain Corp	Morgan Stanley	4,488
1,530	Dun & Bradstreet Corp/The	Goldman Sachs	811	(66,767)	eHealth Inc	Bank of America Merrill Lynch	(149,558)
13,416	Dun & Bradstreet Corp/The	Morgan Stanley	98,514	(7,414)	eHealth Inc	Morgan Stanley	(3,410)

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保有高	銘柄	取引相手	未実現評値益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評値益/(損) (米ドル)
13,103	Eiger BioPharmaceuticals Inc	Morgan Stanley	(655)	(13,246)	Engizer Holdings Inc	Bank of America Merrill Lynch	(67,785)
15,903	Eiger BioPharmaceuticals Inc	Bank of America Merrill Lynch	42,938	(47,589)	Engizer Holdings Inc	Morgan Stanley	(109,931)
4,762	Eiger BioPharmaceuticals Inc	Goldman Sachs	12,857	(124,743)	Energy Recovery Inc	Morgan Stanley	98,547
(16,772)	El Paso Electric Co	Bank of America Merrill Lynch	(16,339)	4,598	Energy XXI Gulf Coast Inc	Bank of America Merrill Lynch	(1,839)
3,712	El Paso Electric Co	Morgan Stanley	9,094	4,532	Energy XXI Gulf Coast Inc	Goldman Sachs	(1,813)
91,934	El Pollo Loco Holdings Inc	Bank of America Merrill Lynch	50,564	(38,455)	EnerSys	Morgan Stanley	(21,919)
36,602	El Pollo Loco Holdings Inc	Goldman Sachs	20,131	5,396	EnerSys	Bank of America Merrill Lynch	36,315
29,148	El Pollo Loco Holdings Inc	Morgan Stanley	7,287	(14,971)	EnerSys	Bank of America Merrill Lynch	(100,755)
897	Eldorado Resorts Inc	Bank of America Merrill Lynch	1,797	111,817	Enova International Inc	Bank of America Merrill Lynch	(128,590)
3,262	Eldorado Resorts Inc	Morgan Stanley	1,020	19,959	Enova International Inc	Goldman Sachs	(22,953)
(7,421)	Eldorado Resorts Inc	Goldman Sachs	(20,435)	34,392	Enova International Inc	Morgan Stanley	(46,429)
13,265	Electronic Arts Inc	Bank of America Merrill Lynch	17,848	2,990	EnPro Industries Inc	Morgan Stanley	1,475
324	Electronic Arts Inc	Morgan Stanley	(159)	(38,492)	Enso Plc 'A'	Morgan Stanley	30,409
1,468	Electronic Arts Inc	Goldman Sachs	2,319	(42,479)	Enso Plc 'A'	Goldman Sachs	20,815
739	Electronics For Imaging Inc	Bank of America Merrill Lynch	429	6,189	Ensign Group Inc/The	Morgan Stanley	10,893
2,958	Electronics For Imaging Inc	Goldman Sachs	1,716	12,075	Ensign Group Inc/The	Bank of America Merrill Lynch	39,168
(33,090)	Electronics For Imaging Inc	Morgan Stanley	7,942	4,563	Ensign Group Inc/The	Goldman Sachs	16,199
3,195	Elevate Credit Inc	Goldman Sachs	(3,131)	(14,269)	Enstar Group Ltd	Morgan Stanley	116,115
(15,296)	elf Beauty Inc	Bank of America Merrill Lynch	15,143	(18,092)	Enstar Group Ltd	Goldman Sachs	91,365
2,790	elf Beauty Inc	Morgan Stanley	(2,874)	120,547	Entegris Inc	Bank of America Merrill Lynch	(18,082)
1,176	Eli Lilly & Co	Goldman Sachs	2,564	(26,310)	Entegris Inc	Bank of America Merrill Lynch	3,947
1,354	Eli Lilly & Co	Bank of America Merrill Lynch	2,952	(57,858)	Entergy Corp	Bank of America Merrill Lynch	(97,834)
(54,783)	Ellie Mae Inc	Bank of America Merrill Lynch	(342,394)	(47,498)	Enterprise Financial Services Corp	Bank of America Merrill Lynch	(54,623)
(17,241)	Ellie Mae Inc	Morgan Stanley	(201,773)	6,516	Entravision Communications Corp 'A'	Goldman Sachs	-
(40,004)	Ellington Residential Mortgage (Reit)	Morgan Stanley	(12,401)	491,662	Entravision Communications Corp 'A'	Bank of America Merrill Lynch	-
(189,537)	Ellington Residential Mortgage (Reit)	Bank of America Merrill Lynch	(77,710)	4,215	Envestnet Inc	Bank of America Merrill Lynch	(1,464)
(1,500)	Ellington Residential Mortgage (Reit)	Goldman Sachs	(615)	1,325	Envestnet Inc	Goldman Sachs	(227)
(12,367)	Embraer SA ADR	Goldman Sachs	11,920	(7,725)	Envision Healthcare Corp	Morgan Stanley	(1,777)
2,054	EMCOR Group Inc	Bank of America Merrill Lynch	4,108	951	Envision Healthcare Corp	Bank of America Merrill Lynch	1,255
(334)	EMCOR Group Inc	Morgan Stanley	239	1,054	Envision Healthcare Corp	Morgan Stanley	242
(6,347)	EMCORE Corp	Bank of America Merrill Lynch	(3,174)	17,953	Enzo Biochem Inc	Bank of America Merrill Lynch	(3,052)
(29,421)	Emergent BioSolutions Inc	Bank of America Merrill Lynch	(55,505)	(18,291)	EOG Resources Inc	Morgan Stanley	79,200
150,483	Emergent Capital Inc	Morgan Stanley	(9,330)	84,971	EP Energy Corp 'A'	Bank of America Merrill Lynch	(5,098)
74,445	Emergent Capital Inc	Bank of America Merrill Lynch	(5,360)	(620)	EPAM Systems Inc	Bank of America Merrill Lynch	298
(54,928)	Emerson Electric Co	Bank of America Merrill Lynch	22,294	11,657	EPAM Systems Inc	Bank of America Merrill Lynch	(5,595)
(9,542)	Emerson Electric Co	Morgan Stanley	180	3,782	EPAM Systems Inc	Goldman Sachs	(1,815)
2,501	Empire State Realty Trust Inc 'A'(Reit)	Morgan Stanley	371	(6,719)	Epizyme Inc	Goldman Sachs	(13,774)
(98,276)	Empire State Realty Trust Inc 'A'(Reit)	Morgan Stanley	(80,095)	(11,950)	ePlus Inc	Morgan Stanley	(20,315)
72,223	Employers Holdings Inc	Bank of America Merrill Lynch	32,500	(44,785)	EPR Properties (Reit)	Morgan Stanley	(44,259)
5,912	Employers Holdings Inc	Goldman Sachs	1,892	2,573	EQT Corp	Bank of America Merrill Lynch	(2,058)
5,702	Employers Holdings Inc	Morgan Stanley	(3,261)	733	EQT Corp	Goldman Sachs	(586)
(125,125)	Empresas ICA SAB de CV ADR	Morgan Stanley	1,251	332	EQT Corp	Morgan Stanley	(365)
13,739	Enanta Pharmaceuticals Inc	Bank of America Merrill Lynch	(53,033)	(17,162)	EQT Corp	Morgan Stanley	5,008
699	Enanta Pharmaceuticals Inc	Goldman Sachs	(2,698)	(19,205)	Equifax Inc	Bank of America Merrill Lynch	(31,496)
(2,382)	Enbridge Inc	Bank of America Merrill Lynch	4,812	(2,302)	Equinix Inc (Reit)	Bank of America Merrill Lynch	(24,862)
887	Encompass Health Corp	Goldman Sachs	1,567	(2,950)	Equinix Inc (Reit)	Morgan Stanley	(38,391)
887	Encompass Health Corp	Morgan Stanley	1,286	(461,246)	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	(199,501)
3,947	Endo International Plc	Bank of America Merrill Lynch	579	(186,691)	Equity Commonwealth (Reit)	Morgan Stanley	(231,390)
(50,302)	Endo International Plc	Goldman Sachs	(9,306)	24,535	Equity LifeStyle Properties Inc (Reit)	Bank of America Merrill Lynch	58,148
(26,174)	Endocyte Inc	Morgan Stanley	3,141	3,532	Equity LifeStyle Properties Inc (Reit)	Goldman Sachs	8,371
(115,867)	Endocyte Inc	Bank of America Merrill Lynch	(251,431)	728	Equity Residential (Reit)	Bank of America Merrill Lynch	1,561
(3,191)	Enel Americas SA ADR	Morgan Stanley	1,693	18,071	Equity Residential (Reit)	Morgan Stanley	52,732
(24,556)	Enel Americas SA ADR	Goldman Sachs	15,716	4,286	Erie Indemnity Co 'A'	Bank of America Merrill Lynch	(1,329)
(6,587)	Energen Corp	Bank of America Merrill Lynch	(10,869)	2,670	Erie Indemnity Co 'A'	Goldman Sachs	(828)

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1,950	Erie Indemnity Co 'A'	Morgan Stanley	(3,413)	6,305	Extraction Oil & Gas Inc	Morgan Stanley	4,414
13,471	Eros International Plc	Bank of America Merrill Lynch	18,859	12,268	Extraction Oil & Gas Inc	Goldman Sachs	33,614
76,056	ESCO Technologies Inc	Bank of America Merrill Lynch	87,464	(35,986)	Exxon Mobil Corp	Bank of America Merrill Lynch	37,425
(6,115)	Esperion Therapeutics Inc	Bank of America Merrill Lynch	19,996	(129,860)	Exxon Mobil Corp	Morgan Stanley	(197,176)
(11,389)	Esperion Therapeutics Inc	Morgan Stanley	22,892	34,935	EZCORP Inc 'A'	Bank of America Merrill Lynch	(20,961)
63,070	Essendant Inc	Bank of America Merrill Lynch	208,762	4,580	EZCORP Inc 'A'	Goldman Sachs	(2,748)
183,703	Essent Group Ltd	Bank of America Merrill Lynch	(141,451)	19,016	EZCORP Inc 'A'	Morgan Stanley	(14,262)
19,072	Essent Group Ltd	Morgan Stanley	(6,855)	(544)	F5 Networks Inc	Bank of America Merrill Lynch	(1,295)
4,732	Essex Property Trust Inc (Reit)	Morgan Stanley	31,285	(9,432)	F5 Networks Inc	Morgan Stanley	(1,814)
(3,462)	Essex Property Trust Inc (Reit)	Bank of America Merrill Lynch	(19,076)	(9,360)	Fabrinet	Morgan Stanley	1,706
10,499	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	86,407	4,792	Facebook Inc 'A'	Goldman Sachs	23,241
29,605	Etsy Inc	Bank of America Merrill Lynch	79,601	2,878	Facebook Inc 'A'	Bank of America Merrill Lynch	13,958
2,725	Etsy Inc	Morgan Stanley	7,685	(18,848)	Facebook Inc 'A'	Morgan Stanley	(101,214)
(1,177)	Etsy Inc	Morgan Stanley	(213)	7,220	FactSet Research Systems Inc	Bank of America Merrill Lynch	41,443
5,832	Etsy Inc	Goldman Sachs	13,792	3,066	FactSet Research Systems Inc	Morgan Stanley	25,207
(16,173)	Euronet Worldwide Inc	Morgan Stanley	(4,043)	379	FactSet Research Systems Inc	Goldman Sachs	2,175
12,864	Euronet Worldwide Inc	Bank of America Merrill Lynch	(1,672)	396	Fair Isaac Corp	Goldman Sachs	3,057
(35,323)	Everbridge Inc	Bank of America Merrill Lynch	(141,645)	6,218	Fair Isaac Corp	Bank of America Merrill Lynch	48,003
(29,530)	Evercore Inc 'A'	Bank of America Merrill Lynch	92,304	2,528	Fair Isaac Corp	Morgan Stanley	38,901
(36,977)	Evercore Inc 'A'	Morgan Stanley	221,862	(142,349)	Fairmount Santrol Holdings Inc	Bank of America Merrill Lynch	74,021
1,265	Evercore Inc 'A'	Bank of America Merrill Lynch	(3,542)	(18,978)	Fairmount Santrol Holdings Inc	Morgan Stanley	7,212
3,460	Everest Re Group Ltd	Morgan Stanley	(13,030)	(78,087)	Farmer Brothers Co	Bank of America Merrill Lynch	(429,479)
(2,693)	Everest Re Group Ltd	Bank of America Merrill Lynch	8,618	(61,013)	Fastenal Co	Bank of America Merrill Lynch	8,542
651	Everest Re Group Ltd	Bank of America Merrill Lynch	(549)	(73,624)	Fastenal Co	Morgan Stanley	25,032
9,940	Eversource Energy	Bank of America Merrill Lynch	1,851	5,583	FBL Financial Group Inc 'A'	Bank of America Merrill Lynch	16,749
9,727	EVERTEC Inc	Bank of America Merrill Lynch	4,345	1,544	FBL Financial Group Inc 'A'	Goldman Sachs	4,632
14,175	EVERTEC Inc	Morgan Stanley	4,825	17	FBL Financial Group Inc 'A'	Morgan Stanley	22
19,382	Evolution Petroleum Corp	Bank of America Merrill Lynch	7,753	49,156	FCB Financial Holdings Inc 'A'	Bank of America Merrill Lynch	25,649
19,504	Evolution Petroleum Corp	Goldman Sachs	6,789	2,910	Federal Agricultural Mortgage Corp 'C'	Morgan Stanley	728
97,019	Evolution Petroleum Corp	Morgan Stanley	14,553	3,787	Federal Agricultural Mortgage Corp 'C'	Goldman Sachs	11,134
10,412	EW Scripps Co/The 'A'	Bank of America Merrill Lynch	(1,562)	9,372	Federal Agricultural Mortgage Corp 'C'	Bank of America Merrill Lynch	27,554
2,394	EW Scripps Co/The 'A'	Goldman Sachs	(359)	2,617	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	9,096
79,403	EW Scripps Co/The 'A'	Morgan Stanley	(60,346)	20,622	Federal Realty Investment Trust (Reit)	Morgan Stanley	44,750
(12,082)	Exact Sciences Corp	Bank of America Merrill Lynch	(128,069)	(17,941)	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	(65,843)
984	Exact Sciences Corp	Bank of America Merrill Lynch	9,048	(14,644)	Federal Signal Corp	Bank of America Merrill Lynch	(9,226)
(34,123)	Exantas Capital Corp	Bank of America Merrill Lynch	(14,673)	289	FedEx Corp	Bank of America Merrill Lynch	1,541
(3,544)	Exantas Capital Corp	Goldman Sachs	(1,524)	16,235	FedEx Corp	Morgan Stanley	42,330
(57,369)	Exantas Capital Corp	Morgan Stanley	(18,932)	(1,852)	FedEx Corp	Bank of America Merrill Lynch	(9,908)
6,486	Exelixis Inc	Goldman Sachs	1,394	(1,154)	Fennec Pharmaceuticals Inc	Morgan Stanley	(1,419)
31,886	Exelixis Inc	Bank of America Merrill Lynch	1,228	8,404	Ferrari NV	Morgan Stanley	(20,674)
(91,046)	Exelon Corp	Bank of America Merrill Lynch	(83,307)	4,720	Ferro Corp	Morgan Stanley	(2,320)
(77,784)	Exelon Corp	Morgan Stanley	(48,197)	11,885	Ferroglobe Plc	Morgan Stanley	(15,926)
(1,611)	Expedia Group Inc	Bank of America Merrill Lynch	(8,571)	3,289	Ferroglobe Plc	Bank of America Merrill Lynch	(1,749)
14,790	Expeditors International of Washington Inc	Bank of America Merrill Lynch	51,321	(38,788)	Fiat Chrysler Automobiles NV	Morgan Stanley	-
907	Expeditors International of Washington Inc	Morgan Stanley	1,986	(69,438)	Fibria Celulose SA ADR	Goldman Sachs	32,736
(47,579)	Expeditors International of Washington Inc	Morgan Stanley	(102,950)	(24,493)	Fibria Celulose SA ADR	Morgan Stanley	8,083
(5,130)	Exponent Inc	Morgan Stanley	(12,262)	(8,328)	FibroGen Inc	Bank of America Merrill Lynch	(21,265)
111,031	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	146,561	75,784	Fidelity National Information Services Inc	Bank of America Merrill Lynch	(112,496)
23,024	Extended Stay America Inc (Unit)	Morgan Stanley	24,866	120,457	Fidelity National Information Services Inc	Morgan Stanley	(63,479)
30,622	Exterran Corp	Bank of America Merrill Lynch	(29,091)	679	Fidelity National Information Services Inc	Goldman Sachs	(1,202)
24,562	Exterran Corp	Goldman Sachs	(23,334)	(113,693)	Fiesta Restaurant Group Inc	Goldman Sachs	(68,216)
25,423	Exterran Corp	Morgan Stanley	(15,762)	(107,392)	Fiesta Restaurant Group Inc	Bank of America Merrill Lynch	(64,435)
(17,288)	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	(60,685)	(62,860)	Fifth Third Bancorp	Bank of America Merrill Lynch	237,611
38,239	Extraction Oil & Gas Inc	Bank of America Merrill Lynch	104,775	(66,938)	Finisar Corp	Morgan Stanley	(31,631)

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(790)	FireEye Inc	Bank of America Merrill Lynch	837	30,668	Fitbit Inc 'A'	Morgan Stanley	7,974
(2,847)	FireEye Inc	Goldman Sachs	3,018	(5,431)	Five Below Inc	Bank of America Merrill Lynch	15,370
17,954	First American Financial Corp	Bank of America Merrill Lynch	(180)	3,476	Five Below Inc	Bank of America Merrill Lynch	(2,962)
390	First American Financial Corp	Goldman Sachs	(115)	78,828	Five Below Inc	Morgan Stanley	(147,960)
51,328	First American Financial Corp	Morgan Stanley	(36,358)	(1,648)	Five Point Holdings LLC 'A'	Bank of America Merrill Lynch	2,159
(38,551)	First BanCorp/Puerto Rico	Morgan Stanley	6,034	(5,248)	Five Point Holdings LLC 'A'	Morgan Stanley	3,201
3,308	First Bancorp/Southern Pines NC	Bank of America Merrill Lynch	4,300	(1,235)	Five Point Holdings LLC 'A'	Goldman Sachs	1,618
904	First Bancorp/Southern Pines NC	Morgan Stanley	271	31,456	Five Prime Therapeutics Inc	Bank of America Merrill Lynch	12,582
3,177	First Bank/Hamilton NJ	Bank of America Merrill Lynch	489	1,743	Five9 Inc	Bank of America Merrill Lynch	7,443
3,119	First Bank/Hamilton NJ	Morgan Stanley	281	17,111	Five9 Inc	Morgan Stanley	30,629
(1,834)	First Business Financial Services Inc	Goldman Sachs	(459)	(9,155)	FleetCor Technologies Inc	Bank of America Merrill Lynch	(9,320)
(16,622)	First Business Financial Services Inc	Bank of America Merrill Lynch	(4,156)	(21,984)	FleetCor Technologies Inc	Morgan Stanley	(23,812)
(12,554)	First Business Financial Services Inc	Morgan Stanley	628	5,656	Flex Ltd	Bank of America Merrill Lynch	152
(2,715)	First Citizens BancShares Inc/NC 'A'	Bank of America Merrill Lynch	26,390	(5,914)	FLIR Systems Inc	Bank of America Merrill Lynch	4,909
(1,679)	First Citizens BancShares Inc/NC 'A'	Morgan Stanley	7,135	6,286	FLIR Systems Inc	Morgan Stanley	417
129,120	First Connecticut Bancorp Inc/Farmington CT	Bank of America Merrill Lynch	38,736	25,047	Flowers Foods Inc	Morgan Stanley	20,495
6,645	First Connecticut Bancorp Inc/Farmington CT	Goldman Sachs	1,994	(109,386)	Flowerserve Corp	Bank of America Merrill Lynch	205,646
27,341	First Connecticut Bancorp Inc/Farmington CT	Morgan Stanley	(8,202)	(119,818)	Flowerserve Corp	Morgan Stanley	353,463
145,783	First Data Corp 'A'	Bank of America Merrill Lynch	(86,012)	(109,573)	FNB Corp/PA	Bank of America Merrill Lynch	31,776
142,694	First Defiance Financial Corp	Bank of America Merrill Lynch	319,635	(29,417)	FNF Group	Morgan Stanley	16,179
7,642	First Defiance Financial Corp	Morgan Stanley	1,146	3,329	FNF Group	Goldman Sachs	(1,565)
3,882	First Financial Corp/IN	Bank of America Merrill Lynch	2,954	5,871	FNF Group	Morgan Stanley	(3,229)
1,431	First Financial Corp/IN	Morgan Stanley	356	18,552	Fomento Economico Mexicano SAB de CV ADR	Morgan Stanley	(52,472)
474	First Financial Corp/IN	Goldman Sachs	(126)	995	Fomento Economico Mexicano SAB de CV ADR	Goldman Sachs	(1,831)
92,509	First Financial Northwest Inc	Bank of America Merrill Lynch	(11,697)	(15,393)	FONAR Corp	Bank of America Merrill Lynch	(5,388)
24,596	First Financial Northwest Inc	Goldman Sachs	(3,443)	(8,401)	FONAR Corp	Goldman Sachs	(2,940)
30,279	First Financial Northwest Inc	Morgan Stanley	(1,211)	(11,665)	Foot Locker Inc	Bank of America Merrill Lynch	(119,995)
(169)	First Guaranty Bancshares Inc	Morgan Stanley	30	(23,911)	Foot Locker Inc	Morgan Stanley	(1,999)
166,438	First Hawaiian Inc	Bank of America Merrill Lynch	137,805	(88,980)	Ford Motor Co	Bank of America Merrill Lynch	(32,923)
5,590	First Hawaiian Inc	Morgan Stanley	2,571	(236,605)	Ford Motor Co	Morgan Stanley	(16,562)
3,475	First Hawaiian Inc	Goldman Sachs	3,301	1,007	ForeScout Technologies Inc	Bank of America Merrill Lynch	(342)
141,468	First Horizon National Corp	Bank of America Merrill Lynch	(87,710)	863	ForeScout Technologies Inc	Morgan Stanley	78
9,484	First Horizon National Corp	Morgan Stanley	(9,294)	89,622	Forest City Realty Trust Inc 'A'(Reit)	Bank of America Merrill Lynch	53,773
13,748	First Horizon National Corp	Goldman Sachs	(8,524)	8,384	Forest City Realty Trust Inc 'A'(Reit)	Morgan Stanley	(1,408)
5,837	First Industrial Realty Trust Inc (Reit)	Morgan Stanley	6,888	(89,237)	FormFactor Inc	Bank of America Merrill Lynch	(66,928)
90,679	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	124,230	(12,676)	FormFactor Inc	Morgan Stanley	(2,903)
9,824	First Industrial Realty Trust Inc (Reit)	Goldman Sachs	13,459	25,746	Forrester Research Inc	Bank of America Merrill Lynch	28,321
(1,684)	First Internet Bancorp	Bank of America Merrill Lynch	(4,968)	2,911	Forrester Research Inc	Morgan Stanley	2,474
119,635	First Majestic Silver Corp	Morgan Stanley	(13,911)	(19,725)	Forterra Inc	Bank of America Merrill Lynch	3,156
16,393	First Majestic Silver Corp	Bank of America Merrill Lynch	2,951	(5,257)	Fortinet Inc	Morgan Stanley	(15,666)
(30,327)	First Mid-Illinois Bancshares Inc	Bank of America Merrill Lynch	(23,130)	2,937	Fortive Corp	Bank of America Merrill Lynch	(7,754)
(967)	First Mid-Illinois Bancshares Inc	Goldman Sachs	(754)	6,020	Fortress Transportation & Infrastructure Investors LLC	Morgan Stanley	4,515
(3,696)	First Mid-Illinois Bancshares Inc	Morgan Stanley	(2,513)	14,090	Fortress Transportation & Infrastructure Investors LLC	Bank of America Merrill Lynch	4,509
(55,718)	First Midwest Bancorp Inc/IL	Bank of America Merrill Lynch	(56,832)	1,945	Fortress Transportation & Infrastructure Investors LLC	Goldman Sachs	622
(73,580)	First Midwest Bancorp Inc/IL	Morgan Stanley	9,565	125,041	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	134,820
47,907	First Republic Bank/CA	Bank of America Merrill Lynch	74,735	8,236	Fortune Brands Home & Security Inc	Goldman Sachs	9,142
(562)	First Republic Bank/CA	Morgan Stanley	312	94,367	Fortune Brands Home & Security Inc	Morgan Stanley	14,155
(12,947)	First Solar Inc	Bank of America Merrill Lynch	53,860	(4,951)	Forum Energy Technologies Inc	Bank of America Merrill Lynch	5,416
20,486	FirstCash Inc	Morgan Stanley	(33,547)	(23,463)	Forum Energy Technologies Inc	Morgan Stanley	21,117
(201,317)	FirstEnergy Corp	Bank of America Merrill Lynch	(128,843)	(4,072)	Forward Air Corp	Morgan Stanley	(56)
(28,089)	FirstEnergy Corp	Morgan Stanley	(19,943)	(5,330)	Fossil Group Inc	Morgan Stanley	(2,654)
(32,266)	Fiserv Inc	Bank of America Merrill Lynch	(16,778)	1,122	Foundation Building Materials Inc	Bank of America Merrill Lynch	1,380
299,533	Fitbit Inc 'A'	Bank of America Merrill Lynch	68,893	3,570	Foundation Building Materials Inc	Goldman Sachs	4,391
176,816	Fitbit Inc 'A'	Goldman Sachs	40,668	(920)	Foundation Medicine Inc	Morgan Stanley	(12,972)

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(945)	Foundation Medicine Inc	Goldman Sachs	(20,365)	4,269	Garmin Ltd	Goldman Sachs	5,507
(4,036)	Foundation Medicine Inc	Bank of America Merrill Lynch	(60,545)	(29,017)	Gartner Inc	Bank of America Merrill Lynch	39,825
94,812	Four Corners Property Trust Inc (Reit)	Bank of America Merrill Lynch	74,901	(14,530)	Gartner Inc	Morgan Stanley	(19,439)
13,594	Four Corners Property Trust Inc (Reit)	Goldman Sachs	10,739	10,325	GasLog Ltd	Bank of America Merrill Lynch	762
3,638	Four Corners Property Trust Inc (Reit)	Morgan Stanley	1,928	(143,745)	GasLog Ltd	Morgan Stanley	7,187
48,035	Fox Factory Holding Corp	Bank of America Merrill Lynch	146,507	22,089	GasLog Ltd	Morgan Stanley	(5,511)
4,379	Fox Factory Holding Corp	Goldman Sachs	13,356	147,146	Gates Industrial Corp Plc	Bank of America Merrill Lynch	5,886
48,127	Fox Factory Holding Corp	Morgan Stanley	62,565	7,668	Gates Industrial Corp Plc	Goldman Sachs	307
(61,140)	Francesca's Holdings Corp	Bank of America Merrill Lynch	(6,588)	2,833	Gates Industrial Corp Plc	Morgan Stanley	(1,983)
(32,951)	Frank's International NV	Morgan Stanley	(989)	29,069	GATX Corp	Morgan Stanley	(26,113)
(7,722)	Franklin Electric Co Inc	Bank of America Merrill Lynch	(15,830)	(4,670)	GATX Corp	Goldman Sachs	8,325
1,427	Franklin Resources Inc	Morgan Stanley	(1,456)	5,073	GATX Corp	Bank of America Merrill Lynch	(2,486)
80,301	Franklin Resources Inc	Bank of America Merrill Lynch	(8,833)	1,621	Gatx Corp	Goldman Sachs	(794)
(53,519)	Fred's Inc 'A'	Morgan Stanley	4,817	(14,968)	GCI Liberty Inc 'A'	Bank of America Merrill Lynch	22,602
(17,751)	Fred's Inc 'A'	Goldman Sachs	3,461	3,264	GCI Liberty Inc 'A'	Morgan Stanley	(2,028)
(38,869)	Freeport-McMoRan Inc	Bank of America Merrill Lynch	(50,918)	(22,374)	Genco Shipping & Trading Ltd	Goldman Sachs	(14,767)
(54,114)	FreightCar America Inc	Bank of America Merrill Lynch	(99,029)	22,293	Gencor Industries Inc	Bank of America Merrill Lynch	4,476
2,650	Fresh Del Monte Produce Inc	Morgan Stanley	(722)	7,798	Gencor Industries Inc	Goldman Sachs	1,950
(2,641)	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	4,912	10,604	Gencor Industries Inc	Morgan Stanley	1,260
10,188	Freshpet Inc	Bank of America Merrill Lynch	23,432	4,842	Generac Holdings Inc	Morgan Stanley	1,876
912	Freshpet Inc	Goldman Sachs	2,098	18,106	Generac Holdings Inc	Goldman Sachs	34,220
(87,876)	Front Yard Residential Corp (Reit)	Bank of America Merrill Lynch	(75,573)	99,816	Generac Holdings Inc	Bank of America Merrill Lynch	186,643
5,333	Frontier Communications Corp	Bank of America Merrill Lynch	(9,333)	(100,934)	General Electric Co	Bank of America Merrill Lynch	66,112
(736)	FRP Holdings Inc	Goldman Sachs	(478)	(91,953)	General Electric Co	Morgan Stanley	113,562
(25,468)	FRP Holdings Inc	Bank of America Merrill Lynch	(16,554)	(3,397)	General Mills Inc	Goldman Sachs	611
10,074	FS Bancorp Inc	Bank of America Merrill Lynch	(2,687)	(50,355)	General Mills Inc	Bank of America Merrill Lynch	9,064
1,866	FS Bancorp Inc	Goldman Sachs	455	(4,438)	General Motors Co	Bank of America Merrill Lynch	(22,767)
515	FS Bancorp Inc	Morgan Stanley	(283)	5,216	General Motors Co	Morgan Stanley	19,769
(9,281)	FTI Consulting Inc	Morgan Stanley	(16,978)	(57,776)	Genesco Inc	Bank of America Merrill Lynch	(6,158)
44,379	FTS International Inc	Bank of America Merrill Lynch	(6,213)	(43,521)	Genesee & Wyoming Inc 'A'	Bank of America Merrill Lynch	(71,810)
22,652	FTS International Inc	Goldman Sachs	(3,171)	(82,497)	Genesee & Wyoming Inc 'A'	Morgan Stanley	(660,667)
21,491	Fulton Financial Corp	Morgan Stanley	(5,373)	(107,316)	Genie Energy Ltd 'B'	Bank of America Merrill Lynch	(66,536)
(109,176)	Fulton Financial Corp	Bank of America Merrill Lynch	(26,706)	(16,163)	Genie Energy Ltd 'B'	Morgan Stanley	(8,243)
2,106	Funko Inc	Bank of America Merrill Lynch	779	1,586	Genomic Health Inc	Morgan Stanley	2,783
(44,115)	Fusion Connect Inc	Morgan Stanley	17,205	37,322	Genomic Health Inc	Bank of America Merrill Lynch	59,398
5,529	G-III Apparel Group Ltd	Bank of America Merrill Lynch	23,266	1,459	Genomic Health Inc	Goldman Sachs	3,071
12,621	G-III Apparel Group Ltd	Morgan Stanley	49,348	(65,835)	Genpact Ltd	Bank of America Merrill Lynch	9,875
(19,137)	G-III Apparel Group Ltd	Bank of America Merrill Lynch	(83,437)	(233,871)	Gentex Corp	Bank of America Merrill Lynch	(54,438)
(3,368)	Gafisa SA ADR	Goldman Sachs	674	(290,550)	Gentex Corp	Morgan Stanley	(131,619)
(11,535)	Gafisa SA ADR	Morgan Stanley	9,805	(129,483)	Gentherm Inc	Bank of America Merrill Lynch	(79,973)
(71,910)	GAIN Capital Holdings Inc	Morgan Stanley	2,784	(63,754)	Gentherm Inc	Morgan Stanley	(74,526)
(11,670)	GAMCO Investors Inc	Bank of America Merrill Lynch	3,734	4,947	Genuine Parts Co	Bank of America Merrill Lynch	(4,947)
12,071	GameStop Corp 'A'	Bank of America Merrill Lynch	(3,863)	2,952	Genuine Parts Co	Morgan Stanley	1,477
10,662	GameStop Corp 'A'	Goldman Sachs	(3,412)	(40,459)	GEO Group Inc/The (Reit)	Morgan Stanley	(36,653)
(54,569)	GameStop Corp 'A'	Morgan Stanley	(28,376)	36,016	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	66,990
26,979	Gaming and Leisure Properties Inc (Reit)	Morgan Stanley	16,633	2,317	GEO Group Inc/The (Reit)	Morgan Stanley	2,294
(3,849)	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	(3,233)	10,763	GEO Group Inc/The (Reit)	Goldman Sachs	20,019
(39,157)	Gannett Co Inc	Morgan Stanley	9,789	1,818	Geospace Technologies Corp	Bank of America Merrill Lynch	(131)
(51,967)	Gap Inc/The	Morgan Stanley	116,573	(21,185)	Gerdau SA ADR	Goldman Sachs	17,584
(76,318)	Gap Inc/The	Bank of America Merrill Lynch	106,003	(87,425)	Gerdau SA ADR	Morgan Stanley	9,097
6,019	Gardner Denver Holdings Inc	Bank of America Merrill Lynch	(3,551)	(20,186)	Gibraltar Industries Inc	Morgan Stanley	(33,307)
488	Gardner Denver Holdings Inc	Goldman Sachs	(587)	61,247	Gilead Sciences Inc	Bank of America Merrill Lynch	46,152
471	Garmin Ltd	Morgan Stanley	24	810	Gilead Sciences Inc	Goldman Sachs	536
48,801	Garmin Ltd	Bank of America Merrill Lynch	62,953	552	Gilead Sciences Inc	Morgan Stanley	316

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
109,847	Glacier Bancorp Inc	Bank of America Merrill Lynch	29,659	(470,915)	Great Lakes Dredge & Dock Corp	Bank of America Merrill Lynch	-
60,088	Gladstone Land Corp (Reit)	Bank of America Merrill Lynch	(8,412)	(107,753)	Great Plains Energy Inc	Bank of America Merrill Lynch	(162,707)
22,959	Gladstone Land Corp (Reit)	Morgan Stanley	6,199	1,305	Great Plains Energy Inc	Bank of America Merrill Lynch	2,357
14,163	Gladstone Land Corp (Reit)	Goldman Sachs	(1,983)	41,619	Great Plains Energy Inc	Morgan Stanley	72,105
(3,802)	Global Blood Therapeutics Inc	Bank of America Merrill Lynch	4,182	2,140	Great Western Bancorp Inc	Bank of America Merrill Lynch	2,397
(7,662)	Global Eagle Entertainment Inc	Goldman Sachs	(10,493)	53,269	Great Western Bancorp Inc	Morgan Stanley	1,065
(287,539)	Global Eagle Entertainment Inc (99)	Morgan Stanley	(77,636)	(33,770)	Great Western Bancorp Inc	Bank of America Merrill Lynch	(7,538)
(63,407)	Global Indemnity Ltd	Bank of America Merrill Lynch	222	(14,004)	Green Bancorp Inc	Bank of America Merrill Lynch	14,004
(40,340)	Global Indemnity Ltd	Morgan Stanley	159,152	(17,124)	Green Brick Partners Inc	Bank of America Merrill Lynch	(7,715)
(40,340)	Global Medical REIT Inc (Reit)	Bank of America Merrill Lynch	(10,085)	80,426	Green Dot Corp 'A'	Bank of America Merrill Lynch	23,324
(37,155)	Global Medical REIT Inc (Reit)	Goldman Sachs	(175)	9,526	Green Dot Corp 'A'	Morgan Stanley	17,433
3,086	Global Payments Inc	Bank of America Merrill Lynch	87,783	16,618	Green Dot Corp 'A'	Goldman Sachs	4,819
6,226	Global Water Resources Inc	Goldman Sachs	432	(161,748)	Green Plains Inc	Bank of America Merrill Lynch	(258,563)
14,405	Global Water Resources Inc	Morgan Stanley	249	5,207	Green Plains Partners LP	Morgan Stanley	1,041
151	Globant SA	Bank of America Merrill Lynch	2,017	57,877	Green Plains Partners LP	Bank of America Merrill Lynch	46,302
50,164	Globant SA	Morgan Stanley	261	32,393	Greenbrier Cos Inc/The	Bank of America Merrill Lynch	85,841
3,888	Globus Medical Inc 'A'	Goldman Sachs	109,859	47,250	Greenbrier Cos Inc/The	Morgan Stanley	(28,350)
2,305	Globus Medical Inc 'A'	Morgan Stanley	24,144	(69,003)	Greenhill & Co Inc	Morgan Stanley	(65,300)
818	Globus Medical Inc 'A'	Morgan Stanley	7,699	197,169	Greenlight Capital Re Ltd 'A'	Bank of America Merrill Lynch	(195,347)
38,833	GNC Holdings Inc 'A'	Bank of America Merrill Lynch	5,080	15,041	Greenlight Capital Re Ltd 'A'	Morgan Stanley	(16,545)
4,422	GNC Holdings Inc 'A'	Goldman Sachs	(11,262)	(5,017)	Greif Inc	Bank of America Merrill Lynch	(10,025)
37,485	GNC Holdings Inc 'A'	Morgan Stanley	(619)	(784)	Griffon Corp	Bank of America Merrill Lynch	(627)
8,915	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(10,871)	8,736	Group 1 Automotive Inc	Morgan Stanley	(3,900)
5,523	GoDaddy Inc 'A'	Morgan Stanley	17,384	(54,401)	Groupon Inc	Bank of America Merrill Lynch	5,168
60,057	GoDaddy Inc 'A'	Goldman Sachs	19,054	(53,275)	Groupon Inc	Morgan Stanley	(8,258)
2,713	Golar LNG Ltd	Bank of America Merrill Lynch	207,060	(69,968)	Groupon Inc	Goldman Sachs	6,647
80,241	Golar LNG Ltd	Bank of America Merrill Lynch	(11,774)	5,178	GrubHub Inc	Bank of America Merrill Lynch	29,349
15,256	Gold Resource Corp	Morgan Stanley	(414,044)	256	GrubHub Inc	Goldman Sachs	1,188
5,592	Gold Resource Corp	Morgan Stanley	9,611	29,692	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Goldman Sachs	(64,432)
3,354	Gold Resource Corp	Bank of America Merrill Lynch	5,089	16,034	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Morgan Stanley	(29,558)
(17,249)	Golden Entertainment Inc	Goldman Sachs	3,052	(10,812)	Grupo Aeroportuario del Sureste SAB de CV ADR	Goldman Sachs	96,033
(2,021)	Golden Entertainment Inc	Bank of America Merrill Lynch	(6,037)	(107)	Grupo Aeroportuario del Sureste SAB de CV ADR	Morgan Stanley	397
12,553	Goldman Sachs Group Inc/The (791)	Goldman Sachs	(707)	(62,242)	Grupo Televisa SAB ADR	Morgan Stanley	272,341
(21,908)	Goodyear Tire & Rubber Co/The	Morgan Stanley	(151,967)	(39,257)	Grupo Televisa SAB ADR	Goldman Sachs	51,427
(64,082)	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	12,094	(51,803)	GTT Communications Inc	Bank of America Merrill Lynch	183,901
6,573	GoPro Inc 'A'	Bank of America Merrill Lynch	28,480	737	GTT Communications Inc	Bank of America Merrill Lynch	(198)
200,234	GoPro Inc 'A'	Morgan Stanley	80,743	3,795	Guess? Inc	Bank of America Merrill Lynch	(11,423)
58,451	GoPro Inc 'A'	Morgan Stanley	2,103	603	Guidewire Software Inc	Goldman Sachs	1,556
(41,059)	Government Properties Income Trust (Reit)	Bank of America Merrill Lynch	(14,016)	(105,992)	Gulf Island Fabrication Inc	Goldman Sachs	(47,696)
(10,447)	GP Strategies Corp	Bank of America Merrill Lynch	(4,179)	(11,154)	Gulf Island Fabrication Inc	Morgan Stanley	-
24,722	Graco Inc	Goldman Sachs	(4,092)	11,880	Gulfport Energy Corp	Bank of America Merrill Lynch	3,208
(18,349)	GrafTech International Ltd	Morgan Stanley	(20,998)	11,622	H&E Equipment Services Inc	Bank of America Merrill Lynch	(30,217)
(62,437)	Graham Corp	Bank of America Merrill Lynch	11,619	9,686	H&E Equipment Services Inc	Morgan Stanley	(27,896)
241	Graham Holdings Co 'B'	Bank of America Merrill Lynch	12,929	773	H&E Equipment Services Inc	Goldman Sachs	(2,010)
543	Graham Holdings Co 'B'	Bank of America Merrill Lynch	(139,274)	3,950	H&R Block Inc	Goldman Sachs	553
20,859	Grana y Montero SAA ADR	Bank of America Merrill Lynch	(2,440)	73,991	H&R Block Inc	Bank of America Merrill Lynch	10,020
(11,521)	Grand Canyon Education Inc	Morgan Stanley	(3,102)	137,406	H&R Block Inc	Morgan Stanley	36,275
9,677	Grand Canyon Education Inc	Goldman Sachs	(7,926)	94,603	Hackett Group Inc/The	Bank of America Merrill Lynch	17,975
(210,858)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	(28,342)	(4,200)	Haemonetics Corp	Bank of America Merrill Lynch	(15,708)
(160,579)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	2	29,849	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	(21,491)
24,809	Gray Television Inc	Morgan Stanley	61,149	106,761	Hain Celestial Group Inc/The	Morgan Stanley	5,338
51,190	Gray Television Inc	Bank of America Merrill Lynch	(110,800)	(85,194)	Halcon Resources Corp	Morgan Stanley	33,226
		Bank of America Merrill Lynch	(22,634)	15,470	Halliburton Co	Bank of America Merrill Lynch	(40,569)
		Morgan Stanley	(57,589)	56,185	Halliburton Co	Morgan Stanley	(131,263)

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121,040	Hallmark Financial Services Inc	Bank of America Merrill Lynch	(6,052)	(12,046)	Heartland Express Inc	Goldman Sachs	(12,528)
30,306	Hallmark Financial Services Inc	Morgan Stanley	-	(65,158)	Heartland Express Inc	Bank of America Merrill Lynch	(67,764)
25,842	Halozyme Therapeutics Inc	Bank of America Merrill Lynch	(21,449)	401,041	Hecla Mining Co	Morgan Stanley	(20,052)
(60,569)	Halyard Health Inc	Bank of America Merrill Lynch	(119,321)	59,022	Hecla Mining Co	Bank of America Merrill Lynch	(1,771)
(9,650)	Halyard Health Inc	Morgan Stanley	(9,361)	9,872	HEICO Corp	Bank of America Merrill Lynch	15,438
(35,757)	Hamilton Beach Brands Holding Co 'A'	Bank of America Merrill Lynch	(54,552)	49,277	HEICO Corp	Morgan Stanley	144,342
(31,383)	Hamilton Lane Inc 'A'	Morgan Stanley	(3,307)	475	HEICO Corp	Goldman Sachs	1,259
(246,792)	Hancock Holding Co	Bank of America Merrill Lynch	184,196	2,352	HEICO Corp 'A'	Goldman Sachs	1,627
(24,513)	Hanesbrands Inc	Morgan Stanley	(5,148)	67,441	HEICO Corp 'A'	Bank of America Merrill Lynch	53,383
(71,317)	Hanesbrands Inc	Goldman Sachs	(83,441)	(45,421)	Heidrick & Struggles International Inc	Bank of America Merrill Lynch	(9,308)
53,205	Hanesbrands Inc	Morgan Stanley	11,173	(109,925)	Helix Energy Solutions Group Inc	Bank of America Merrill Lynch	45,069
1,062	Hanmi Financial Corp	Goldman Sachs	2,177	(301)	Helmerich & Payne Inc	Bank of America Merrill Lynch	1,418
19,348	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Morgan Stanley	-	(3,119)	Helmerich & Payne Inc	Goldman Sachs	14,690
25,590	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	54,605	27,728	Helmerich & Payne Inc	Morgan Stanley	(110,080)
26,582	Hanover Insurance Group Inc/The	Morgan Stanley	48,820	(23,341)	Hemisphere Media Group Inc	Bank of America Merrill Lynch	(7,002)
5,503	Hanover Insurance Group Inc/The	Goldman Sachs	14,473	(1,469)	Hemisphere Media Group Inc	Goldman Sachs	(441)
(16,149)	Harley-Davidson Inc	Goldman Sachs	(3,391)	1,336	Hennessy Advisors Inc	Morgan Stanley	(788)
4,067	Harris Corp	Bank of America Merrill Lynch	(14,194)	24,078	Hennessy Advisors Inc	Bank of America Merrill Lynch	(12,521)
10,022	Harris Corp	Morgan Stanley	6,615	(45,894)	Henry Schein Inc	Morgan Stanley	23,884
1,379	Harris Corp	Goldman Sachs	(4,813)	(38,634)	Henry Schein Inc	Bank of America Merrill Lynch	29,047
(34,677)	Harsco Corp	Bank of America Merrill Lynch	(10,780)	5,324	Herbalife Nutrition Ltd	Morgan Stanley	2,468
17,373	Harte-Hanks Inc	Morgan Stanley	(3,127)	4,096	Herc Holdings Inc	Morgan Stanley	(5,322)
56,436	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	(5,644)	13,642	Heritage Commerce Corp	Bank of America Merrill Lynch	2,183
18,915	Hartford Financial Services Group Inc/The	Morgan Stanley	(21,185)	242,108	Heritage Commerce Corp	Morgan Stanley	(58,106)
8,451	Hartford Financial Services Group Inc/The	Goldman Sachs	(845)	(13,873)	Heritage-Crystal Clean Inc	Bank of America Merrill Lynch	(4,939)
141,393	Harvard Bioscience Inc	Bank of America Merrill Lynch	(70,697)	(28,604)	Herman Miller Inc	Morgan Stanley	39,450
21,049	Harvard Bioscience Inc	Goldman Sachs	(10,525)	(12,635)	Herman Miller Inc	Bank of America Merrill Lynch	(5,563)
27,728	Harvard Bioscience Inc	Morgan Stanley	(4,159)	47,188	Hersha Hospitality Trust (Reit)	Bank of America Merrill Lynch	86,826
(52,252)	Hasbro Inc	Morgan Stanley	20,283	9,334	Hersha Hospitality Trust (Reit)	Goldman Sachs	17,175
(7,011)	Hasbro Inc	Bank of America Merrill Lynch	3,006	11,981	Hersha Hospitality Trust (Reit)	Morgan Stanley	9,106
(50,610)	Hawaiian Electric Industries Inc	Morgan Stanley	19,447	16,338	Hershey Co/The	Bank of America Merrill Lynch	(28,592)
(221,763)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(139,711)	58,104	Hershey Co/The	Morgan Stanley	(89,751)
12,402	Hawaiian Holdings Inc	Bank of America Merrill Lynch	3,721	6,806	Hertz Global Holdings Inc	Morgan Stanley	(10,209)
6,472	Hawaiian Holdings Inc	Morgan Stanley	7,564	(12,197)	Heska Corp	Bank of America Merrill Lynch	(140,509)
(39,744)	Haynes International Inc	Bank of America Merrill Lynch	(124,399)	(45,690)	Hess Corp	Bank of America Merrill Lynch	135,242
34,264	HB Fuller Co	Bank of America Merrill Lynch	29,124	(28,804)	Hess Corp	Morgan Stanley	95,629
17,967	HB Fuller Co	Morgan Stanley	20,268	17,214	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(26,160)
(16,041)	HCA Healthcare Inc	Bank of America Merrill Lynch	(54,058)	758	Hewlett Packard Enterprise Co	Goldman Sachs	(1,433)
(40,646)	HCA Healthcare Inc	Morgan Stanley	(236,765)	48,411	Hewlett Packard Enterprise Co	Morgan Stanley	(91,981)
(112,707)	HCP Inc (Reit)	Bank of America Merrill Lynch	(51,845)	6,994	Hexcel Corp	Morgan Stanley	43,879
300,735	HD Supply Holdings Inc	Morgan Stanley	362,376	(726)	Hexcel Corp	Bank of America Merrill Lynch	(506)
39,543	HD Supply Holdings Inc	Bank of America Merrill Lynch	4,523	(59,962)	HFF Inc 'A'	Bank of America Merrill Lynch	(98,234)
7,476	HD Supply Holdings Inc	Goldman Sachs	1,518	(11,607)	HFF Inc 'A'	Morgan Stanley	(7,857)
(1,575)	Health Insurance Innovations Inc 'A'	Bank of America Merrill Lynch	(4,489)	8,038	Hibbett Sports Inc	Goldman Sachs	(10,248)
(20,062)	Health Insurance Innovations Inc 'A'	Morgan Stanley	14,043	20,068	Hibbett Sports Inc	Morgan Stanley	(18,061)
(12,911)	Health Insurance Innovations Inc 'A'	Goldman Sachs	(26,375)	28,581	Hibbett Sports Inc	Bank of America Merrill Lynch	(30,630)
(112,373)	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(80,909)	127,003	HighPoint Resources Corp	Bank of America Merrill Lynch	114,207
3,216	Healthcare Services Group Inc	Bank of America Merrill Lynch	116	29,250	HighPoint Resources Corp	Goldman Sachs	26,910
13,170	Healthcare Services Group Inc	Morgan Stanley	2,847	13,975	HighPoint Resources Corp	Morgan Stanley	(559)
(157,685)	Healthcare Services Group Inc	Bank of America Merrill Lynch	96,255	19,846	Highwoods Properties Inc (Reit)	Goldman Sachs	51,203
(19,273)	Healthcare Trust of America Inc 'A' (Reit)	Bank of America Merrill Lynch	(5,011)	1,092	Highwoods Properties Inc (Reit)	Morgan Stanley	1,627
(22,312)	HealthEquity Inc	Bank of America Merrill Lynch	(129,543)	183,571	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	477,095
496	HealthEquity Inc	Morgan Stanley	(340)	(171,759)	Hill International Inc	Bank of America Merrill Lynch	(8,588)
(959)	Heartland Express Inc	Morgan Stanley	(249)	(41,500)	Hill International Inc	Morgan Stanley	(2,075)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
46,863	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	235,721	19,532	Hudson Ltd 'A'	Morgan Stanley	1,563
49,860	Hill-Rom Holdings Inc	Morgan Stanley	402,145	37,043	Hudson Ltd 'A'	Bank of America Merrill Lynch	1,482
3,254	Hill-Rom Holdings Inc	Goldman Sachs	16,368	7,503	Hudson Ltd 'A'	Goldman Sachs	300
3,328	Hilltop Holdings Inc	Morgan Stanley	732	(4,646)	Hudson Ltd 'A'	Morgan Stanley	1,239
7,367	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	9,430	(18,893)	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	(24,493)
593	Hilton Grand Vacations Inc	Goldman Sachs	759	(8,510)	Hudson Technologies Inc	Goldman Sachs	2,213
1,140	Hilton Grand Vacations Inc	Morgan Stanley	(34)	18,774	Humana Inc	Bank of America Merrill Lynch	79,414
(49,520)	Hilton Grand Vacations Inc	Morgan Stanley	181,567	(21,113)	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	8,023
(2,820)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	4,568	(48,972)	Huntington Bancshares Inc/OH	Morgan Stanley	6,116
(179,274)	HMS Holdings Corp	Bank of America Merrill Lynch	(168,518)	(6,160)	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	(29,014)
2,041	HNI Corp	Morgan Stanley	2,713	42,369	Huntsman Corp	Bank of America Merrill Lynch	8,050
(14,500)	HollyFrontier Corp	Bank of America Merrill Lynch	(154,570)	(59,139)	Huntsman Corp	Morgan Stanley	(26,146)
1,249	Hollysys Automation Technologies Ltd	Bank of America Merrill Lynch	(837)	1,864	Hurco Cos Inc	Morgan Stanley	4,846
35,723	Hollysys Automation Technologies Ltd	Morgan Stanley	(38,224)	4,891	Hurco Cos Inc	Bank of America Merrill Lynch	16,385
(46,799)	Hologic Inc	Bank of America Merrill Lynch	(21,524)	4,183	Hurco Cos Inc	Goldman Sachs	14,013
(62,926)	Hologic Inc	Morgan Stanley	(63,894)	(59,351)	Huron Consulting Group Inc	Bank of America Merrill Lynch	(234,436)
59,366	Home BancShares Inc/AR	Bank of America Merrill Lynch	(21,965)	(15,060)	Huttig Building Products Inc	Goldman Sachs	(452)
(5,921)	Home BancShares Inc/AR	Bank of America Merrill Lynch	2,191	(227,574)	Huttig Building Products Inc	Morgan Stanley	(20,482)
5,373	Home BancShares Inc/AR	Goldman Sachs	(1,988)	26,011	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	41,357
(12,097)	Home Depot Inc/The	Bank of America Merrill Lynch	16,573	(9,077)	Hyatt Hotels Corp 'A'	Morgan Stanley	(5,778)
(54,888)	Home Depot Inc/The	Morgan Stanley	(98,551)	(18,594)	IAC/InterActiveCorp	Bank of America Merrill Lynch	(190,031)
(22,507)	HomeStreet Inc	Bank of America Merrill Lynch	22,326	(4,644)	IAC/InterActiveCorp	Morgan Stanley	(18,091)
(22,021)	Homology Medicines Inc	Morgan Stanley	(2,643)	532	IBERIABANK Corp	Morgan Stanley	(399)
5,490	Honeywell International Inc	Bank of America Merrill Lynch	11,858	30,990	IBERIABANK Corp	Bank of America Merrill Lynch	61,980
4,960	Hope Bancorp Inc	Bank of America Merrill Lynch	694	(4,279)	IBERIABANK Corp	Morgan Stanley	1,371
4,124	Hope Bancorp Inc	Goldman Sachs	577	(60,985)	Ichor Holdings Ltd	Goldman Sachs	28,850
(2,174)	Horizon Bancorp Inc/IN	Bank of America Merrill Lynch	(3,413)	(19,506)	Ichor Holdings Ltd	Morgan Stanley	(21,262)
(2,351)	Horizon Bancorp Inc/IN	Morgan Stanley	(611)	2,780	Icon Plc	Morgan Stanley	(83)
(150)	Horizon Bancorp Inc/IN	Goldman Sachs	(236)	(17,636)	ICU Medical Inc	Bank of America Merrill Lynch	(450,600)
(14,005)	Horizon Global Corp	Bank of America Merrill Lynch	(9,804)	92,447	IDACORP Inc	Morgan Stanley	285,230
(2,765)	Horizon Pharma Plc	Morgan Stanley	(3,622)	239,368	IDACORP Inc	Bank of America Merrill Lynch	754,009
18,187	Hormel Foods Corp	Morgan Stanley	5,232	(7,215)	Idera Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,587)
1,597	Hormel Foods Corp	Bank of America Merrill Lynch	1,278	(191,576)	Idera Pharmaceuticals Inc	Morgan Stanley	(42,147)
(42,464)	Hormel Foods Corp	Bank of America Merrill Lynch	(33,971)	18,376	IDEX Corp	Morgan Stanley	4,046
57,165	Hortonworks Inc	Bank of America Merrill Lynch	17,764	173	IDEXX Laboratories Inc	Goldman Sachs	1,388
42,626	Hortonworks Inc	Morgan Stanley	2,558	17,572	IDEXX Laboratories Inc	Morgan Stanley	189,075
11,149	Hortonworks Inc	Goldman Sachs	3,679	13,381	IDEXX Laboratories Inc	Bank of America Merrill Lynch	24,487
(2,148)	Hospitality Properties Trust (Reit)	Morgan Stanley	(1,761)	(139,961)	IES Holdings Inc	Bank of America Merrill Lynch	(34,990)
43,289	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	36,109	(297,971)	IHS Markit Ltd	Goldman Sachs	64,333
4,649	Host Hotels & Resorts Inc (Reit)	Goldman Sachs	1,466	(99,302)	II-VI Inc	Bank of America Merrill Lynch	26,131
3,077	Hostess Brands Inc	Morgan Stanley	(157)	(38,951)	II-VI Inc	Morgan Stanley	33,108
19,660	Houghton Mifflin Harcourt Co	Bank of America Merrill Lynch	4,424	(18,117)	ILG Inc	Bank of America Merrill Lynch	(14,494)
56,561	Houghton Mifflin Harcourt Co	Morgan Stanley	35,351	(22,700)	ILG Inc	Morgan Stanley	(11,123)
(43,605)	Houlihan Lokey Inc	Bank of America Merrill Lynch	23,767	23,754	Illinois Tool Works Inc	Bank of America Merrill Lynch	(8,789)
(10)	Houston Wire & Cable Co	Bank of America Merrill Lynch	(2)	754	Illinois Tool Works Inc	Goldman Sachs	(279)
(777,150)	Hovnanian Enterprises Inc	Bank of America Merrill Lynch	(89,372)	17,444	Illinois Tool Works Inc	Morgan Stanley	(29,131)
(22,414)	Howard Hughes Corp/The	Morgan Stanley	104,001	(4,811)	Illumina Inc	Bank of America Merrill Lynch	(41,711)
9,882	HP Inc	Bank of America Merrill Lynch	2,223	29,208	IMAX Corp	Goldman Sachs	(80,322)
28,337	HP Inc	Morgan Stanley	5,526	12,856	IMAX Corp	Morgan Stanley	(17,998)
(50,866)	HRG Group Inc	Morgan Stanley	(3,737)	39,151	IMAX Corp	Bank of America Merrill Lynch	(107,665)
(38,710)	HRG Group Inc	Bank of America Merrill Lynch	(27,017)	(23,098)	IMAX Corp	Morgan Stanley	48,585
(8,597)	Hub Group Inc 'A'	Morgan Stanley	(23,322)	(18,935)	Immersion Corp	Morgan Stanley	(44,876)
14,869	Hubbell Inc	Bank of America Merrill Lynch	58,138	(27,538)	ImmunoGen Inc	Bank of America Merrill Lynch	(15,972)
1,161	HubSpot Inc	Bank of America Merrill Lynch	12,597	(15,603)	ImmunoGen Inc	Goldman Sachs	(9,050)

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(84,829)	Immunomedics Inc	Goldman Sachs	(225,595)	(13,326)	Insulet Corp	Bank of America Merrill Lynch	(104,742)
(872)	Immunomedics Inc	Bank of America Merrill Lynch	(2,965)	15,954	Integer Holdings Corp	Morgan Stanley	2,742
(7,972)	Impac Mortgage Holdings Inc	Morgan Stanley	-	710	Integer Holdings Corp	Goldman Sachs	426
7,814	Imperva Inc	Morgan Stanley	12,893	4,943	Integer Holdings Corp	Bank of America Merrill Lynch	2,966
9,288	Incyte Corp	Bank of America Merrill Lynch	13,549	(98,838)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(145,292)
3,853	Incyte Corp	Goldman Sachs	5,165	(47,073)	Integrated Device Technology Inc	Bank of America Merrill Lynch	(128,980)
617	Incyte Corp	Morgan Stanley	684	(26,130)	Integrated Device Technology Inc	Morgan Stanley	(35,164)
10,896	Independence Contract Drilling Inc	Bank of America Merrill Lynch	(6,756)	(17,979)	Intel Corp	Bank of America Merrill Lynch	(30,744)
5,620	Independence Contract Drilling Inc	Goldman Sachs	(3,484)	(20,474)	Intellia Therapeutics Inc	Bank of America Merrill Lynch	(32,554)
24,377	Independence Contract Drilling Inc	Morgan Stanley	(12,540)	(105,810)	Intelsat SA	Morgan Stanley	(938,570)
(14,176)	Independence Holding Co	Morgan Stanley	9,923	102,702	Inter Parfums Inc	Bank of America Merrill Lynch	477,564
(22,461)	Independence Holding Co	Bank of America Merrill Lynch	(55,029)	3,024	Inter Parfums Inc	Goldman Sachs	14,062
61,972	Independent Bank Corp/MI	Bank of America Merrill Lynch	74,366	47	Inter Parfums Inc	Morgan Stanley	85
13,578	Independent Bank Corp/MI	Goldman Sachs	16,294	(10,991)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	48,470
18,226	Independent Bank Corp/MI	Morgan Stanley	4,557	(8,517)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	9,624
(22,583)	Independent Bank Corp/Rockland MA	Bank of America Merrill Lynch	(65,523)	66,873	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(24,074)
(14,482)	Independent Bank Corp/Rockland MA	Morgan Stanley	(57,277)	49,515	Intercontinental Exchange Inc	Morgan Stanley	(10,398)
(5,823)	Independent Bank Group Inc	Bank of America Merrill Lynch	8,456	5,207	Intercontinental Exchange Inc	Goldman Sachs	(1,875)
7,221	Infinera Corp	Morgan Stanley	(11,577)	15,912	InterDigital Inc/PA	Bank of America Merrill Lynch	17,503
147,945	Infinera Corp	Bank of America Merrill Lynch	(149,468)	34,839	Interface Inc	Goldman Sachs	5,226
(45,047)	Infinera Corp	Morgan Stanley	16,310	135,036	Interface Inc	Bank of America Merrill Lynch	20,255
(23,217)	Information Services Group Inc	Bank of America Merrill Lynch	770	12,032	Interface Inc	Morgan Stanley	(2,406)
6,920	Infrastructure and Energy Alternatives Inc	Bank of America Merrill Lynch	(1,548)	(2,773)	Internap Corp	Morgan Stanley	22,194
3,368	Infrastructure and Energy Alternatives Inc	Goldman Sachs	(432)	(6,949)	Internap Corp	Bank of America Merrill Lynch	5,283
4,594	Infrastructure and Energy Alternatives Inc	Morgan Stanley	(1,194)	(892)	International Business Machines Corp	Bank of America Merrill Lynch	1,383
46,759	Ingersoll-Rand Plc	Bank of America Merrill Lynch	(19,171)	(46,308)	International Business Machines Corp	Morgan Stanley	92,290
622	Ingersoll-Rand Plc	Goldman Sachs	(255)	897	International Flavors & Fragrances Inc	Goldman Sachs	63
21,248	Ingersoll-Rand Plc	Morgan Stanley	(35,469)	15,439	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(2,089)
(5,732)	Ingevity Corp	Bank of America Merrill Lynch	9,916	13,983	International Flavors & Fragrances Inc	Morgan Stanley	(12,504)
2,021	Ingles Markets Inc 'A'	Goldman Sachs	1,617	16,192	International Game Technology Plc	Bank of America Merrill Lynch	(66,630)
48,341	Ingles Markets Inc 'A'	Bank of America Merrill Lynch	3,232	10,446	International Game Technology Plc	Goldman Sachs	(42,985)
155,556	InnerWorkings Inc	Bank of America Merrill Lynch	18,667	133,728	International Game Technology Plc	Morgan Stanley	(328,302)
(1,029)	Innophos Holdings Inc	Bank of America Merrill Lynch	(1,406)	(20,129)	International Paper Co	Bank of America Merrill Lynch	8,308
91,407	Innospec Inc	Bank of America Merrill Lynch	297,073	(116,828)	International Seaways Inc	Goldman Sachs	(155,196)
6,034	Innospec Inc	Goldman Sachs	19,611	(16,595)	International Speedway Corp 'A'	Bank of America Merrill Lynch	(8,298)
11,555	Innospec Inc	Morgan Stanley	26,660	78,164	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	(132,879)
26,308	Innoviva Inc	Goldman Sachs	4,272	11,997	Interpublic Group of Cos Inc/The	Goldman Sachs	(20,395)
15,656	Innoviva Inc	Morgan Stanley	(7,012)	18,154	Intersect ENT Inc	Bank of America Merrill Lynch	13,470
103,615	Innoviva Inc	Bank of America Merrill Lynch	15,972	12,042	Intersect ENT Inc	Morgan Stanley	7,903
(1,974)	Inogen Inc	Morgan Stanley	(10,556)	5,123	Intersect ENT Inc	Goldman Sachs	5,733
17,808	Inovalon Holdings Inc 'A'	Morgan Stanley	3,562	431	INTL. FCStone Inc	Bank of America Merrill Lynch	1,336
(35,031)	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	(21,019)	939	INTL. FCStone Inc	Goldman Sachs	2,911
(33,745)	Inphi Corp	Bank of America Merrill Lynch	(51,336)	(13,256)	Intra-Cellular Therapies Inc	Bank of America Merrill Lynch	(31,019)
(17,647)	Insight Enterprises Inc	Bank of America Merrill Lynch	(43,235)	(21,290)	Intra-Cellular Therapies Inc	Morgan Stanley	(33,638)
16,385	Insight Enterprises Inc	Morgan Stanley	224,311	(5,078)	Intrexon Corp	Bank of America Merrill Lynch	(1,219)
(41,475)	Insmid Inc	Bank of America Merrill Lynch	(45,208)	(24,045)	Intrexon Corp	Morgan Stanley	(22,362)
75,104	Insperty Inc	Bank of America Merrill Lynch	292,906	(10,718)	IntriCon Corp	Goldman Sachs	(17,115)
23,465	Insperty Inc	Morgan Stanley	77,435	(1,722)	IntriCon Corp	Morgan Stanley	(3,530)
1,038	Insperty Inc	Goldman Sachs	4,048	(6,338)	IntriCon Corp	Bank of America Merrill Lynch	(11,092)
(121,160)	Installed Building Products Inc	Bank of America Merrill Lynch	(489,666)	(3,632)	Intuit Inc	Bank of America Merrill Lynch	(43,003)
(587)	Installed Building Products Inc	Morgan Stanley	(37)	177	Intuitive Surgical Inc	Bank of America Merrill Lynch	810
(32,325)	Insteel Industries Inc	Bank of America Merrill Lynch	(56,005)	3,534	Intuitive Surgical Inc	Morgan Stanley	9,948
668	Instructure Inc	Morgan Stanley	1,536	(5,019)	Intuitive Surgical Inc	Bank of America Merrill Lynch	(30,164)
2,094	Insulet Corp	Bank of America Merrill Lynch	16,459	(111,844)	Invacare Corp	Bank of America Merrill Lynch	39,145

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
38,056	Invesco Ltd	Bank of America Merrill Lynch	(40,720)	(43,948)	Jack in the Box Inc	Bank of America Merrill Lynch	381,469
122,198	Invesco Ltd	Morgan Stanley	(178,409)	2,138	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	4,233
2,919	Invesco Ltd	Goldman Sachs	(3,123)	1,952	Jacobs Engineering Group Inc	Goldman Sachs	3,865
348,629	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	94,982	1,619	Jacobs Engineering Group Inc	Morgan Stanley	1,570
208,436	Invesco Mortgage Capital Inc (Reit)	Morgan Stanley	40,645	135,931	Jagged Peak Energy Inc	Bank of America Merrill Lynch	(108,282)
30,163	Invesco Mortgage Capital Inc (Reit)	Goldman Sachs	8,596	36,569	Jagged Peak Energy Inc	Goldman Sachs	(39,845)
(10,890)	Investment Technology Group Inc	Bank of America Merrill Lynch	1,856	8,293	Jagged Peak Energy Inc	Morgan Stanley	(7,878)
33,334	Investors Bancorp Inc	Morgan Stanley	(2,623)	(86,773)	Jamba Inc	Morgan Stanley	(19,958)
(218,669)	Investors Bancorp Inc	Bank of America Merrill Lynch	32,800	(3,610)	Jamba Inc	Bank of America Merrill Lynch	939
(378,516)	Investors Real Estate Trust (Reit)	Goldman Sachs	(113,555)	43,069	James River Group Holdings Ltd	Bank of America Merrill Lynch	28,856
(253,928)	Investors Real Estate Trust (Reit)	Morgan Stanley	(75,753)	13,678	James River Group Holdings Ltd	Goldman Sachs	9,164
86,612	Invitae Corp	Bank of America Merrill Lynch	46,337	(168,908)	Janus Henderson Group Plc	Goldman Sachs	380,043
14,654	Invitae Corp	Morgan Stanley	513	12,859	Jason Industries Inc	Morgan Stanley	(2,186)
109,990	Invitae Corp	Goldman Sachs	58,845	774	Jazz Pharmaceuticals Plc	Bank of America Merrill Lynch	3,480
(73,764)	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	24,342	8,193	Jazz Pharmaceuticals Plc	Morgan Stanley	18,813
(32,950)	Invitation Homes Inc (Reit)	Morgan Stanley	(7,249)	(11,544)	JB Hunt Transport Services Inc	Morgan Stanley	(52,525)
(12,482)	ION Geophysical Corp	Goldman Sachs	39,318	4,246	JBG SMITH Properties (Reit)	Bank of America Merrill Lynch	9,638
(12,951)	ION Geophysical Corp	Morgan Stanley	19,427	1,728	JBG SMITH Properties (Reit)	Goldman Sachs	3,923
(1,044)	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,984)	1,210	JBG SMITH Properties (Reit)	Morgan Stanley	1,234
(85,438)	Iovance Biotherapeutics Inc	Bank of America Merrill Lynch	21,360	(88,692)	JC Penney Co Inc	Morgan Stanley	(8,426)
(5,464)	Iovance Biotherapeutics Inc	Goldman Sachs	1,366	76,500	Jefferies Financial Group Inc	Bank of America Merrill Lynch	(131,580)
(1,834)	IQVIA Holdings Inc	Morgan Stanley	3,467	14,562	Jefferies Financial Group Inc	Goldman Sachs	(25,047)
(14,741)	IQVIA Holdings Inc	Bank of America Merrill Lynch	31,841	(53,346)	JELD-WEN Holding Inc	Bank of America Merrill Lynch	(6,616)
3,172	iRadimed Corp	Bank of America Merrill Lynch	481	(111,203)	JELD-WEN Holding Inc	Morgan Stanley	45,593
3,340	iRadimed Corp	Goldman Sachs	424	(242)	Jernigan Capital Inc (Reit)	Bank of America Merrill Lynch	(290)
2,762	iRadimed Corp	Morgan Stanley	312	(26,790)	Jernigan Capital Inc (Reit)	Morgan Stanley	(24,111)
(6,817)	iRhythm Technologies Inc	Morgan Stanley	(49,628)	2,648	JM Smucker Co/The	Bank of America Merrill Lynch	(3,350)
14,683	Iridium Communications Inc	Goldman Sachs	51,391	30,465	JM Smucker Co/The	Morgan Stanley	(159,338)
15,174	Iridium Communications Inc	Bank of America Merrill Lynch	53,109	71,554	JMP Group LLC	Morgan Stanley	2,147
64,823	Iridium Communications Inc	Morgan Stanley	218,656	2,541	John B Sanfilippo & Son Inc	Bank of America Merrill Lynch	1,529
6,002	iRobot Corp	Morgan Stanley	10,624	379	John B Sanfilippo & Son Inc	Morgan Stanley	370
39,459	iRobot Corp	Bank of America Merrill Lynch	144,815	2,829	John B Sanfilippo & Son Inc	Goldman Sachs	5,470
18,524	Iron Mountain Inc (Reit)	Bank of America Merrill Lynch	12,011	(67,700)	John Bean Technologies Corp	Bank of America Merrill Lynch	(209,102)
26,366	Iron Mountain Inc (Reit)	Morgan Stanley	22,411	(23,862)	John Bean Technologies Corp	Morgan Stanley	(34,504)
5,342	Iron Mountain Inc (Reit)	Goldman Sachs	3,896	31,174	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	60,789
28,881	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	5,776	7,918	John Wiley & Sons Inc 'A'	Goldman Sachs	15,440
82,391	Itau Unibanco Holding SA ADR	Goldman Sachs	(116,171)	69,799	John Wiley & Sons Inc 'A'	Morgan Stanley	92,190
61,830	Itau Unibanco Holding SA ADR	Morgan Stanley	(140,201)	231	Johnson & Johnson	Goldman Sachs	(954)
(76,549)	Itebis Inc	Goldman Sachs	36,744	72,510	Johnson & Johnson	Morgan Stanley	(376,459)
(27,991)	Itebis Inc	Bank of America Merrill Lynch	13,436	20,429	Johnson & Johnson	Bank of America Merrill Lynch	(84,372)
(56,677)	Itebis Inc	Morgan Stanley	15,846	(157,547)	Johnson Controls International Plc	Morgan Stanley	163,282
(4,195)	Itron Inc	Morgan Stanley	49,482	(66,411)	Johnson Controls International Plc	Goldman Sachs	154,108
(4,183)	Itron Inc	Bank of America Merrill Lynch	17,046	11,692	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	(30,867)
37,779	ITT Inc	Bank of America Merrill Lynch	(28,327)	2,030	Jones Lang LaSalle Inc	Goldman Sachs	(5,359)
42,791	ITT Inc	Morgan Stanley	(54,927)	2,781	Jounce Therapeutics Inc	Bank of America Merrill Lynch	(6,143)
74,218	J Alexander's Holdings Inc	Bank of America Merrill Lynch	(7,422)	7,880	Jounce Therapeutics Inc	Goldman Sachs	(27,918)
10,600	J. Jill Inc	Bank of America Merrill Lynch	21,942	6,804	Jounce Therapeutics Inc	Morgan Stanley	(282)
41,413	J. Jill Inc	Goldman Sachs	85,725	10,772	Juniper Networks Inc	Bank of America Merrill Lynch	1,831
3,440	J. Jill Inc	Morgan Stanley	5,401	(46,910)	Juniper Networks Inc	Morgan Stanley	(34,390)
(4,881)	j2 Global Inc	Morgan Stanley	(1,866)	2,564	Juniper Networks Inc	Goldman Sachs	436
(92,568)	j2 Global Inc	Bank of America Merrill Lynch	(70,375)	4,209	Juniper Pharmaceuticals Inc	Morgan Stanley	(421)
2,007	Jabil Inc	Bank of America Merrill Lynch	1,967	8,631	Kadant Inc	Goldman Sachs	28,482
135,826	Jabil Inc	Morgan Stanley	63,920	14,361	Kadant Inc	Morgan Stanley	(17,951)
(28,173)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	(81,138)	21,128	Kadant Inc	Bank of America Merrill Lynch	69,722

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
2,675	Kaiser Aluminum Corp	Morgan Stanley	6,331	11,403	Kirkland's Inc	Bank of America Merrill Lynch	27,367
728	Kaiser Aluminum Corp	Bank of America Merrill Lynch	4,899	10,674	Kirkland's Inc	Goldman Sachs	25,618
(27,218)	Kaman Corp	Bank of America Merrill Lynch	(55,797)	85,125	Kite Realty Group Trust (Reit)	Bank of America Merrill Lynch	97,042
(35,906)	Kaman Corp	Morgan Stanley	6,104	5,498	Kite Realty Group Trust (Reit)	Morgan Stanley	3,079
(266)	Kansas City Southern	Bank of America Merrill Lynch	(106)	83,351	KKR Real Estate Finance Trust Inc	Bank of America Merrill Lynch	(2,131)
(25,518)	KAR Auction Services Inc	Bank of America Merrill Lynch	596	1,286	KKR Real Estate Finance Trust Inc	Goldman Sachs	(309)
(3,776)	KAR Auction Services Inc	Morgan Stanley	2,667	6,440	KKR Real Estate Finance Trust Inc	Morgan Stanley	(44)
(130,643)	KBR Inc	Bank of America Merrill Lynch	(198,719)	(20,747)	KLA-Tencor Corp	Bank of America Merrill Lynch	(70,955)
15,902	Keane Group Inc	Morgan Stanley	(21,627)	(35,591)	KLA-Tencor Corp	Morgan Stanley	(40,218)
7,511	Keane Group Inc	Bank of America Merrill Lynch	(12,193)	5,569	Knight-Swift Transportation Holdings Inc	Morgan Stanley	3,694
(123,736)	Kearny Financial Corp/MD	Bank of America Merrill Lynch	(55,681)	(72,533)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(90,666)
(348,672)	Kearny Financial Corp/MD	Morgan Stanley	(34,867)	(30,971)	Knoll Inc	Bank of America Merrill Lynch	(14,556)
12,419	Kearny Financial Corp/MD	Bank of America Merrill Lynch	5,589	(30,975)	Knowles Corp	Morgan Stanley	(4,956)
59,602	Kearny Financial Corp/MD	Morgan Stanley	5,960	6,252	Knowles Corp	Bank of America Merrill Lynch	3,251
(3,543)	Kellogg Co	Morgan Stanley	(130)	2,629	Knowles Corp	Goldman Sachs	1,367
80,719	Kellogg Co	Bank of America Merrill Lynch	259,915	40,353	Kohl's Corp	Bank of America Merrill Lynch	174,728
2,207	Kellogg Co	Goldman Sachs	7,107	2,362	Kohl's Corp	Goldman Sachs	10,227
1,237	Kellogg Co	Morgan Stanley	3,649	49,334	Kohl's Corp	Morgan Stanley	323,151
(26,219)	Keemat Corp	Morgan Stanley	(30,414)	104,400	Koninklijke Philips NV	Morgan Stanley	(153,311)
(7,638)	Kemet Corp	Bank of America Merrill Lynch	(2,798)	4,539	Kopin Corp	Morgan Stanley	999
(11,011)	Kemper Corp	Morgan Stanley	(235,745)	12,665	Kopin Corp	Bank of America Merrill Lynch	3,800
(2,771)	Kemper Corp	Bank of America Merrill Lynch	(13,994)	59,907	Kopin Corp	Goldman Sachs	17,972
4,288	Kennametal Inc	Bank of America Merrill Lynch	(4,288)	6,301	Koppers Holdings Inc	Goldman Sachs	8,611
(50,835)	Kennametal Inc	Bank of America Merrill Lynch	62,213	3,048	Koppers Holdings Inc	Morgan Stanley	(650)
31,729	Kennametal Inc	Morgan Stanley	(55,208)	13,671	Koppers Holdings Inc	Bank of America Merrill Lynch	21,190
(33,949)	Kennedy-Wilson Holdings Inc	Goldman Sachs	(10,390)	3,477	Korn/Ferry International	Goldman Sachs	4,937
17,310	Key Energy Services Inc	Bank of America Merrill Lynch	(2,250)	87,208	Korn/Ferry International	Bank of America Merrill Lynch	123,835
9,972	Key Energy Services Inc	Morgan Stanley	(9,773)	894	Korn/Ferry International	Morgan Stanley	948
64,497	Key Tronic Corp	Bank of America Merrill Lynch	16,769	(84,607)	Kosmos Energy Ltd	Morgan Stanley	(32,302)
11,081	Key Tronic Corp	Morgan Stanley	3,657	(116,569)	Kosmos Energy Ltd	Goldman Sachs	(51,107)
(66,037)	KeyCorp	Bank of America Merrill Lynch	62,951	(40,576)	Kraft Heinz Co/The	Bank of America Merrill Lynch	43,416
87,836	KeyCorp	Morgan Stanley	(99,779)	(78,577)	Kraft Heinz Co/The	Morgan Stanley	(36,709)
60	Keysight Technologies Inc	Bank of America Merrill Lynch	419	(41,666)	Kratos Defense & Security Solutions Inc	Goldman Sachs	(5,417)
(8,115)	Keysight Technologies Inc	Bank of America Merrill Lynch	(52,666)	(146,257)	Kratos Defense & Security Solutions Inc	Bank of America Merrill Lynch	(19,013)
6,692	Keysight Technologies Inc	Morgan Stanley	49,126	49,783	Kroger Co/The	Bank of America Merrill Lynch	10,454
(198,002)	KeyW Holding Corp/The	Morgan Stanley	(239,582)	96,670	Kroger Co/The	Morgan Stanley	32,098
(20,431)	KeyW Holding Corp/The	Bank of America Merrill Lynch	(23,700)	(3,713)	Kronos Worldwide Inc	Bank of America Merrill Lynch	692
2,022	Kforce Inc	Bank of America Merrill Lynch	(279)	(11,098)	Kronos Worldwide Inc	Morgan Stanley	1,657
1,121	Kforce Inc	Morgan Stanley	827	(14,741)	Kulicke & Soffa Industries Inc	Morgan Stanley	(33,260)
(2,208)	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	(7,772)	(38,651)	KVH Industries Inc	Bank of America Merrill Lynch	1,933
(24,850)	Kimball Electronics Inc	Bank of America Merrill Lynch	(27,335)	(5,428)	KVH Industries Inc	Goldman Sachs	271
45,502	Kimball International Inc 'B'	Bank of America Merrill Lynch	28,666	(17,865)	L Brands Inc	Bank of America Merrill Lynch	(23,046)
23,094	Kimball International Inc 'B'	Morgan Stanley	11,316	(10,411)	L3 Technologies Inc	Bank of America Merrill Lynch	(73,085)
6,118	Kimball International Inc 'B'	Goldman Sachs	3,854	6,484	La Quinta Holdings Inc	Morgan Stanley	5,641
338	Kimberly-Clark Corp	Goldman Sachs	(463)	3,528	La-Z-Boy Inc	Morgan Stanley	9,095
12,581	Kimberly-Clark Corp	Bank of America Merrill Lynch	(17,236)	7,150	Laboratory Corp of America Holdings	Morgan Stanley	39,969
74,635	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	99,234	(15,396)	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	(98,377)
115,239	Kimco Realty Corp (Reit)	Morgan Stanley	24,200	320,249	Ladder Capital Corp (Reit)	Bank of America Merrill Lynch	173,539
25,763	Kimco Realty Corp (Reit)	Goldman Sachs	34,265	38,061	Ladder Capital Corp (Reit)	Goldman Sachs	21,695
194,943	Kinder Morgan Inc/DE	Morgan Stanley	115,016	101,506	Ladder Capital Corp (Reit)	Morgan Stanley	17,194
11,435	Kinsale Capital Group Inc	Bank of America Merrill Lynch	29,274	89,814	Ladenburg Thalmann Financial Services Inc	Bank of America Merrill Lynch	(5,389)
4,265	Kinsale Capital Group Inc	Morgan Stanley	1,493	64,380	Ladenburg Thalmann Financial Services Inc	Goldman Sachs	(3,863)
2,800	Kinsale Capital Group Inc	Goldman Sachs	7,168	29,974	Ladenburg Thalmann Financial Services Inc	Morgan Stanley	(1,798)
(9,311)	Kirby Corp	Bank of America Merrill Lynch	(33,985)	(4,737)	Lakeland Bancorp Inc	Bank of America Merrill Lynch	(1,895)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
75,591	Lakeland Financial Corp	Bank of America Merrill Lynch	37,796
25,525	Lakeland Financial Corp	Goldman Sachs	12,763
15,742	Lakeland Financial Corp	Morgan Stanley	(6,454)
(5,142)	Lam Research Corp	Bank of America Merrill Lynch	2,160
3,677	Lam Research Corp	Morgan Stanley	2,120
1,001	Lamar Advertising Co 'A'(Reit)	Bank of America Merrill Lynch	1,832
1,180	Lamar Advertising Co 'A'(Reit)	Morgan Stanley	1,215
1,059	Lamar Advertising Co 'A'(Reit)	Goldman Sachs	1,938
7,331	Lamb Weston Holdings Inc	Morgan Stanley	(4,487)
(2,658)	Lancaster Colony Corp	Morgan Stanley	(17,913)
(5,231)	Lancaster Colony Corp	Bank of America Merrill Lynch	(9,363)
32,299	Landstar System Inc	Bank of America Merrill Lynch	171,185
1,143	Landstar System Inc	Goldman Sachs	6,058
(45,083)	Lannett Co Inc	Morgan Stanley	(23,891)
(29,840)	Lantheus Holdings Inc	Bank of America Merrill Lynch	(12,213)
(15,334)	Laredo Petroleum Inc	Bank of America Merrill Lynch	10,044
46,940	Las Vegas Sands Corp	Bank of America Merrill Lynch	97,454
553	Las Vegas Sands Corp	Morgan Stanley	818
289	Las Vegas Sands Corp	Goldman Sachs	751
(76,662)	Latam Airlines Group SA ADR	Morgan Stanley	85,861
(3,722)	Latam Airlines Group SA ADR	Goldman Sachs	3,601
(79,098)	Laureate Education Inc 'A'	Bank of America Merrill Lynch	(144,749)
(11,644)	Laureate Education Inc 'A'	Morgan Stanley	(12,925)
(7,643)	Layne Christensen Co	Bank of America Merrill Lynch	1,452
(89,511)	Layne Christensen Co	Morgan Stanley	27,748
399	LCI Industries	Bank of America Merrill Lynch	1,057
11,408	LCI Industries	Morgan Stanley	(37,076)
(13,128)	LCI Industries	Bank of America Merrill Lynch	(34,789)
16,045	LCNB Corp	Bank of America Merrill Lynch	14,477
5,505	LCNB Corp	Morgan Stanley	4,256
900	LCNB Corp	Goldman Sachs	855
21,143	Leaf Group Ltd	Bank of America Merrill Lynch	3,171
2,376	Leaf Group Ltd	Goldman Sachs	356
511	Lear Corp	Bank of America Merrill Lynch	669
(288,443)	LegacyTexas Financial Group Inc	Bank of America Merrill Lynch	349,016
(19,986)	LegacyTexas Financial Group Inc	Morgan Stanley	32,577
22,856	Legg Mason Inc	Bank of America Merrill Lynch	(36,570)
10,968	Legg Mason Inc	Goldman Sachs	(17,549)
63,585	Leggett & Platt Inc	Morgan Stanley	36,879
(9,564)	Leidos Holdings Inc	Bank of America Merrill Lynch	(302)
(1,767)	Leidos Holdings Inc	Morgan Stanley	(1,396)
31,578	LeMaitre Vascular Inc	Bank of America Merrill Lynch	9,473
525	LendingTree Inc	Morgan Stanley	832
678	LendingTree Inc	Bank of America Merrill Lynch	1,311
(96,752)	Lennar Corp 'A'	Bank of America Merrill Lynch	(94,817)
(22,762)	Lennar Corp 'A'	Morgan Stanley	84,605
(14,531)	Lennar Corp 'B'	Bank of America Merrill Lynch	(14,676)
2,531	Lennox International Inc	Morgan Stanley	5,340
3,800	Lexicon Pharmaceuticals Inc	Bank of America Merrill Lynch	6,329
3,947	Lexicon Pharmaceuticals Inc	Morgan Stanley	4,717
7,656	Lexington Realty Trust (Reit)	Morgan Stanley	2,450
(4,823)	LGI Homes Inc	Morgan Stanley	49,466
28,420	LHC Group Inc	Bank of America Merrill Lynch	74,176
10,378	LHC Group Inc	Morgan Stanley	31,757

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
2,388	LHC Group Inc	Goldman Sachs	6,233
(29,443)	Liberty Broadband Corp 'A'	Bank of America Merrill Lynch	60,538
(513)	Liberty Broadband Corp 'A'	Morgan Stanley	194
(15,184)	Liberty Broadband Corp 'C'	Bank of America Merrill Lynch	35,682
(13,590)	Liberty Expedia Holdings 'A'	Morgan Stanley	(20,929)
1,928	Liberty Expedia Holdings Inc 'A'	Goldman Sachs	4,434
2,861	Liberty Expedia Holdings Inc 'A'	Morgan Stanley	4,406
21,436	Liberty Expedia Holdings Inc 'A'	Bank of America Merrill Lynch	49,303
7,771	Liberty Global Plc 'A'	Bank of America Merrill Lynch	(10,646)
12,052	Liberty Global Plc 'A'	Morgan Stanley	(7,713)
(2,263)	Liberty Media Corp-Liberty Formula One 'A'	Goldman Sachs	(2,648)
(9,262)	Liberty Media Corp-Liberty Formula One 'A'	Morgan Stanley	3,705
(8,646)	Liberty Media Corp-Liberty Formula One 'C'	Bank of America Merrill Lynch	(5,214)
(1,496)	Liberty Media Corp-Liberty Formula One 'C'	Goldman Sachs	(1,825)
2,513	Liberty Media Corp-Liberty SiriusXM 'A'	Goldman Sachs	3,493
8,845	Liberty Media Corp-Liberty SiriusXM 'A'	Bank of America Merrill Lynch	12,295
20,578	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	28,192
40,468	Liberty Oilfield Services 'A'	Bank of America Merrill Lynch	40,525
9,577	Liberty Oilfield Services 'A'	Goldman Sachs	5,020
16,577	Liberty Oilfield Services 'A'	Morgan Stanley	(7,522)
(5,585)	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	(5,791)
(9,581)	Liberty Tax Inc	Bank of America Merrill Lynch	(958)
(12,703)	Liberty Tax Inc	Goldman Sachs	(1,270)
27,245	Liberty TripAdvisor Holdings Inc 'A'	Bank of America Merrill Lynch	55,852
4,323	Life Storage Inc (Reit)	Morgan Stanley	13,099
(11,350)	LifePoint Health Inc	Bank of America Merrill Lynch	18,401
(20,487)	LifePoint Health Inc	Morgan Stanley	(31,328)
(6,680)	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	(64,328)
(3,195)	Ligand Pharmaceuticals Inc	Goldman Sachs	(30,768)
(10,169)	Lilis Energy Inc	Morgan Stanley	(9,966)
289	Limelight Networks Inc	Morgan Stanley	(14)
(421)	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	(1,082)
(33,214)	Lincoln Electric Holdings Inc	Morgan Stanley	(113,368)
37,886	Lincoln National Corp	Bank of America Merrill Lynch	(67,423)
95,998	Lincoln National Corp	Morgan Stanley	(376,029)
323	Lincoln National Corp	Goldman Sachs	(123)
28,911	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch	(5,782)
28,973	Lions Gate Entertainment Corp 'A'	Goldman Sachs	(5,795)
391	Lions Gate Entertainment Corp 'A'	Morgan Stanley	20
58,254	Lions Gate Entertainment Corp 'B'	Bank of America Merrill Lynch	16,341
24,375	Lions Gate Entertainment Corp 'B'	Goldman Sachs	7,800
67,024	Lions Gate Entertainment Corp 'B'	Morgan Stanley	7,373
44,111	Lithia Motors Inc 'A'	Bank of America Merrill Lynch	5,293
5,178	Lithia Motors Inc 'A'	Goldman Sachs	621
89,398	Lithia Motors Inc 'A'	Morgan Stanley	(41,920)
(10,123)	Littelfuse Inc	Bank of America Merrill Lynch	(61,447)
(2,689)	Littelfuse Inc	Morgan Stanley	(22,507)
23,575	Live Nation Entertainment Inc	Bank of America Merrill Lynch	(21,453)
(39,189)	Live Oak Bancshares Inc	Bank of America Merrill Lynch	(45,067)
30,877	LivePerson Inc	Bank of America Merrill Lynch	44,000
7,606	LivePerson Inc	Goldman Sachs	10,839
4,397	LivePerson Inc	Morgan Stanley	4,067
(84,204)	LKQ Corp	Bank of America Merrill Lynch	(70,083)
(23,723)	LKQ Corp	Morgan Stanley	(23,486)

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アプソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
2,576	Loews Corp	Bank of America Merrill Lynch	(7,857)	(2,711)	Magellan Health Inc	Morgan Stanley	(5,286)
(27,087)	Loews Corp	Bank of America Merrill Lynch	82,615	(12,669)	MakeMyTrip Ltd	Bank of America Merrill Lynch	(15,203)
160,490	Loews Corp	Morgan Stanley	(481,470)	(6,219)	MakeMyTrip Ltd	Morgan Stanley	(2,799)
246	LogMeIn Inc	Bank of America Merrill Lynch	(357)	(8,956)	Mallinckrodt Plc	Goldman Sachs	(13,255)
1,499	LogMeIn Inc	Morgan Stanley	(4,450)	(41,134)	Mallinckrodt Plc	Morgan Stanley	(41,134)
(5,514)	Loral Space & Communications Inc	Bank of America Merrill Lynch	1,930	(14,388)	Mammoth Energy Services Inc	Morgan Stanley	(40,544)
(55,937)	Louisiana-Pacific Corp	Bank of America Merrill Lynch	(128,096)	(1,302)	Manhattan Associates Inc	Morgan Stanley	690
(30,014)	Louisiana-Pacific Corp	Morgan Stanley	(30,014)	(23,010)	Manhattan Associates Inc	Bank of America Merrill Lynch	21,325
(33,291)	Lowe's Cos Inc	Bank of America Merrill Lynch	(390,171)	32,051	Manitowoc Co Inc/The	Bank of America Merrill Lynch	(23,864)
(1,610)	Lowe's Cos Inc	Morgan Stanley	173	4,863	Manitowoc Co Inc/The	Goldman Sachs	(2,918)
(430)	Loxo Oncology Inc	Bank of America Merrill Lynch	(18,426)	19,092	Manitowoc Co Inc/The	Morgan Stanley	(35,950)
(144)	Loxo Oncology Inc	Goldman Sachs	(6,170)	20,836	ManpowerGroup Inc	Bank of America Merrill Lynch	(51,419)
(23,712)	LPL Financial Holdings Inc	Bank of America Merrill Lynch	37,228	84,571	Marathon Oil Corp	Bank of America Merrill Lynch	15,223
(2,127)	LPL Financial Holdings Inc	Morgan Stanley	6,306	134,457	Marathon Oil Corp	Morgan Stanley	591,836
(11,231)	LSB Industries Inc	Bank of America Merrill Lynch	3,032	5,408	Marathon Petroleum Corp	Goldman Sachs	21,416
(15,653)	LSB Industries Inc	Goldman Sachs	4,226	41,058	Marcus & Millichap Inc	Bank of America Merrill Lynch	(9,337)
(37,483)	LSB Industries Inc	Morgan Stanley	15,368	2,564	Marcus & Millichap Inc	Goldman Sachs	(333)
18,877	LSC Communications Inc	Bank of America Merrill Lynch	21,520	79,430	Marcus Corp/The	Bank of America Merrill Lynch	(19,858)
1,971	LSC Communications Inc	Goldman Sachs	2,247	4,033	Marcus Corp/The	Goldman Sachs	(1,008)
3,195	LSI Industries Inc	Goldman Sachs	(64)	5,209	Marcus Corp/The	Morgan Stanley	(2,605)
(8,285)	LTC Properties Inc (Reit)	Bank of America Merrill Lynch	(17,813)	3,192	Marin Software Inc	Bank of America Merrill Lynch	(479)
14,904	Lululemon Athletica Inc	Bank of America Merrill Lynch	50,682	4,734	Marin Software Inc	Goldman Sachs	(710)
45,899	Lululemon Athletica Inc	Morgan Stanley	183,809	2,918	Marin Software Inc	Morgan Stanley	(584)
584	Lululemon Athletica Inc	Goldman Sachs	3,194	30,460	Marine Products Corp	Morgan Stanley	20,408
(2,337)	Lumentum Holdings Inc	Morgan Stanley	6,163	5,801	Marine Products Corp	Bank of America Merrill Lynch	2,726
(14,917)	Lumentum Holdings Inc	Goldman Sachs	45,732	(14,670)	Marinus Pharmaceuticals Inc	Bank of America Merrill Lynch	(20,685)
16,369	Luminex Corp	Bank of America Merrill Lynch	39,286	(8,340)	Marinus Pharmaceuticals Inc	Morgan Stanley	(10,425)
1,327	Luminex Corp	Goldman Sachs	3,185	583	Markel Corp	Bank of America Merrill Lynch	(10,885)
(3,330)	Luxoft Holding Inc	Morgan Stanley	16,613	(4,292)	Markel Corp	Morgan Stanley	135,671
14,035	Lydall Inc	Bank of America Merrill Lynch	21,053	(212)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(3,235)
1,070	Lydall Inc	Goldman Sachs	1,605	(1,382)	MarketAxess Holdings Inc	Morgan Stanley	(11,547)
825	Lydall Inc	Morgan Stanley	(165)	(5,677)	Marlin Business Services Corp	Bank of America Merrill Lynch	(5,677)
(25,726)	LyondellBasell Industries NV 'A'	Morgan Stanley	(227,840)	25,768	Marriott International Inc/MD 'A'	Morgan Stanley	(44,836)
14,051	M&T Bank Corp	Morgan Stanley	(116,730)	638	Marriott Vacations Worldwide Corp	Goldman Sachs	2,001
(79,758)	M&T Bank Corp	Bank of America Merrill Lynch	999,368	(9,722)	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	(40,467)
24,135	M/I Homes Inc	Bank of America Merrill Lynch	11,102	(6,059)	Marriott Vacations Worldwide Corp	Morgan Stanley	(17,663)
9,632	M/I Homes Inc	Goldman Sachs	4,431	4,645	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	12,892
66,942	Macatawa Bank Corp	Bank of America Merrill Lynch	87,694	8,008	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	(4,565)
32,528	Macatawa Bank Corp	Goldman Sachs	42,612	165,499	Marten Transport Ltd	Bank of America Merrill Lynch	372,373
46,302	Macatawa Bank Corp	Morgan Stanley	40,746	24,801	Marten Transport Ltd	Goldman Sachs	55,802
(3,514)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	(5,060)	(24,186)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	(1,451)
6,598	Macerich Co/The (Reit)	Morgan Stanley	3,365	81,914	Marvell Technology Group Ltd	Morgan Stanley	(34,908)
(54,624)	MACOM Technology Solutions Holdings Inc	Bank of America Merrill Lynch	(13,656)	2,420	Masco Corp	Bank of America Merrill Lynch	1,936
(39,451)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	(9,863)	5,502	Masimo Corp	Goldman Sachs	21,358
(1,552)	MACOM Technology Solutions Holdings Inc	Morgan Stanley	(1,614)	101,392	Masimo Corp	Bank of America Merrill Lynch	408,182
3,416	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	3,518	4,059	Masimo Corp	Morgan Stanley	9,457
(33,695)	Macquarie Infrastructure Corp	Morgan Stanley	(25,945)	824	Masonite International Corp	Bank of America Merrill Lynch	2,060
1,090	MacroGenics Inc	Morgan Stanley	1,657	3,875	Masonite International Corp	Morgan Stanley	4,263
(5,853)	Macy's Inc	Bank of America Merrill Lynch	(32,074)	(23,578)	MasTec Inc	Morgan Stanley	24,757
1,085	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(2,420)	(7,052)	MasTec Inc	Bank of America Merrill Lynch	(648)
120	Madison Square Garden Co/The 'A'	Goldman Sachs	(268)	42,265	MasTec Inc	Bank of America Merrill Lynch	(54,945)
(1,682)	Madrigal Pharmaceuticals Inc	Morgan Stanley	(171,362)	24,530	Mastercard Inc 'A'	Goldman Sachs	4,661
(4,059)	Madrigal Pharmaceuticals Inc	Bank of America Merrill Lynch	(386,904)	8,370	Mastercard Inc 'A'	Morgan Stanley	4,771
(758)	Madrigal Pharmaceuticals Inc	Goldman Sachs	(72,253)	33,354	Matador Resources Co	Bank of America Merrill Lynch	(128,661)

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
52,920	Matador Resources Co	Morgan Stanley	(137,374)	(20,809)	Medfast Inc	Bank of America Merrill Lynch	(343,140)
(6,359)	Match Group Inc	Bank of America Merrill Lynch	(17,360)	(5,216)	MEDNAX Inc	Morgan Stanley	5,425
2,278	Materion Corp	Morgan Stanley	(2,506)	2,107	MEDNAX Inc	Bank of America Merrill Lynch	(2,339)
1,843	Materion Corp	Bank of America Merrill Lynch	(737)	20,674	Medpace Holdings Inc	Bank of America Merrill Lynch	12,395
3,009	Materion Corp	Goldman Sachs	(1,204)	350	Medpace Holdings Inc	Morgan Stanley	(60)
(12,678)	Matrix Service Co	Bank of America Merrill Lynch	(23,452)	18,297	Medpace Holdings Inc	Goldman Sachs	15,004
(1,217)	Mattel Inc	Bank of America Merrill Lynch	(499)	42,504	Medtronic Plc	Bank of America Merrill Lynch	76,720
(56,001)	Mattel Inc	Goldman Sachs	(22,960)	7,811	Medtronic Plc	Morgan Stanley	6,609
5,875	Matthews International Corp 'A'	Goldman Sachs	17,625	927	Medtronic Plc	Goldman Sachs	1,673
46,838	Matthews International Corp 'A'	Bank of America Merrill Lynch	140,514	(14,322)	Meet Group Inc/The	Bank of America Merrill Lynch	(5,729)
(4,826)	Maui Land & Pineapple Co Inc	Goldman Sachs	(8,446)	(21,527)	Melinta Therapeutics Inc	Morgan Stanley	(6,026)
(27,940)	Maui Land & Pineapple Co Inc	Bank of America Merrill Lynch	(42,016)	(4,178)	Melinta Therapeutics Inc	Bank of America Merrill Lynch	3,342
62,615	Maxim Integrated Products Inc	Bank of America Merrill Lynch	76,539	17,596	Mellanox Technologies Ltd	Morgan Stanley	28,154
(117,112)	MAXIMUS Inc	Bank of America Merrill Lynch	32,428	(2,250)	MercadoLibre Inc	Bank of America Merrill Lynch	(24,087)
(49,873)	MaxLinear Inc	Morgan Stanley	3,990	(4,024)	MercadoLibre Inc	Morgan Stanley	8,607
2,403	MaxLinear Inc	Goldman Sachs	60	37,921	Mercantile Bank Corp	Bank of America Merrill Lynch	33,721
2,124	MaxLinear Inc	Bank of America Merrill Lynch	(408)	11,834	Mercantile Bank Corp	Goldman Sachs	9,414
(112,431)	Maxwell Technologies Inc	Bank of America Merrill Lynch	2,249	14,267	Mercantile Bank Corp	Morgan Stanley	(3,187)
(19,306)	Maxwell Technologies Inc	Goldman Sachs	386	6,757	Merchants Bancorp/IN	Bank of America Merrill Lynch	16,487
(24,417)	Maxwell Technologies Inc	Morgan Stanley	488	6,374	Merchants Bancorp/IN	Goldman Sachs	15,553
(10,928)	MBIA Inc	Bank of America Merrill Lynch	3,192	16,560	Merck & Co Inc	Morgan Stanley	14,699
(100,532)	MBIA Inc	Morgan Stanley	40,185	76,334	Merck & Co Inc	Bank of America Merrill Lynch	42,747
(20,756)	MBIA Inc	Goldman Sachs	9,133	(20,052)	Mercury General Corp	Morgan Stanley	12,432
69,608	MBT Financial Corp	Bank of America Merrill Lynch	31,324	13,681	Mercury General Corp	Bank of America Merrill Lynch	13,407
1,804	MBT Financial Corp	Morgan Stanley	(90)	315	Mercury General Corp	Goldman Sachs	309
85,311	MCBC Holdings Inc	Bank of America Merrill Lynch	91,283	(104,608)	Mercury Systems Inc	Bank of America Merrill Lynch	(309,640)
2,218	MCBC Holdings Inc	Morgan Stanley	(466)	(7,359)	Mercury Systems Inc	Morgan Stanley	(15,895)
2,404	McCormick & Co Inc/MD 'non-voting share'	Morgan Stanley	(3,928)	26,647	Meredith Corp	Bank of America Merrill Lynch	30,607
30,866	McCormick & Co Inc/MD 'non-voting share'	Bank of America Merrill Lynch	(113,587)	43,729	Meredith Corp	Morgan Stanley	12,368
4,630	McCormick & Co Inc/MD 'non-voting share'	Goldman Sachs	(17,038)	2,941	Meredith Corp	Goldman Sachs	690
(40,720)	McDermott International Inc	Goldman Sachs	666	(9,128)	Meredith Corp	Goldman Sachs	(8,672)
(118,985)	McDermott International Inc	Bank of America Merrill Lynch	(437,068)	131,470	Meridian Bancorp Inc	Bank of America Merrill Lynch	46,015
(73,166)	McDermott International Inc	Morgan Stanley	(13,288)	58,820	Meridian Bancorp Inc	Goldman Sachs	20,587
30,680	McDonald's Corp	Bank of America Merrill Lynch	(63,201)	12,060	Meridian Bancorp Inc	Morgan Stanley	603
3,020	McDonald's Corp	Goldman Sachs	(6,221)	3,215	Merit Medical Systems Inc	Morgan Stanley	(8,841)
106,144	McGrath RentCorp	Bank of America Merrill Lynch	72,419	27,790	Meritage Homes Corp	Bank of America Merrill Lynch	93,925
10,096	McGrath RentCorp	Goldman Sachs	8,380	97,747	Meritage Homes Corp	Morgan Stanley	180,832
2,511	McGrath RentCorp	Morgan Stanley	1,758	2,081	Meritage Homes Corp	Goldman Sachs	1,643
11,974	McKesson Corp	Bank of America Merrill Lynch	(82,381)	7,524	Meritor Inc	Bank of America Merrill Lynch	(4,213)
205	McKesson Corp	Morgan Stanley	(381)	29,324	Meritor Inc	Morgan Stanley	(35,189)
365	McKesson Corp	Goldman Sachs	(2,511)	(7,586)	Merrimack Pharmaceuticals Inc	Bank of America Merrill Lynch	303
159,042	MDC Holdings Inc	Bank of America Merrill Lynch	405,817	(7,287)	Mesa Laboratories Inc	Bank of America Merrill Lynch	83,582
17,777	MDC Holdings Inc	Goldman Sachs	49,598	(2,013)	Mesa Laboratories Inc	Morgan Stanley	12,239
16,535	MDC Partners Inc 'A'	Bank of America Merrill Lynch	827	(1,050)	Mesa Laboratories Inc	Goldman Sachs	1,677
(18,983)	MDU Resources Group Inc	Bank of America Merrill Lynch	1,519	(36,465)	Meta Financial Group Inc	Bank of America Merrill Lynch	(224,097)
3,046	MDU Resources Group Inc	Bank of America Merrill Lynch	388	(15,946)	Methode Electronics Inc	Bank of America Merrill Lynch	2,144
23,407	MDU Resources Group Inc	Morgan Stanley	2,215	(8,815)	Methode Electronics Inc	Morgan Stanley	18,512
1,432	MedCath Corp	Morgan Stanley	(11,112)	(127,446)	MetLife Inc	Bank of America Merrill Lynch	235,775
1,716	Media General Inc-CVR	Bank of America Merrill Lynch	232	(2,198)	Mettler-Toledo International Inc	Bank of America Merrill Lynch	7,407
1,127	Media General Inc-CVR	Morgan Stanley	152	(2,044)	Mettler-Toledo International Inc	Morgan Stanley	42,985
28,270	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	12,156	(40,532)	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	(5,067)
(10,810)	Medicines Co/The	Morgan Stanley	(25,295)	(91,068)	MGE Energy Inc	Bank of America Merrill Lynch	(282,311)
(3,474)	Medidata Solutions Inc	Bank of America Merrill Lynch	(6,705)	21,253	MGIC Investment Corp	Goldman Sachs	(1,807)
5,344	Medfast Inc	Morgan Stanley	45,078	60,840	MGIC Investment Corp	Bank of America Merrill Lynch	(5,171)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
1,299	MGIC Investment Corp	Morgan Stanley	(305)	55,468	MobileIron Inc	Goldman Sachs	8,320
(105,004)	MGIC Investment Corp	Morgan Stanley	23,122	43,437	MobileIron Inc	Morgan Stanley	10,859
89,640	MGM Growth Properties LLC 'A'(Reit)	Bank of America Merrill Lynch	129,978	56,040	Model N Inc	Bank of America Merrill Lynch	8,611
(183,058)	MGM Growth Properties LLC 'A'(Reit)	Morgan Stanley	(303,123)	1,095	Model N Inc	Goldman Sachs	493
(73,356)	MGM Resorts International	Bank of America Merrill Lynch	(8,803)	3,057	Model N Inc	Morgan Stanley	459
(53,782)	MGM Resorts International	Morgan Stanley	114,783	164,269	Modine Manufacturing Co	Bank of America Merrill Lynch	(14,732)
(4,361)	MGP Ingredients Inc	Bank of America Merrill Lynch	(6,105)	29,433	Modine Manufacturing Co	Morgan Stanley	(37,131)
57,674	Michael Kors Holdings Ltd	Morgan Stanley	(401,349)	21,241	Modine Manufacturing Co	Goldman Sachs	(2,124)
25,070	Michael Kors Holdings Ltd	Bank of America Merrill Lynch	(159,660)	5,549	Moelis & Co 'A'	Goldman Sachs	9,184
6,914	Michaels Cos Inc/The	Bank of America Merrill Lynch	559	813	Moelis & Co 'A'	Morgan Stanley	244
(36,645)	Michaels Cos Inc/The	Bank of America Merrill Lynch	(5,497)	199,493	Moelis & Co 'A'	Bank of America Merrill Lynch	403,900
21,706	Michaels Cos Inc/The	Morgan Stanley	4,341	(8,314)	Mohawk Industries Inc	Bank of America Merrill Lynch	24,194
(52,867)	Microchip Technology Inc	Bank of America Merrill Lynch	(243,188)	(49,971)	Molina Healthcare Inc	Bank of America Merrill Lynch	(92,446)
(17,320)	Microchip Technology Inc	Goldman Sachs	(79,672)	2,498	Molina Healthcare Inc	Morgan Stanley	(2,644)
(39,391)	Microchip Technology Inc	Morgan Stanley	(228,517)	(31,318)	Molson Coors Brewing Co 'B'	Morgan Stanley	5,775
(29,360)	Micron Technology Inc	Bank of America Merrill Lynch	(149,807)	34,134	Molson Coors Brewing Co 'B'	Bank of America Merrill Lynch	48,129
(3,297)	Micron Technology Inc	Morgan Stanley	11,424	6,211	Molson Coors Brewing Co 'B'	Goldman Sachs	8,758
(22,630)	Microsoft Corp	Morgan Stanley	(61,865)	(4,383)	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	(775)
6,253	MicroStrategy Inc 'A'	Goldman Sachs	29,889	(19,080)	Mondelez International Inc 'A'	Morgan Stanley	7,404
4,086	MicroStrategy Inc 'A'	Morgan Stanley	10,174	(14,643)	Mondelez International Inc 'A'	Bank of America Merrill Lynch	2,196
62,267	MicroStrategy Inc 'A'	Bank of America Merrill Lynch	297,636	19,336	MoneyGram International Inc	Bank of America Merrill Lynch	(4,061)
(4,435)	MicroStrategy Inc 'A'	Morgan Stanley	(5,768)	(9,585)	MongoDB Inc	Morgan Stanley	(64,313)
(4,167)	Mid-America Apartment Communities Inc (Reit)	Bank of America Merrill Lynch	(16,668)	(63,897)	Monmouth Real Estate Investment Corp (Reit)	Bank of America Merrill Lynch	(10,765)
(38,778)	Middleby Corp/The	Bank of America Merrill Lynch	160,541	5,618	Monolithic Power Systems Inc	Goldman Sachs	42,247
(22,411)	Middleby Corp/The	Morgan Stanley	565,318	2,080	Monolithic Power Systems Inc	Morgan Stanley	8,757
(97,076)	Middlesex Water Co	Bank of America Merrill Lynch	(286,374)	41,465	Monolithic Power Systems Inc	Bank of America Merrill Lynch	311,817
(49,466)	Midland States Bancorp Inc	Bank of America Merrill Lynch	(33,637)	(2,484)	Monotype Imaging Holdings Inc	Bank of America Merrill Lynch	(1,221)
(22,682)	MidSouth Bancorp Inc	Morgan Stanley	3,402	(40,015)	Monro Inc	Bank of America Merrill Lynch	(38,014)
(27,685)	MidSouth Bancorp Inc	Goldman Sachs	1,384	(66,702)	Monro Inc	Goldman Sachs	(63,367)
25,363	Milacron Holdings Corp	Bank of America Merrill Lynch	254	(5,904)	Monsanto Co	Bank of America Merrill Lynch	(13,402)
7,470	Milacron Holdings Corp	Goldman Sachs	75	(2,568)	Monsanto Co	Goldman Sachs	(5,829)
23,731	Milacron Holdings Corp	Morgan Stanley	(14,314)	(48,025)	Monster Beverage Corp	Morgan Stanley	(83,512)
59,486	Miller Industries Inc/TN	Bank of America Merrill Lynch	47,589	(48,979)	Monster Beverage Corp	Bank of America Merrill Lynch	(159,427)
6,186	Miller Industries Inc/TN	Goldman Sachs	4,949	(1,883)	Moody's Corp	Bank of America Merrill Lynch	(3,126)
24,865	Miller Industries Inc/TN	Morgan Stanley	6,216	(573)	Moody's Corp	Morgan Stanley	1,037
941	MINDBODY Inc 'A'	Bank of America Merrill Lynch	1,529	(27,076)	Moog Inc 'A'	Morgan Stanley	28,159
(4,326)	MINDBODY Inc 'A'	Morgan Stanley	(6,165)	509	Morgan Stanley	Goldman Sachs	(1,775)
(1,126)	Minerals Technologies Inc	Bank of America Merrill Lynch	(1,048)	167,973	Morgan Stanley	Bank of America Merrill Lynch	(659,589)
(3,967)	Minerals Technologies Inc	Morgan Stanley	(4,583)	7,795	Morningstar Inc	Bank of America Merrill Lynch	55,422
(70,589)	Minerva Neurosciences Inc	Bank of America Merrill Lynch	(63,331)	254	Morningstar Inc	Morgan Stanley	1,077
(12,193)	Minerva Neurosciences Inc	Goldman Sachs	(23,509)	3,427	Morningstar Inc	Goldman Sachs	24,366
16,950	Miragen Therapeutics Inc	Bank of America Merrill Lynch	(3,051)	(102,258)	Mosaic Co/The	Morgan Stanley	(188,453)
25,231	Miragen Therapeutics Inc	Goldman Sachs	(4,542)	(60,486)	Motorcar Parts of America Inc	Bank of America Merrill Lynch	(4,234)
6,048	Miragen Therapeutics Inc	Morgan Stanley	423	3,876	Motorola Solutions Inc	Goldman Sachs	5,000
(30,648)	Mirati Therapeutics Inc	Morgan Stanley	(205,342)	18,412	Motorola Solutions Inc	Bank of America Merrill Lynch	23,751
(16,240)	Mistras Group Inc	Bank of America Merrill Lynch	(2,761)	29,512	Motorola Solutions Inc	Morgan Stanley	(1,180)
(9,116)	Mitek Systems Inc	Bank of America Merrill Lynch	(3,646)	(11,142)	Movado Group Inc	Bank of America Merrill Lynch	(103,281)
665	MKS Instruments Inc	Bank of America Merrill Lynch	2,245	11,166	MRC Global Inc	Bank of America Merrill Lynch	(1,434)
1,194	MKS Instruments Inc	Morgan Stanley	3,350	54,889	MRC Global Inc	Morgan Stanley	(5,308)
4,515	Mobile Mini Inc	Goldman Sachs	6,058	2,626	MRC Global Inc	Goldman Sachs	(1,156)
5,735	Mobile Mini Inc	Morgan Stanley	7,417	36,906	MSA Safety Inc	Bank of America Merrill Lynch	148,731
(3,763)	Mobile Mini Inc	Morgan Stanley	(2,666)	1,503	MSA Safety Inc	Morgan Stanley	5,155
41,547	Mobile Mini Inc	Bank of America Merrill Lynch	62,397	11,268	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(20,733)
51,012	MobileIron Inc	Bank of America Merrill Lynch	7,652	705	MSC Industrial Direct Co Inc 'A'	Morgan Stanley	(2,045)

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保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(265)	MSCI Inc	Bank of America Merrill Lynch	(292)	10,434	National Research Corp	Morgan Stanley	8,347
(42,490)	MSCI Inc	Morgan Stanley	(221,857)	1,847	National Research Corp	Bank of America Merrill Lynch	739
(757)	MTS Systems Corp	Bank of America Merrill Lynch	(409)	19,655	National Retail Properties Inc (Reit)	Goldman Sachs	44,224
(2,089)	Mueller Industries Inc	Bank of America Merrill Lynch	(230)	88,113	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	198,254
10,000	Mueller Industries Inc	Goldman Sachs	9,875	6,399	National Retail Properties Inc (Reit)	Morgan Stanley	9,215
(16,086)	Mueller Water Products Inc 'A'	Bank of America Merrill Lynch	(3,217)	292,994	National Storage Affiliates Trust (Reit)	Bank of America Merrill Lynch	533,249
(82,364)	Multi-Color Corp	Bank of America Merrill Lynch	(420,056)	8,755	National Storage Affiliates Trust (Reit)	Goldman Sachs	15,934
87,847	Murphy Oil Corp	Morgan Stanley	(95,753)	8,482	National Storage Affiliates Trust (Reit)	Morgan Stanley	16,116
3,091	Murphy Oil Corp	Goldman Sachs	(835)	(4,912)	National Vision Holdings Inc	Bank of America Merrill Lynch	(19,844)
2,657	Murphy USA Inc	Bank of America Merrill Lynch	(4,809)	(34,179)	National Vision Holdings Inc	Morgan Stanley	(99,183)
705	Murphy USA Inc	Morgan Stanley	1,036	83,339	Nationstar Mortgage Holdings Inc	Bank of America Merrill Lynch	(7,501)
(1,656)	Murphy USA Inc	Morgan Stanley	(975)	(7,171)	Natural Gas Services Group Inc	Bank of America Merrill Lynch	1,434
2,257	Murphy USA Inc	Goldman Sachs	(4,085)	20,284	Natural Grocers by Vitamin Cottage Inc	Morgan Stanley	(2,434)
4,150	MutualFirst Financial Inc	Bank of America Merrill Lynch	11,413	18,055	Natural Grocers by Vitamin Cottage Inc	Bank of America Merrill Lynch	-
2,138	MutualFirst Financial Inc	Goldman Sachs	5,880	17,753	Natural Grocers by Vitamin Cottage Inc	Goldman Sachs	-
1,664	MutualFirst Financial Inc	Morgan Stanley	1,498	6,581	Natural Health Trends Corp	Bank of America Merrill Lynch	11,912
(31,919)	Mylan NV	Morgan Stanley	11,390	11,560	Natural Health Trends Corp	Goldman Sachs	20,924
(8,650)	MyoKardia Inc	Morgan Stanley	23,355	2,829	Natural Health Trends Corp	Morgan Stanley	4,272
(3,647)	MyoKardia Inc	Bank of America Merrill Lynch	(2,553)	(75,480)	Nature's Sunshine Products Inc	Bank of America Merrill Lynch	(3,774)
979	Myriad Genetics Inc	Bank of America Merrill Lynch	2,839	(9,741)	Nature's Sunshine Products Inc	Morgan Stanley	3,409
1,828	Myriad Genetics Inc	Goldman Sachs	5,301	(1,266)	Natus Medical Inc	Bank of America Merrill Lynch	(275)
1,902	Myriad Genetics Inc	Morgan Stanley	2,530	(15,100)	Natus Medical Inc	Morgan Stanley	(16,853)
9,661	Nabors Industries Ltd	Bank of America Merrill Lynch	(5,314)	(133,581)	Navient Corp	Bank of America Merrill Lynch	8,015
(4,135)	NACCO Industries Inc 'A'	Bank of America Merrill Lynch	(8,890)	(330,551)	Navigant Consulting Inc	Bank of America Merrill Lynch	(343,773)
35,546	Nanometrics Inc	Bank of America Merrill Lynch	75,825	(26,612)	Navios Maritime Acquisition Corp	Morgan Stanley	(40)
626	Nanometrics Inc	Goldman Sachs	1,670	17,157	Navistar International Corp	Morgan Stanley	(27,623)
40,673	NanoString Technologies Inc	Bank of America Merrill Lynch	79,719	(5,392)	Navistar International Corp	Bank of America Merrill Lynch	1,887
14,993	NanoString Technologies Inc	Morgan Stanley	(2,999)	7,760	Navistar International Corp	Bank of America Merrill Lynch	(4,407)
73,315	NanoString Technologies Inc	Goldman Sachs	143,697	(1,016)	NBT Bancorp Inc	Bank of America Merrill Lynch	102
(9,813)	Napeo Security Technologies Inc	Goldman Sachs	(1,472)	(19,439)	NCR Corp	Bank of America Merrill Lynch	10,108
(56,419)	Napeo Security Technologies Inc	Bank of America Merrill Lynch	(8,463)	(6,625)	NCR Corp	Morgan Stanley	5,267
(59,523)	Nasdaq Inc	Bank of America Merrill Lynch	(158,666)	(30,278)	Nektar Therapeutics	Bank of America Merrill Lynch	5,923
3,170	Natera Inc	Bank of America Merrill Lynch	507	4,553	Nektar Therapeutics	Morgan Stanley	5,915
3,229	National Bank Holdings Corp 'A'	Goldman Sachs	6,329	(51,035)	Nelnet Inc 'A'	Bank of America Merrill Lynch	(58,305)
6,078	National Bank Holdings Corp 'A'	Bank of America Merrill Lynch	11,913	(10,396)	Neogen Corp	Bank of America Merrill Lynch	(36,386)
491	National Bank Holdings Corp 'A'	Morgan Stanley	241	(23,989)	NeoGenomics Inc	Bank of America Merrill Lynch	(10,795)
(50,420)	National Bankshares Inc	Morgan Stanley	5,042	(28,688)	Neos Therapeutics Inc	Bank of America Merrill Lynch	15,778
886	National Beverage Corp	Morgan Stanley	5,219	(21,409)	Neos Therapeutics Inc	Morgan Stanley	5,352
(1,027)	National Beverage Corp	Bank of America Merrill Lynch	(6,696)	1,932	NetApp Inc	Bank of America Merrill Lynch	(2,297)
(4,220)	National Beverage Corp	Goldman Sachs	(27,514)	67,616	NetApp Inc	Morgan Stanley	451
(1,119)	National Commerce Corp	Morgan Stanley	(364)	(16,674)	NetApp Inc	Bank of America Merrill Lynch	9,715
(31,584)	National Fuel Gas Co	Bank of America Merrill Lynch	(41,691)	(7,806)	Netflix Inc	Morgan Stanley	(180,475)
3,872	National General Holdings Corp	Bank of America Merrill Lynch	4,022	28,683	NETGEAR Inc	Bank of America Merrill Lynch	94,654
21,658	National General Holdings Corp	Morgan Stanley	8,952	882	NETGEAR Inc	Goldman Sachs	2,911
(17,972)	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	(76,201)	2,167	NETGEAR Inc	Morgan Stanley	(2,492)
3,060	National HealthCare Corp	Bank of America Merrill Lynch	9,547	(37,635)	NetScout Systems Inc	Bank of America Merrill Lynch	4,999
1,105	National HealthCare Corp	Goldman Sachs	3,448	(10,879)	NetScout Systems Inc	Morgan Stanley	3,828
395	National HealthCare Corp	Morgan Stanley	589	(1,931)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(7,917)
13,122	National Instruments Corp	Bank of America Merrill Lynch	7,604	4,392	Nevro Corp	Bank of America Merrill Lynch	19,717
978	National Instruments Corp	Morgan Stanley	116	(4,309)	Nevro Corp	Bank of America Merrill Lynch	(4,395)
5,657	National Instruments Corp	Goldman Sachs	3,200	(8,238)	Nevro Corp	Morgan Stanley	(56,760)
(55,090)	National Oilwell Varco Inc	Bank of America Merrill Lynch	2,371	630	Nevro Corp	Morgan Stanley	4,341
(64,919)	National Oilwell Varco Inc	Morgan Stanley	(143,735)	(33,554)	New Jersey Resources Corp	Morgan Stanley	(18,129)
3,527	National Research Corp	Goldman Sachs	1,411	10,321	New Jersey Resources Corp	Bank of America Merrill Lynch	15,482

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48,013	New Media Investment Group Inc	Bank of America Merrill Lynch	11,523	(25,535)	NL Industries Inc	Bank of America Merrill Lynch	(33,719)
4,981	New Media Investment Group Inc	Goldman Sachs	1,195	(8,386)	NL Industries Inc	Goldman Sachs	(17,611)
1,809	New Media Investment Group Inc	Morgan Stanley	109	1,700	nLight Inc	Bank of America Merrill Lynch	13,107
49,132	New Relic Inc	Bank of America Merrill Lynch	742,876	(14,511)	NMI Holdings Inc 'A'	Morgan Stanley	1,746
11,306	New Relic Inc	Morgan Stanley	316,388	(99,611)	NN Inc	Bank of America Merrill Lynch	79,689
5,373	New Relic Inc	Goldman Sachs	81,240	85,428	Noble Corp Plc	Bank of America Merrill Lynch	8,543
(118,533)	New Senior Investment Group Inc (Reit)	Bank of America Merrill Lynch	(16,180)	84,379	Noble Corp Plc	Morgan Stanley	(16,876)
(77,941)	New York Community Bancorp Inc	Bank of America Merrill Lynch	29,618	2,772	Noble Corp Plc	Goldman Sachs	277
(105,108)	New York Inc (Reit)	Bank of America Merrill Lynch	(58,860)	1,964	Nomad Foods Ltd	Bank of America Merrill Lynch	118
(83,400)	New York Inc (Reit)	Goldman Sachs	(46,704)	4,531	Nomad Foods Ltd	Morgan Stanley	362
(135,629)	New York Inc (Reit)	Morgan Stanley	(39,332)	246,268	Nordic American Tankers Ltd	Bank of America Merrill Lynch	107,127
(365,848)	New York Mortgage Trust Inc (Reit)	Bank of America Merrill Lynch	(20,122)	95,100	Nordic American Tankers Ltd	Goldman Sachs	41,369
(57,990)	New York Mortgage Trust Inc (Reit)	Goldman Sachs	(3,189)	34,970	Nordic American Tankers Ltd	Morgan Stanley	8,917
(103,275)	New York Mortgage Trust Inc (Reit)	Morgan Stanley	4,647	(18,454)	Nordson Corp	Bank of America Merrill Lynch	74,370
(347,899)	New York Times Co/The 'A'	Bank of America Merrill Lynch	34,874	20,085	Nordstrom Inc	Morgan Stanley	63,669
(9,425)	New York Times Co/The 'A'	Morgan Stanley	1,908	7,540	Nordstrom Inc	Bank of America Merrill Lynch	(6,937)
(54,124)	Newell Brands Inc	Bank of America Merrill Lynch	120,711	2,861	Nordstrom Inc	Goldman Sachs	(2,632)
1,656	Newfield Exploration Co	Bank of America Merrill Lynch	397	16,692	Norfolk Southern Corp	Bank of America Merrill Lynch	45,903
69,777	Newmark Group Inc 'A'	Bank of America Merrill Lynch	(52,333)	13,990	Norfolk Southern Corp	Morgan Stanley	220,864
1,320	Newmark Group Inc 'A'	Goldman Sachs	(990)	1,706	Norfolk Southern Corp	Goldman Sachs	4,692
2,875	Newmark Group Inc 'A'	Morgan Stanley	(633)	(86,090)	Northeast Bancorp	Goldman Sachs	4,305
1,627	NewMarket Corp	Bank of America Merrill Lynch	36,786	(2,038)	Northeast Bancorp	Morgan Stanley	1,019
(5,693)	NewMarket Corp	Morgan Stanley	(73,116)	(48,563)	Northeast Bancorp	Bank of America Merrill Lynch	2,887
20,191	Newmont Mining Corp	Goldman Sachs	(9,288)	169,224	Northern Oil and Gas Inc	Bank of America Merrill Lynch	98,150
196,261	Newmont Mining Corp	Morgan Stanley	176,855	15,108	Northern Oil and Gas Inc	Morgan Stanley	2,417
137,918	Newmont Mining Corp	Bank of America Merrill Lynch	(63,379)	17,093	Northern Trust Corp	Bank of America Merrill Lynch	(90,935)
(53,368)	Newpark Resources Inc	Bank of America Merrill Lynch	(10,674)	22,365	Northern Trust Corp	Morgan Stanley	(125,649)
(7,145)	News Corp 'A'	Bank of America Merrill Lynch	3,715	(109,709)	Northfield Bancorp Inc	Bank of America Merrill Lynch	(50,466)
(143,818)	News Corp 'A'	Morgan Stanley	88,905	(16,502)	Northrim BanCorp Inc	Bank of America Merrill Lynch	(27,103)
(121,167)	News Corp 'A'	Goldman Sachs	63,189	17,013	Northrop Grumman Corp	Morgan Stanley	85,065
(110,451)	News Corp 'B'	Bank of America Merrill Lynch	55,226	733	Northrop Grumman Corp	Bank of America Merrill Lynch	6,985
(35,138)	Newtek Business Services Corp	Bank of America Merrill Lynch	(46,031)	162	Northrop Grumman Corp	Goldman Sachs	1,544
108,368	Nexa Resources SA	Goldman Sachs	(110,269)	(199,787)	NorthStar Realty Europe Corp (Reit)	Bank of America Merrill Lynch	(6,794)
46,622	Nexa Resources SA	Morgan Stanley	(38,230)	(10,164)	Northwest Bancshares Inc	Bank of America Merrill Lynch	(5,387)
118,679	Nexeo Solutions Inc	Bank of America Merrill Lynch	32,043	(22,418)	Northwest Pipe Co	Bank of America Merrill Lynch	(20,400)
17,410	Nexeo Solutions Inc	Goldman Sachs	4,701	70,165	NorthWestern Corp	Bank of America Merrill Lynch	79,988
14,142	Nexeo Solutions Inc	Morgan Stanley	(2,828)	22,094	Norwegian Cruise Line Holdings Ltd	Bank of America Merrill Lynch	19,443
4,761	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	(3,095)	1,817	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	(1,072)
14,726	Nexstar Media Group Inc 'A'	Morgan Stanley	55,514	1,670	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	1,470
(5,041)	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	3,277	304	Novanta Inc	Morgan Stanley	578
1,691	Nexstar Media Group Inc 'A'	Goldman Sachs	(1,099)	(20,328)	Novanta Inc	Morgan Stanley	(38,623)
(15,500)	NextEra Energy Inc	Bank of America Merrill Lynch	(91,140)	11,552	Novanta Inc	Bank of America Merrill Lynch	(347)
66,824	NIC Inc	Bank of America Merrill Lynch	(13,365)	4,920	Novocure Ltd	Bank of America Merrill Lynch	13,284
49,332	NIC Inc	Goldman Sachs	(9,866)	(8,382)	NOW Inc	Bank of America Merrill Lynch	9,440
30,304	Nicholas Financial Inc	Bank of America Merrill Lynch	(3,636)	4,434	NOW Inc	Bank of America Merrill Lynch	(1,862)
(13,191)	Nicolet Bankshares Inc	Bank of America Merrill Lynch	(27,437)	7,896	NOW Inc	Morgan Stanley	(4,896)
10,059	Nielsen Holdings Plc	Bank of America Merrill Lynch	(7,242)	70,184	NRG Yield Inc 'A'	Bank of America Merrill Lynch	4,913
(73,931)	Nielsen Holdings Plc	Morgan Stanley	84,281	31,481	NRG Yield Inc 'A'	Goldman Sachs	2,204
(84,916)	NIKE Inc 'B'	Morgan Stanley	(407,776)	23,913	NRG Yield Inc 'A'	Morgan Stanley	3,826
5,134	Nine Energy Service Inc	Bank of America Merrill Lynch	(4,414)	24,427	NRG Yield Inc 'C'	Bank of America Merrill Lynch	(2,123)
635	Nine Energy Service Inc	Morgan Stanley	(940)	23,375	NRG Yield Inc 'C'	Morgan Stanley	(1,169)
1,863	Nine Energy Service Inc	Goldman Sachs	(1,397)	2,332	NRG Yield Inc 'C'	Goldman Sachs	(181)
(13,521)	NiSource Inc	Bank of America Merrill Lynch	(2,858)	1,863	Nuance Communications Inc	Bank of America Merrill Lynch	1,621
(74,284)	NiSource Inc	Morgan Stanley	(54,970)	(18,604)	Nucor Corp	Morgan Stanley	(80,317)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(43,634)	Nucor Corp	Bank of America Merrill Lynch	(96,867)	(161,611)	Old Republic International Corp	Bank of America Merrill Lynch	(63,028)
5,260	Nutanix Inc 'A'	Bank of America Merrill Lynch	(12,045)	(9,470)	Old Republic International Corp	Morgan Stanley	1,799
(13,008)	Nutanix Inc 'A'	Morgan Stanley	(23,705)	(23,302)	Olin Corp	Bank of America Merrill Lynch	699
1,340	Nutanix Inc 'A'	Goldman Sachs	(3,069)	(8,809)	Olin Corp	Morgan Stanley	7,089
14,649	Nutrisystem Inc	Bank of America Merrill Lynch	55,343	(52,889)	Ollie's Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	(70,426)
46,187	Nutrisystem Inc	Morgan Stanley	114,616	(20,257)	Ollie's Bargain Outlet Holdings Inc	Morgan Stanley	(34,437)
(29,783)	NuVasive Inc	Bank of America Merrill Lynch	(64,033)	(670)	Omega Flex Inc	Morgan Stanley	(771)
(700)	Nuverra Environmental Solutions Inc	Morgan Stanley	2,247	(91)	Omega Flex Inc	Goldman Sachs	(29)
(27,636)	NV5 Global Inc	Bank of America Merrill Lynch	(158,216)	(20,358)	Omega Flex Inc	Bank of America Merrill Lynch	(6,515)
(12,126)	NVE Corp	Bank of America Merrill Lynch	(83,843)	(30,837)	Omega Healthcare Investors Inc (Reit)	Morgan Stanley	(41,322)
19,091	nVent Electric PLC	Bank of America Merrill Lynch	26,545	(416)	Omega Healthcare Investors Inc (Reit)	Bank of America Merrill Lynch	(969)
2,578	nVent Electric PLC	Morgan Stanley	1,521	(52,058)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	(121,295)
(6,020)	nVent Electric PLC	Morgan Stanley	446	9,243	Omniceil Inc	Bank of America Merrill Lynch	1,986
957	NVIDIA Corp	Morgan Stanley	4,614	1,010	Omniceil Inc	Goldman Sachs	531
(18)	NVR Inc	Bank of America Merrill Lynch	(2,574)	1,847	Omniceil Inc	Morgan Stanley	1,900
(97)	NVR Inc	Morgan Stanley	(8,721)	(3,988)	Omnicom Group Inc	Bank of America Merrill Lynch	15,501
31,176	NxStage Medical Inc	Bank of America Merrill Lynch	45,582	(56,688)	Omnicom Group Inc	Morgan Stanley	253,395
11,165	NxStage Medical Inc	Goldman Sachs	15,375	13,949	ON Semiconductor Corp	Morgan Stanley	21,678
5,766	NxStage Medical Inc	Morgan Stanley	3,950	62,921	ONE Gas Inc	Morgan Stanley	183,729
3,800	Nymox Pharmaceutical Corp	Morgan Stanley	(315)	19,431	One Liberty Properties Inc (Reit)	Morgan Stanley	19,820
(4,361)	O'Reilly Automotive Inc	Bank of America Merrill Lynch	11,469	79,346	One Liberty Properties Inc (Reit)	Bank of America Merrill Lynch	122,193
(1,331)	O'Reilly Automotive Inc	Morgan Stanley	3,698	22,035	One Liberty Properties Inc (Reit)	Goldman Sachs	33,934
11,485	Oasis Midstream Partners LP	Morgan Stanley	(3,905)	22,126	OneMain Holdings Inc	Morgan Stanley	(40,491)
54,275	Oasis Midstream Partners LP	Bank of America Merrill Lynch	22,796	15,243	OneMain Holdings Inc	Goldman Sachs	(20,273)
39,638	Oasis Midstream Partners LP	Goldman Sachs	16,648	30,121	OneMain Holdings Inc	Bank of America Merrill Lynch	(41,219)
83,761	Oasis Petroleum Inc	Bank of America Merrill Lynch	86,274	(4,460)	ONEOK Inc	Morgan Stanley	(8,764)
28,827	Oasis Petroleum Inc	Morgan Stanley	12,972	(29,148)	Ontario Hydro Generic Resid	Bank of America Merrill Lynch	(816,144)
705	Oasis Petroleum Inc	Goldman Sachs	726	27,571	Ooma Inc	Bank of America Merrill Lynch	37,221
8,776	Occidental Petroleum Corp	Bank of America Merrill Lynch	(2,457)	20,157	Ooma Inc	Goldman Sachs	27,212
925	Occidental Petroleum Corp	Goldman Sachs	(259)	11,714	Ooma Inc	Morgan Stanley	(1,171)
27,788	Occidental Petroleum Corp	Morgan Stanley	17,061	1,676	OP Bancorp	Bank of America Merrill Lynch	225
4,949	Oceaneering International Inc	Bank of America Merrill Lynch	(1,373)	2,184	OP Bancorp	Morgan Stanley	(262)
(15,854)	Oceaneering International Inc	Morgan Stanley	5,707	(59,655)	OPKO Health Inc	Bank of America Merrill Lynch	54,286
7,495	Oceaneering International Inc	Goldman Sachs	(3,709)	(42,399)	Oppenheimer Holdings Inc 'A'	Bank of America Merrill Lynch	8,480
(449,439)	OceanFirst Financial Corp	Bank of America Merrill Lynch	(925,844)	(41,918)	Opus Bank	Bank of America Merrill Lynch	(39,822)
(6,305)	Ocular Therapeutix Inc	Goldman Sachs	504	(193,868)	Oracle Corp	Morgan Stanley	(118,259)
(22,295)	Ocular Therapeutix Inc	Morgan Stanley	1,338	(32,999)	Oracle Corp	Bank of America Merrill Lynch	(5,283)
(24,066)	Ocwen Financial Corp	Bank of America Merrill Lynch	5,656	(92,056)	OraSure Technologies Inc	Bank of America Merrill Lynch	(105,819)
(186,624)	Ocwen Financial Corp	Morgan Stanley	41,990	(20,772)	OraSure Technologies Inc	Morgan Stanley	(18,695)
(516,406)	Office Depot Inc	Bank of America Merrill Lynch	(28,402)	(97,740)	ORBCOMM Inc	Bank of America Merrill Lynch	(28,767)
(138,505)	Office Depot Inc	Morgan Stanley	(9,214)	(2,234)	Orchid Island Capital Inc (Reit)	Goldman Sachs	(514)
11,906	OFG Bancorp	Morgan Stanley	(2,444)	47,971	Orion Engineered Carbons SA	Morgan Stanley	43,614
2,000	OFG Bancorp	Bank of America Merrill Lynch	-	(42,147)	Ormat Technologies Inc	Bank of America Merrill Lynch	29,498
16,388	OGE Energy Corp	Bank of America Merrill Lynch	22,732	(77,485)	Ormat Technologies Inc	Morgan Stanley	172,090
1,766	OGE Energy Corp	Goldman Sachs	2,495	(13,915)	Orthofix International NV	Bank of America Merrill Lynch	(7,596)
(4,320)	Ohio Valley Banc Corp	Bank of America Merrill Lynch	(9,504)	(2,726)	Orthofix International NV	Goldman Sachs	(1,579)
(2,605)	Ohio Valley Banc Corp	Goldman Sachs	(5,731)	27,264	Oshkosh Corp	Bank of America Merrill Lynch	(27,809)
(1,333)	Ohio Valley Banc Corp	Morgan Stanley	(1,000)	19,851	Oshkosh Corp	Morgan Stanley	(70,029)
40,531	Okta Inc	Bank of America Merrill Lynch	327,490	837	Oshkosh Corp	Goldman Sachs	(854)
10,325	Okta Inc	Goldman Sachs	83,426	116,875	OSI Systems Inc	Bank of America Merrill Lynch	222,062
5,652	Okta Inc	Morgan Stanley	45,725	4,184	OSI Systems Inc	Morgan Stanley	7,991
(3,778)	Okta Inc	Morgan Stanley	(30,564)	9,074	OSI Systems Inc	Goldman Sachs	17,241
(3,974)	Old Dominion Freight Line Inc	Bank of America Merrill Lynch	(52,695)	21,024	Otonomy Inc	Goldman Sachs	(3,154)
(1,112)	Old Line Bancshares Inc	Bank of America Merrill Lynch	678	7,807	Otonomy Inc	Morgan Stanley	(586)

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(23,693)	Otter Tail Corp	Bank of America Merrill Lynch	(63,971)	24,474	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	45,522
159,660	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	(35,125)	1,785	Park Hotels & Resorts Inc (Reit)	Morgan Stanley	1,660
878	Outfront Media Inc (Reit)	Goldman Sachs	(193)	(13,539)	Park National Corp	Bank of America Merrill Lynch	(29,380)
85,791	Outfront Media Inc (Reit)	Morgan Stanley	6,392	(4,948)	Park National Corp	Morgan Stanley	(247)
1,553	Overstock.com Inc	Bank of America Merrill Lynch	(9,551)	(676)	Park National Corp	Goldman Sachs	(1,467)
11,103	Overstock.com Inc	Morgan Stanley	(35,538)	(12,104)	Parker-Hannifin Corp	Bank of America Merrill Lynch	38,612
14,897	Owens & Minor Inc	Bank of America Merrill Lynch	(2,830)	(1,615)	Parker-Hannifin Corp	Morgan Stanley	4,652
60,881	Owens & Minor Inc	Morgan Stanley	(15,829)	17,411	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	(13,354)
28,538	Owens Corning	Bank of America Merrill Lynch	(19,828)	73,654	Parsley Energy Inc 'A'	Morgan Stanley	(26,856)
3,049	Owens Corning	Goldman Sachs	(2,866)	2,566	Party City Holdco Inc	Bank of America Merrill Lynch	239
16,432	Owens Corning	Morgan Stanley	(11,650)	76,927	Party City Holdco Inc	Morgan Stanley	11,996
(25,051)	Owens Realty Mortgage Inc (Reit)	Morgan Stanley	(22,546)	1,476	Patrick Industries Inc	Morgan Stanley	(517)
(4,427)	Owens Realty Mortgage Inc (Reit)	Bank of America Merrill Lynch	(5,003)	2,219	Patrick Industries Inc	Bank of America Merrill Lynch	1,559
(800)	Owens Realty Mortgage Inc (Reit)	Goldman Sachs	(904)	4,403	Pattern Energy Group Inc	Goldman Sachs	1,805
(8,723)	Owens-Illinois Inc	Bank of America Merrill Lynch	(5,321)	107,893	Pattern Energy Group Inc	Bank of America Merrill Lynch	44,041
(66,217)	Owens-Illinois Inc	Morgan Stanley	15,892	81,147	Pattern Energy Group Inc 'A'	Morgan Stanley	57,215
46,255	Oxford Immunotec Global Plc	Bank of America Merrill Lynch	66,145	(1,347)	Patterson Cos Inc	Morgan Stanley	543
6,602	Oxford Immunotec Global Plc	Goldman Sachs	9,441	(7,355)	Patterson Cos Inc	Goldman Sachs	2,926
5,178	Oxford Immunotec Global Plc	Morgan Stanley	3,987	(5,285)	Patterson-UTI Energy Inc	Morgan Stanley	1,709
145,570	PACCAR Inc	Morgan Stanley	(395,950)	1,982	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	(3,649)
80,550	PACCAR Inc	Bank of America Merrill Lynch	(40,275)	4,689	Patterson-UTI Energy Inc	Goldman Sachs	(8,392)
7,052	PACCAR Inc	Goldman Sachs	(3,526)	(11,361)	Paychex Inc	Bank of America Merrill Lynch	(15,678)
56,895	Pacific Biosciences of California Inc	Bank of America Merrill Lynch	6,258	22,440	Paychex Inc	Morgan Stanley	3,565
227,939	Pacific Ethanol Inc	Bank of America Merrill Lynch	(11,397)	(219)	Paycom Software Inc	Morgan Stanley	(1,198)
84,710	Pacific Ethanol Inc	Goldman Sachs	(4,236)	908	Paycom Software Inc	Morgan Stanley	990
43,139	Pacific Ethanol Inc	Morgan Stanley	(4,314)	(14,014)	Paycom Software Inc	Goldman Sachs	(67,688)
8,338	Pacific Mercantile Bancorp	Bank of America Merrill Lynch	2,501	539	Paylocity Holding Corp	Bank of America Merrill Lynch	2,151
10,250	Pacific Mercantile Bancorp	Goldman Sachs	3,075	5,774	Paylocity Holding Corp	Morgan Stanley	12,356
1,619	Pacific Mercantile Bancorp	Morgan Stanley	243	(14,187)	PayPal Holdings Inc	Bank of America Merrill Lynch	(64,409)
(30,594)	Pacific Premier Bancorp Inc	Morgan Stanley	41,302	(28,801)	PayPal Holdings Inc	Morgan Stanley	(49,250)
(53,994)	Pacira Pharmaceuticals Inc/DE	Bank of America Merrill Lynch	(78,291)	(6,385)	PBF Energy Inc 'A'	Morgan Stanley	(22,517)
(8,976)	Pacira Pharmaceuticals Inc/DE	Morgan Stanley	(39,356)	4,347	PC Connection Inc	Morgan Stanley	(782)
27,254	Packaging Corp of America	Bank of America Merrill Lynch	(31,260)	47,572	PC Connection Inc	Bank of America Merrill Lynch	30,446
104,683	Packaging Corp of America	Morgan Stanley	(453,568)	16,074	PC Connection Inc	Goldman Sachs	10,287
1,381	Packaging Corp of America	Goldman Sachs	(3,655)	91,810	PC-Tel Inc	Morgan Stanley	(19,280)
(5,980)	PacWest Bancorp	Bank of America Merrill Lynch	1,615	(2,700)	PCM Inc	Bank of America Merrill Lynch	(1,215)
20,437	Pageseguro Digital Ltd 'A'	Goldman Sachs	51,093	(3,401)	PCSB Financial Corp	Bank of America Merrill Lynch	(1,632)
141,736	Pageseguro Digital Ltd 'A'	Morgan Stanley	217,377	(24,603)	PDC Energy Inc	Bank of America Merrill Lynch	(50,313)
6,048	Palo Alto Networks Inc	Bank of America Merrill Lynch	51,798	(1,066)	PDC Energy Inc	Morgan Stanley	1,173
2,345	Palo Alto Networks Inc	Morgan Stanley	3,899	38,514	PDL BioPharma Inc	Bank of America Merrill Lynch	1,926
708	Palo Alto Networks Inc	Goldman Sachs	6,562	61,366	PDL BioPharma Inc	Goldman Sachs	3,068
(12,741)	Pandora Media Inc	Morgan Stanley	(2,470)	(52,899)	pdvWireless Inc	Bank of America Merrill Lynch	55,544
82,136	Pandora Media Inc	Bank of America Merrill Lynch	-	(6,327)	pdvWireless Inc	Morgan Stanley	11,389
(2,898)	Panhandle Oil and Gas Inc 'A'	Bank of America Merrill Lynch	580	(49,109)	Peabody Energy Corp	Morgan Stanley	(123,264)
(53,744)	Papa John's International Inc	Bank of America Merrill Lynch	4,855	14,719	Peabody Energy Corp	Bank of America Merrill Lynch	49,750
(102,300)	Papa John's International Inc	Goldman Sachs	(23,529)	1,913	Peabody Energy Corp	Goldman Sachs	6,466
(42,782)	Papa John's International Inc	Morgan Stanley	136,787	(10,238)	Peapack Gladstone Financial Corp	Bank of America Merrill Lynch	(24,366)
(22,772)	PAR Technology Corp	Bank of America Merrill Lynch	6,604	(11,234)	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	(15,615)
(3,852)	PAR Technology Corp	Goldman Sachs	1,117	9,071	Pegasystems Inc	Morgan Stanley	25,852
136,163	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	61,273	(28,279)	Pegasystems Inc	Bank of America Merrill Lynch	(39,502)
2,001	Paramount Group Inc (Reit)	Goldman Sachs	900	196	Pendrell Corp	Bank of America Merrill Lynch	(2,940)
(18,000)	Paratek Pharmaceuticals Inc	Bank of America Merrill Lynch	25,200	155	Pendrell Corp	Goldman Sachs	(2,325)
(13,919)	Paratek Pharmaceuticals Inc	Goldman Sachs	19,487	82	Pendrell Corp	Morgan Stanley	(1,394)
(8)	Pareteum Corp*	Morgan Stanley	-	(10,378)	Penn Virginia Corp	Morgan Stanley	(22,832)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(474)	Penn Virginia Corp	Goldman Sachs	(2,910)	24,654	Pilgrim's Pride Corp	Morgan Stanley	(20,868)
(20,019)	Penns Woods Bancorp Inc	Morgan Stanley	(11,010)	4,039	Pilgrim's Pride Corp	Goldman Sachs	(4,051)
65,265	Penske Automotive Group Inc	Bank of America Merrill Lynch	28,359	(4,417)	Pinnacle Foods Inc	Bank of America Merrill Lynch	(2,039)
64,223	Penske Automotive Group Inc	Morgan Stanley	18,625	153,976	Pinnacle West Capital Corp	Bank of America Merrill Lynch	331,048
12,798	Penske Automotive Group Inc	Goldman Sachs	4,609	129	Pinnacle West Capital Corp	Goldman Sachs	277
(35,897)	Pentair Plc	Morgan Stanley	755,541	108,743	Pinnacle West Capital Corp	Morgan Stanley	292,519
(38,643)	Pentair Plc	Goldman Sachs	28,596	179,844	Pioneer Energy Services Corp	Bank of America Merrill Lynch	53,953
(2,684)	Penumbra Inc	Morgan Stanley	(14,418)	76,981	Pioneer Energy Services Corp	Goldman Sachs	23,094
11,966	Penumbra Inc	Bank of America Merrill Lynch	132,823	58,786	Pioneer Energy Services Corp	Morgan Stanley	-
(30,370)	People's United Financial Inc	Bank of America Merrill Lynch	9,415	(1,939)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	13,302
103,914	People's United Financial Inc	Morgan Stanley	(22,431)	(15,168)	Piper Jaffray Cos	Morgan Stanley	23,510
3,024	People's United Financial Inc	Bank of America Merrill Lynch	(1,012)	(8,659)	Piper Jaffray Cos	Bank of America Merrill Lynch	9,998
6,442	People's Utah Bancorp	Goldman Sachs	22,869	9,416	Pivotal Software Inc 'A'	Bank of America Merrill Lynch	3,057
8,530	People's Utah Bancorp	Bank of America Merrill Lynch	29,773	9,678	Pivotal Software Inc 'A'	Morgan Stanley	5,344
545	People's Utah Bancorp	Morgan Stanley	954	(26,458)	PJT Partners Inc	Bank of America Merrill Lynch	(35,983)
7,509	Peoples Bancorp Inc/OH	Bank of America Merrill Lynch	1,045	31,249	Plains GP Holdings LP 'A'	Morgan Stanley	6,434
761	Peoples Bancorp Inc/OH	Goldman Sachs	20	42,459	Plains GP Holdings LP 'A'	Bank of America Merrill Lynch	(10,419)
3,446	Peoples Bancorp Inc/OH	Morgan Stanley	1,472	(1,684)	Planet Fitness Inc 'A'	Morgan Stanley	984
(24,763)	Peoples Financial Services Corp	Morgan Stanley	(40,364)	2,724	Planet Fitness Inc 'A'	Goldman Sachs	(1,171)
47,230	PepsiCo Inc	Morgan Stanley	(7,557)	20,059	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(8,625)
10,565	PepsiCo Inc	Bank of America Merrill Lynch	31,378	(10,102)	Plantronics Inc	Morgan Stanley	(30,508)
180,101	Performance Food Group Co	Bank of America Merrill Lynch	162,091	(21,374)	Platform Specialty Products Corp	Morgan Stanley	(4,028)
12,042	Performance Food Group Co	Morgan Stanley	9,032	56,039	Platform Specialty Products Corp	Bank of America Merrill Lynch	51,556
(17,011)	Performance Food Group Co	Morgan Stanley	(12,758)	10,164	PlayAGS Inc	Bank of America Merrill Lynch	19,312
12,465	PerkinElmer Inc	Morgan Stanley	4,850	6,090	PlayAGS Inc	Goldman Sachs	11,571
10,553	Perrigo Co Plc	Bank of America Merrill Lynch	(7,071)	1,083	Plexus Corp	Bank of America Merrill Lynch	667
22,102	Perrigo Co Plc	Morgan Stanley	(24,091)	(37,998)	Plexus Corp	Morgan Stanley	(35,583)
2,572	Perrigo Co Plc	Goldman Sachs	(1,793)	402	Plexus Corp	Morgan Stanley	157
25,703	Perry Ellis International Inc	Bank of America Merrill Lynch	40,097	601	Plexus Corp	Goldman Sachs	(234)
4,989	Perry Ellis International Inc	Goldman Sachs	7,783	36,134	PNM Resources Inc	Bank of America Merrill Lynch	66,848
40,149	PetIQ Inc	Bank of America Merrill Lynch	5,621	(739)	Polaris Industries Inc	Goldman Sachs	(3,540)
35,272	PetIQ Inc	Goldman Sachs	4,938	(2,478)	Polaris Industries Inc	Bank of America Merrill Lynch	(11,870)
(59,741)	Petroleo Brasileiro SA ADR	Goldman Sachs	255,990	(36,558)	PolarityTE Inc	Morgan Stanley	(125,736)
(22,149)	Petroleo Brasileiro SA ADR	Morgan Stanley	72,981	(9,514)	PolarityTE Inc	Bank of America Merrill Lynch	19,350
28,659	Pfenex Inc	Goldman Sachs	(71,648)	4,743	PolyOne Corp	Bank of America Merrill Lynch	(2,717)
96,867	Pfenex Inc	Bank of America Merrill Lynch	(242,168)	3,678	PolyOne Corp	Goldman Sachs	(1,578)
(280,520)	Pfizer Inc	Bank of America Merrill Lynch	(109,403)	1,572	PolyOne Corp	Morgan Stanley	(365)
(227,442)	Pfizer Inc	Morgan Stanley	(78,891)	(8,129)	Pool Corp	Morgan Stanley	33,639
(95,174)	PG&E Corp	Bank of America Merrill Lynch	9,517	(11,370)	Pool Corp	Bank of America Merrill Lynch	35,438
186,785	PGT Innovations Inc	Bank of America Merrill Lynch	261,397	(8,368)	Popular Inc	Bank of America Merrill Lynch	8,870
23,843	PGT Innovations Inc	Goldman Sachs	53,647	(61,634)	Popular Inc	Morgan Stanley	97,998
11,885	PGT Innovations Inc	Morgan Stanley	5,411	108,621	Portland General Electric Co	Morgan Stanley	(165,546)
8,531	PH Glatfelter Co	Bank of America Merrill Lynch	8,275	235,768	Portland General Electric Co	Bank of America Merrill Lynch	425,463
9,824	PHI Inc 'non-voting share'	Bank of America Merrill Lynch	(7,270)	16,122	Portland General Electric Co	Goldman Sachs	29,720
2,838	Phibro Animal Health Corp 'A'	Morgan Stanley	993	(20,716)	Portola Pharmaceuticals Inc	Bank of America Merrill Lynch	6,629
30,967	Phibro Animal Health Corp 'A'	Bank of America Merrill Lynch	69,676	11,330	Portola Pharmaceuticals Inc	Bank of America Merrill Lynch	(3,626)
3,471	Phibro Animal Health Corp 'A'	Goldman Sachs	7,810	10,783	Portola Pharmaceuticals Inc	Goldman Sachs	(3,451)
(39,854)	Philip Morris International Inc	Bank of America Merrill Lynch	26,304	3,473	Portola Pharmaceuticals Inc	Morgan Stanley	278
(21,896)	Phillips 66	Bank of America Merrill Lynch	(36,785)	(44,846)	Post Holdings Inc	Morgan Stanley	52,699
9,051	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	3,892	(228,732)	Potbelly Corp	Bank of America Merrill Lynch	(160,112)
8,443	Physicians Realty Trust (Reit)	Morgan Stanley	5,235	(5,006)	Potbelly Corp	Goldman Sachs	(3,504)
(117,315)	Piedmont Office Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	(102,064)	69,819	Potlatch Corp (Reit)	Morgan Stanley	20,946
(81,398)	Pier 1 Imports Inc	Bank of America Merrill Lynch	(21,163)	(86,562)	Potlatch Corp (Reit)	Bank of America Merrill Lynch	(324,608)
64,614	Pilgrim's Pride Corp	Bank of America Merrill Lynch	(65,826)	(10,298)	Powell Industries Inc	Bank of America Merrill Lynch	13,698

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
20,961	Power Integrations Inc	Bank of America Merrill Lynch	106,901	(9,064)	PS Business Parks Inc (Reit)	Morgan Stanley	(52,220)
(2,284)	Power Integrations Inc	Morgan Stanley	(3,122)	(24,742)	PTC Inc	Bank of America Merrill Lynch	(41,319)
(13,869)	PPG Industries Inc	Bank of America Merrill Lynch	25,103	(424)	PTC Inc	Morgan Stanley	(655)
62,428	PPL Corp	Morgan Stanley	(8,116)	(76,018)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	(151,727)
110,514	PPL Corp	Bank of America Merrill Lynch	(5,526)	(6,922)	Public Service Enterprise Group Inc	Morgan Stanley	(250)
7,171	PPL Corp	Goldman Sachs	(359)	(14,990)	Public Storage (Reit)	Bank of America Merrill Lynch	(91,589)
(914)	PRA Group Inc	Goldman Sachs	(686)	(77,164)	PulteGroup Inc	Bank of America Merrill Lynch	(69,448)
(5,726)	PRA Group Inc	Morgan Stanley	2,863	(3,110)	PulteGroup Inc	Goldman Sachs	(2,799)
(5,034)	PRA Health Sciences Inc	Morgan Stanley	(5,550)	4,250	Puma Biotechnology Inc	Bank of America Merrill Lynch	(3,265)
(101,161)	Precision Drilling Corp	Morgan Stanley	43,807	2,387	Puma Biotechnology Inc	Morgan Stanley	2,387
8,363	Preferred Bank/ Los Angeles CA	Bank of America Merrill Lynch	4,037	844	Puma Biotechnology Inc	Goldman Sachs	(1,730)
3,224	Preferred Bank/ Los Angeles CA	Goldman Sachs	3,031	148,734	Pure Storage Inc 'A'	Bank of America Merrill Lynch	(237,974)
9,464	Preferred Bank/ Los Angeles CA	Morgan Stanley	(320)	9,062	Pure Storage Inc 'A'	Goldman Sachs	(14,499)
(79,133)	Premier Inc 'A'	Bank of America Merrill Lynch	(50,645)	3,554	PVH Corp	Bank of America Merrill Lynch	16,064
(94,930)	Presidio Inc	Bank of America Merrill Lynch	(3,797)	9,926	PVH Corp	Morgan Stanley	56,382
(55,645)	Presidio Inc	Morgan Stanley	(2,782)	(5,100)	Q2 Holdings Inc	Morgan Stanley	(2,805)
3,580	Prestige Brands Holdings Inc	Morgan Stanley	3,795	1,206	QAD Inc 'A'	Bank of America Merrill Lynch	2,894
7,086	Prestige Brands Holdings Inc	Bank of America Merrill Lynch	(2,551)	632	QAD Inc 'A'	Goldman Sachs	1,517
113,683	PRGX Global Inc	Morgan Stanley	39,789	417	QAD Inc 'A'	Morgan Stanley	1,376
(77,770)	PriceSmart Inc	Bank of America Merrill Lynch	(384,962)	63,557	QCR Holdings Inc	Bank of America Merrill Lynch	57,201
(38,144)	PriceSmart Inc	Morgan Stanley	(129,690)	12,242	QCR Holdings Inc	Goldman Sachs	11,018
(20,757)	Primerica Inc	Bank of America Merrill Lynch	(77,839)	9,999	QCR Holdings Inc	Morgan Stanley	(2,000)
(402)	Primerica Inc	Goldman Sachs	(1,508)	(79,721)	QEP Resources Inc	Bank of America Merrill Lynch	48,630
(6,984)	Primerica Inc	Morgan Stanley	2,485	(116,788)	QEP Resources Inc	Morgan Stanley	92,263
83,717	Primo Water Corp	Morgan Stanley	161,574	(19,994)	QIAGEN NV	Morgan Stanley	(58,908)
17,494	Principal Financial Group Inc	Bank of America Merrill Lynch	(60,879)	(29,101)	Qorvo Inc	Bank of America Merrill Lynch	(22,600)
4,860	Principal Financial Group Inc	Goldman Sachs	(16,913)	(24,981)	Qorvo Inc	Morgan Stanley	(129,234)
72,252	Principal Financial Group Inc	Morgan Stanley	(173,783)	(7,189)	QTS Realty Trust Inc 'A'(Reit)	Morgan Stanley	1,457
(97,728)	ProAssurance Corp	Bank of America Merrill Lynch	111,920	8,092	QTS Realty Trust Inc 'A'(Reit)	Bank of America Merrill Lynch	22,577
(156,460)	Procter & Gamble Co/The	Bank of America Merrill Lynch	(126,733)	(2,280)	Quaker Chemical Corp	Bank of America Merrill Lynch	559
(33,773)	Procter & Gamble Co/The	Morgan Stanley	9,288	(10,220)	Quaker Chemical Corp	Morgan Stanley	4,701
34,153	Progress Software Corp	Bank of America Merrill Lynch	18,443	(4,590)	Qualcomm Inc	Bank of America Merrill Lynch	(10,787)
17,563	Progress Software Corp	Goldman Sachs	9,484	(15,663)	Qualys Inc	Bank of America Merrill Lynch	(33,062)
92,945	Progress Software Corp	Morgan Stanley	(350,696)	(273,391)	Quanex Building Products Corp	Bank of America Merrill Lynch	(13,670)
11,326	Progressive Corp/The	Bank of America Merrill Lynch	6,796	11,152	Quanta Services Inc	Bank of America Merrill Lynch	(6,134)
310	Progressive Corp/The	Goldman Sachs	186	5,043	Quanta Services Inc	Goldman Sachs	(2,675)
139,528	Prologis Inc (Reit)	Bank of America Merrill Lynch	55,490	38,713	Quest Diagnostics Inc	Bank of America Merrill Lynch	222,600
137,623	Prologis Inc (Reit)	Morgan Stanley	98,915	30,736	Quest Diagnostics Inc	Morgan Stanley	185,645
8,687	Prologis Inc (Reit)	Goldman Sachs	3,627	3,632	Quidel Corp	Morgan Stanley	2,445
1,292	Proofpoint Inc	Morgan Stanley	(478)	62,905	QuinStreet Inc	Morgan Stanley	50,953
(21,636)	Proofpoint Inc	Bank of America Merrill Lynch	101,906	(5,919)	Quorum Health Corp	Bank of America Merrill Lynch	3,078
147,729	ProPetro Holding Corp	Bank of America Merrill Lynch	(242,276)	(2,893)	Quotient Ltd	Goldman Sachs	4
(7,851)	ProPetro Holding Corp	Morgan Stanley	15,928	9,353	Quotient Technology Inc	Goldman Sachs	(701)
(18,150)	PROS Holdings Inc	Bank of America Merrill Lynch	(44,480)	1,300	Quotient Technology Inc	Bank of America Merrill Lynch	(98)
6,217	Prosperity Bancshares Inc	Bank of America Merrill Lynch	(8,952)	(14,981)	Quotient Technology Inc	Morgan Stanley	1,124
7,259	Prosperity Bancshares Inc	Bank of America Merrill Lynch	4,811	(12,255)	Qurate Retail Inc	Morgan Stanley	17,280
3,923	Prosperity Bancshares Inc	Goldman Sachs	2,872	(14,875)	Qurate Retail Inc	Bank of America Merrill Lynch	20,310
5,248	Prosperity Bancshares Inc	Morgan Stanley	5,038	(104,819)	R1 RCM Inc	Bank of America Merrill Lynch	31,446
(41,606)	Proteostasis Therapeutics Inc	Morgan Stanley	(2,496)	(132,322)	R1 RCM Inc	Morgan Stanley	1,323
(5,275)	Proto Labs Inc	Bank of America Merrill Lynch	(29,013)	(51,291)	R1 RCM Inc	Goldman Sachs	15,387
(3,135)	Providence Service Corp/The	Bank of America Merrill Lynch	(1,129)	17,530	Ra Pharmaceuticals Inc	Goldman Sachs	8,590
21,726	Prudential Financial Inc	Bank of America Merrill Lynch	(83,211)	23,530	Ra Pharmaceuticals Inc	Morgan Stanley	17,191
63,870	Prudential Financial Inc	Morgan Stanley	(335,318)	32,849	Ra Pharmaceuticals Inc	Bank of America Merrill Lynch	16,096
76,965	PS Business Parks Inc (Reit)	Bank of America Merrill Lynch	404,066	14,171	Radian Group Inc	Bank of America Merrill Lynch	1,559

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
18,010	Radian Group Inc	Goldman Sachs	(1,228)	(11,876)	Regency Centers Corp (Reit)	Bank of America Merrill Lynch	(20,427)
293,076	Radiant Logistics Inc	Bank of America Merrill Lynch	111,369	59,876	Regency Centers Corp (Reit)	Morgan Stanley	65,063
56,921	Radiant Logistics Inc	Morgan Stanley	2,277	1,259	Regency Centers Corp (Reit)	Bank of America Merrill Lynch	304
8,526	Radiant Logistics Inc	Goldman Sachs	3,240	8,468	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	28,430
20,851	Radiant Logistics Inc	Bank of America Merrill Lynch	3,625	513	Regeneron Pharmaceuticals Inc	Goldman Sachs	2,125
1,354	Radiant Logistics Inc	Goldman Sachs	101	82	Regeneron Pharmaceuticals Inc	Morgan Stanley	785
17,533	Rafael Holdings Inc 'B'	Bank of America Merrill Lynch	11,572	2,764	REGENXBIO Inc	Bank of America Merrill Lynch	9,536
2,465	Rafael Holdings Inc 'B'	Goldman Sachs	1,627	2,859	REGENXBIO Inc	Goldman Sachs	9,864
(8,979)	Ralph Lauren Corp	Bank of America Merrill Lynch	(126,397)	596	REGENXBIO Inc	Morgan Stanley	4,470
(824)	Ralph Lauren Corp	Morgan Stanley	(838)	34,230	Regions Financial Corp	Bank of America Merrill Lynch	(39,365)
5,901	Rambus Inc	Morgan Stanley	1,593	(104,897)	Regis Corp	Bank of America Merrill Lynch	(123,778)
(91,558)	Rambus Inc	Morgan Stanley	(24,721)	(19,034)	Reis Inc	Bank of America Merrill Lynch	(30,454)
17,843	Rambus Inc	Bank of America Merrill Lynch	6,186	32,733	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	86,511
(12,540)	Ramco-Gershenson Properties Trust (Reit)	Morgan Stanley	(6,270)	8,900	Reliance Steel & Aluminum Co	Goldman Sachs	24,436
40,608	Range Resources Corp	Bank of America Merrill Lynch	40,608	38,638	Reliance Steel & Aluminum Co	Morgan Stanley	31,297
2,409	Range Resources Corp	Goldman Sachs	2,409	(21,799)	Renasant Corp	Bank of America Merrill Lynch	(28,993)
(71,842)	Range Resources Corp	Morgan Stanley	(92,464)	(11,314)	Rent-A-Center Inc/TX	Bank of America Merrill Lynch	6,449
21,458	Rapid7 Inc	Bank of America Merrill Lynch	31,114	(35,466)	Rent-A-Center Inc/TX	Morgan Stanley	21,989
1,779	Rapid7 Inc	Goldman Sachs	2,580	(29,185)	Rent-A-Center Inc/TX	Goldman Sachs	16,635
47,758	Raymond James Financial Inc	Morgan Stanley	204,480	(18,799)	Rentech Inc	Morgan Stanley	-
16,323	Raymond James Financial Inc	Bank of America Merrill Lynch	44,235	(38,242)	Repligen Corp	Bank of America Merrill Lynch	(65,030)
1,149	Raymond James Financial Inc	Goldman Sachs	3,114	88,700	Republic Bancorp Inc/KY 'A'	Bank of America Merrill Lynch	49,294
22,133	Rayonier Advanced Materials Inc	Bank of America Merrill Lynch	(26,117)	6,886	Republic Bancorp Inc/KY 'A'	Goldman Sachs	3,448
817	Rayonier Advanced Materials Inc	Goldman Sachs	(964)	12,153	Republic Bancorp Inc/KY 'A'	Morgan Stanley	(4,010)
(95,062)	Rayonier Inc (Reit)	Bank of America Merrill Lynch	(172,062)	11,757	Republic First Bancorp Inc	Goldman Sachs	(4,115)
12,413	Raytheon Co	Morgan Stanley	20,625	1,801	Republic Services Inc	Goldman Sachs	1,603
21,783	Raytheon Co	Bank of America Merrill Lynch	50,126	74,450	Republic Services Inc	Morgan Stanley	55,045
1,072	RBB Bancorp	Bank of America Merrill Lynch	751	104,238	Republic Services Inc	Bank of America Merrill Lynch	92,772
(22,803)	RBC Bearings Inc	Morgan Stanley	(74,794)	(30,022)	Research Frontiers Inc	Bank of America Merrill Lynch	3,453
(24,529)	RCI Hospitality Holdings Inc	Bank of America Merrill Lynch	(35,567)	(129,742)	Research Frontiers Inc	Morgan Stanley	5,190
(4,426)	RCI Hospitality Holdings Inc	Morgan Stanley	(3,142)	(5,099)	ResMed Inc	Bank of America Merrill Lynch	(9,994)
(28,293)	Reading International Inc	Bank of America Merrill Lynch	2,208	(17,570)	ResMed Inc	Morgan Stanley	(19,327)
19,603	Real Industry Inc	Bank of America Merrill Lynch	-	(9,480)	Resolute Energy Corp	Bank of America Merrill Lynch	(16,685)
17,468	Real Industry Inc	Morgan Stanley	-	(11,704)	Resolute Energy Corp	Goldman Sachs	(20,599)
38,856	RealNetworks Inc	Bank of America Merrill Lynch	1,166	169,975	Retail Opportunity Investments Corp (Reit)	Bank of America Merrill Lynch	178,687
13,241	RealNetworks Inc	Goldman Sachs	397	45,231	Retail Opportunity Investments Corp (Reit)	Morgan Stanley	17,188
14,680	RealNetworks Inc	Morgan Stanley	147	(163,808)	Retail Properties of America Inc 'A'(Reit)	Bank of America Merrill Lynch	(144,550)
(24,532)	Realogy Holdings Corp	Morgan Stanley	8,965	(389,061)	Retail Properties of America Inc 'A'(Reit)	Morgan Stanley	(198,421)
(26,694)	Realogy Holdings Corp	Goldman Sachs	7,683	48,696	Retrophin Inc	Bank of America Merrill Lynch	92,522
(24,541)	RealPage Inc	Bank of America Merrill Lynch	(6,135)	3,235	Retrophin Inc	Morgan Stanley	388
5,499	RealPage Inc	Morgan Stanley	(1,077)	(19,335)	REV Group Inc	Bank of America Merrill Lynch	7,541
1,595	Realty Income Corp (Reit)	Morgan Stanley	1,436	8,733	REV Group Inc	Morgan Stanley	(2,606)
2,355	Realty Income Corp (Reit)	Bank of America Merrill Lynch	3,438	39,859	Revance Therapeutics Inc	Bank of America Merrill Lynch	(68,885)
2,355	Realty Income Corp (Reit)	Goldman Sachs	3,438	5,870	Revance Therapeutics Inc	Goldman Sachs	(11,976)
2,545	Reata Pharmaceuticals Inc 'A'	Bank of America Merrill Lynch	10,689	16,326	Revance Therapeutics Inc	Morgan Stanley	(43,264)
2,633	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	11,059	(10,321)	Revlon Inc 'A'	Goldman Sachs	10,357
(10,614)	Red Lion Hotels Corp	Morgan Stanley	(7,961)	(51,758)	Revolution Lighting Technologies Inc	Bank of America Merrill Lynch	(39,854)
(136,612)	Red Lion Hotels Corp	Bank of America Merrill Lynch	(136,612)	6,074	REX American Resources Corp	Bank of America Merrill Lynch	13,737
(51,890)	Red Rock Resorts Inc 'A'	Bank of America Merrill Lynch	(16,086)	402	REX American Resources Corp	Goldman Sachs	357
(18,475)	Redfin Corp	Bank of America Merrill Lynch	(18,622)	2,250	REX American Resources Corp	Morgan Stanley	704
(2,924)	Redfin Corp	Morgan Stanley	(1,023)	16,136	Rexford Industrial Realty Inc (Reit)	Bank of America Merrill Lynch	5,246
(8,338)	Redfin Corp	Goldman Sachs	(4,147)	3,397	Rexford Industrial Realty Inc (Reit)	Morgan Stanley	2,208
6,975	Regal Beloit Corp	Bank of America Merrill Lynch	8,370	1,558	Rexford Industrial Realty Inc (Reit)	Goldman Sachs	318
454	Regal Beloit Corp	Morgan Stanley	74	16,181	Rexnord Corp	Morgan Stanley	3,398

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(58,424)	Rexnord Corp	Morgan Stanley	(12,440)	54,059	Ruth's Hospitality Group Inc	Bank of America Merrill Lynch	(8,109)
249,948	Rexnord Corp	Bank of America Merrill Lynch	124,974	30,703	Ryder System Inc	Bank of America Merrill Lynch	7,369
9,824	Rexnord Corp	Goldman Sachs	4,912	1,414	Ryder System Inc	Goldman Sachs	339
9,484	RH	Bank of America Merrill Lynch	(6,849)	3,713	Ryerson Holding Corp	Morgan Stanley	2,042
3,687	RH	Morgan Stanley	(4,787)	(3,807)	Ryman Hospitality Properties Inc (Reit)	Morgan Stanley	(16,998)
(51,691)	Rhythmone Plc	Bank of America Merrill Lynch	5,753	24,033	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	69,455
67,061	Ribbon Communications Inc	Bank of America Merrill Lynch	31,519	14,402	S&P Global Inc	Bank of America Merrill Lynch	7,777
35,612	Ribbon Communications Inc	Goldman Sachs	17,219	5,033	S&P Global Inc	Morgan Stanley	48,857
24,397	Ribbon Communications Inc	Morgan Stanley	13,697	(102,606)	S&T Bancorp Inc	Bank of America Merrill Lynch	(137,521)
(9,019)	RigNet Inc	Bank of America Merrill Lynch	4,960	(158,920)	Sabra Health Care Inc (Reit)	Morgan Stanley	(177,990)
5,948	RingCentral Inc 'A'	Goldman Sachs	11,618	(313,937)	Sabra Health Care Inc (Reit)	Bank of America Merrill Lynch	(266,846)
25,768	RingCentral Inc 'A'	Bank of America Merrill Lynch	39,132	(354)	Sabra Health Care Inc (Reit)	Goldman Sachs	(301)
20,861	RingCentral Inc 'A'	Morgan Stanley	61,941	(50,899)	Sabre Corp	Bank of America Merrill Lynch	(25,450)
217,444	Riverview Bancorp Inc	Bank of America Merrill Lynch	67,635	(73,885)	Safeguard Scientifics Inc	Bank of America Merrill Lynch	(881)
38,996	Riverview Bancorp Inc	Goldman Sachs	13,259	(27,799)	Saga Communications Inc 'A'	Morgan Stanley	(13,900)
91,883	Riverview Bancorp Inc	Morgan Stanley	96,481	(3,929)	Sage Therapeutics Inc	Bank of America Merrill Lynch	64,396
1,025	RLI Corp/DE	Bank of America Merrill Lynch	(730)	(6,464)	Saia Inc	Bank of America Merrill Lynch	(56,237)
30,110	RLI Corp/DE	Morgan Stanley	(36,867)	(2,201)	SailPoint Technologies Holding Inc	Bank of America Merrill Lynch	(6,163)
(266,591)	RLJ Lodging Trust (Reit)	Bank of America Merrill Lynch	(597,164)	(70,622)	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	11,425
(98,589)	RLJ Lodging Trust (Reit)	Morgan Stanley	(113,377)	(56,467)	Sally Beauty Holdings Inc	Morgan Stanley	3,309
(58,905)	RMR Group Inc/The 'A'	Bank of America Merrill Lynch	46,403	(21,294)	Sanchez Energy Corp	Morgan Stanley	(219)
20,363	Robert Half International Inc	Bank of America Merrill Lynch	24,639	(6,691)	Sanderson Farms Inc	Goldman Sachs	82,165
831	Robert Half International Inc	Morgan Stanley	(382)	(1,603)	Sanderson Farms Inc	Bank of America Merrill Lynch	19,685
8,873	Rockwell Automation Inc	Bank of America Merrill Lynch	(3,372)	(469)	Sanderson Farms Inc	Morgan Stanley	1,466
1,171	Rocky Brands Inc	Bank of America Merrill Lynch	228	68,479	Sandy Spring Bancorp Inc	Bank of America Merrill Lynch	73,957
(35,529)	Rogers Corp	Bank of America Merrill Lynch	31,096	30,054	Sandy Spring Bancorp Inc	Goldman Sachs	32,458
(7,962)	Rogers Corp	Morgan Stanley	(2,294)	12,442	Sandy Spring Bancorp Inc	Morgan Stanley	(1,120)
5,198	Roku Inc	Bank of America Merrill Lynch	18,713	7,482	Sanmina Corp	Bank of America Merrill Lynch	(748)
3,849	Roku Inc	Morgan Stanley	14,010	5,844	Sanmina Corp	Goldman Sachs	(584)
1,750	Roper Technologies Inc	Bank of America Merrill Lynch	(3,535)	19,605	Sanmina Corp	Morgan Stanley	1,961
602	Roper Technologies Inc	Goldman Sachs	(1,216)	8,175	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	(14,674)
13,054	Ross Stores Inc	Bank of America Merrill Lynch	(43,209)	(17,798)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(79,735)
(53,123)	Rowan Cos Plc 'A'	Goldman Sachs	65,873	(3,839)	Sarepta Therapeutics Inc	Goldman Sachs	(17,199)
17,399	Rowan Cos Plc 'A'	Bank of America Merrill Lynch	(21,575)	(3,167)	Sarepta Therapeutics Inc	Morgan Stanley	(25,114)
1,761	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(2,008)	(26,848)	SBA Communications Corp (Reit)	Bank of America Merrill Lynch	(26,546)
84,367	Royal Caribbean Cruises Ltd	Morgan Stanley	(164,568)	(31,082)	SBA Communications Corp (Reit)	Morgan Stanley	(39,732)
(2,064)	Royal Gold Inc	Bank of America Merrill Lynch	(2,539)	14,258	ScanSource Inc	Morgan Stanley	19,248
(16,499)	Royal Gold Inc	Morgan Stanley	(104,311)	58,553	ScanSource Inc	Bank of America Merrill Lynch	187,370
8,638	RPC Inc	Bank of America Merrill Lynch	(20,731)	19,602	ScanSource Inc	Goldman Sachs	62,726
43,317	RPC Inc	Morgan Stanley	(81,003)	5,222	Schlumberger Ltd	Morgan Stanley	(3,072)
24,970	RPM International Inc	Bank of America Merrill Lynch	5,244	(55,940)	Schlumberger Ltd	Bank of America Merrill Lynch	168,185
2,166	RPM International Inc	Goldman Sachs	(687)	(9,100)	Schneider National Inc 'B'	Morgan Stanley	(8,736)
81,525	RPX Corp	Bank of America Merrill Lynch	2,853	77,438	Schnitzer Steel Industries Inc 'A'	Bank of America Merrill Lynch	7,744
63,791	RR Donnelley & Sons Co	Bank of America Merrill Lynch	2,233	25,269	Schnitzer Steel Industries Inc 'A'	Goldman Sachs	2,527
27,749	RTI Surgical Inc	Bank of America Merrill Lynch	2,775	(73,854)	Scholastic Corp	Bank of America Merrill Lynch	(179,823)
56,789	RTI Surgical Inc	Morgan Stanley	8,518	29,651	Schweitzer-Mauduit International Inc	Bank of America Merrill Lynch	34,988
11,685	Rubicon Project Inc/The	Morgan Stanley	467	5,271	Schweitzer-Mauduit International Inc	Goldman Sachs	6,220
29,968	Rubicon Project Inc/The	Bank of America Merrill Lynch	7,192	(41,870)	Schweitzer-Mauduit International Inc	Morgan Stanley	29,309
15,096	Rubicon Project Inc/The	Goldman Sachs	3,623	(62,583)	Science Applications International Corp	Bank of America Merrill Lynch	81,984
(15,293)	Rubicon Technology Inc	Morgan Stanley	(3,517)	(49,362)	Scientific Games Corp/DE 'A'	Bank of America Merrill Lynch	(15,664)
(7,815)	Rush Enterprises Inc 'A'	Morgan Stanley	11,371	(1,081)	Scientific Games Corp/DE 'A'	Morgan Stanley	973
39,844	Rush Enterprises Inc 'A'	Bank of America Merrill Lynch	(1,395)	13,315	Scorpio Bulkers Inc	Bank of America Merrill Lynch	(3,995)
17,648	Rush Enterprises Inc 'A'	Goldman Sachs	(618)	3,691	Scorpio Bulkers Inc	Goldman Sachs	(1,107)
14,743	Rush Enterprises Inc 'A'	Morgan Stanley	(21,451)	17,803	Scorpio Tankers Inc	Bank of America Merrill Lynch	2,047

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(24,717)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(54,872)
(20,868)	Scotts Miracle-Gro Co/The	Morgan Stanley	10,643
(586)	Seaboard Corp	Bank of America Merrill Lynch	(116,941)
(16,829)	Seachange International Inc	Bank of America Merrill Lynch	1,851
21,055	Seacoast Banking Corp of Florida	Bank of America Merrill Lynch	32,635
(68,564)	Seacoast Banking Corp of Florida	Morgan Stanley	22,810
(12,090)	SEACOR Holdings Inc	Bank of America Merrill Lynch	(6,770)
(15,091)	Seagate Technology Plc	Goldman Sachs	(6,942)
(42,214)	Seagate Technology Plc	Morgan Stanley	(9,287)
(157,049)	Sealed Air Corp	Bank of America Merrill Lynch	(134,640)
17,432	Sears Hometown and Outlet Stores Inc	Bank of America Merrill Lynch	12,202
33,246	Sears Hometown and Outlet Stores Inc	Morgan Stanley	6,649
1,684	SeaSpine Holdings Corp	Morgan Stanley	(152)
35,957	SeaSpine Holdings Corp	Bank of America Merrill Lynch	(25,170)
(14,213)	SecureWorks Corp 'A'	Morgan Stanley	3,980
(98,890)	Select Income (Reit)	Bank of America Merrill Lynch	(140,424)
23,444	Select Income (Reit)	Morgan Stanley	21,100
4,127	Select Income REIT (Reit)	Bank of America Merrill Lynch	6,091
538	Selective Insurance Group Inc	Bank of America Merrill Lynch	407
3,982	Selective Insurance Group Inc	Morgan Stanley	2,484
(20,379)	Selective Insurance Group Inc	Bank of America Merrill Lynch	(32,606)
12,893	SemGroup Corp 'A'	Bank of America Merrill Lynch	6,876
47,424	SemGroup Corp 'A'	Morgan Stanley	81,177
(49,970)	Sempre Energy	Bank of America Merrill Lynch	(27,983)
(11,709)	Sempre Energy	Morgan Stanley	1,580
6,886	SendGrid Inc	Bank of America Merrill Lynch	4,407
5,570	SendGrid Inc	Goldman Sachs	3,565
5,286	SendGrid Inc	Morgan Stanley	2,062
(13,352)	Senior Housing Properties Trust (Reit)	Goldman Sachs	(20,562)
(181,179)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	(279,016)
(54,926)	Senior Housing Properties Trust (Reit)	Morgan Stanley	(58,222)
4,666	Sensata Technologies Holding Plc	Bank of America Merrill Lynch	(2,311)
11,393	Sensata Technologies Holding Plc	Morgan Stanley	(8,254)
(12,099)	Sensata Technologies Holding Plc	Goldman Sachs	6,412
(117,152)	Sequential Brands Group Inc	Bank of America Merrill Lynch	(52,718)
11,202	Seres Therapeutics Inc	Bank of America Merrill Lynch	2,576
13,162	Seres Therapeutics Inc	Goldman Sachs	1,984
5,132	Seres Therapeutics Inc	Morgan Stanley	(458)
(78,785)	Seritage Growth Properties 'A'(Reit)	Goldman Sachs	(372,686)
(10,059)	Seritage Growth Properties 'A'(Reit)	Morgan Stanley	(12,272)
(12,483)	Seritage Growth Properties 'A'(Reit)	Bank of America Merrill Lynch	(8,884)
3,227	Service Corp International/US	Bank of America Merrill Lynch	(258)
105,806	Service Corp International/US	Morgan Stanley	(40,206)
(36,818)	Service Corp International/US	Bank of America Merrill Lynch	2,945
13,609	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	(11,159)
17,596	ServiceMaster Global Holdings Inc	Morgan Stanley	(1,760)
(153)	ServiceNow Inc	Bank of America Merrill Lynch	(938)
17,157	ServiceSource International Inc	Bank of America Merrill Lynch	4,976
15,707	ServiceSource International Inc	Morgan Stanley	785
12,553	ServiceSource International Inc	Goldman Sachs	3,640
(429)	ServisFirst Bancshares Inc	Bank of America Merrill Lynch	124
(134,460)	Shenandoah Telecommunications Co	Bank of America Merrill Lynch	(118,839)
(23,853)	Shenandoah Telecommunications Co	Morgan Stanley	(8,349)
(19,906)	Sherwin-Williams Co/The	Bank of America Merrill Lynch	(127,398)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(16,944)	Sherwin-Williams Co/The	Morgan Stanley	(168,648)
(68,524)	Ship Finance International Ltd	Morgan Stanley	3,426
(2,117)	Ship Finance International Ltd	Goldman Sachs	423
62,610	Ship Finance International Ltd	Morgan Stanley	(3,409)
2,612	Shoe Carnival Inc	Bank of America Merrill Lynch	8,440
1,041	Shoe Carnival Inc	Morgan Stanley	(200)
(7,912)	ShotSpotter Inc	Morgan Stanley	(6,883)
1,593	Shutterfly Inc	Morgan Stanley	(906)
12,955	Shutterstock Inc	Bank of America Merrill Lynch	25,133
(6,027)	Shutterstock Inc	Morgan Stanley	(4,339)
2,620	SI Financial Group Inc	Bank of America Merrill Lynch	1,441
932	SI Financial Group Inc	Goldman Sachs	513
107	SI Financial Group Inc	Morgan Stanley	11
(52,091)	Sientra Inc	Bank of America Merrill Lynch	(76,053)
51,029	Sierra Bancorp	Bank of America Merrill Lynch	16,840
71,247	Sierra Bancorp	Morgan Stanley	(25,649)
(85)	Signature Bank/New York NY	Bank of America Merrill Lynch	337
(27,741)	Signet Jewelers Ltd	Bank of America Merrill Lynch	(105,384)
(19,713)	Signet Jewelers Ltd	Morgan Stanley	(66,039)
(389)	Signet Jewelers Ltd	Goldman Sachs	(1,953)
(33,154)	Silgan Holdings Inc	Bank of America Merrill Lynch	(13,925)
(66,374)	Silgan Holdings Inc	Morgan Stanley	5,974
(5,188)	Silicon Laboratories Inc	Bank of America Merrill Lynch	(22,308)
(27,347)	Silicon Laboratories Inc	Morgan Stanley	(272,233)
3,254	Silvercrest Asset Management Group Inc 'A'	Bank of America Merrill Lynch	2,374
2,843	Silvercrest Asset Management Group Inc 'A'	Goldman Sachs	1,457
5,394	Silvercrest Asset Management Group Inc 'A'	Morgan Stanley	4,025
(224,823)	Simmons First National Corp 'A'	Bank of America Merrill Lynch	(281,029)
(100,776)	Simmons First National Corp 'A'	Morgan Stanley	(84,561)
25,292	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	153,775
4,507	SINA Corp/China	Morgan Stanley	(6,763)
(18,565)	Sinclair Broadcast Group Inc 'A'	Morgan Stanley	45,484
67,322	Sinclair Broadcast Group Inc 'A'	Morgan Stanley	(164,939)
(308,762)	Sirius XM Holdings Inc	Morgan Stanley	(58,665)
(156,259)	Sirius XM Holdings Inc	Goldman Sachs	(40,627)
(67,424)	SiteOne Landscape Supply Inc	Bank of America Merrill Lynch	188,264
(26,434)	SiteOne Landscape Supply Inc	Morgan Stanley	64,235
(14,402)	SITO Mobile Ltd	Bank of America Merrill Lynch	1,872
(66,470)	SITO Mobile Ltd	Goldman Sachs	8,641
(3,478)	Six Flags Entertainment Corp	Bank of America Merrill Lynch	(6,678)
(54,608)	Six Flags Entertainment Corp	Morgan Stanley	(61,204)
30,162	SJW Group	Bank of America Merrill Lynch	141,158
1,129	SJW Group	Goldman Sachs	5,284
2,206	SJW Group	Morgan Stanley	6,750
47,882	Skechers U.S.A. Inc 'A'	Bank of America Merrill Lynch	11,013
18,686	Skechers U.S.A. Inc 'A'	Goldman Sachs	4,298
(10,316)	Skyline Corp	Bank of America Merrill Lynch	(25,481)
(31,751)	Skyline Corp	Goldman Sachs	(77,528)
(1,823)	Skyline Corp	Morgan Stanley	(3,318)
15,483	Skyworks Solutions Inc	Bank of America Merrill Lynch	20,438
6,225	Skyworks Solutions Inc	Goldman Sachs	8,217
(18,453)	SL Green Realty Corp (Reit)	Bank of America Merrill Lynch	(8,304)
(51,385)	Sleep Number Corp	Bank of America Merrill Lynch	14,902
(1,564)	Sleep Number Corp	Morgan Stanley	657

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(249,760)	SLM Corp	Bank of America Merrill Lynch	23,727
12,111	SM Energy Co	Bank of America Merrill Lynch	14,291
2,896	SM Energy Co	Goldman Sachs	3,312
8,758	SM Energy Co	Morgan Stanley	(2,190)
379,815	Smart & Final Stores Inc	Bank of America Merrill Lynch	(25,261)
58,611	Smart & Final Stores Inc	Goldman Sachs	(4,396)
46,680	Smart & Final Stores Inc	Morgan Stanley	1,167
(33,406)	SMART Global Holdings Inc	Goldman Sachs	(21,120)
(17,823)	SMART Global Holdings Inc	Morgan Stanley	(11,407)
33,721	SmartFinancial Inc	Bank of America Merrill Lynch	5,725
20,197	SmartFinancial Inc	Goldman Sachs	3,837
19,938	SmartFinancial Inc	Morgan Stanley	(18,742)
145,362	Snap Inc 'A'	Morgan Stanley	93,032
43,726	Snap Inc 'A'	Bank of America Merrill Lynch	31,438
15,561	Snap Inc 'A'	Goldman Sachs	11,360
43,645	Snap-on Inc	Morgan Stanley	(192,474)
3,476	Snap-on Inc	Bank of America Merrill Lynch	(6,870)
415	Snap-on Inc	Goldman Sachs	(2,166)
(18,064)	Sociedad Quimica y Minera de Chile SA ADR	Goldman Sachs	103,145
(14,125)	Sociedad Quimica y Minera de Chile SA ADR	Morgan Stanley	35,415
10,557	Sohu.com Inc	Morgan Stanley	3,378
704	Sohu.com Inc	Bank of America Merrill Lynch	(592)
1,386	Solaris Oilfield Infrastructure Inc 'A'	Goldman Sachs	(292)
93,834	Sonic Automotive Inc 'A'	Bank of America Merrill Lynch	115,672
39,966	Sonic Automotive Inc 'A'	Goldman Sachs	48,140
23,158	Sonic Automotive Inc 'A'	Morgan Stanley	10,421
(31,134)	Sonic Corp	Bank of America Merrill Lynch	7,472
(260,601)	Sonic Corp	Goldman Sachs	62,544
7,999	Sonoco Products Co	Bank of America Merrill Lynch	5,519
7,226	Sonoco Products Co	Goldman Sachs	4,986
52,549	Sonoco Products Co	Morgan Stanley	4,255
15,133	Sotheby's	Bank of America Merrill Lynch	(19,219)
27,673	Sotheby's	Morgan Stanley	(3,874)
1,496	Sotheby's	Goldman Sachs	(1,900)
(118,588)	South Jersey Industries Inc	Bank of America Merrill Lynch	(83,012)
(55,692)	South Jersey Industries Inc	Morgan Stanley	(186,903)
(11,778)	South Jersey Industries Inc	Goldman Sachs	(8,245)
58,283	South State Corp	Bank of America Merrill Lynch	96,167
(112,995)	Southern Co/The	Bank of America Merrill Lynch	(46,328)
(135,047)	Southern Co/The	Morgan Stanley	91,609
(35,634)	Southern Copper Corp	Bank of America Merrill Lynch	70,199
(58,556)	Southern Copper Corp	Goldman Sachs	114,084
(33,821)	Southern Copper Corp	Morgan Stanley	66,992
414	Southern First Bancshares Inc	Bank of America Merrill Lynch	(123)
(6,029)	Southern National Bancorp of Virginia Inc	Bank of America Merrill Lynch	(5,667)
(2,675)	Southern National Bancorp of Virginia Inc	Goldman Sachs	(2,515)
29,256	Southwest Airlines Co	Bank of America Merrill Lynch	(17,953)
111,101	Southwest Airlines Co	Morgan Stanley	(129,669)
5,806	Southwest Airlines Co	Goldman Sachs	(3,600)
549	Southwest Gas Holdings Inc	Morgan Stanley	15
12,621	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	42,154
(27,758)	Southwestern Energy Co	Morgan Stanley	298
77,751	Southwestern Energy Co	Bank of America Merrill Lynch	13,995
(801)	Spark Therapeutics Inc	Bank of America Merrill Lynch	(3,316)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
1,979	SpartanNash Co	Bank of America Merrill Lynch	9,931
200	SpartanNash Co	Morgan Stanley	681
(56,367)	Spectrum Brands Holdings Inc	Morgan Stanley	(274,962)
3,927	Spectrum Brands Holdings Inc	Goldman Sachs	7,304
(1,211)	Spire Inc	Morgan Stanley	(1,695)
(6,925)	Spire Inc	Bank of America Merrill Lynch	(6,925)
40,855	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	191,205
(7,098)	Spirit AeroSystems Holdings Inc 'A'	Bank of America Merrill Lynch	(9,298)
2,512	Spirit Airlines Inc	Morgan Stanley	301
(322,439)	Spirit Realty Capital Inc (Reit)	Morgan Stanley	(49,978)
(518,685)	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	(236,002)
12,398	Splunk Inc	Bank of America Merrill Lynch	(9,918)
1,960	Splunk Inc	Goldman Sachs	(1,568)
27,567	Splunk Inc	Morgan Stanley	(57,339)
31,722	Spotify Technology SA	Morgan Stanley	100,140
255,582	Sprint Corp	Bank of America Merrill Lynch	5,112
1,086,407	Sprint Corp	Morgan Stanley	(38,442)
1,680	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(50)
2,478	Sprouts Farmers Market Inc	Goldman Sachs	(74)
66,495	Sprouts Farmers Market Inc	Morgan Stanley	5,985
8,005	SPS Commerce Inc	Bank of America Merrill Lynch	33,249
5,776	SPS Commerce Inc	Morgan Stanley	12,848
(13,794)	SPX Corp	Bank of America Merrill Lynch	(910)
(39,694)	SPX Corp	Morgan Stanley	17,068
(753)	SPX Flow Inc	Morgan Stanley	(42)
1,599	Square Inc 'A'	Morgan Stanley	6,604
21,692	Square Inc 'A'	Bank of America Merrill Lynch	89,154
783	Square Inc 'A'	Goldman Sachs	3,218
(4,919)	Square Inc 'A'	Morgan Stanley	(16,067)
(102,140)	SRC Energy Inc	Morgan Stanley	(35,749)
43,645	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	77,252
25,862	STAAR Surgical Co	Bank of America Merrill Lynch	133,189
1,165	STAAR Surgical Co	Goldman Sachs	6,000
9,818	STAAR Surgical Co	Morgan Stanley	26,018
42,130	STAG Industrial Inc (Reit)	Bank of America Merrill Lynch	41,709
15,180	STAG Industrial Inc (Reit)	Goldman Sachs	15,028
(2,658)	Stamps.com Inc	Bank of America Merrill Lynch	(22,726)
552	Stamps.com Inc	Bank of America Merrill Lynch	2,135
1,828	Stamps.com Inc	Morgan Stanley	6,722
(58,664)	Standard Motor Products Inc	Bank of America Merrill Lynch	(100,315)
808	Standex International Corp	Morgan Stanley	1,293
13,705	Standex International Corp	Bank of America Merrill Lynch	70,631
2,022	Standex International Corp	Goldman Sachs	9,240
1,574	Stanley Black & Decker Inc	Bank of America Merrill Lynch	(8,623)
59,918	Stanley Black & Decker Inc	Morgan Stanley	(144,228)
(86,352)	Starbucks Corp	Bank of America Merrill Lynch	(38,705)
(172,382)	Starbucks Corp	Morgan Stanley	54,096
(115,248)	StarTek Inc	Bank of America Merrill Lynch	(41,397)
(82,202)	StarTek Inc	Goldman Sachs	(32,059)
(476,732)	Starwood Property Trust Inc (Reit)	Morgan Stanley	(536,420)
(160,137)	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	(49,482)
(336,031)	State Auto Financial Corp	Bank of America Merrill Lynch	(591,415)
(56,942)	State Auto Financial Corp	Morgan Stanley	(524,436)
(81,150)	State Bank Financial Corp	Bank of America Merrill Lynch	4,923

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(690)	State Bank Financial Corp	Morgan Stanley	(159)	80,134	Superior Energy Services Inc	Morgan Stanley	(88,949)
(1,991)	State Street Corp	Bank of America Merrill Lynch	9,716	4,054	Superior Energy Services Inc	Bank of America Merrill Lynch	(1,986)
17,479	State Street Corp	Morgan Stanley	(33,874)	(53,650)	Superior Energy Services Inc	Bank of America Merrill Lynch	26,289
9,966	Steel Dynamics Inc	Bank of America Merrill Lynch	12,059	(629)	Supernus Pharmaceuticals Inc	Morgan Stanley	(821)
(23,792)	Steel Dynamics Inc	Morgan Stanley	(5,710)	(66,394)	SuperValu Inc	Bank of America Merrill Lynch	(170,068)
27,554	Steelcase Inc 'A'	Bank of America Merrill Lynch	13,777	(61,028)	SuperValu Inc	Goldman Sachs	(155,349)
84,582	Steelcase Inc 'A'	Morgan Stanley	21,146	56,077	Surface Oncology Inc	Bank of America Merrill Lynch	(10,214)
2,602	Stepan Co	Bank of America Merrill Lynch	9,940	10,285	Surface Oncology Inc	Goldman Sachs	(3,553)
(49,707)	Stericycle Inc	Bank of America Merrill Lynch	(31,315)	2,298	Surface Oncology Inc	Morgan Stanley	(2,183)
(33,707)	Stericycle Inc	Morgan Stanley	(31,923)	(4,469)	SVB Financial Group	Bank of America Merrill Lynch	38,746
49,504	Steris Plc	Bank of America Merrill Lynch	181,680	9,811	SVB Financial Group	Morgan Stanley	(81,152)
3,264	Steris Plc	Goldman Sachs	11,979	11,254	Switch Inc 'A'	Morgan Stanley	1,006
13,219	Sterling Bancorp Inc/MI	Bank of America Merrill Lynch	3,305	(148,030)	Sykes Enterprises Inc	Bank of America Merrill Lynch	(249,075)
4,435	Sterling Bancorp Inc/MI	Goldman Sachs	1,109	(125,789)	Symantec Corp	Morgan Stanley	46,652
(2,499)	Sterling Bancorp/DE	Goldman Sachs	(1,125)	(122,262)	Symantec Corp	Bank of America Merrill Lynch	163,831
(548,429)	Sterling Bancorp/DE	Bank of America Merrill Lynch	(246,793)	(3,149)	Synaptics Inc	Morgan Stanley	(1,669)
(324,038)	Sterling Bancorp/DE	Morgan Stanley	-	(82,988)	Synchronoss Technologies Inc	Bank of America Merrill Lynch	29,876
(2,721)	Steven Madden Ltd	Morgan Stanley	(3,481)	(78,125)	Synchronoss Technologies Inc	Morgan Stanley	(11,719)
1,101	Stifel Financial Corp	Bank of America Merrill Lynch	716	2,766	Synchrony Financial	Bank of America Merrill Lynch	1,189
2,019	Stifel Financial Corp	Goldman Sachs	1,312	6,858	Syndax Pharmaceuticals Inc	Goldman Sachs	(15,019)
14,487	Stoneridge Inc	Bank of America Merrill Lynch	3,477	21,839	Syndax Pharmaceuticals Inc	Bank of America Merrill Lynch	(47,827)
11,747	Stoneridge Inc	Goldman Sachs	2,819	(3,407)	Syneos Health Inc	Morgan Stanley	(3,237)
2,849	Stoneridge Inc	Morgan Stanley	(1,111)	(54,273)	Syneos Health Inc	Bank of America Merrill Lynch	(149,251)
100,590	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	137,808	4,310	SYNNEX Corp	Morgan Stanley	3,707
3,556	STORE Capital Corp (Reit)	Goldman Sachs	4,872	29,298	SYNNEX Corp	Bank of America Merrill Lynch	4,688
(20,984)	Stratasys Ltd	Bank of America Merrill Lynch	29,797	7,965	SYNNEX Corp	Goldman Sachs	1,274
(37,196)	Stratasys Ltd	Morgan Stanley	31,989	88,883	Synopsys Inc	Bank of America Merrill Lynch	(24,887)
(13,982)	Stratus Properties Inc	Morgan Stanley	(9,088)	61,300	Synopsys Inc	Morgan Stanley	339,284
(4,588)	Stratus Properties Inc	Bank of America Merrill Lynch	(6,423)	(4,318)	Synovus Financial Corp	Morgan Stanley	(3,623)
(15,543)	Stratus Properties Inc	Goldman Sachs	(21,760)	124,547	Synovus Financial Corp	Bank of America Merrill Lynch	2,075
(7,201)	Strayer Education Inc	Bank of America Merrill Lynch	(64,881)	3,249	Synovus Financial Corp	Goldman Sachs	682
(2,550)	Strayer Education Inc	Morgan Stanley	(1,103)	815	Syntel Inc	Bank of America Merrill Lynch	1,111
26,997	Stryker Corp	Bank of America Merrill Lynch	161,948	4,347	Syntel Inc	Goldman Sachs	5,912
11,133	Stryker Corp	Morgan Stanley	76,551	17,242	Syntel Inc	Morgan Stanley	4,138
1,867	Stryker Corp	Goldman Sachs	14,301	(46,147)	Sysco Corp	Bank of America Merrill Lynch	(118,500)
2,969	Summit Hotel Properties Inc (Reit)	Bank of America Merrill Lynch	2,642	(64,759)	Sysco Corp	Morgan Stanley	(253,643)
54,059	Summit Hotel Properties Inc (Reit)	Morgan Stanley	26,489	4,252	Systemax Inc	Bank of America Merrill Lynch	11,693
5,472	Summit Materials Inc 'A'	Goldman Sachs	(7,661)	(21,624)	T Rowe Price Group Inc	Bank of America Merrill Lynch	(90,719)
23,475	Summit Materials Inc 'A'	Bank of America Merrill Lynch	(32,865)	(65,130)	T Rowe Price Group Inc	Morgan Stanley	73,854
630	Summit Materials Inc 'A'	Morgan Stanley	(372)	(109,871)	T-Mobile US Inc	Morgan Stanley	150,523
26,754	Sun Communities Inc (Reit)	Bank of America Merrill Lynch	94,675	(2,625)	T2 Biosystems Inc	Bank of America Merrill Lynch	(1,995)
1,305	Sun Communities Inc (Reit)	Goldman Sachs	5,101	(5,518)	T2 Biosystems Inc	Morgan Stanley	5,352
(79,032)	Sun Hydraulics Corp	Bank of America Merrill Lynch	(118,966)	18,767	Tableau Software Inc 'A'	Bank of America Merrill Lynch	125,402
(22,346)	Sun Hydraulics Corp	Morgan Stanley	9,162	2,883	Tableau Software Inc 'A'	Morgan Stanley	11,918
(101,113)	Sunrun Inc	Bank of America Merrill Lynch	(61,449)	(10,457)	Tabula Rasa HealthCare Inc	Bank of America Merrill Lynch	(58,036)
(53,575)	Sunrun Inc	Morgan Stanley	(37,468)	(15,194)	Tactile Systems Technology Inc	Morgan Stanley	(41,024)
(26,545)	Sunrun Inc	Goldman Sachs	(19,270)	(94,572)	Tahoe Resources Inc	Bank of America Merrill Lynch	(31,832)
137,845	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	169,549	(35,268)	Tailored Brands Inc	Bank of America Merrill Lynch	32,272
11,417	Sunstone Hotel Investors Inc (Reit)	Goldman Sachs	14,043	(17,865)	Take-Two Interactive Software Inc	Morgan Stanley	(47,996)
2,312	Sunstone Hotel Investors Inc (Reit)	Morgan Stanley	740	(2,602)	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	8,566
22,678	SunTrust Banks Inc	Bank of America Merrill Lynch	(45,810)	3,332	Talend SA ADR	Morgan Stanley	3,499
8,050	SunTrust Banks Inc	Morgan Stanley	(1,066)	(11,254)	Talos Energy Inc	Bank of America Merrill Lynch	(12,830)
(2,745)	Super Micro Computer Inc	Bank of America Merrill Lynch	(1,488)	4,458	Talos Energy Inc	Bank of America Merrill Lynch	8,373
(106,988)	Super Micro Computer Inc	Morgan Stanley	(269,491)	14,931	Talos Energy Inc	Morgan Stanley	17,981

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
52,013	Tanger Factory Outlet Centers Inc (Reit)	Morgan Stanley	43,691	17,669	Tenneco Inc	Morgan Stanley	(57,778)
(8,206)	Tanger Factory Outlet Centers Inc (Reit)	Goldman Sachs	(12,801)	(17,539)	Teradata Corp	Bank of America Merrill Lynch	(17,446)
(34,381)	Tapestry Inc	Morgan Stanley	140,650	802	Teradata Corp	Morgan Stanley	1,123
(75,098)	Tapestry Inc	Bank of America Merrill Lynch	102,133	(5,346)	Teradyne Inc	Bank of America Merrill Lynch	(15,878)
(33,557)	Targa Resources Corp	Bank of America Merrill Lynch	21,476	(133,351)	Teradyne Inc	Morgan Stanley	(69,343)
88,348	Target Corp	Bank of America Merrill Lynch	37,044	5,030	Terex Corp	Bank of America Merrill Lynch	(8,149)
2,607	Target Corp	Goldman Sachs	(346)	1,681	Terex Corp	Morgan Stanley	(4,236)
67,581	Target Corp	Morgan Stanley	(78,458)	(7,580)	TerraForm Power Inc 'A'	Bank of America Merrill Lynch	(379)
(72)	Taro Pharmaceutical Industries Ltd	Morgan Stanley	(1,327)	(80,869)	TerraForm Power Inc 'A'	Goldman Sachs	(4,043)
(16,644)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(25,404)	910	TerraForm Power Inc 'A'	Bank of America Merrill Lynch	177
(19,058)	Taubman Centers Inc (Reit)	Morgan Stanley	(31,446)	192,071	TerraForm Power Inc 'A'	Morgan Stanley	42,868
101,607	Taylor Morrison Home Corp 'A'	Bank of America Merrill Lynch	69,093	147,056	Terreno Realty Corp (Reit)	Bank of America Merrill Lynch	79,410
21,487	Taylor Morrison Home Corp 'A'	Goldman Sachs	14,611	3,912	TESARO Inc	Bank of America Merrill Lynch	(9,232)
(30,070)	Taylor Morrison Home Corp A'	Morgan Stanley	11,578	3,219	TESARO Inc	Goldman Sachs	(7,597)
(30,896)	TCF Financial Corp	Bank of America Merrill Lynch	(20,082)	257	TESARO Inc	Morgan Stanley	(1,090)
(75,319)	TCF Financial Corp	Morgan Stanley	(6,779)	(10,243)	Tesla Inc	Goldman Sachs	359,154
(5,517)	TD Ameritrade Holding Corp	Bank of America Merrill Lynch	8,110	(8,044)	Tesla Inc	Bank of America Merrill Lynch	(42,163)
134,959	TE Connectivity Ltd	Morgan Stanley	(600,818)	33,133	Tetra Tech Inc	Bank of America Merrill Lynch	54,921
76,731	TE Connectivity Ltd	Bank of America Merrill Lynch	(63,763)	11,302	Tetra Tech Inc	Morgan Stanley	16,953
(157,753)	Team Inc	Bank of America Merrill Lynch	(118,315)	2,046	Tetra Tech Inc	Goldman Sachs	6,240
1,316	Tech Data Corp	Bank of America Merrill Lynch	13,715	43,413	Tetraphase Pharmaceuticals Inc	Morgan Stanley	4,341
4,124	Tech Data Corp	Morgan Stanley	40,966	12,988	Tetraphase Pharmaceuticals Inc	Bank of America Merrill Lynch	(260)
32,842	TechnipFMC Plc	Bank of America Merrill Lynch	(22,661)	33,792	Tetraphase Pharmaceuticals Inc	Goldman Sachs	(676)
1,393	TechnipFMC Plc	Goldman Sachs	(961)	(32,233)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	108,546
20,329	TechnipFMC Plc	Morgan Stanley	(33,843)	33,031	Texas Instruments Inc	Bank of America Merrill Lynch	106,571
97,084	TechTarget Inc	Bank of America Merrill Lynch	293,748	331	Texas Instruments Inc	Goldman Sachs	449
17,137	TechTarget Inc	Goldman Sachs	49,669	2,772	Texas Roadhouse Inc	Morgan Stanley	6,698
21,935	TechTarget Inc	Morgan Stanley	51,547	273,339	Texas Roadhouse Inc	Bank of America Merrill Lynch	789,663
5,621	Tegna Inc	Bank of America Merrill Lynch	(1,911)	2,722	Texas Roadhouse Inc	Goldman Sachs	7,879
(5,149)	Tegna Inc	Bank of America Merrill Lynch	1,751	(3,185)	Textainer Group Holdings Ltd	Morgan Stanley	1,911
42,174	Tegna Inc	Morgan Stanley	(21,930)	172,784	TFS Financial Corp	Bank of America Merrill Lynch	133,908
(43,403)	Teladoc Inc	Morgan Stanley	(71,615)	28,972	TFS Financial Corp	Morgan Stanley	13,472
(3,411)	Telaria Inc	Bank of America Merrill Lynch	102	16,969	TFS Financial Corp	Goldman Sachs	13,151
4,687	Teledyne Technologies Inc	Bank of America Merrill Lynch	32,272	(23,824)	TG Therapeutics Inc	Morgan Stanley	7,147
305	Teledyne Technologies Inc	Goldman Sachs	1,742	(5,120)	TG Therapeutics Inc	Bank of America Merrill Lynch	768
(21,078)	Teleflex Inc	Bank of America Merrill Lynch	(193,074)	(5,211)	TG Therapeutics Inc	Goldman Sachs	782
(409)	Teleflex Inc	Morgan Stanley	(1,948)	38,229	TherapeuticsMD Inc	Bank of America Merrill Lynch	(7,172)
25,696	Telefonica Brasil SA ADR	Goldman Sachs	(12,833)	31,802	TherapeuticsMD Inc	Morgan Stanley	1,272
15,362	Telefonica Brasil SA ADR	Morgan Stanley	(6,452)	(1,870)	Theravance Biopharma Inc	Goldman Sachs	(262)
100,899	Telephone & Data Systems Inc	Bank of America Merrill Lynch	(38,751)	5,865	Theravance Biopharma Inc	Morgan Stanley	(1,580)
8,045	Telephone & Data Systems Inc	Goldman Sachs	(3,666)	1,479	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	1,834
154,140	Telephone & Data Systems Inc	Morgan Stanley	(135,643)	4,961	Thermon Group Holdings Inc	Morgan Stanley	(5,854)
(32,016)	Teligent Inc/NJ	Bank of America Merrill Lynch	1,281	25,833	Thermon Group Holdings Inc	Bank of America Merrill Lynch	517
(504,412)	Teligent Inc/NJ	Morgan Stanley	(65,574)	8,511	Thermon Group Holdings Inc	Goldman Sachs	170
(19,151)	Teligent Inc/NJ	Goldman Sachs	76,565	(153,190)	Third Point Reinsurance Ltd	Morgan Stanley	30,638
(8,022)	Tempur Sealy International Inc	Morgan Stanley	16,626	289	Thor Industries Inc	Bank of America Merrill Lynch	(1,295)
(1,204)	Tempur Sealy International Inc	Bank of America Merrill Lynch	3,311	(4,664)	TIER Inc (Reit)	Bank of America Merrill Lynch	(2,009)
(29,004)	Tempur Sealy International Inc	Goldman Sachs	67,340	15,073	Tiffany & Co	Bank of America Merrill Lynch	445,558
3,720	Tenet Healthcare Corp	Morgan Stanley	10,490	130,687	Tile Shop Holdings Inc	Bank of America Merrill Lynch	62,076
14,519	Tenet Healthcare Corp	Bank of America Merrill Lynch	40,798	22,571	Tile Shop Holdings Inc	Goldman Sachs	10,721
(70,405)	Tennant Co	Bank of America Merrill Lynch	(415,390)	4,450	Tile Shop Holdings Inc	Morgan Stanley	779
(10,379)	Tennant Co	Morgan Stanley	(21,277)	(34,731)	Tilly's Inc	Bank of America Merrill Lynch	(74,324)
24,866	Tenneco Inc	Bank of America Merrill Lynch	(63,906)	(6,496)	Tilly's Inc	Goldman Sachs	(13,901)
10,883	Tenneco Inc	Goldman Sachs	(27,969)	67,416	TIM Participacoes SA ADR	Goldman Sachs	(68,216)

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保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
28,823	TIM Participacoes SA ADR	Morgan Stanley	(23,347)	(133,701)	Trecora Resources	Bank of America Merrill Lynch	(120,331)
1,020	Timberland Bancorp Inc/WA	Morgan Stanley	612	(13,445)	Trecora Resources	Morgan Stanley	(6,723)
3,448	Timberland Bancorp Inc/WA	Bank of America Merrill Lynch	3,290	(38,421)	Tredegar Corp	Bank of America Merrill Lynch	(124,868)
680	Timberland Bancorp Inc/WA	Goldman Sachs	714	(4,411)	TreeHouse Foods Inc	Bank of America Merrill Lynch	(3,044)
1,200	Time Warner Inc	Bank of America Merrill Lynch	(1,200)	(6,200)	TreeHouse Foods Inc	Morgan Stanley	(4,787)
1,119	Time Warner Inc	Morgan Stanley	(1,130)	(37,599)	Trevena Inc	Goldman Sachs	1,967
(890)	Timken Co/The	Bank of America Merrill Lynch	846	21,795	Trex Co Inc	Bank of America Merrill Lynch	174,013
30,415	Timken Co/The	Morgan Stanley	(54,747)	428	Trex Co Inc	Morgan Stanley	1,866
21,350	TimkenSteel Corp	Bank of America Merrill Lynch	2,989	20,470	TRI Pointe Group Inc	Bank of America Merrill Lynch	32,752
6,752	TimkenSteel Corp	Goldman Sachs	945	2,950	TRI Pointe Group Inc	Goldman Sachs	4,720
5,181	TimkenSteel Corp	Morgan Stanley	(1,347)	47,359	TriCo Bancshares	Bank of America Merrill Lynch	70,565
(5,105)	Tiptree Inc 'A'(Reit)	Goldman Sachs	(1,404)	76,326	TriCo Bancshares	Morgan Stanley	(15,265)
(37,318)	Titan International Inc	Bank of America Merrill Lynch	(6,603)	(74,308)	Trimble Inc	Bank of America Merrill Lynch	47,557
(79,178)	Titan International Inc	Morgan Stanley	28,504	(40,122)	Trimble Inc	Morgan Stanley	27,684
18,005	Titan Machinery Inc	Bank of America Merrill Lynch	(5,402)	(19,448)	TriNet Group Inc	Bank of America Merrill Lynch	(28,394)
6,277	Titan Machinery Inc	Goldman Sachs	(1,883)	(34,481)	Trinity Industries Inc	Bank of America Merrill Lynch	21,021
2,825	Titan Machinery Inc	Morgan Stanley	(7,204)	(3,773)	Trinity Industries Inc	Goldman Sachs	2,037
46,351	Tivity Health Inc	Morgan Stanley	(70,998)	(19,342)	Trinity Place Holdings Inc	Bank of America Merrill Lynch	(5,996)
(11,111)	TiVo Corp	Morgan Stanley	(1,049)	(1,221)	Trinity Place Holdings Inc	Goldman Sachs	(4)
(22,221)	TJX Cos Inc/The	Morgan Stanley	(31,872)	856	Trinseo SA	Goldman Sachs	(2,054)
(8,007)	TJX Cos Inc/The	Bank of America Merrill Lynch	(36,992)	961	Trinseo SA	Bank of America Merrill Lynch	(2,306)
387	Tompkins Financial Corp	Bank of America Merrill Lynch	1,567	845	Trinseo SA	Morgan Stanley	(2,831)
1,705	Tompkins Financial Corp	Goldman Sachs	6,905	(83,178)	Triple-S Management Corp 'B'	Bank of America Merrill Lynch	(310,254)
900	Tompkins Financial Corp	Morgan Stanley	(288)	155,452	TriState Capital Holdings Inc	Bank of America Merrill Lynch	-
(11,446)	TopBuild Corp	Bank of America Merrill Lynch	(66,143)	35,573	TriState Capital Holdings Inc	Goldman Sachs	-
(123,659)	Torchmark Corp	Morgan Stanley	315,463	9,849	TriState Capital Holdings Inc	Morgan Stanley	(10,341)
1,316	Torchmark Corp	Goldman Sachs	(763)	(17,536)	Triton International Ltd/Bermuda	Goldman Sachs	12,741
(16,659)	Toro Co/The	Bank of America Merrill Lynch	(7,250)	(33,239)	Triton International Ltd/Bermuda	Morgan Stanley	(19,040)
37,126	Total System Services Inc	Bank of America Merrill Lynch	8,539	(24,765)	Triumph Bancorp Inc	Bank of America Merrill Lynch	(23,527)
1,636	Total System Services Inc	Goldman Sachs	376	4,920	Triumph Group Inc	Bank of America Merrill Lynch	(12,735)
1,270	Total System Services Inc	Morgan Stanley	1,448	43,375	Triumph Group Inc	Morgan Stanley	(118,081)
25,387	Tower International Inc	Morgan Stanley	8,885	(28,100)	tronc Inc	Bank of America Merrill Lynch	7,306
160,809	Tower International Inc	Bank of America Merrill Lynch	209,052	(74,330)	Tronox Ltd 'A'	Goldman Sachs	(47,908)
34,885	Tower International Inc	Goldman Sachs	45,351	(7,667)	TrueBlue Inc	Morgan Stanley	(7,250)
34,725	Tower Semiconductor Ltd	Morgan Stanley	20,609	58,690	TrueCar Inc	Bank of America Merrill Lynch	25,144
(2,985)	Town Sports International Holdings Inc	Goldman Sachs	(1,642)	13,722	TrueCar Inc	Morgan Stanley	10,566
24,382	TPG RE Finance Trust Inc (Reit)	Goldman Sachs	3,901	32,014	TrueCar Inc	Goldman Sachs	12,875
15,389	TPG RE Finance Trust Inc (Reit)	Morgan Stanley	2,462	(7,757)	Trupanion Inc	Bank of America Merrill Lynch	(32,564)
124,474	TPG RE Finance Trust Inc (Reit)	Bank of America Merrill Lynch	19,916	(2,417)	TTEC Holdings Inc	Bank of America Merrill Lynch	(1,325)
(4,328)	TPI Composites Inc	Bank of America Merrill Lynch	(995)	(21,111)	Tucows Inc 'A'	Bank of America Merrill Lynch	1,056
(164,311)	TPI Composites Inc	Goldman Sachs	(37,792)	(1,279)	Tucows Inc 'A'	Goldman Sachs	64
9,926	Tractor Supply Co	Bank of America Merrill Lynch	41,888	(18,102)	Tupperware Brands Corp	Bank of America Merrill Lynch	8,689
(934)	Trade Desk Inc/The 'A'	Bank of America Merrill Lynch	(2,966)	(41,445)	Tupperware Brands Corp	Morgan Stanley	64,356
(4,397)	TransDigm Group Inc	Morgan Stanley	(38,078)	31,257	Tutor Perini Corp	Morgan Stanley	(1,563)
(7,329)	TransDigm Group Inc	Bank of America Merrill Lynch	(78,132)	(77,905)	Twenty-First Century Fox Inc 'A'	Bank of America Merrill Lynch	(49,859)
66,555	Transocean Ltd	Bank of America Merrill Lynch	(66,555)	33,515	Twilio Inc 'A'	Bank of America Merrill Lynch	46,586
4,740	Transocean Ltd	Goldman Sachs	(4,740)	(7,173)	Twilio Inc 'A'	Morgan Stanley	(4,989)
17,356	TransUnion	Bank of America Merrill Lynch	(4,450)	7,923	Twin Disc Inc	Bank of America Merrill Lynch	(2,060)
6,849	TransUnion	Morgan Stanley	2,150	3,952	Twin Disc Inc	Goldman Sachs	(1,028)
1,522	TransUnion	Goldman Sachs	(517)	2,642	Twin Disc Inc	Morgan Stanley	(3,461)
14,074	Travelers Cos Inc/The	Bank of America Merrill Lynch	(23,785)	11,443	Twitter Inc	Goldman Sachs	21,398
702	Travelers Cos Inc/The	Goldman Sachs	(1,186)	46,261	Twitter Inc	Bank of America Merrill Lynch	82,500
54,453	Travelport Worldwide Ltd	Bank of America Merrill Lynch	17,425	21,342	Twitter Inc	Morgan Stanley	37,562
(6,631)	Travelport Worldwide Ltd	Morgan Stanley	303	(147,396)	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	(17,826)

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(16,126)	Tyler Technologies Inc	Bank of America Merrill Lynch	(63,053)	(36,594)	United Technologies Corp	Bank of America Merrill Lynch	(30,007)
13,072	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	19,216	(42,504)	United Technologies Corp	Morgan Stanley	104,122
885	Tyson Foods Inc 'A'	Morgan Stanley	770	11,993	United Therapeutics Corp	Bank of America Merrill Lynch	1,319
(78,682)	Tyson Foods Inc 'A'	Morgan Stanley	(49,774)	1,719	United Therapeutics Corp	Goldman Sachs	189
177	Tyson Foods Inc 'A'	Goldman Sachs	260	191	United Therapeutics Corp	Morgan Stanley	552
6,492	Ubiquiti Networks Inc	Bank of America Merrill Lynch	22,332	6,104	UnitedHealth Group Inc	Morgan Stanley	8,918
1,042	Ubiquiti Networks Inc	Morgan Stanley	1,315	(173,418)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	(145,671)
3,437	UBS Group AG	Bank of America Merrill Lynch	(2,669)	(207,995)	Uniti Group Inc (Reit)	Morgan Stanley	(545,792)
7,064	UBS Group AG	Morgan Stanley	(5,538)	(39,519)	Uniti Group Inc (Reit)	Goldman Sachs	(33,196)
65,693	UDR Inc (Reit)	Bank of America Merrill Lynch	70,292	84,955	Univar Inc	Bank of America Merrill Lynch	18,416
47,346	UDR Inc (Reit)	Morgan Stanley	54,538	56,804	Univar Inc	Morgan Stanley	15,292
118,859	UGI Corp	Morgan Stanley	158,082	1,921	Univar Inc	Goldman Sachs	768
48,048	UGI Corp	Bank of America Merrill Lynch	53,463	(56,305)	Universal Corp/VA	Bank of America Merrill Lynch	(662,869)
2,780	Ulta Salon Cosmetics & Fragrance Inc	Bank of America Merrill Lynch	(132)	(14,386)	Universal Corp/VA	Morgan Stanley	(190,143)
3,670	Ulta Salon Cosmetics & Fragrance Inc	Morgan Stanley	(8,368)	(733)	Universal Display Corp	Goldman Sachs	1,283
2,234	Ultimate Software Group Inc/The	Morgan Stanley	11,713	(3,043)	Universal Display Corp	Bank of America Merrill Lynch	5,325
7,253	Ultra Clean Holdings Inc	Bank of America Merrill Lynch	1,958	(46,685)	Universal Electronics Inc	Bank of America Merrill Lynch	(9,337)
3,477	Ultra Clean Holdings Inc	Morgan Stanley	4,520	254,421	Universal Forest Products Inc	Bank of America Merrill Lynch	811,603
6,772	Ultra Petroleum Corp	Bank of America Merrill Lynch	(1,625)	3,437	Universal Forest Products Inc	Goldman Sachs	10,964
(1,287)	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	(1,849)	11,134	Universal Forest Products Inc	Morgan Stanley	15,588
(3,125)	Ultragenyx Pharmaceutical Inc	Morgan Stanley	(23,875)	(125,248)	Universal Health Realty Income Trust (Reit)	Bank of America Merrill Lynch	(485,962)
(46,498)	Ultrapar Participacoes SA ADR	Goldman Sachs	60,447	(7,481)	Universal Health Services Inc 'B'	Bank of America Merrill Lynch	8,379
(77,665)	Ultrapar Participacoes SA ADR	Morgan Stanley	511,787	18,094	Universal Logistics Holdings Inc	Bank of America Merrill Lynch	9,471
22,264	UMB Financial Corp	Morgan Stanley	110,402	600	Universal Logistics Holdings Inc	Goldman Sachs	420
(55,211)	Umpqua Holdings Corp	Bank of America Merrill Lynch	3,679	8,742	Universal Stainless & Alloy Products Inc	Bank of America Merrill Lynch	(10,038)
(8,883)	Under Armour Inc 'A'	Morgan Stanley	(14,568)	1,226	Universal Stainless & Alloy Products Inc	Morgan Stanley	(3,907)
(64,619)	Under Armour Inc 'A'	Bank of America Merrill Lynch	(163,127)	(72,544)	Univest Corp of Pennsylvania	Bank of America Merrill Lynch	7,254
(11,344)	Under Armour Inc 'A'	Goldman Sachs	(29,494)	58,460	Unum Group	Bank of America Merrill Lynch	(8,775)
(48,567)	Unifi Inc	Bank of America Merrill Lynch	(10,639)	13,597	Unum Group	Goldman Sachs	(1,360)
(4,602)	UniFirst Corp/MA	Bank of America Merrill Lynch	(19,328)	75,111	Unum Group	Morgan Stanley	(79,014)
(12,239)	UniFirst Corp/MA	Morgan Stanley	(41,001)	17,005	Unum Therapeutics Inc	Bank of America Merrill Lynch	4,423
44,429	Union Bankshares Corp	Morgan Stanley	202,344	3,598	Unum Therapeutics Inc	Morgan Stanley	259
(136,162)	Union Bankshares Corp	Bank of America Merrill Lynch	(56,201)	394	Urban Edge Properties (Reit)	Bank of America Merrill Lynch	579
(1,602)	Union Pacific Corp	Bank of America Merrill Lynch	(7,770)	16,444	Urban Edge Properties (Reit)	Morgan Stanley	17,924
21,639	Unit Corp	Morgan Stanley	(10,603)	58,466	Urban One Inc	Morgan Stanley	23,386
(15,714)	United Bankshares Inc/WV	Morgan Stanley	4,437	10,737	Urban One Inc	Goldman Sachs	4,832
219,193	United Community Banks Inc/GA	Bank of America Merrill Lynch	(28,670)	41,810	Urban Outfitters Inc	Bank of America Merrill Lynch	(3,627)
107,503	United Community Banks Inc/GA	Morgan Stanley	(56,176)	4,649	Urban Outfitters Inc	Goldman Sachs	(379)
37,284	United Community Banks Inc/GA	Goldman Sachs	(5,294)	93,862	Urban Outfitters Inc	Morgan Stanley	102,563
370,176	United Community Financial Corp/OH	Bank of America Merrill Lynch	103,649	53,687	US Auto Parts Network Inc	Morgan Stanley	(4,295)
13,228	United Community Financial Corp/OH	Goldman Sachs	3,704	16,566	US Auto Parts Network Inc	Bank of America Merrill Lynch	(497)
69,321	United Community Financial Corp/OH	Morgan Stanley	3,466	22,640	US Auto Parts Network Inc	Goldman Sachs	(674)
(4,644)	United Continental Holdings Inc	Bank of America Merrill Lynch	(5,898)	(7,715)	US Bancorp	Bank of America Merrill Lynch	13,501
(3,002)	United Continental Holdings Inc	Morgan Stanley	710	40,813	US Bancorp	Morgan Stanley	(72,774)
(29,768)	United Insurance Holdings Corp	Bank of America Merrill Lynch	(4,763)	1,396	US Concrete Inc	Bank of America Merrill Lynch	1,537
(11,378)	United Insurance Holdings Corp	Goldman Sachs	(1,820)	2,713	US Concrete Inc	Morgan Stanley	8,817
49,263	United Natural Foods Inc	Bank of America Merrill Lynch	30,711	(23,789)	US Concrete Inc	Goldman Sachs	(3,568)
8,814	United Natural Foods Inc	Goldman Sachs	5,905	(58,515)	US Ecology Inc	Bank of America Merrill Lynch	(146,288)
86,792	United Natural Foods Inc	Morgan Stanley	8,679	6,042	US Foods Holding Corp	Bank of America Merrill Lynch	5,921
(11,628)	United Parcel Service Inc 'B'	Bank of America Merrill Lynch	(11,744)	(129,648)	US Foods Holding Corp	Morgan Stanley	(66,120)
(237)	United Rentals Inc	Bank of America Merrill Lynch	1,121	2,016	US Silica Holdings Inc	Morgan Stanley	(2,298)
1,058	United States Cellular Corp	Bank of America Merrill Lynch	(1,418)	(16,988)	US Silica Holdings Inc	Morgan Stanley	19,366
680	United States Cellular Corp	Morgan Stanley	(823)	511	US Silica Holdings Inc	Goldman Sachs	(301)
(9,731)	United States Steel Corp	Bank of America Merrill Lynch	(21,700)	(31,027)	USA Technologies Inc	Bank of America Merrill Lynch	(62,054)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(154,030)	USA Technologies Inc	Morgan Stanley	(300,359)	16,312	Verint Systems Inc	Bank of America Merrill Lynch	14,681
(5,716)	USA Truck Inc	Bank of America Merrill Lynch	14,747	(89,236)	Verint Systems Inc	Bank of America Merrill Lynch	(51,618)
(6,371)	USA Truck Inc	Goldman Sachs	16,437	(14,221)	VeriSign Inc	Morgan Stanley	(117,017)
9,696	USANA Health Sciences Inc	Bank of America Merrill Lynch	30,088	(62,840)	Verisk Analytics Inc	Bank of America Merrill Lynch	(115,626)
1,244	USANA Health Sciences Inc	Goldman Sachs	5,287	(23,598)	Verisk Analytics Inc	Morgan Stanley	(34,290)
9,435	USANA Health Sciences Inc	Morgan Stanley	(21,229)	(4,675)	Veritex Holdings Inc	Bank of America Merrill Lynch	(6,639)
(17,836)	USG Corp	Bank of America Merrill Lynch	(2,319)	(18,581)	Veritiv Corp	Bank of America Merrill Lynch	(46,453)
(13,117)	USG Corp	Morgan Stanley	(2,654)	(87,065)	Verizon Communications Inc	Bank of America Merrill Lynch	(26,120)
3,209	Utah Medical Products Inc	Bank of America Merrill Lynch	17,329	4,861	Verizon Communications Inc	Morgan Stanley	(3,500)
1,523	Utah Medical Products Inc	Goldman Sachs	8,224	19,924	Versartis Inc	Bank of America Merrill Lynch	(996)
95,179	Vale SA ADR	Morgan Stanley	(64,722)	36,643	Versartis Inc	Goldman Sachs	(1,832)
30,016	Vale SA ADR	Goldman Sachs	(16,140)	106,572	Versartis Inc	Morgan Stanley	-
6,605	Valeant Pharmaceuticals International Inc	Bank of America Merrill Lynch	(185)	(31,257)	Verso Corp 'A'	Bank of America Merrill Lynch	(39,384)
1,008	Valeant Pharmaceuticals International Inc	Goldman Sachs	(100)	(12,210)	Verso Corp 'A'	Goldman Sachs	(15,385)
(85,685)	Valero Energy Corp	Morgan Stanley	(333,920)	6,810	Versum Materials Inc	Bank of America Merrill Lynch	10,011
(8,667)	Valero Energy Corp	Bank of America Merrill Lynch	(49,741)	29,418	Versum Materials Inc	Morgan Stanley	79,617
(1,625)	Valero Energy Corp	Goldman Sachs	(4,576)	2,879	Versum Materials Inc	Goldman Sachs	4,232
(3,868)	Valhi Inc	Bank of America Merrill Lynch	2,940	3,252	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	4,325
(321,917)	Valley National Bancorp	Bank of America Merrill Lynch	28,973	1,660	VF Corp	Goldman Sachs	5,113
(22,331)	Valmont Industries Inc	Bank of America Merrill Lynch	(69,226)	20,834	VF Corp	Morgan Stanley	24,777
(23,309)	Valmont Industries Inc	Morgan Stanley	(15,151)	22,678	VF Corp	Bank of America Merrill Lynch	69,848
(2,885)	Valvoline Inc	Bank of America Merrill Lynch	317	31,337	Viacom Inc 'B'	Bank of America Merrill Lynch	(35,647)
(67,848)	Valvoline Inc	Morgan Stanley	22,451	7,460	Viacom Inc 'B'	Goldman Sachs	(9,474)
42,649	Vanda Pharmaceuticals Inc	Bank of America Merrill Lynch	31,987	56,228	Viacom Inc 'B'	Morgan Stanley	(87,430)
190	Vanda Pharmaceuticals Inc	Goldman Sachs	143	(1,665)	VIAD Corp	Bank of America Merrill Lynch	(4,829)
(46,872)	Varex Imaging Corp	Bank of America Merrill Lynch	3,567	(27,957)	ViaSat Inc	Goldman Sachs	(33,269)
(30,915)	Varex Imaging Corp	Morgan Stanley	22,877	(3,356)	ViaSat Inc	Morgan Stanley	(5,974)
2,828	Varian Medical Systems Inc	Goldman Sachs	3,874	(429,058)	Viavi Solutions Inc	Bank of America Merrill Lynch	112,827
14,691	Varian Medical Systems Inc	Morgan Stanley	659	(37,625)	Viavi Solutions Inc	Morgan Stanley	13,705
7,420	Varian Medical Systems Inc	Bank of America Merrill Lynch	9,751	21,435	Vici Properties Inc (Reit)	Goldman Sachs	10,050
78,460	Varonis Systems Inc	Bank of America Merrill Lynch	400,146	57,773	Vici Properties Inc (Reit)	Bank of America Merrill Lynch	26,887
(122,015)	VASCO Data Security International Inc	Bank of America Merrill Lynch	(219,108)	996	Vici Properties Inc (Reit)	Morgan Stanley	120
72,064	Vector Group Ltd	Bank of America Merrill Lynch	3,199	(30,977)	Vicor Corp	Bank of America Merrill Lynch	(139,397)
36,198	Vector Group Ltd	Goldman Sachs	312	(9,712)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	(3,885)
37,669	Vector Group Ltd	Morgan Stanley	11,977	(67,525)	Virtu Financial Inc 'A'	Goldman Sachs	(27,010)
(148,297)	Vectren Corp	Morgan Stanley	(84,476)	(34,135)	Virtu Financial Inc 'A'	Morgan Stanley	(66,563)
34,448	Vectren Corp	Bank of America Merrill Lynch	38,926	(16,794)	Virtus Investment Partners Inc	Goldman Sachs	(26,870)
917	Vectrus Inc	Bank of America Merrill Lynch	451	(3,495)	Virtus Investment Partners Inc	Bank of America Merrill Lynch	(5,592)
(63,359)	Veeco Instruments Inc	Bank of America Merrill Lynch	(57,023)	(2,623)	Virtusa Corp	Morgan Stanley	(349)
27,359	Veeva Systems Inc 'A'	Bank of America Merrill Lynch	49,793	7,682	Visa Inc 'A'	Goldman Sachs	(2,612)
19,544	Veeva Systems Inc 'A'	Morgan Stanley	53,095	73,680	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(14,736)
906	Veeva Systems Inc 'A'	Goldman Sachs	1,649	24,420	Vishay Intertechnology Inc	Goldman Sachs	(4,884)
39,742	Venator Materials Plc	Morgan Stanley	(12,717)	14,525	Vishay Intertechnology Inc	Morgan Stanley	3,759
2,757	Venator Materials Plc	Bank of America Merrill Lynch	110	3,871	Vishay Precision Group Inc	Morgan Stanley	7,936
1,097	Ventas Inc (Reit)	Goldman Sachs	2,457	2,427	Vishay Precision Group Inc	Bank of America Merrill Lynch	5,946
98,654	Ventas Inc (Reit)	Bank of America Merrill Lynch	220,985	(2,897)	Visteon Corp	Bank of America Merrill Lynch	14,167
307	Ventas Inc (Reit)	Morgan Stanley	559	(13,148)	Visteon Corp	Morgan Stanley	62,806
(85,292)	Vera Bradley Inc	Bank of America Merrill Lynch	(91,262)	(7,126)	Vistra Energy Corp	Bank of America Merrill Lynch	(9,335)
76,689	VeracYTE Inc	Bank of America Merrill Lynch	91,818	(8,868)	Vivint Solar Inc	Bank of America Merrill Lynch	2,660
36,203	VeracYTE Inc	Goldman Sachs	43,053	5,779	VMware Inc 'A'	Morgan Stanley	9,399
25,420	VeracYTE Inc	Morgan Stanley	12,964	447	VMware Inc 'A'	Bank of America Merrill Lynch	1,289
(205,461)	VEREIT Inc (Reit)	Morgan Stanley	(34,928)	4,511	Vocera Communications Inc	Morgan Stanley	8,120
(799,408)	VEREIT Inc (Reit)	Bank of America Merrill Lynch	(111,917)	11,635	Vocera Communications Inc	Bank of America Merrill Lynch	38,046
(25,971)	Vericel Corp	Bank of America Merrill Lynch	-	8,072	Vocera Communications Inc	Goldman Sachs	26,395

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
4,034	Vonage Holdings Corp	Morgan Stanley	101	15,664	Weatherford International Plc	Bank of America Merrill Lynch	(392)
(14,244)	Vornado Realty Trust (Reit)	Bank of America Merrill Lynch	(28,488)	(1,862)	Web.com Group Inc	Morgan Stanley	(2,048)
(7,886)	VOXX International Corp	Bank of America Merrill Lynch	(3,154)	135,564	WEC Energy Group Inc	Morgan Stanley	368,734
(43,044)	VOXX International Corp	Goldman Sachs	(17,218)	637	Weight Watchers International Inc	Bank of America Merrill Lynch	(2,312)
(9,138)	Voya Financial Inc	Bank of America Merrill Lynch	12,336	(738)	Weight Watchers International Inc	Goldman Sachs	3,385
25,533	Voya Financial Inc	Morgan Stanley	(2,722)	(6,627)	Weight Watchers International Inc	Morgan Stanley	20,544
(6,717)	VSE Corp	Bank of America Merrill Lynch	(6,247)	(5,127)	Weight Watchers International Inc	Bank of America Merrill Lynch	21,458
2,560	Vulcan Materials Co	Bank of America Merrill Lynch	2,790	170,259	Weingarten Realty Investors (Reit)	Morgan Stanley	173,664
393	Vulcan Materials Co	Morgan Stanley	90	81,291	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	168,272
660	Vulcan Materials Co	Goldman Sachs	719	(114,107)	Weis Markets Inc	Bank of America Merrill Lynch	(425,619)
34,864	Wabash National Corp	Morgan Stanley	(20,052)	(530)	Weis Markets Inc	Goldman Sachs	(1,977)
10,957	Wabash National Corp	Bank of America Merrill Lynch	(1,024)	(7,953)	Welbilt Inc	Bank of America Merrill Lynch	(3,977)
(2,832)	WABCO Holdings Inc	Bank of America Merrill Lynch	18,111	21,731	WellCare Health Plans Inc	Bank of America Merrill Lynch	186,017
(20,575)	WABCO Holdings Inc	Morgan Stanley	160,117	2,019	WellCare Health Plans Inc	Goldman Sachs	17,283
(2,012)	Wabtec Corp/DE	Bank of America Merrill Lynch	(9,316)	2,357	WellCare Health Plans Inc	Morgan Stanley	17,536
(22,726)	Wabtec Corp/DE	Goldman Sachs	(105,221)	(15,340)	Wells Fargo & Co	Bank of America Merrill Lynch	(4,619)
(67,124)	Waddell & Reed Financial Inc 'A'	Morgan Stanley	86,408	(4,319)	Wells Fargo & Co	Morgan Stanley	1,163
(340,958)	Waddell & Reed Financial Inc 'A'	Goldman Sachs	(177,298)	(56,282)	Welltower Inc (Reit)	Morgan Stanley	(95,117)
118,404	WageWorks Inc	Bank of America Merrill Lynch	337,451	(32,126)	Wendy's Co/The	Bank of America Merrill Lynch	4,819
4,135	WageWorks Inc	Morgan Stanley	7,443	17,478	Wendy's Co/The	Morgan Stanley	2,622
25,188	WageWorks Inc	Goldman Sachs	71,786	3,768	Werner Enterprises Inc	Bank of America Merrill Lynch	12,246
(13,477)	Walgreens Boots Alliance Inc	Bank of America Merrill Lynch	21,167	159,865	Werner Enterprises Inc	Morgan Stanley	215,818
(117,803)	Walgreens Boots Alliance Inc	Morgan Stanley	170,814	114,575	Wesco Aircraft Holdings Inc	Bank of America Merrill Lynch	143,219
(13,271)	Walker & Dunlop Inc	Morgan Stanley	(11,811)	30,126	Wesco Aircraft Holdings Inc	Morgan Stanley	18,076
26,946	Walmart Inc	Bank of America Merrill Lynch	(21,508)	31,878	Wesco Aircraft Holdings Inc	Goldman Sachs	39,848
58,935	Walmart Inc	Morgan Stanley	(22,934)	33,382	WESCO International Inc	Bank of America Merrill Lynch	2,880
(19,426)	Walt Disney Co/The	Bank of America Merrill Lynch	60,609	2,116	WESCO International Inc	Goldman Sachs	(628)
(50,019)	Walt Disney Co/The	Morgan Stanley	116,431	65,577	West Bancorporation Inc	Bank of America Merrill Lynch	31,669
(30,824)	Warrior Met Coal Inc	Morgan Stanley	(19,419)	25,161	West Bancorporation Inc	Goldman Sachs	13,296
(49,605)	Warrior Met Coal Inc	Goldman Sachs	(40,348)	27,990	West Bancorporation Inc	Morgan Stanley	(5,598)
375,518	Washington Federal Inc	Bank of America Merrill Lynch	52,534	(4,882)	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(22,806)
27,453	Washington Federal Inc	Goldman Sachs	3,176	(44,713)	Westar Energy Inc	Morgan Stanley	(119,346)
41,721	Washington Federal Inc	Morgan Stanley	(14,602)	(4,824)	Westar Energy Inc	Bank of America Merrill Lynch	(9)
(108,436)	Washington Prime Group Inc (Reit)	Bank of America Merrill Lynch	(47,882)	79,605	Western Alliance Bancorp	Bank of America Merrill Lynch	(71,645)
(120,139)	Washington Prime Group Inc (Reit)	Morgan Stanley	-	6,705	Western Alliance Bancorp	Goldman Sachs	(6,035)
(184,298)	Washington Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(156,653)	(21,807)	Western Alliance Bancorp	Morgan Stanley	(6,870)
(6,592)	Waste Connections Inc	Morgan Stanley	(6,063)	5,956	Western Asset Mortgage Capital Corp (Reit)	Bank of America Merrill Lynch	2,740
(17,629)	Waste Connections Inc	Bank of America Merrill Lynch	(40,018)	44,137	Western Asset Mortgage Capital Corp (Reit)	Goldman Sachs	20,303
(16,633)	Waste Management Inc	Bank of America Merrill Lynch	(34,763)	(987)	Western Digital Corp	Bank of America Merrill Lynch	(2,675)
3,655	Waters Corp	Bank of America Merrill Lynch	13,560	(47,377)	Western New England Bancorp Inc	Bank of America Merrill Lynch	(2,835)
(10,160)	Waters Corp	Morgan Stanley	(24,098)	(14,386)	Western Union Co/The	Bank of America Merrill Lynch	1,726
2,358	Waterstone Financial Inc	Bank of America Merrill Lynch	472	(97,744)	Western Union Co/The	Morgan Stanley	28,346
465	Waterstone Financial Inc	Goldman Sachs	93	3,051	Westlake Chemical Corp	Morgan Stanley	28,049
5,696	Waterstone Financial Inc	Morgan Stanley	1,139	(9,910)	Westlake Chemical Corp	Bank of America Merrill Lynch	12,243
162	Watsco Inc	Goldman Sachs	990	869	WestRock Co	Bank of America Merrill Lynch	(1,138)
19,738	Watsco Inc	Bank of America Merrill Lynch	120,599	3,454	Westwood Holdings Group Inc	Morgan Stanley	3,040
132,066	Watts Water Technologies Inc 'A'	Bank of America Merrill Lynch	165,219	5,614	Westwood Holdings Group Inc	Goldman Sachs	9,432
4,654	Watts Water Technologies Inc 'A'	Goldman Sachs	5,818	24,246	Westwood Holdings Group Inc	Bank of America Merrill Lynch	40,733
10,736	Watts Water Technologies Inc 'A'	Morgan Stanley	3,992	(8,678)	WEX Inc	Bank of America Merrill Lynch	23,517
(8,070)	WaVe Life Sciences Ltd	Morgan Stanley	(36,719)	832	WEX Inc	Bank of America Merrill Lynch	(2,569)
(19,872)	Wayfair Inc 'A'	Morgan Stanley	(208,060)	8,082	WEX Inc	Morgan Stanley	(11,252)
(11,262)	WD-40 Co	Morgan Stanley	(19,145)	(589)	Weyco Group Inc	Bank of America Merrill Lynch	(1,791)
4,316	Weatherford International Plc	Morgan Stanley	(237)	(500)	Weyco Group Inc	Goldman Sachs	(1,520)
42,973	Weatherford International Plc	Goldman Sachs	(1,074)	(140,293)	Weyerhaeuser Co (Reit)	Morgan Stanley	(21,044)

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(8,568)	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	(11,138)	1,398	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	21,180
11,093	Whirlpool Corp	Bank of America Merrill Lynch	(126,571)	1,084	Worldpay Inc 'A'	Bank of America Merrill Lynch	(1,669)
182	Whirlpool Corp	Morgan Stanley	(3,358)	(14,114)	Worthington Industries Inc	Bank of America Merrill Lynch	(20,901)
(2,343)	Whitestone (Reit)	Goldman Sachs	(1,687)	(13,877)	WP Carey Inc (Reit)	Morgan Stanley	(25,817)
(5,461)	Whitestone (Reit)	Morgan Stanley	(2,184)	(114,404)	WP Carey Inc (Reit)	Bank of America Merrill Lynch	(240,429)
29,449	Whiting Petroleum Corp	Bank of America Merrill Lynch	113,084	(80,435)	WPX Energy Inc	Morgan Stanley	(25,684)
1,051	Whiting Petroleum Corp	Morgan Stanley	2,480	(82,415)	WPX Energy Inc	Bank of America Merrill Lynch	(17,636)
4,469	Whiting Petroleum Corp	Goldman Sachs	17,161	(40,738)	WR Berkley Corp	Bank of America Merrill Lynch	25,405
(16,065)	WideOpenWest Inc	Bank of America Merrill Lynch	(4,498)	(25,866)	WR Berkley Corp	Morgan Stanley	24,831
(2,472)	WideOpenWest Inc	Goldman Sachs	(692)	(4,516)	WR Grace & Co	Morgan Stanley	(520)
(14,810)	WildHorse Resource Development Corp	Morgan Stanley	(13,679)	44,114	WR Grace & Co	Bank of America Merrill Lynch	(3,970)
(20,203)	Willdan Group Inc	Morgan Stanley	(33,335)	(4,598)	Wright Medical Group NV	Morgan Stanley	(5,708)
(5,848)	Willdan Group Inc	Bank of America Merrill Lynch	(11,462)	(2,141)	WSFS Financial Corp	Bank of America Merrill Lynch	(3,542)
(2)	Willdan Group Inc	Goldman Sachs	(4)	155	WW Grainger Inc	Goldman Sachs	505
78,769	William Lyon Homes 'A'	Bank of America Merrill Lynch	(72,467)	449	WW Grainger Inc	Bank of America Merrill Lynch	1,464
7,053	William Lyon Homes 'A'	Morgan Stanley	(917)	15,730	WW Grainger Inc	Morgan Stanley	(27,999)
23,951	William Lyon Homes 'A'	Goldman Sachs	(22,035)	(6,495)	Wyndham Worldwide Corp	Bank of America Merrill Lynch	(2,962)
2,531	Williams Cos Inc/The	Goldman Sachs	(253)	(61,340)	Wyndham Worldwide Corp	Morgan Stanley	(61,340)
98,511	Williams Cos Inc/The	Bank of America Merrill Lynch	(9,851)	(3,468)	Wynn Resorts Ltd	Morgan Stanley	(12,765)
8,388	Williams Cos Inc/The	Morgan Stanley	(4,781)	5,190	Wynn Resorts Ltd	Bank of America Merrill Lynch	32,957
5,513	Williams-Sonoma Inc	Bank of America Merrill Lynch	19,098	57,457	Xcel Energy Inc	Bank of America Merrill Lynch	52,286
4,985	Willis Lease Finance Corp	Bank of America Merrill Lynch	(3,290)	14,468	Xencor Inc	Bank of America Merrill Lynch	83,625
2,510	Willis Lease Finance Corp	Goldman Sachs	(1,657)	14,591	Xencor Inc	Goldman Sachs	84,336
2,254	Willis Lease Finance Corp	Morgan Stanley	654	4,816	Xencor Inc	Morgan Stanley	12,762
(24,419)	Willis Towers Watson Plc	Goldman Sachs	40,536	(372,629)	Xenia Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(849,594)
(54,418)	Willis Towers Watson Plc	Morgan Stanley	6,408	(45,718)	Xenia Hotels & Resorts Inc (Reit)	Morgan Stanley	(218,767)
7,870	Wingstop Inc	Morgan Stanley	(6,060)	56,692	Xerium Technologies Inc	Bank of America Merrill Lynch	55,558
(384)	Winmark Corp	Morgan Stanley	(2,726)	(13,837)	Xerox Corp	Bank of America Merrill Lynch	12,877
(103,152)	Winnbago Industries Inc	Bank of America Merrill Lynch	61,891	7,144	Xerox Corp	Morgan Stanley	(3,929)
(21,137)	Winnbago Industries Inc	Goldman Sachs	12,682	50,191	Xilinx Inc	Bank of America Merrill Lynch	(131,500)
10,347	Winthrop Realty Trust (Reit)	Bank of America Merrill Lynch	(31,041)	2,424	Xilinx Inc	Goldman Sachs	(6,351)
106,074	Wintrust Financial Corp	Bank of America Merrill Lynch	(20,154)	49,169	Xilinx Inc	Morgan Stanley	98,427
(294,738)	WisdomTree Investments Inc	Bank of America Merrill Lynch	183,809	(2,397)	XOMA Corp	Morgan Stanley	4,040
(2,437)	WisdomTree Investments Inc	Goldman Sachs	1,633	9,423	Xperi Corp	Morgan Stanley	(9,894)
(83,077)	WisdomTree Investments Inc	Morgan Stanley	34,244	6,918	Xperi Corp	Bank of America Merrill Lynch	(9,452)
1,712	Wix.com Ltd	Bank of America Merrill Lynch	8,046	3,235	XPO Logistics Inc	Morgan Stanley	21,711
4,002	Wix.com Ltd	Morgan Stanley	13,423	8,447	XPO Logistics Inc	Bank of America Merrill Lynch	19,742
39,319	Wolverine World Wide Inc	Bank of America Merrill Lynch	70,774	32,551	Xylem Inc/NY	Bank of America Merrill Lynch	(29,296)
25,573	Wolverine World Wide Inc	Morgan Stanley	93,896	1,306	Xylem Inc/NY	Morgan Stanley	(1,215)
21,473	Wolverine World Wide Inc	Goldman Sachs	38,651	205	Xylem Inc/NY	Goldman Sachs	(185)
5,265	Woodward Inc	Morgan Stanley	5,107	6,263	Yandex NV 'A'	Bank of America Merrill Lynch	(1,127)
(22,209)	Woodward Inc	Bank of America Merrill Lynch	(44,372)	42,327	Yandex NV 'A'	Morgan Stanley	(19,629)
15,646	Workday Inc 'A'	Bank of America Merrill Lynch	15,190	3,634	Yelp Inc	Goldman Sachs	(3,266)
6,784	Workday Inc 'A'	Morgan Stanley	16,350	120,254	Yelp Inc	Bank of America Merrill Lynch	19,150
410	Workday Inc 'A'	Goldman Sachs	82	25,048	Yelp Inc	Morgan Stanley	(5,298)
35,745	Workiva Inc	Bank of America Merrill Lynch	10,109	2,034	Yext Inc	Bank of America Merrill Lynch	142
1,026	Workiva Inc	Goldman Sachs	-	(18,679)	YRC Worldwide Inc	Bank of America Merrill Lynch	(5,530)
3,452	Workiva Inc	Morgan Stanley	2,204	(16,517)	Yum China Holdings Inc	Morgan Stanley	(15,044)
(8,641)	World Acceptance Corp	Bank of America Merrill Lynch	(18,837)	7,355	Yum! Brands Inc	Bank of America Merrill Lynch	(9,047)
(3,359)	World Acceptance Corp	Goldman Sachs	(7,323)	19,570	ZAGG Inc	Bank of America Merrill Lynch	(1,424)
1,224	World Fuel Services Corp	Bank of America Merrill Lynch	(1,763)	36,479	ZAGG Inc	Goldman Sachs	(1,824)
6,762	World Fuel Services Corp	Goldman Sachs	(9,737)	4,340	ZAGG Inc	Morgan Stanley	(1,302)
1,083	World Wrestling Entertainment Inc 'A'	Goldman Sachs	9,396	21,926	Zayo Group Holdings Inc	Bank of America Merrill Lynch	26,312
(5,317)	World Wrestling Entertainment Inc 'A'	Morgan Stanley	(4,008)	12,005	Zayo Group Holdings Inc	Goldman Sachs	14,807

ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アブソルート・リターン・ファンド

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
4,476	Zebra Technologies Corp 'A'	Bank of America Merrill Lynch	9,332
(885)	Zebra Technologies Corp 'A'	Morgan Stanley	(811)
214,409	Zendesk Inc	Bank of America Merrill Lynch	396,657
12,020	Zendesk Inc	Goldman Sachs	22,237
9,525	Zendesk Inc	Morgan Stanley	17,145
(1,993)	Zillow Group Inc 'C'	Bank of America Merrill Lynch	(13,174)
(25,731)	Zillow Group Inc 'C'	Goldman Sachs	(159,100)
(35,918)	Zillow Group Inc 'C'	Morgan Stanley	(206,194)
(52,316)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	86,234
(33,057)	Zimmer Biomet Holdings Inc	Morgan Stanley	41,598
1,061	Zions Bancorporation	Goldman Sachs	(3,141)
(52,683)	Zions Bancorporation	Morgan Stanley	80,915
9,977	Zions Bancorporation	Bank of America Merrill Lynch	(29,532)
(21,647)	ZIOPHARM Oncology Inc	Morgan Stanley	(7,347)
(21,286)	Zoe's Kitchen Inc	Goldman Sachs	141,006
44,043	Zoetis Inc	Bank of America Merrill Lynch	60,339

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
8,076	Zoetis Inc	Morgan Stanley	(109)
1,891	Zoetis Inc	Goldman Sachs	2,591
(13,463)	Zogenix Inc	Morgan Stanley	(29,619)
15,444	Zumiez Inc	Goldman Sachs	(1,544)
73,834	Zumiez Inc	Bank of America Merrill Lynch	(7,383)
28,829	Zumiez Inc	Morgan Stanley	8,649
93,062	Zynga Inc 'A'	Goldman Sachs	33,037
33,673	Zynga Inc 'A'	Morgan Stanley	11,617
316,469	Zynga Inc 'A'	Bank of America Merrill Lynch	112,346
			<u>(5,272,224)</u>
	合計 (基礎となるエクスポージャー総額)	-6,495,077,524米ドル)	<u>2,513,869</u>

* 0.5米ドル未満の投資は端数切捨てにより0と表示されている。

スワップ(2018年5月31日現在)

種類	想定金額	摘要	取引相手	満期日	未実現評価益 (米ドル)	時価 (米ドル)
TRS	USD 11,793,222	ファンドは3ヶ月LIBORを受け取り、MSCI Daily TR Net Emerging Markets Chile USD Indexを支払う	Morgan Stanley	15/12/2018	717,517	717,517
TRS	USD 4,396,348	ファンドは3ヶ月LIBORを受け取り、MSCI Daily TR Net Emerging Markets Chile USD Indexを支払う	Morgan Stanley	13/3/2019	328,606	328,606
合計(基礎となる総エクスポージャー—14,989,845米ドル)					1,046,123	1,046,123

TRS:トータル・リターン・スワップ

未決済先渡為替予約(2018年5月31日現在)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価益/(損) (米ドル)
JPY	11,709,763,662	USD	106,966,359	State Street Bank & Trust Company	13/6/2018	1,020,972
USD	417,193	JPY	45,701,781	State Street Bank & Trust Company	13/6/2018	(4,268)
						1,016,704
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	4,719,232	USD	4,722,841	State Street Bank & Trust Company	13/6/2018	68,281
USD	216,177	CHF	216,308	State Street Bank & Trust Company	13/6/2018	(3,426)
						64,855
ヘッジを使用したユーロ建投資証券クラス						
EUR	430,722,642	USD	512,089,084	State Street Bank & Trust Company	13/6/2018	(9,926,453)
USD	25,918,225	EUR	21,733,910	State Street Bank & Trust Company	13/6/2018	579,512
						(9,346,941)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	202,470	USD	274,947	State Street Bank & Trust Company	13/6/2018	(5,700)
USD	11,591	GBP	8,520	State Street Bank & Trust Company	13/6/2018	261
						(5,439)
ヘッジを使用したスウェーデン・クローネ建投資証券クラス						
SEK	1,291,043,307	USD	148,012,367	State Street Bank & Trust Company	13/6/2018	(1,548,477)
USD	30,733	SEK	272,438	State Street Bank & Trust Company	13/6/2018	(174)
						(1,548,651)
合計(基礎となる総エクスポージャー—787,696,237米ドル)						(9,819,472)

レグ・メイソン・マーティン・カリー・
ヨーロピアン・アブソリュート・アルファ・ファンド
 ー クラス J(PF)日本円 アキュムレーティング(ヘッジあり)

2019年2月28日決算

■当ファンドの仕組みは次の通りです。

形 態	円建てオープン・エンド型のアイルランド籍外国投資法人
主 要 投 資 対 象	欧州の株式及び株式関連証券を主要投資対象とします。
運 用 方 針	欧州の株式及び株式関連証券(デリバティブを含みます)を投資対象とするロング・ショート戦略により、長期間にわたって絶対リターンを獲得を達成することを目指します。
投 資 顧 問 会 社	マーティン・カリー・インベストメント・マネジメント・リミテッド
管 理 会 社	レグ・メイソン・インベストメンツ(アイルランド)リミテッド
保 管 受 託 銀 行 管 理 事 務 代 行 会 社	BNYメロン・トラスト・カンパニー(アイルランド)リミテッド BNYメロン・ファンド・サービズ(アイルランド)デジグネイティッド・アクティビティ・カンパニー

※作成時点において、入手可能な直前計算期間の年次報告書をもとに作成いたしております。

◆ 損益計算書(費用内訳)(2018年3月1日から2019年2月28日までの会計期間)

	千ユーロ
投資収益	
配当金	2,976
金融資産／負債に係る損益	
投資有価証券に係る実現純利益(損失)	(460)
投資有価証券に係る未実現評価益(評価損)	(8,366)
投資収益合計	(5,850)
費用	
運用報酬	4,298
成功報酬	106
管理費用	175
株主費用	808
弁護士費用	3
監査費用	24
印刷費用	15
配当費用	3,922
支払利息	1,152
役員報酬	2
その他費用	83
費用合計	10,588
費用払戻額合計	(255)
費用(払戻後)合計	10,333
当期純利益	(16,183)
源泉税	(535)
運用による純資産増加額	(16,718)

◆投資有価証券明細表(2019年2月28日現在)

銘柄名	通貨	額面/株数 (千)	時価残高 (千ユーロ)	純資産比率 (%)
株式 43.66%				
Canada 0.66%				
Entertainment One Ltd	GBP	376	1,806	0.66
Total Canada			1,806	0.66
Faroe Islands 0.76%				
Bakkafrost P/F	NOK	46	2,080	0.76
Total Faroe Islands			2,080	0.76
France 6.76%				
Dassault Systemes SE		69	8,918	3.24
Kering SA		6	3,001	1.09
LVMH Moet Hennessy Louis Vuitton SE		10	2,967	1.08
Worldline SA/France, 144A		75	3,710	1.35
Total France			18,596	6.76
Germany 8.09%				
Aareal Bank AG		140	3,993	1.45
Deutsche Wohnen SE		208	8,525	3.10
Vonovia SE		229	9,733	3.54
Total Germany			22,251	8.09
Hungary 3.87%				
OTP Bank Nyrt	HUF	288	10,646	3.87
Total Hungary			10,646	3.87
Italy 1.85%				
Moncler SpA		151	5,087	1.85
Total Italy			5,087	1.85
Netherlands 2.01%				
Wolters Kluwer NV		96	5,533	2.01
Total Netherlands			5,533	2.01
Norway 0.65%				
Grieg Seafood ASA	NOK	154	1,791	0.65
Total Norway			1,791	0.65
Sweden 1.26%				
Hexagon AB	SEK	76	3,476	1.26
Total Sweden			3,476	1.26

銘 柄 名	通貨	額面/株数 (千)	時価残高 (千ユーロ)	純資産比率 (%)
Switzerland 6.67%				
Panalpina Welttransport Holding AG	CHF	—	65	0.02
Straumann Holding AG	CHF	9	6,175	2.25
Temenos AG	CHF	71	8,942	3.25
Vontobel Holding AG	CHF	64	3,167	1.15
Total Switzerland			18,349	6.67
Turkey 3.26%				
BIM Birllesik Magazalar AS	TRY	627	8,972	3.26
Total Turkey			8,972	3.26
United Kingdom 7.82%				
Aston Martin Lagonda Global Holdings Plc, 144A	GBP	51	677	0.25
DCC Plc	GBP	95	7,187	2.61
Intermediate Capital Group Plc	GBP	430	5,193	1.89
Persimmon Plc	GBP	299	8,434	3.07
Total United Kingdom			21,491	7.82
株式合計			120,078	43.66
Time Deposits 32.41%				
Northern Trust, (0.600)%, due 3/1/2019		43,743	43,743	15.91
Sumitomo Mitsui Trust Bank, (0.610)%, due 3/1/2019		45,366	45,366	16.50
Total Time Deposits			89,109	32.41
投資証券時価残高			209,187	76.07
外国為替先渡し契約 0.11%				
未決済外国為替先渡し契約に係る未実現利益			313	0.11
未決済外国為替先渡し契約に係る未実現利益			313	0.11
差金決済取引 1.55%				
差金決済取引に係る未実現利益			4,251	1.55
差金決済取引に係る未実現利益			4,251	1.55
金融資産合計			213,751	77.73

	時価残高 (千ユーロ)	純資産比率 (%)
外国為替先渡し契約 (0.66%)		
未決済外国為替先渡し契約に係る未実現損失	(1,825)	(0.66)
未決済外国為替先渡し契約に係る未実現損失	(1,825)	(0.66)
差金決済取引 (3.52%)		
差金決済取引に係る未実現損失	(9,669)	(3.52)
差金決済取引に係る未実現損失	(9,669)	(3.52)
金融負債合計	(11,494)	(4.18)
金融資産負債合計	202,257	73.55
その他資産	72,719	26.45
純資産総額	274,976	100.00

◆外国為替先渡し契約(2019年2月28日現在)

満期日	取引相手	購入通貨(千)		売却通貨(千)		未実現利益/損失 (千ユーロ)		
03/01/19	BNY Mellon	Buy	BRL	110	Sell	EUR	26	—
03/01/19	BNY Mellon	Buy	BRL	9,549	Sell	EUR	2,209	33
03/14/19	BNY Mellon	Buy	EUR	19,801	Sell	CHF	22,464	(11)
03/14/19	BNY Mellon	Buy	TRY	6,085	Sell	EUR	1,000	(8)
03/14/19	BNY Mellon	Buy	GBP	417	Sell	EUR	480	6
03/14/19	BNY Mellon	Buy	NOK	1,347	Sell	EUR	139	—
03/14/19	BNY Mellon	Buy	NOK	1,138	Sell	EUR	117	—
03/14/19	BNY Mellon	Buy	EUR	23,647	Sell	GBP	20,728	(495)
03/14/19	BNY Mellon	Buy	EUR	10,709	Sell	HUF	3,422,414	(117)
03/14/19	BNY Mellon	Buy	EUR	4,097	Sell	NOK	40,229	(36)
03/14/19	BNY Mellon	Buy	EUR	3,532	Sell	SEK	37,038	(6)
03/14/19	BNY Mellon	Buy	EUR	9,932	Sell	TRY	60,409	77
03/15/19	BNY Mellon	Buy	NOK	960	Sell	EUR	98	1
03/15/19	BNY Mellon	Buy	SEK	31,537	Sell	EUR	3,008	3
03/15/19	BNY Mellon	Buy	USD	32,551	Sell	EUR	28,706	(229)
03/15/19	BNY Mellon	Buy	GBP	7,722	Sell	EUR	8,806	187
03/15/19	BNY Mellon	Buy	JPY	7,608,828	Sell	EUR	61,062	(911)
03/15/19	BNY Mellon	Buy	EUR	33	Sell	GBP	29	(1)
03/15/19	BNY Mellon	Buy	EUR	978	Sell	USD	1,110	6
04/01/19	BNY Mellon	Buy	BRL	9,633	Sell	EUR	2,260	(11)
未決済外国為替先渡し契約に係る未実現利益								313
未決済外国為替先渡し契約に係る未実現損失								(1,825)
未決済外国為替先渡し契約に係る未実現損益								(1,512)

◆差金決済取引(2019年2月28日現在)

銘柄	契約数	想定元本 (千ユーロ)	未実現利益／損失 (千ユーロ)
A2A SpA	(2,037,350)	(3,172)	(204)
BASF SE	(66,902)	(4,484)	(217)
Capgemini SE	(34,200)	(3,601)	(525)
CIE Automotive SA	151,445	3,771	(883)
Cineworld Group Plc	(489,673)	(1,592)	(65)
Continental AG	(22,900)	(3,284)	(398)
Deutsche EuroShop AG	(56,649)	(1,470)	154
Domino's Pizza Group Plc	(928,452)	(2,495)	954
Enel SpA	(646,929)	(3,427)	(543)
H Lundbeck A/S	(76,551)	(3,111)	(48)
HUGO BOSS AG	(46,804)	(3,059)	(144)
InterContinental Hotels Group Plc	146,157	7,712	(379)
Intu Properties Plc	(3,300,000)	(4,314)	122
Klepierre SA	(283,855)	(8,658)	363
Kone OYJ 'B'	(69,280)	(2,947)	(47)
LafargeHolcim Ltd	(111,386)	(4,856)	(805)
Novozymes A/S	(80,797)	(3,235)	(204)
Orpea	(14,791)	(1,510)	105
Publicis Groupe SA	(36,682)	(1,791)	129
Roche Holding AG	(30,579)	(7,452)	(1,506)
Sanofi	(59,578)	(4,343)	(10)
Schneider Electric SE	(31,891)	(2,165)	35
SGS SA	(2,946)	(6,572)	(581)
SKF AB	(340,316)	(4,994)	(735)
Solvay SA	(58,759)	(5,727)	(135)
Sonova Holding AG	(10,498)	(1,711)	(234)
Standard Chartered Plc	(869,956)	(6,086)	(99)
Swisscom AG	(15,595)	(6,312)	(4)
thyssenkrupp AG	(296,406)	(3,902)	774
Travis Perkins Plc	(75,901)	(1,269)	(375)
Unibail-Rodamco-Westfield	(38,699)	(5,508)	1,607
UPM-Kymmene OYJ	(129,636)	(3,477)	(521)
William Demant Holding A/S	(104,023)	(2,734)	8
Wizz Air Holdings Plc, 144A	102,588	3,667	(405)
Zalando SE, 144A	(147,658)	(4,663)	(602)
			(5,418)
差金決済取引に係る未実現利益合計			4,251
差金決済取引に係る未実現損失合計			(9,669)
差金決済取引に係る未実現損益合計			(5,418)

差金決済取引の取引相手は、すべてUBSです。

野村マネー マザーファンド

運用報告書

第16期（決算日2018年8月20日）

作成対象期間（2017年8月22日～2018年8月20日）

受益者のみなさまへ

平素は格別のご愛顧を賜り、厚く御礼申し上げます。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●当ファンドの仕組みは次の通りです。

運用方針	本邦通貨表示の公社債等に投資を行い、安定した収益と流動性の確保を図ることを目的として運用を行います。
主な投資対象	本邦通貨表示の短期有価証券を主要投資対象とします。
主な投資制限	株式への投資は行いません。

野村アセットマネジメント

東京都中央区日本橋 1-12-1

<http://www.nomura-am.co.jp/>

○最近5期の運用実績

決算期	基準価額	騰落率		債組入比率	債券先物比率	純総資産額
		期騰	中率			
12期(2014年8月19日)	円 10,199		% 0.1	% 59.7	% —	百万円 8,648
13期(2015年8月19日)	10,206		0.1	44.7	—	22,034
14期(2016年8月19日)	10,211		0.0	68.6	—	19,722
15期(2017年8月21日)	10,208		△0.0	64.0	—	17,754
16期(2018年8月20日)	10,206		△0.0	38.7	—	13,511

*債券先物比率は買い建て比率－売り建て比率。

*当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

○当期中の基準価額と市況等の推移

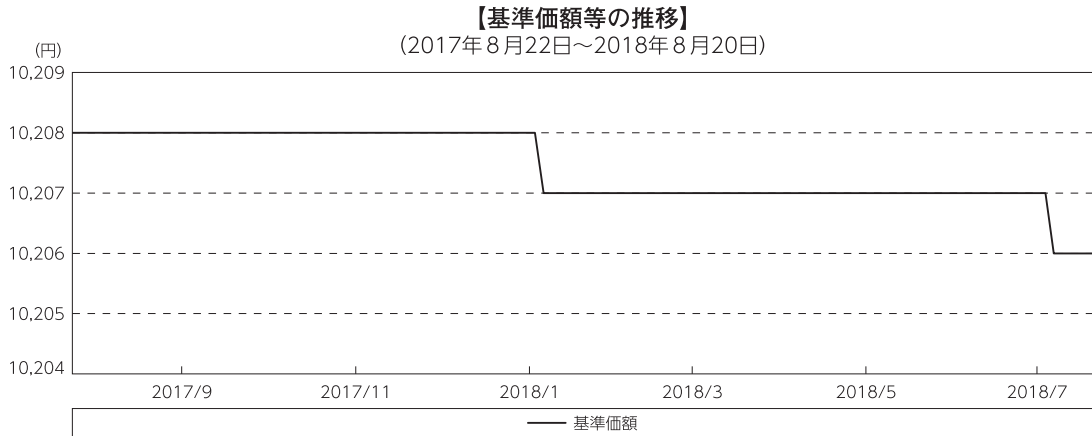
年月日	基準価額	騰落率		債組入比率	債券先物比率
		騰	落率		
(期首) 2017年8月21日	円 10,208		% —	% 64.0	% —
8月末	10,208		0.0	56.6	—
9月末	10,208		0.0	63.9	—
10月末	10,208		0.0	51.7	—
11月末	10,208		0.0	66.0	—
12月末	10,208		0.0	51.5	—
2018年1月末	10,208		0.0	46.2	—
2月末	10,207		△0.0	55.1	—
3月末	10,207		△0.0	45.2	—
4月末	10,207		△0.0	46.3	—
5月末	10,207		△0.0	40.7	—
6月末	10,207		△0.0	24.4	—
7月末	10,207		△0.0	35.3	—
(期末) 2018年8月20日	10,206		△0.0	38.7	—

*騰落率は期首比です。

*債券先物比率は買い建て比率－売り建て比率。

◎運用経過

○期中の基準価額等の推移



○基準価額の主な変動要因

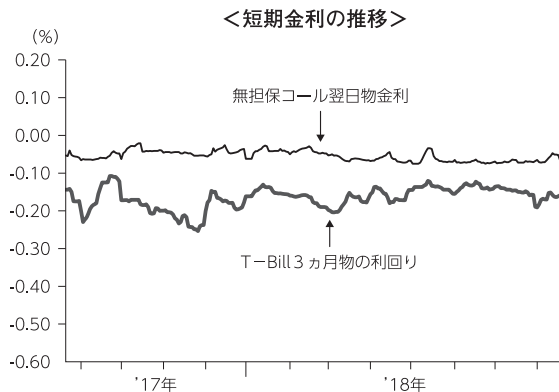
投資している短期有価証券やコール・ローンなどのマイナス金利環境を要因とする支払利息等。

○投資環境

国内経済は、高水準にある企業収益や雇用・所得環境の改善継続等を背景に、緩やかな回復基調が続きました。

このような中、日本銀行は「長短金利操作付き量的・質的金融緩和」を継続し、2018年7月には金融緩和の持続性を高める観点から、政策金利の「フォワードガイダンス」追加、長期金利目標の柔軟化等の「強力な金融緩和継続のための枠組み強化」を導入しました。

マイナス金利政策のもと、無担保コール翌日物金利は-0.05%程度、T-Bill（国庫短期証券）3ヵ月物の利回りは概ね-0.1%台で推移しました。



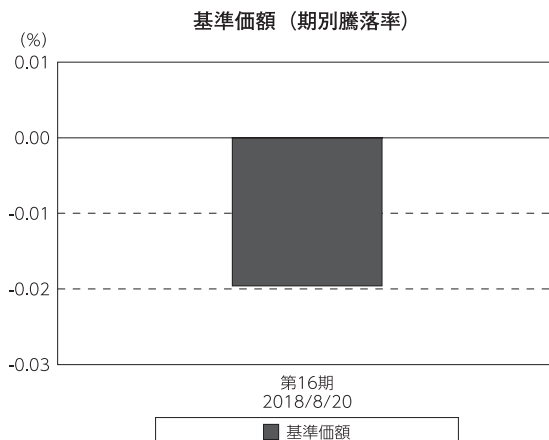
○当ファンドのポートフォリオ

残存1年以内の公社債やコマーシャル・ペーパー等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図りました。

○当ファンドのベンチマークとの差異

当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

グラフは、期中の当ファンドの期別基準価額騰落率です。



◎今後の運用方針

残存1年以内の公社債やコマーシャル・ペーパー等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図って運用いたします。

日本銀行によるマイナス金利政策のもと、主要な投資対象となる公社債の利回りや余資運用の際のコール・ローンの金利もマイナスとなる中、マイナス利回りの資産への投資等を通じて、基準価額が下落することが想定されますのでご注意ください。

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

○1万口当たりの費用明細

(2017年8月22日～2018年8月20日)

該当事項はございません。

○売買及び取引の状況

(2017年8月22日～2018年8月20日)

公社債

		買付額	売付額
		千円	千円
国	国債証券	690,234	690,233
	地方債証券	3,695,131	— (7,082,100)
内	特殊債券	13,257,967	— (13,445,000)
	社債券(投資法人債券を含む)	7,946,048	— (10,449,000)

*金額は受け渡し代金。(経過利子分は含まれておりません。)

*単位未満は切り捨て。

* () 内は償還等による増減分です。

*社債券(投資法人債券を含む)には新株予約権付社債(転換社債)は含まれておりません。

その他有価証券

		買付額	売付額
		千円	千円
内	コマーシャル・ペーパー	22,599,981	— (19,100,000)

*金額は受け渡し代金。

*単位未満は切り捨て。

* () 内は償還等による増減分です。

○利害関係人との取引状況等

(2017年8月22日～2018年8月20日)

利害関係人との取引状況

区 分	買付額等 A	うち利害関係人 との取引状況B		B A	売付額等 C	うち利害関係人 との取引状況D		D C
		百万円	百万円			百万円	百万円	
公社債	百万円 24,899	百万円 1,719	% 6.9		百万円 -	百万円 -	% -	

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とは野村證券株式会社です。

○組入資産の明細

(2018年8月20日現在)

国内公社債

(A) 国内(邦貨建)公社債 種類別開示

区 分	当 期 末							
	額 面 金 額	評 価 額	組 入 比 率	うちB B格以下 組 入 比 率	残存期間別組入比率			
					5年以上	2年以上	2年未満	
	千円	千円	%	%	%	%	%	
地方債証券	622,000 (622,000)	624,351 (624,351)	4.6 (4.6)	- (-)	- (-)	- (-)	- (-)	4.6 (4.6)
特殊債券 (除く金融債)	1,340,000 (1,340,000)	1,342,467 (1,342,467)	9.9 (9.9)	- (-)	- (-)	- (-)	- (-)	9.9 (9.9)
金融債券	1,750,000 (1,750,000)	1,751,319 (1,751,319)	13.0 (13.0)	- (-)	- (-)	- (-)	- (-)	13.0 (13.0)
普通社債券 (含む投資法人債券)	1,500,000 (1,500,000)	1,505,675 (1,505,675)	11.1 (11.1)	- (-)	- (-)	- (-)	- (-)	11.1 (11.1)
合 計	5,212,000 (5,212,000)	5,223,813 (5,223,813)	38.7 (38.7)	- (-)	- (-)	- (-)	- (-)	38.7 (38.7)

* ()内は非上場債で内書きです。

* 組入比率は、純資産総額に対する評価額の割合。

* 金額の単位未満は切り捨て。

* 評価については金融商品取引業者、価格情報会社よりデータを入手しています。

* 残存期間が1年以内の公社債は原則として償却原価法により評価しています。

(B)国内(邦貨建)公社債 銘柄別開示

銘柄	利 率	当 期 末		償 還 年 月 日
		額 面 金 額	評 価 額	
地方債証券	%	千円	千円	
神奈川県 公募第158回	1.53	30,000	30,150	2018/12/20
大阪府 公募第322回	1.62	252,000	253,785	2019/1/29
大阪府 公募(5年)第100回	0.244	300,000	300,210	2018/11/28
横浜市 公募公債平成20年度5回	1.58	40,000	40,205	2018/12/20
小 計		622,000	624,351	
特殊債券(除く金融債)				
地方公営企業等金融機構債券 政府保証第1回	1.6	110,000	110,259	2018/10/16
日本高速道路保有・債務返済機構債券 財投機関債第44回	1.62	130,000	130,696	2018/12/20
地方公共団体金融機構債券 F39回	0.808	100,000	100,026	2018/8/28
中日本高速道路債券 財投機関債第5回	1.86	1,000,000	1,001,484	2018/9/20
小 計		1,340,000	1,342,467	
金融債券				
農林債券 利付第762回い号	0.3	700,000	700,563	2018/11/27
しんきん中金債券 利付第287回	0.3	450,000	450,266	2018/10/26
しんきん中金債券 利付第288回	0.3	600,000	600,489	2018/11/27
小 計		1,750,000	1,751,319	
普通社債券(含む投資法人債券)				
関西電力 第469回	1.7	300,000	300,916	2018/10/25
トヨタ自動車 第8回社債間限定同等特約付	2.01	100,000	100,664	2018/12/20
みずほ銀行 第35回特定社債間限定同順位特約付	0.285	200,000	200,244	2019/1/25
住友不動産 第91回社債間限定同順位特約付	0.355	100,000	100,065	2018/10/29
N T T ドコモ 第17回社債間限定同順位特約付	1.77	200,000	200,305	2018/9/20
N T T データ 第22回社債間限定同順位特約付	1.78	600,000	603,478	2018/12/20
小 計		1,500,000	1,505,675	
合 計		5,212,000	5,223,813	

*額面・評価額の単位未満は切り捨て。

国内その他有価証券

区 分	当 期 末	
	評 価 額	比 率
コマーシャル・ペーパー	千円 4,399,994	% 32.6

*比率は、純資産総額に対する評価額の割合。

*金額の単位未満は切り捨て。

○投資信託財産の構成

(2018年8月20日現在)

項 目	当 期 末	
	評 価 額	比 率
公社債	千円 5,223,813	% 38.7
その他有価証券	4,399,994	32.6
コール・ローン等、その他	3,887,777	28.7
投資信託財産総額	13,511,584	100.0

*金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況 (2018年8月20日現在)

項目	当期末
	円
(A) 資産	13,511,584,519
コール・ローン等	3,870,450,958
公社債(評価額)	5,223,813,703
その他有価証券	4,399,994,713
未収利息	7,275,528
前払費用	10,049,617
(B) 負債	7,765
未払利息	7,765
(C) 純資産総額(A-B)	13,511,576,754
元本	13,238,234,160
次期繰越損益金	273,342,594
(D) 受益権総口数	13,238,234,160口
1万口当たり基準価額(C/D)	10,206円

(注) 期首元本額は17,392,173,897円、期中追加設定元本額は3,349,850,829円、期中一部解約元本額は7,503,790,566円、1口当たり純資産額は1.0206円です。

○損益の状況 (2017年8月22日～2018年8月20日)

項目	当期
	円
(A) 配当等収益	61,118,125
受取利息	63,841,658
支払利息	△ 2,723,533
(B) 有価証券売買損益	△ 63,824,623
売買損	△ 63,824,623
(C) 当期損益金(A+B)	△ 2,706,498
(D) 前期繰越損益金	361,951,541
(E) 追加信託差損益金	69,639,721
(F) 解約差損益金	△ 155,542,170
(G) 計(C+D+E+F)	273,342,594
次期繰越損益金(G)	273,342,594

*損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

*損益の状況の中で(E)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

*損益の状況の中で(F)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

○当マザーファンドを投資対象とする投資信託の当期末元本額

ファンド名	当期末 元本額
	円
ノムラスマートプレミアムファンドハイブリッド30(非課税適格機関投資家専用)	5,423,785,404
ノムラスマートプレミアムファンドハイブリッド50(適格機関投資家専ら制限付)	3,324,627,145
野村日経225ターゲット(公社債運用移行型)Dプライス(適格機関投資家専用)	3,161,244,481
野村日経225ターゲット(公社債運用移行型)Eプライス(適格機関投資家専用)	389,222,673
野村日本ブランド株投資(マネーボールファンド)年2回決算型	184,452,030
野村世界高金利通貨投信	151,953,753
野村日経225 ショート・ファンド(適格機関投資家専用)	120,493,731
野村DC運用戦略ファンド	85,180,134
ノムラ・アジア・シリーズ(マネーボール・ファンド)	68,081,734
野村高金利国際機関債投信(毎月分配型)	49,354,623
野村米国ハイ・イールド債券投信(マネーボールファンド)年2回決算型	21,108,661
ネクストコア	19,922,154
野村世界業種別投資シリーズ(マネーボール・ファンド)	15,498,603
野村ドイチェ・高配当インフラ関連株投信(マネーボールファンド)年2回決算型	13,341,293
野村新中国株投資 マネーボール・ファンド	12,802,829
野村新エマージング債券投信(マネーボールファンド)年2回決算型	11,360,223
野村DC運用戦略ファンド(マイルド)	7,492,405
野村米国ハイ・イールド債券投信(マネーボールファンド)年2回決算型	6,950,162
第12回 野村短期公社債ファンド	6,664,982
第9回 野村短期公社債ファンド	5,094,831
野村新興国消費関連株投信 マネーボール・ファンド	5,061,963
第2回 野村短期公社債ファンド	3,919,169
野村グローバルCB投信(マネーボールファンド)年2回決算型	3,907,760
野村ビクテ・ヘルスケア マネーボール・ファンド	3,546,551

ファンド名	当期末 元本額
	円
第1回 野村短期公社債ファンド	3,037,421
米国変動好金利ファンド Aコース	2,952,997
第5回 野村短期公社債ファンド	1,959,729
第10回 野村短期公社債ファンド	1,959,728
第11回 野村短期公社債ファンド	1,861,757
第3回 野村短期公社債ファンド	1,371,897
野村グローバル・ハイ・イールド債券投信(マネーボールファンド)年2回決算型	1,230,043
第4回 野村短期公社債ファンド	1,077,981
第6回 野村短期公社債ファンド	1,077,981
野村・グリーン・テクノロジー マネーボール・ファンド	1,019,915
野村グローバル・ハイ・イールド債券投信(円コース)毎月分配型	984,834
野村グローバル・ハイ・イールド債券投信(資源国通貨コース)毎月分配型	984,834
野村グローバル・ハイ・イールド債券投信(アジア通貨コース)毎月分配型	984,834
野村グローバル・ハイ・イールド債券投信(円コース)年2回決算型	984,834
野村グローバル・ハイ・イールド債券投信(資源国通貨コース)年2回決算型	984,834
野村グローバル・ハイ・イールド債券投信(アジア通貨コース)年2回決算型	984,834
野村グローバルCB投信(円コース)毎月分配型	984,543
野村グローバルCB投信(資源国通貨コース)毎月分配型	984,543
野村グローバルCB投信(アジア通貨コース)毎月分配型	984,543
野村グローバルCB投信(円コース)年2回決算型	984,543
野村グローバルCB投信(資源国通貨コース)年2回決算型	984,543
野村グローバルCB投信(アジア通貨コース)年2回決算型	984,543
野村ドイチェ・高配当インフラ関連株投信(円コース)毎月分配型	984,252
野村ドイチェ・高配当インフラ関連株投信(豪ドルコース)毎月分配型	984,252

ファンド名	当期末
	元本額
	円
野村ドイチェ・高配当インフラ関連株投資(ブラジルレアルコース) 毎月分配型	984,252
野村ドイチェ・高配当インフラ関連株投資(円コース) 年2回決算型	984,252
野村ドイチェ・高配当インフラ関連株投資(豪ドルコース) 年2回決算型	984,252
野村ドイチェ・高配当インフラ関連株投資(ブラジルレアルコース) 年2回決算型	984,252
野村米国ブランド株投資(資源国通貨コース) 毎月分配型	983,768
野村米国ブランド株投資(アジア通貨コース) 毎月分配型	983,768
野村米国ブランド株投資(円コース) 年2回決算型	983,768
野村米国ブランド株投資(資源国通貨コース) 年2回決算型	983,768
野村米国ブランド株投資(アジア通貨コース) 年2回決算型	983,768
ノムラ・グローバルトレンド(円コース) 毎月分配型	983,672
ノムラ・グローバルトレンド(資源国通貨コース) 毎月分配型	983,672
ノムラ・グローバルトレンド(アジア通貨コース) 毎月分配型	983,672
ノムラ・グローバルトレンド(円コース) 年2回決算型	983,672
ノムラ・グローバルトレンド(資源国通貨コース) 年2回決算型	983,672
ノムラ・グローバルトレンド(アジア通貨コース) 年2回決算型	983,672
野村テンブルトン・トータル・リターン Aコース	983,381
野村テンブルトン・トータル・リターン Cコース	983,381
野村テンブルトン・トータル・リターン Dコース	983,381
野村グローバル高配当株プレミアム(円コース) 毎月分配型	983,091
野村グローバル高配当株プレミアム(通貨セレクトコース) 毎月分配型	983,091
野村グローバル高配当株プレミアム(円コース) 年2回決算型	983,091
野村グローバル高配当株プレミアム(通貨セレクトコース) 年2回決算型	983,091
野村アジアハイ・イールド債券投資(円コース) 毎月分配型	982,898
野村アジアハイ・イールド債券投資(通貨セレクトコース) 毎月分配型	982,898
野村アジアハイ・イールド債券投資(アジア通貨セレクトコース) 毎月分配型	982,898
野村アジアハイ・イールド債券投資(円コース) 年2回決算型	982,898
野村アジアハイ・イールド債券投資(通貨セレクトコース) 年2回決算型	982,898
野村アジアハイ・イールド債券投資(アジア通貨セレクトコース) 年2回決算型	982,898
野村豪ドル債オープン・プレミアム 毎月分配型	982,801
欧州ハイ・イールド・ボンド・ファンド(欧州通貨コース)	982,609
欧州ハイ・イールド・ボンド・ファンド(円コース)	982,609
欧州ハイ・イールド・ボンド・ファンド(豪ドルコース)	982,609
野村日本ブランド株投資(円コース) 毎月分配型	982,609
野村日本ブランド株投資(資源国通貨コース) 毎月分配型	982,609
野村日本ブランド株投資(アジア通貨コース) 毎月分配型	982,609
野村日本ブランド株投資(資源国通貨コース) 年2回決算型	982,609
野村日本ブランド株投資(アジア通貨コース) 年2回決算型	982,609
野村米国ハイ・イールド債券投資(通貨セレクトコース) 毎月分配型	982,609
野村ドイチェ・高配当インフラ関連株投資(通貨セレクトコース) 毎月分配型	982,608
野村新世界高金利通貨投資	982,608
野村米国ハイ・イールド債券投資(円コース) 毎月分配型	982,608
野村米国ハイ・イールド債券投資(豪ドルコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投資(ブラジルレアルコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投資(南アフリカランドコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投資(トルコリラコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投資(豪ドルコース) 年2回決算型	982,608
野村米国ハイ・イールド債券投資(ブラジルレアルコース) 年2回決算型	982,608
野村日本ブランド株投資(豪ドルコース) 毎月分配型	982,608
野村日本ブランド株投資(ブラジルレアルコース) 毎月分配型	982,608
野村日本ブランド株投資(円コース) 年2回決算型	982,608
野村日本ブランド株投資(豪ドルコース) 年2回決算型	982,608
野村日本ブランド株投資(ブラジルレアルコース) 年2回決算型	982,608
野村日本ブランド株投資(トルコリラコース) 年2回決算型	982,608
野村新米国ハイ・イールド債券投資(円コース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投資(豪ドルコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投資(ブラジルレアルコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投資(南アフリカランドコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投資(トルコリラコース) 毎月分配型	982,608

ファンド名	当期末
	元本額
	円
野村新米国ハイ・イールド債券投資(ブラジルレアルコース) 年2回決算型	982,608
野村PMCO・グローバル・アドバンテージ債券投資 Aコース	982,608
野村新エマージング債券投資(円コース) 毎月分配型	982,608
野村新エマージング債券投資(ブラジルレアルコース) 毎月分配型	982,608
野村新エマージング債券投資(インドネシアルピアコース) 毎月分配型	982,608
野村新エマージング債券投資(円コース) 年2回決算型	982,608
野村新エマージング債券投資(ブラジルレアルコース) 年2回決算型	982,608
野村新エマージング債券投資(中国元コース) 年2回決算型	982,608
野村アジアCB投資(毎月分配型)	982,608
野村PMCO新興国インフラ関連債券投資(アジア通貨コース) 毎月分配型	982,608
野村グローバルREITプレミアム(円コース) 毎月分配型	982,608
野村グローバルREITプレミアム(通貨セレクトコース) 毎月分配型	982,608
野村グローバルREITプレミアム(円コース) 年2回決算型	982,608
野村グローバルREITプレミアム(通貨セレクトコース) 年2回決算型	982,608
野村日本ブランド株投資(トルコリラコース) 毎月分配型	982,607
野村新エマージング債券投資(豪ドルコース) 毎月分配型	982,607
野村新エマージング債券投資(中国元コース) 毎月分配型	982,607
野村PMCO新興国インフラ関連債券投資(円コース) 毎月分配型	982,607
野村PMCO新興国インフラ関連債券投資(資源国通貨コース) 毎月分配型	982,607
野村日本高配当株プレミアム(円コース) 毎月分配型	982,415
野村日本高配当株プレミアム(通貨セレクトコース) 毎月分配型	982,415
野村日本高配当株プレミアム(円コース) 年2回決算型	982,415
野村日本高配当株プレミアム(通貨セレクトコース) 年2回決算型	982,415
野村高配当インフラ関連株投資(円コース) 毎月分配型	982,029
野村高配当インフラ関連株投資(通貨セレクトコース) 毎月分配型	982,029
野村高配当インフラ関連株投資(豪ドルコース) 年2回決算型	982,029
野村高配当インフラ関連株投資(通貨セレクトコース) 年2回決算型	982,029
野村カルミニャック・ファンド Aコース	981,547
野村カルミニャック・ファンド Bコース	981,547
野村通貨選択日本株投資(米ドルコース) 毎月分配型	981,451
野村通貨選択日本株投資(ブラジルレアルコース) 毎月分配型	981,451
野村通貨選択日本株投資(メキシコペソコース) 毎月分配型	981,451
野村通貨選択日本株投資(米ドルコース) 年2回決算型	981,451
野村通貨選択日本株投資(メキシコペソコース) 年2回決算型	981,451
野村エマージング債券プレミアム 毎月分配型	981,451
野村エマージング債券プレミアム 年2回決算型	981,451
ノムラ THE USA Aコース	981,258
ノムラ THE USA Bコース	981,258
米国変動好金利ファンド Bコース	981,066
野村グローバルボンド投資 Bコース	980,489
野村グローバルボンド投資 Dコース	980,489
野村グローバルボンド投資 Fコース	980,489
野村高配当インフラ関連株ファンド(米ドルコース) 毎月分配型	980,297
野村高配当インフラ関連株ファンド(通貨セレクトコース) 毎月分配型	980,297
野村高配当インフラ関連株ファンド(米ドルコース) 年2回決算型	980,297
ノムラ THE ASIA Bコース	979,912
グローバル・ストック Bコース	979,528
グローバル・ストック Dコース	979,528
第7回 野村短期公社債ファンド	686,093
野村通貨選択日本株投資(インドルピーコース) 毎月分配型	568,479
野村豪ドル債オープン・プレミアム 年2回決算型	491,401
野村通貨選択日本株投資(豪ドルコース) 毎月分配型	457,265
野村通貨選択日本株投資(豪ドルコース) 年2回決算型	434,099
野村通貨選択日本株投資(ブラジルレアルコース) 年2回決算型	406,687
野村通貨選択日本株投資(インドルピーコース) 年2回決算型	220,902
野村通貨選択日本株投資(トルコリラコース) 毎月分配型	123,377
野村米国ハイ・イールド債券投資(通貨セレクトコース) 年2回決算型	98,262
野村米国ハイ・イールド債券投資(米ドルコース) 毎月分配型	98,261
野村米国ハイ・イールド債券投資(ユーロコース) 毎月分配型	98,261

ファンド名	当期末
	元本額
	円
野村米国ハイ・イールド債券投信(円コース)年2回決算型	98,261
野村米国ハイ・イールド債券投信(米ドルコース)年2回決算型	98,261
野村米国ハイ・イールド債券投信(トルコリラコース)年2回決算型	98,261
野村日本ブランド株投資(南アフリカランドコース)毎月分配型	98,261
野村新米国ハイ・イールド債券投信(円コース)年2回決算型	98,261
野村新米国ハイ・イールド債券投信(南アフリカランドコース)年2回決算型	98,261
野村新エマージング債券投信(米ドルコース)年2回決算型	98,261
野村新エマージング債券投信(南アフリカランドコース)毎月分配型	98,261
野村新エマージング債券投信(米ドルコース)年2回決算型	98,261
野村新エマージング債券投信(インドネシアルピアコース)年2回決算型	98,261
野村ドイチェ・高配当インフラ関連株投信(米ドルコース)毎月分配型	98,261
野村ドイチェ・高配当インフラ関連株投信(米ドルコース)年2回決算型	98,261
野村PIMCO新興国インフラ関連債券投信(円コース)年2回決算型	98,261
野村PIMCO新興国インフラ関連債券投信(資源国通貨コース)年2回決算型	98,261
野村PIMCO新興国インフラ関連債券投信(アジア通貨コース)年2回決算型	98,261
野村米国ブランド株投資(米ドルコース)毎月分配型	98,261
野村テンブルトン・トータル・リターン Bコース	98,261
野村ドイチェ・高配当インフラ関連株投信(通貨セレクトコース)年2回決算型	98,261
第8回 野村短期社債ファンド	98,261
野村米国ハイ・イールド債券投信(南アフリカランドコース)年2回決算型	98,260
野村日本ブランド株投資(南アフリカランドコース)年2回決算型	98,260
野村新米国ハイ・イールド債券投信(豪ドルコース)年2回決算型	98,260
野村新米国ハイ・イールド債券投信(トルコリラコース)年2回決算型	98,260
野村PIMCO・グローバル・アドバンテージ債券投信 Bコース	98,260
野村新エマージング債券投信(豪ドルコース)年2回決算型	98,260
ノムラ THE EUROPE Aコース	98,117
ノムラ THE EUROPE Bコース	98,117
野村グローバルボンド投信 Aコース	98,049
野村グローバルボンド投信 Cコース	98,049
野村グローバルボンド投信 Eコース	98,049
ノムラ THE ASIA Aコース	97,992
グローバル・ストック Aコース	97,953
グローバル・ストック Cコース	97,953
野村通貨選択日本株投信(インドネシアルピアコース)毎月分配型	80,956
野村通貨選択日本株投信(中国元コース)毎月分配型	58,906
野村通貨選択日本株投信(中国元コース)年2回決算型	57,201
野村通貨選択日本株投信(トルコリラコース)年2回決算型	52,622
野村通貨選択日本株投信(ロシアルーブルコース)毎月分配型	48,092
野村通貨選択日本株投信(インドネシアルピアコース)年2回決算型	36,702
野村通貨選択日本株投信(ロシアルーブルコース)年2回決算型	13,741
ノムラ新興国債券ファンズ(野村SMA1向け)	10,000
野村米国ハイ・イールド債券投信(ユーロコース)年2回決算型	9,826

ファンド名	当期末
	元本額
	円
野村新エマージング債券投信(南アフリカランドコース)年2回決算型	9,826
野村DCテンブルトン・トータル・リターン Aコース	9,818
野村DCテンブルトン・トータル・リターン Bコース	9,818
野村日本ブランド株投資(米ドルコース)毎月分配型	9,809
野村日本ブランド株投資(メキシコペソコース)毎月分配型	9,809
野村日本ブランド株投資(米ドルコース)年2回決算型	9,809
野村日本ブランド株投資(メキシコペソコース)年2回決算型	9,809
野村アジアハイ・イールド債券投信(米ドルコース)毎月分配型	9,808
野村アジアハイ・イールド債券投信(米ドルコース)年2回決算型	9,808
野村米国ハイ・イールド債券投信(メキシコペソコース)毎月分配型	9,808
野村米国ハイ・イールド債券投信(メキシコペソコース)年2回決算型	9,808
野村米国ブランド株投資(米ドルコース)毎月分配型	9,807
野村米国ブランド株投資(米ドルコース)年2回決算型	9,807
野村PIMCO新興国インフラ関連債券投信(米ドルコース)毎月分配型	9,807
野村PIMCO新興国インフラ関連債券投信(米ドルコース)年2回決算型	9,807
野村新米国ハイ・イールド債券投信(米ドルコース)毎月分配型	9,805
野村新米国ハイ・イールド債券投信(メキシコペソコース)毎月分配型	9,805
野村新米国ハイ・イールド債券投信(米ドルコース)年2回決算型	9,805
野村新米国ハイ・イールド債券投信(メキシコペソコース)年2回決算型	9,805
野村高配当インフラ関連株ファンド(円コース)毎月分配型	9,803
野村高配当インフラ関連株ファンド(円コース)年2回決算型	9,803
野村高配当インフラ関連株ファンド(通貨セレクトコース)年2回決算型	9,803
野村新興国高配当株トリプルウイング ブラジルリアル毎月分配型	9,803
ビムコ・世界インカム戦略ファンド(円コース)	9,803
ビムコ・世界インカム戦略ファンド(米ドルコース)	9,803
ビムコ・世界インカム戦略ファンド(世界通貨分散コース)	9,803
ノムラ新興国債券ファンズ(野村SMA・EW向け)	9,801
野村ブルーベイ・トータルリターンファンド(野村SMA・EW向け)	9,801
野村PIMCO米国投資適格債券戦略ファンド(為替ヘッジあり)毎月分配型	9,797
野村PIMCO米国投資適格債券戦略ファンド(為替ヘッジあり)年2回決算型	9,797
野村ウエスタン・世界債券戦略ファンド Aコース	9,797
野村ウエスタン・世界債券戦略ファンド Bコース	9,797
野村ウエスタン・世界債券戦略ファンド Cコース	9,797
野村ウエスタン・世界債券戦略ファンド Dコース	9,797
野村ファンドラップ債券プレミア	9,795
野村ファンドラップオルタナティブプレミア	9,795
野村グローバル・クオリティ・グロース Aコース(野村SMA・EW向け)	9,794
野村グローバル・クオリティ・グロース Bコース(野村SMA・EW向け)	9,794
野村MFSグローバル・リサーチ・フォーカス株式 Aコース(野村SMA・EW向け)	9,794
野村MFSグローバル・リサーチ・フォーカス株式 Bコース(野村SMA・EW向け)	9,794
野村通貨選択日本株投信(ユーロコース)年2回決算型	4,908
野村通貨選択日本株投信(ユーロコース)毎月分配型	1,963

○お知らせ

該当事項はございません。

<お申し込み時の留意点>

販売会社の営業日であってもお申し込みの受付ができない日（以下「申込不可日」といいます。）があります。

お申し込みの際には、これらの申込不可日に該当する日をご確認のうえ、お申し込みいただきますようよろしくお願いいたします。

(2019年7月22日現在)

年 月	日
2019年7月	—
8月	26
9月	2
10月	—
11月	11、28
12月	25、26

※2019年12月までに該当する「申込不可日」を現時点で認識しうる情報をもとに作成しておりますが、諸事情等により突然変更される場合があります。

したがって、お申し込みにあたってはその点についても十分ご留意下さい。また、諸事情等による申込不可日の変更は、販売会社に連絡いたしますので、お問い合わせ下さい。

なお、弊社ホームページ (<http://www.nomura-am.co.jp/>) にも掲載いたしております。