

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6期（決算日2020年1月20日）

作成対象期間（2019年7月23日～2020年1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。

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。
分配方針	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

東京都中央区日本橋1-12-1



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/>

○最近 5 期の運用実績

決 算 期	基 準 (分配落)	価 額			債 組 入 比 率	債 先 物 比 率	投 資 信 託 組 入 比 率	純 資 産 額
		税 分	込 配	み 騰 落 中 率				
	円	円		%	%	%	%	百万円
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
6 期(2020年 1 月20日)	9,288	0		△0.1	0.0	—	99.2	36,344

* 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 証 組 入 比 率
		騰 落	率					
(期 首) 2019年 7 月22日	円		%		%		%	
	9,300		—		0.0		—	99.2
7 月末	9,325		0.3		0.0		—	99.1
8 月末	9,340		0.4		0.0		—	99.0
9 月末	9,267		△0.4		0.0		—	98.9
10月末	9,182		△1.3		0.0		—	99.4
11月末	9,250		△0.5		0.0		—	99.2
12月末	9,254		△0.5		0.0		—	99.1
(期 末) 2020年 1 月20日	9,288		△0.1		0.0		—	99.2

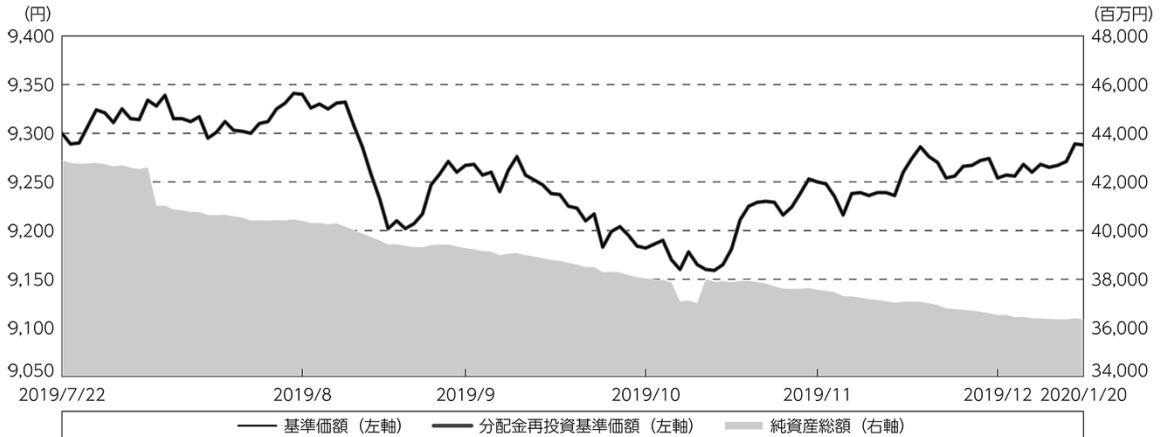
* 騰落率は期首比です。

* 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



- （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7月22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9,300円から期末9,288円となりました。

（下落要因）

- ・「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」が値下がりしたこと

○投資環境

＜世界株式市場＞

米中の貿易協議進展や、堅調な米雇用統計および市場予想以上の米企業7-9月期決算、FRB（米連邦準備制度理事会）が利下げを行うなど欧米の緩和的な金融政策などが好感され、当作成期間で値上がりとなりました。

＜世界債券市場＞

堅調な米雇用統計や米中貿易協議進展などから下落する場面もありましたが、FRBが利下げを行うなど欧米の緩和的な金融政策が好感され、当作成期間で値上がりとなりました。

＜為替市場＞

米中貿易協議進展により世界景気の減速懸念が和らいだことや、英国のEU（欧州連合）からの「合意なき離脱」に関する懸念が後退したことなどから、当作成期間では米ドルやユーロは円に対して上昇（円安）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。

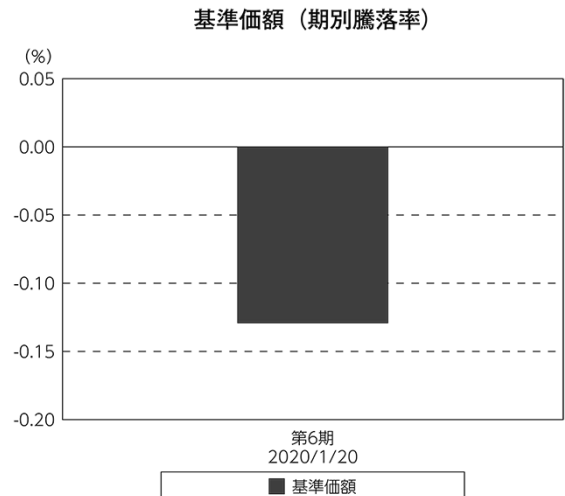
・指定投資信託証券の組入れ比率推移

ファンド名	期首	7月末	8月末	9月末	10月末	11月末	12月末	期末
ノムラスマートプレミアムF	16.6%	16.6%	17.4%	16.3%	16.3%	16.5%	19.8%	19.9%
グローバル・アセット・モデル・ファンドF	16.2%	16.2%	15.9%	16.2%	16.3%	16.2%	10.0%	9.9%
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)	20.3%	20.2%	20.5%	20.8%	20.7%	20.7%	23.2%	23.5%
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	29.3%	29.5%	28.3%	28.8%	29.1%	29.2%	29.1%	29.0%
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 アキュムレーティング (ヘッジあり)	16.8%	16.5%	16.8%	16.7%	16.9%	16.7%	16.9%	16.9%
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 6 期
	2019年 7 月23 日～ 2020年 1 月20 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	70

(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、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7月23日～2020年1月20日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 14	% 0.148	(a) 信託報酬＝期中の平均基準価額×信託報酬率
(投 信 会 社)	(11)	(0.120)	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)	(0.016)	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	14	0.150	
期中の平均基準価額は、9,269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す。

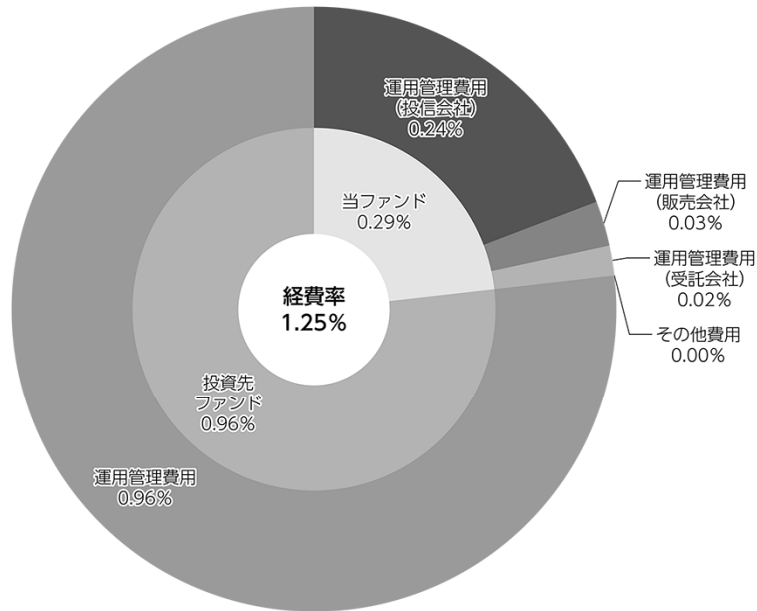
* 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。

* 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1.25%です。



(単位: %)

経費率 (①+②)	1.25
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	0.96

(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7月23日～2020年1月20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	11,100	131,368	280,533	3,331,891
	ノムラスマートプレミアムF	107,536	1,149,098	115,741	1,257,954
	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 〔アキュミレーション 日本円ヘッジ・シェアクラス〕	90,083	889,746	123,555	1,210,362
	レダ・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〔附〕日本円 アキュムレーション〔ヘッジあり〕	14,000	133,040	156,400	1,486,869
	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・アメリカス・ダイバーシファイド・ エクイティ・アブソリュート・リターン・ファンドクラスI2 日ヘッジ	24,500	235,468	173,995	1,721,452
合 計		247,219	2,538,722	850,224	9,008,531

*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7月23日～2020年1月20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	$\frac{D}{C}$
投資信託証券	百万円 2,538	百万円 1,280	% 50.4	百万円 9,008	百万円 4,589	% 50.9

<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	$\frac{D}{C}$
公社債	百万円 10,454	百万円 30	% 0.3	百万円 —	百万円 —	% —

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7月23日～2020年1月20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

(2020年1月20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	573,060	303,627	3,615,286	9.9
ノムラスマートプレミアムF	675,941	667,736	7,219,561	19.9
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アキュミレーション 日本円ヘッジ・シェアクラス)	890,213	856,741	8,538,280	23.5
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 アキュムレーティング (ヘッジあり)	762,100	619,700	6,132,427	16.9
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・アブソリュート・リターン・ファンド クラスI2 円ヘッジ	1,246,895	1,097,400	10,547,506	29.0
合 計	4,148,209	3,545,204	36,053,062	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

(2020年1月20日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
投資信託受益証券	36,053,062	98.8
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	452,076	1.2
投資信託財産総額	36,505,147	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 (2020年1月20日現在)

項 目	当 期 末
	円
(A) 資産	36,505,147,163
コール・ローン等	452,074,318
投資信託受益証券(評価額)	36,053,062,851
野村マネー マザーファンド(評価額)	9,994
(B) 負債	160,250,682
未払解約金	102,782,941
未払信託報酬	56,836,029
未払利息	258
その他未払費用	631,454
(C) 純資産総額(A－B)	36,344,896,481
元本	39,131,557,070
次期繰越損益金	△ 2,786,660,589
(D) 受益権総口数	39,131,557,070口
1万口当たり基準価額(C／D)	9,288円

(注) 期首元本額は46,119,857,339円、期中追加設定元本額は1,901,068,780円、期中一部解約元本額は8,889,369,049円、1口当たり純資産額は0.9288円です。

○損益の状況 (2019年7月23日～2020年1月20日)

項 目	当 期
	円
(A) 配当等収益	△ 100,396
支払利息	△ 100,396
(B) 有価証券売買損益	21,688,232
売買益	670,453,905
売買損	△ 648,765,673
(C) 信託報酬等	△ 57,467,483
(D) 当期損益金(A＋B＋C)	△ 35,879,647
(E) 前期繰越損益金	△ 556,897,261
(F) 追加信託差損益金	△2,193,883,681
(配当等相当額)	(218,287,085)
(売買損益相当額)	(△2,412,170,766)
(G) 計(D＋E＋F)	△2,786,660,589
(H) 収益分配金	0
次期繰越損益金(G＋H)	△2,786,660,589
追加信託差損益金	△2,193,883,681
(配当等相当額)	(218,287,085)
(売買損益相当額)	(△2,412,170,766)
分配準備積立金	57,323,037
繰越損益金	△ 650,099,945

* 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7月23日～2020年1月20日)は以下の通りです。

項 目	当 期
	2019年7月23日～ 2020年1月20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	218,287,085円
d. 信託約款に定める分配準備積立金	57,323,037円
e. 分配対象収益(a＋b＋c＋d)	275,610,122円
f. 分配対象収益(1万口当たり)	70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3期(2018年12月14日～2019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	投資信託組入比率	純資産総額
		%	%	%	%	%	%	百万円
(設定日) 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
3期(2019年12月13日)	10,606	17.3	－	26.1	44.7	176.8	23.1	7,843

*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
		騰 落 率					
(期 首)	円	%	%	%	%	%	%
2018年12月13日	9,038	—	—	△12.6	52.0	224.9	23.8
12月末	9,223	2.0	—	4.7	49.4	241.8	21.2
2019年1月末	9,523	5.4	—	11.9	50.6	337.7	24.3
2月末	9,568	5.9	—	2.9	51.9	317.4	23.1
3月末	10,049	11.2	—	6.7	48.9	220.7	19.5
4月末	9,930	9.9	—	1.7	53.5	170.0	20.4
5月末	10,256	13.5	—	6.0	53.8	226.2	21.6
6月末	10,503	16.2	—	14.0	56.7	286.0	24.6
7月末	10,547	16.7	—	7.4	54.3	319.3	24.8
8月末	11,139	23.2	—	15.0	46.4	296.5	24.0
9月末	10,962	21.3	—	11.1	52.1	308.1	24.3
10月末	10,762	19.1	—	15.5	51.4	227.9	25.2
11月末	10,762	19.1	—	16.7	49.9	161.7	25.0
(期 末)							
2019年12月13日	10,606	17.3	—	26.1	44.7	176.8	23.1

*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、世界的な金利の低下（価格の上昇）や株価の上昇を背景に、基準価額は上昇しました。ただし、2019年9月上旬に設定来最高値を記録した後は期末にかけて、その上昇幅を縮小しました。

基準価額の上昇に最も大きなプラス寄与となったのは債券投資でした。2019年初より、景況指標の減速とともに市場で金融緩和期待が高まる環境の中、債券に対して積極的な投資姿勢をとっていたことが奏功しました。また金利低下余地が小さいと考えた日本への投資を抑え、欧米に積極投資をした地域配分もプラス寄与となりました。さらに、多くの期間で株式を買い持ちとしていたことや、市場が下落する際にも底堅い動きを見せた公益業種を多く保有していたことがプラスの効果となり、株式投資効果もプラス寄与となりました。オルタナティブ資産では、国内外のリート投資、金を中心とする商品投資効果も軽微ながらプラスとなりました。一方、為替戦略においては、外貨を売り持ちに維持した配分効果や外貨選択効果は軽微なプラスとなったものの、ファンド純資産の80%程度を占める外貨建資産に対する為替ヘッジ（売り予約）をしていたことによるヘッジコストがマイナスに影響しました。

【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、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、それまで堅調だった米国景気にも、2018年秋以降は景況指標にかげりが見え始めたことから、市場で「世界景気懸念」が高まることを想定した戦略を期首より維持しました。ただし、引き締め方向に傾いていたFRB（米連邦準備制度理事会）の金融政策姿勢に変化が生じることも想定していたため、2018年12月末に市場で急激に景気減速懸念が高まり大きく下落した際には株式の投資比率を引き上げました。もっとも、世界景気に対する慎重な判断自体は期を通じて維持したため、公益や消費財、ヘルスケア業種といったディフェンシブ指向の業種投資を維持しました。一方、「世界的な金融緩和期待」が市場で高まることを想定した戦略は、2019年初から市場で急激に織り込まれた利下げ期待はやや過度であると判断して3月までに中立化しました。その後6月から7月にかけて再度強めたあと、8月末には中立化するなど、機動的に対応しました。

債券に関しては「世界景気減速懸念」、「金融緩和期待」がいずれも金利低下を促す背景となるため、短期的な強弱変化はありつつも期を通じて積極的な投資姿勢を維持しました。地域配分は、期を通じて日本を売り持ちとして北米や欧州に対する積極的な投資姿勢を維持しました。

通貨については「世界景気懸念」が高まることを想定した戦略を維持したため、外貨を売り持ちに維持しました。

【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いません。

※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

(2018年12月14日～2019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）	円 96	% 0.935	(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）	（90）	（0.880）	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）	（0.033）	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）	328	3.198	(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	16	0.160	(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）	（2）	（0.020）	
（先物・オプション）	（14）	（0.140）	
(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	4	0.041	(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）	（0.018）	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）	（2）	（0.020）	信託事務の処理に要するその他の諸費用
合 計	444	4.335	
期中の平均基準価額は、10,268円です。			

* 期中の費用（消費税等のかかるものは消費税を含む）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

(2018年12月14日～2019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
	千口	千円	千口	千円
ノムラスマートプレミアムマザーファンド	1,384,829	2,310,800	2,195,935	3,673,500

*単位未満は切り捨て。

○利害関係人との取引状況等

(2018年12月14日～2019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	$\frac{D}{C}$
投資信託証券	百万円 5,994	百万円 —	% —	百万円 5,936	百万円 68	% 1.1
株式先物取引	86,723	4,990	5.8	80,911	5,418	6.7
債券先物取引	430,245	31,741	7.4	435,048	30,189	6.9

平均保有割合 46.0%

※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。

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)	12,478千円
うち利害関係人への支払額 (B)	323千円
(B) / (A)	2.6%

*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證券株式会社です。

○組入資産の明細

(2019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
	千口	千口	千円
ノムラスマートプレミアムマザーファンド	5,286,030	4,474,924	7,827,537

*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12月13日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
ノムラスマートプレミアムマザーファンド	7,827,537	97.3
コール・ローン等、その他	213,890	2.7
投資信託財産総額	8,041,427	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（12,854,281千円）の投資信託財産総額（18,550,999千円）に対する比率は69.3%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＝109.56円、1カナダドル＝83.24円、1英ポンド＝147.35円、1スイスフラン＝111.17円、1スウェーデンクローナ＝11.71円、1ノルウェークローネ＝12.10円、1ユーロ＝122.38円、1ズロチ＝28.55円、1香港ドル＝14.04円、1シンガポールドル＝81.08円、1豪ドル＝75.78円、1メキシコペソ＝5.76円。

○資産、負債、元本及び基準価額の状況（2019年12月13日現在）

項 目	当 期 末
	円
(A) 資産	8,041,427,792
コール・ローン等	206,190,114
ノムラスマートプレミアムマザーファンド(評価額)	7,827,537,678
未収入金	7,700,000
(B) 負債	198,181,438
未払解約金	7,191,920
未払信託報酬	190,868,630
未払利息	58
その他未払費用	120,830
(C) 純資産総額(A－B)	7,843,246,354
元本	7,394,870,000
次期繰越損益金	448,376,354
(D) 受益権総口数	739,487口
1口当たり基準価額(C／D)	10,606円

(注) 期首元本額は8,388,930,000円、期中追加設定元本額は1,970,010,000円、期中一部解約元本額は2,964,070,000円、1口当たり純資産額は10,606円です。

○損益の状況（2018年12月14日～2019年12月13日）

項 目	当 期
	円
(A) 配当等収益	△ 39,516
支払利息	△ 39,516
(B) 有価証券売買損益	1,254,438,505
売買益	1,611,224,198
売買損	△ 356,785,693
(C) 信託報酬等	△ 316,079,933
(D) 当期損益金(A＋B＋C)	938,319,056
(E) 前期繰越損益金	△ 187,459,495
(F) 追加信託差損益金	△ 302,483,207
(配当等相当額)	(△ 12,873)
(売買損益相当額)	(△ 302,470,334)
(G) 計(D＋E＋F)	448,376,354
次期繰越損益金(G)	448,376,354
追加信託差損益金	△ 302,483,207
(配当等相当額)	(△ 12,873)
(売買損益相当額)	(△ 302,470,334)
分配準備積立金	750,899,077
繰越損益金	△ 39,516

* 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7期(計算期間：2018年12月14日～2019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、世界的な金利の低下（債券価格の上昇）や株価の上昇を背景に、基準価額は上昇しました。ただし、2019年9月上旬に設定後最高値を記録した後は期末にかけて、その上昇幅を縮小しました。

基準価額の上昇に最も大きなプラス寄与となったのは債券投資です。2019年初より、景況指標の減速とともに市場で金融緩和期待が高まる環境の中、債券に対して積極的な投資姿勢をとっていたことが奏功しました。また金利低下余地が小さいと考えた日本への投資を抑えて欧米に積極投資をした地域配分もプラス効果となりました。さらに、多くの期間で株式を買い持ちとしていたことや、市場が下落する際にも底堅い動きを見せた公益業種を多く保有していたことがプラス効果となって株式投資効果もプラス寄与となりました。オルタナティブ資産では、国内外のリート投資、金を中心とする商品投資も軽微ながらプラス効果となりました。一方、為替戦略においては、外貨を売り持ちに維持した配分効果や外貨選択効果は軽微なプラス効果となったものの、ファンドの80%程度を占める外貨建資産に対する為替ヘッジ（売り予約）をしていたことによるヘッジコストがマイナスに影響しました。

期首14,315円から期末17,492円となりました。22.2%の上昇と計算されます。

【運用経過】

それまで堅調だった米国景気にも、2018年秋以降は景況指標にかげりが見え始めたことから、市場で「世界景気懸念」が高まることを想定した戦略を期首より維持しました。ただし、引き締め方向に傾いていたFRB（米連邦準備制度理事会）の金融政策姿勢に変化が生じることも想定していたため、2018年12月末に市場で急激に景気減速懸念が高まり大きく下落した際には株式の投資比率を引き上げました。もっとも、世界景気に対する慎重な判断自体は期を通じて維持したため、公益や消費財、ヘルスクエア業種といったディフェンシブ指向の業種投資を維持しました。一方、「世界的な金融緩和期待」が市場で高まることを想定した戦略は、2019年初から市場で急激に織り込まれた利下げ期待はやや過度であると判断して3月までに中立化しました。その後6月から7月にかけて再度強めたあと、8月末には中立化するなど、機動的に対応しました。

債券に関しては「世界景気減速懸念」、「金融緩和期待」がいずれも金利低下を促す背景となるため、短期的な強弱変化はありつつも期を通じて積極的な投資姿勢を維持しました。地域配分は、期を通じて日本を売り持ちとして北米や欧州に対する積極的な投資姿勢を維持しました。

通貨については「世界景気懸念」が高まることを想定した戦略を維持したため、外貨を売り持ちに維持しました。

【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通しに対応して適宜見直しを行いません。

※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 万口当たりの費用明細

(2018年12月14日～2019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	円 27	% 0.163	(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
(投 資 信 託 証 券)	(3)	(0.020)	
(先 物 ・ オ プ シ ョ ン)	(24)	(0.143)	
(b) 有 価 証 券 取 引 税	0	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
(投 資 信 託 証 券)	(0)	(0.001)	
(c) そ の 他 費 用	6	0.039	(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)	(3)	(0.019)	
(そ の 他)	(3)	(0.020)	
合 計	33	0.203	
期中の平均基準価額は、16,587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

(2018年12月14日～2019年12月13日)

公社債

			買 付 額	売 付 額
国 内	国債証券		千円 4,159,126	千円 3,234,695
外 国	アメリカ	国債証券	千米ドル 34,306	千米ドル 24,078
	カナダ	国債証券	千カナダドル －	千カナダドル 8,949
	イギリス	国債証券	千英ポンド 1,860	千英ポンド 10,993
	スウェーデン	国債証券	千スウェーデンクローナ 96,119	千スウェーデンクローナ 20,724
	ノルウェー	国債証券	千ノルウェークローネ 29,156	千ノルウェークローネ 30,165
	ユーロ		千ユーロ	千ユーロ
	ドイツ	国債証券	826	345
	イタリア	国債証券	1,515	16,996
	フランス	国債証券	1,648	1,210
	スペイン	国債証券	5,479	10,246
	ポーランド	国債証券	千ズロチ 38,204	千ズロチ －
	メキシコ	国債証券	千メキシコペソ 30,475	千メキシコペソ 19,334

*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	NEXT FUNDS 東証REIT指数連動型上場投信	175,500	382,872	161,000	359,386
	アメリカ		千米ドル		千米ドル
外国	ALERIAN MLP ETF	237,000	2,199	24,000	220
	INVESCO DB AGRICULTURE FUND	117,900	1,909	44,200	720
	ISHARES GOLD TRUST	755,600	10,277	226,000	3,024
	ISHARES MSCI EMERGING MARKET ASIA	24,200	1,538	13,200	874
	ISHARES MSCI TURKEY ETF	75,600	1,987	52,400	1,388
	ISHARES LATIN AMERICA 40 ETF	52,600	1,714	31,600	1,005
	ISHARES US REAL ESTATE ETF	21,200	1,744	48,700	4,343
	ISHARES JP MORGAN USD EM BOND ETF	26,400	2,931	45,600	5,005
	ISHARES MBS ETF	14,400	1,526	50,900	5,400
	ISHARES S&P GSCI COMMODITY I	75,600	1,171	79,200	1,215
	ISHARES MSCI POLAND ETF	50,600	1,145	17,800	388
	SPDR DJ GLOBAL REAL ESTATE E	28,600	1,428	40,400	2,046
	SPDR BBG BARC HIGH YIELD BND	—	—	—	—
		(△ 1,000)	(△ 34)		
	SPDR BBG BARC HIGH YIELD BND	22,200	2,407	13,200	1,428
		(333)	(34)		
	UNITED STATES OIL FUND LP	55,900	635	36,800	424
	VANECK VECTORS RUSSIA ETF	109,500	2,478	24,500	529
	VANECK VECTORS J.P. MORGAN EM LOCAL CURR	134,700	4,539	71,400	2,412
	VANGUARD CONSUMER DISCRETIONARY ETF	1,900	297	5,100	914
	VANGUARD CONSUMER STAPLE ETF	11,100	1,524	31,200	4,722
	VANGUARD ENERGY ETF	18,000	1,489	4,100	348
	VANGUARD FINANCIALS ETF	7,800	515	10,700	736
	VANGUARD HEALTH CARE ETF	11,600	1,944	23,900	4,105
	VANGUARD INDUSTRIALS ETF	4,500	645	2,400	359
	VANGUARD INFORMATION TECHNOLOGY ETF	2,000	416	600	140
	VANGUARD MATERIALS ETF	8,100	959	4,100	510
	VANGUARD UTILITIES ETF	7,100	908	33,800	4,554
	VANGUARD COMMUNICATION SERVICE ETF	5,200	455	32,000	2,785
	小計	1,879,300	48,796	967,800	49,607
		(△ 667)	(ー)		
	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	5,000	685	4,900	694
	ISHARES EUR HY CORP BOND UCITS ETF EUR D	17,000	1,789	6,100	628
	小計	22,000	2,475	11,000	1,323
	ユーロ計	22,000	2,475	11,000	1,323

*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 770	百万円 561	百万円 4,856	百万円 4,219
	債券先物取引	—	—	30,189	31,741
外 国	株式先物取引	55,410	50,707	24,786	26,322
	債券先物取引	335,058	327,202	77,656	63,445

*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

(2018年12月14日～2019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	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況 D	$\frac{D}{C}$
投資信託証券	百万円 5,994	百万円 —	% —	百万円 5,936	百万円 68	% 1.1
株式先物取引	86,723	4,990	5.8	80,911	5,418	6.7
債券先物取引	430,245	31,741	7.4	435,048	30,189	6.9

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)	27,594千円
うち利害関係人への支払額 (B)	718千円
(B) / (A)	2.6%

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

(2019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	900,000	1,100,601	6.2	—	6.2	—	—
合 計	900,000	1,100,601	6.2	—	6.2	—	—

*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（10年）第355回	0.1	50,000	50,644	2029/6/20		
国庫債券 利付（30年）第33回	2.0	500,000	671,375	2040/9/20		
国庫債券 利付（30年）第57回	0.8	150,000	165,948	2047/12/20		
国庫債券 利付（20年）第161回	0.6	200,000	212,634	2037/6/20		
合 計		900,000	1,100,601			

*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	13,650	14,622	1,601,986	9.1	—	5.1	4.0	—
	千英ポンド	千英ポンド						
イギリス	3,700	3,836	565,308	3.2	—	1.5	1.7	—
	千スウェーデンクローナ	千スウェーデンクローナ						
スウェーデン	82,000	87,616	1,025,994	5.8	—	5.7	0.1	—
	千ユーロ	千ユーロ						
ユーロ								
ドイツ	950	1,274	155,933	0.9	—	0.9	—	—
イタリア	2,250	2,383	291,704	1.7	—	0.9	0.7	—
フランス	1,250	1,640	200,712	1.1	—	1.1	—	—
スペイン	11,750	12,943	1,583,974	9.0	—	3.2	4.0	1.8
	千ズロチ	千ズロチ						
ポーランド	40,500	42,854	1,223,486	6.9	—	6.7	—	0.2
	千メキシコペソ	千メキシコペソ						
メキシコ	27,500	30,617	176,357	1.0	—	1.0	—	—
合 計	—	—	6,825,460	38.6	—	26.0	10.6	2.0

* 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			当 期 末				
			利 率	額面金額	評 価 額		償還年月日
					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	905	99,215	2046/2/15
		TSY INFL IX N/B I/L	0.5	6,250	6,449	706,582	2024/4/15
		TSY INFL IX N/B I/L	0.75	1,000	1,074	117,756	2028/7/15
		TSY INFL IX N/B I/L	0.875	1,750	1,888	206,876	2029/1/15
		TSY INFL IX N/B I/L	0.25	1,250	1,265	138,642	2029/7/15
		TSY INFL IX N/BI/L	0.75	2,650	3,038	332,912	2045/2/15
小 計						1,601,986	
イギリス				千英ポンド	千英ポンド		
	国債証券	UK TREASURY	0.5	2,000	1,996	294,222	2022/7/22
		UK TREASURY	1.75	1,700	1,839	271,085	2037/9/7
小 計						565,308	
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	2,141	25,075	2023/11/13
		SWEDISH GOVERNMENT	0.75	10,000	10,670	124,950	2028/5/12
		SWEDISH GOVERNMENT	0.75	70,000	74,805	875,968	2029/11/12
小 計						1,025,994	
ユーロ				千ユーロ	千ユーロ		
ドイツ	国債証券	BUNDESREPUB. DEUTSCHLAND	2.5	200	312	38,262	2044/7/4
		BUNDESREPUB. DEUTSCHLAND	1.25	750	961	117,671	2048/8/15
イタリア	国債証券	BUONI POLIENNALI DEL TES	1.75	1,000	1,054	129,019	2024/7/1
		BUONI POLIENNALI DEL TES	1.45	250	257	31,543	2025/5/15
		BUONI POLIENNALI DEL TES	2.0	1,000	1,071	131,142	2025/12/1
フランス	国債証券	FRANCE (GOVT OF)	2.0	1,250	1,640	200,712	2048/5/25
スペイン	国債証券	BONOS Y OBLIG DEL ESTADO	0.75	2,500	2,548	311,858	2021/7/30
		BONOS Y OBLIG DEL ESTADO	4.4	3,750	4,415	540,317	2023/10/31
		BONOS Y OBLIG DEL ESTADO	2.75	1,250	1,422	174,035	2024/10/31
		BONOS Y OBLIG DEL ESTADO	1.6	1,500	1,628	199,294	2025/4/30
		BONOS Y OBLIG DEL ESTADO	1.45	1,250	1,368	167,461	2027/10/31
		BONOS Y OBLIG DEL ESTADO	1.4	500	546	66,880	2028/7/30
		BONOS Y OBLIG DEL ESTADO	0.6	1,000	1,014	124,126	2029/10/31
小 計						2,232,326	
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	43,226	2021/4/25
POLAND GOVERNMENT BOND		2.75	19,000	20,073	573,098	2028/4/25	
POLAND GOVERNMENT BOND		2.75	20,000	21,266	607,162	2029/10/25	
小 計						1,223,486	
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	8.5	27,500	30,617	176,357	2029/5/31
小 計						176,357	
合 計						6,825,460	

* 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
NEXT FUNDS 東証REIT指数連動型上場投信		口 36,000	口 50,500	千円 114,534	% 0.6
合 計	口 数 ・ 金 額	36,000	50,500	114,534	
	銘 柄 数 < 比 率 >	1	1	< 0.6% >	

*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	%
ALERIAN MLP ETF		—	213,000	1,757	192,524	1.1
INVESCO DB AGRICULTURE FUND		200	73,900	1,226	134,320	0.8
ISHARES GOLD TRUST		69,000	598,600	8,410	921,435	5.2
ISHARES MSCI EMERGING MARKET ASIA		5,800	16,800	1,172	128,413	0.7
ISHARES MSCI TURKEY ETF		7,400	30,600	827	90,652	0.5
ISHARES LATIN AMERICA 40 ETF		100	21,100	711	77,927	0.4
ISHARES US REAL ESTATE ETF		28,600	1,100	99	10,907	0.1
ISHARES JP MORGAN USD EM BOND ETF		87,700	68,500	7,765	850,750	4.8
ISHARES MBS ETF		36,600	100	10	1,180	0.0
ISHARES BROAD USD INVESTMENT ETF		200	200	11	1,273	0.0
ISHARES S&P GSCI COMMODITY I		65,500	61,900	978	107,219	0.6
ISHARES MSCI POLAND ETF		2,000	34,800	730	80,028	0.5
SPDR DJ GLOBAL REAL ESTATE E		30,300	18,500	945	103,633	0.6
SPDR BBG BARC HIGH YIELD BND		1,000	—	—	—	—
SPDR BBG BARC HIGH YIELD BND		—	9,333	1,017	111,526	0.6
UNITED STATES OIL FUND LP		1,400	20,500	253	27,782	0.2
VANECK VECTORS RUSSIA ETF		2,300	87,300	2,213	242,557	1.4
VANECK VECTORS J.P. MORGAN EM LOCAL CURR		3,100	66,400	2,221	243,341	1.4
VANGUARD CONSUMER DISCRETIONARY ETF		3,300	100	18	2,036	0.0
VANGUARD CONSUMER STAPLE ETF		20,200	100	15	1,747	0.0
VANGUARD ENERGY ETF		100	14,000	1,116	122,323	0.7
VANGUARD FINANCIALS ETF		3,000	100	7	838	0.0
VANGUARD HEALTH CARE ETF		12,400	100	18	2,065	0.0
VANGUARD INDUSTRIALS ETF		—	2,100	324	35,578	0.2
VANGUARD INFORMATION TECHNOLOGY ETF		—	1,400	332	36,417	0.2
VANGUARD MATERIALS ETF		100	4,100	546	59,855	0.3
VANGUARD UTILITIES ETF		43,100	16,400	2,281	249,914	1.4
VANGUARD COMMUNICATION SERVICE ETF		26,800	—	—	—	—
小 計	口 数 ・ 金 額	450,200	1,361,033	35,015	3,836,256	
	銘 柄 数 < 比 率 >	24	26	—	<21.7%>	
(ユーロ…アイルランド)				千ユーロ		
ISHARES EUR CORP BOND LARGE CAP UCITS ET		—	100	13	1,705	0.0
ISHARES EUR HY CORP BOND UCITS ETF EUR D		300	11,200	1,175	143,850	0.8
ユ ー ロ 計	口 数 ・ 金 額	300	11,300	1,189	145,555	
	銘 柄 数 < 比 率 >	1	2	—	<0.8%>	
合 計	口 数 ・ 金 額	450,500	1,372,333	—	3,981,812	
	銘 柄 数 < 比 率 >	25	28	—	<22.5%>	

*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	T O P I X	百万円	百万円
		日経225	243	—
			—	1,437
	債券先物取引	10年国債標準物	—	3,350
外	株式先物取引	AEX	1,350	—
		CAC40	878	—
		CAN60	—	540
		DAX30	—	202
		DJIAVMN	—	801
		ERSL2	—	306
		EURO50	362	—
		FT100	674	—
		HANGSENG	227	—
		IBEX	138	—
		MSCIN	—	160
		MSCIS	71	—
		MSCIT	548	—
		NASDAQMN	—	129
		OMX30	843	—
		SPI200	761	—
		SWISSMKT	2,164	—
		CBOEVIX	—	71
国	債券先物取引	TNOTE (2YEAR)	11,318	—
		TNOTE (5YEAR)	20,681	—
		AU03YR	4,098	—
		BOBL	—	5,773
		BTP	1,121	—
		BTS	2,036	—
		BUNDS	3,615	—
		BUXL	2,497	—
		CANADA	—	1,032
		GILTS	3,404	—
		OAT10Y	1,644	—
		SCHATZ	—	17,113
		TBOND	446	—
		TNOTE (10YEAR)	8,060	—
		T-ULTRA	—	342

*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12月13日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
公社債	7,926,061	42.7
投資信託受益証券	4,096,346	22.1
コール・ローン等、その他	6,528,592	35.2
投資信託財産総額	18,550,999	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（12,854,281千円）の投資信託財産総額（18,550,999千円）に対する比率は69.3%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＝109.56円、1カナダドル＝83.24円、1英ポンド＝147.35円、1スイスフラン＝111.17円、1スウェーデンクローナ＝11.71円、1ノルウェークローネ＝12.10円、1ユーロ＝122.38円、1ズロチ＝28.55円、1香港ドル＝14.04円、1シンガポールドル＝81.08円、1豪ドル＝75.78円、1メキシコペソ＝5.76円。

○資産、負債、元本及び基準価額の状況 (2019年12月13日現在)

項 目	当 期 末
	円
(A) 資産	48,317,170,492
コール・ローン等	3,842,406,991
公社債(評価額)	7,926,061,962
投資信託受益証券(評価額)	4,096,346,008
未収入金	30,826,341,573
未収配当金	2,223,205
未収利息	26,030,690
前払費用	10,508,454
差入委託証拠金	1,587,251,609
(B) 負債	30,639,717,989
未払金	30,632,016,922
未払解約金	7,700,000
未払利息	1,067
(C) 純資産総額(A－B)	17,677,452,503
元本	10,106,158,631
次期繰越損益金	7,571,293,872
(D) 受益権総口数	10,106,158,631口
1万口当たり基準価額(C／D)	17,492円

(注) 期首元本額は11,023,541,538円、期中追加設定元本額は2,629,170,778円、期中一部解約元本額は3,546,553,685円、1口当たり純資産額は1,7492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） 4,474,924,353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） 1,582,168,176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） 1,472,728,668円
- ・ノムラスマートプレミアム（野村SMA・EW向け） 1,440,840,476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） 1,108,334,116円
- ・野村オルウェザー・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

(2018年12月14日～2019年12月13日)

項 目	当 期
	円
(A) 配当等収益	241,551,501
受取配当金	113,990,486
受取利息	123,240,692
その他収益金	5,784,436
支払利息	△ 1,464,113
(B) 有価証券売買損益	510,700,743
売買益	2,663,086,324
売買損	△2,152,385,581
(C) 先物取引等取引損益	2,618,781,162
取引益	4,996,897,915
取引損	△2,378,116,753
(D) 保管費用等	△ 6,564,198
(E) 当期損益金(A＋B＋C＋D)	3,364,469,208
(F) 前期繰越損益金	4,756,141,757
(G) 追加信託差損益金	1,808,129,222
(H) 解約差損益金	△2,357,446,315
(I) 計(E＋F＋G＋H)	7,571,293,872
次期繰越損益金(I)	7,571,293,872

*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 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。
主な投資制限	グローバル・アセット・モデル・ファンド 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。
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	騰落率	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	純資産額
	円	%	%	%	%	%	%	百万円
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	騰落率	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
(期首)	円	%	%	%	%	%	%
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。株式国別選択はプラスに寄与しましたが、債券国別選択、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与しました。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与しましたが、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与しましたが、特に期首から5月末の期間において売り建てていたカナダ・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	
	円	%	
(a) 信託報酬（基本報酬） （投 信 会 社） （ 販 売 会 社） （ 受 託 会 社）	118 (105) (7) (7)	0.972 (0.864) (0.054) (0.054)	(a)信託報酬（基本報酬）＝期中の平均基準価額×信託報酬率 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 口座内でのファンドの管理および事務手続き等 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 （先 物 ・ オ プ シ ョ ン）	7 (7)	0.061 (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 ※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 （ 監 査 費 用 ） （ そ の 他 ）	8 (0) (7)	0.062 (0.003) (0.058)	(d)その他費用＝期中のその他費用÷期中の平均受益権口数 監査費用は、監査法人等に支払うファンドの監査に係る費用 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)	円 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	T O P I X	百万円 1,987	百万円 3,623	百万円 934	百万円 899	百万円 32	百万円 —
	債券先物取引	1 0 年国債標準物	—	—	1,820	1,212	—	762
外 国	株式先物取引	SP500	—	74	—	—	—	—
		SPEMINI	2,505	2,347	269	271	234	—
		CAN60	370	379	2,392	1,879	—	513
		SPI200	3,668	3,483	2,823	4,659	197	—
		FT100	95	630	4,961	4,873	—	115
		SWISSMKT	1,681	2,663	1,740	1,550	—	230
		HANGSENG	3,385	2,788	4,309	4,927	659	—
		AEX	1,266	1,752	4,301	4,157	—	123
		CAC40	3,004	3,478	1,146	1,075	—	60
		DAX30	599	—	2,639	2,688	625	—
		FTSE/MIB	3,869	3,888	2,719	2,634	—	197
		IBEX	2,658	2,089	7,804	8,218	622	—
	債券先物取引	TNOTE (10YEAR)	7,022	8,730	2,310	1,162	—	1,172
		CANADA	10,549	13,752	5,908	3,495	—	2,516
		AU10YR	4,646	3,548	2,706	3,292	1,147	—
		GILTS	3,681	2,362	4,022	6,708	1,393	—
		BUNDS	3,371	2,583	8,402	10,990	777	—

*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 末	
			買 建 額	売 建 額
国 内			百万円	百万円
	株式先物取引	T O P I X	32	—
	債券先物取引	1 0 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
	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）

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

(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F（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（2018年3月6日～2019年3月5日）

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

*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アキュムレーション 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
Amcor 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
Mint 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 Construcción 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 Diseño 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
Evraz 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
Ensco 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

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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	368,240	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 Crédit 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 1.6157% / 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	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	6,972,027	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 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	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	(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)

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	(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)

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	(1,800)	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

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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

2019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(2019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	934,604,752
収益	
預金利息	5,268,344
債券利息	23,044,550
スワップに係る受取利息および受取配当金	482,270
差金決済契約に係る受取配当金、源泉徴収税控除後	67,909,491
その他の収益	284,949
収益合計	96,989,604
費用	
差金決済契約に係る支払利息	24,823,956
差金決済契約に係る支払配当金、源泉徴収税控除後	77,950,340
管理事務代行報酬	2,341,148
預託報酬	994,266
税金	392,372
パフォーマンス・フィー	182,335
販売報酬	156,760
ローン・コミットメント・フィー	7,271
投資運用報酬および投資運用再委託報酬	13,560,396
費用合計	120,408,844
投資純損失	(23,419,240)
以下に係る実現純利益／(損失):	
投資有価証券	2,765,106
差金決済契約	14,527,784
外貨および先渡為替予約	(67,136,903)
スワップ取引	2,485,295
当期実現純損失	(47,358,718)
以下に係る未実現評価益／(損)の純変動額:	
投資有価証券	(92,735)
差金決済契約	(10,083,151)
外貨および先渡為替予約	8,598,366
スワップ取引	959,576
当期末実現評価益／(損)の純変動	(617,944)
運用成績による純資産の減少	(71,395,902)
資本の変動	
投資証券発行による正味受取額	1,239,401,196
投資証券買戻しによる正味支払額	(861,713,886)
資本の変動による純資産の増加	377,687,310
期末純資産	1,240,896,160

投資有価証券明細表(2019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		
	9,635	Fastly Inc 'A'	203,780	0.02
	13,343	GreenSky Inc 'A'	151,710	0.01
	5,184	LYFT Inc 'A'	286,986	0.02
	25,864	Pinterest Inc	642,695	0.05
			1,285,171	0.10
普通株式合計			1,285,171	0.10
債券				
		米国		
USD	25,000,000	United States Treasury Bill 4/6/2019 (Zero Coupon)	24,995,028	2.01
USD	35,000,000	United States Treasury Bill 11/6/2019 (Zero Coupon)	34,976,890	2.82
USD	30,000,000	United States Treasury Bill 27/6/2019 (Zero Coupon)	29,947,762	2.41
USD	74,000,000	United States Treasury Bill 16/7/2019 (Zero Coupon)	73,782,533	5.95
USD	17,050,000	United States Treasury Bill 15/8/2019 (Zero Coupon)	16,966,437	1.37
USD	22,100,000	United States Treasury Note 1.75% 30/9/2019	22,054,678	1.78
			202,723,328	16.34
債券合計			202,723,328	16.34
譲渡性預金証書				
		カナダ		
USD	3,750,000	Bank Of Montreal/Chicago 3.12% 3/12/2019	3,750,000	0.30
USD	3,300,000	Royal Bank of Canada/New York 3.07% 27/11/2019	3,300,000	0.27
USD	7,000,000	Toronto-Dominion Bank/New York 2.62% 14/6/2019	7,000,000	0.56
USD	2,400,000	Toronto-Dominion Bank/New York 2.57% 17/7/2019	2,400,000	0.19
			16,450,000	1.32
		フランス		
USD	3,050,000	Credit Industriel Et Commercial SA 2.83% 8/7/2019	3,050,000	0.25
			3,050,000	0.25
		日本		
USD	5,650,000	Norinchukin Bank/New York 2.55% 15/11/2019	5,650,494	0.46
USD	3,500,000	Sumitomo Mitsui Trust Bank Ltd 2.709% 8/7/2019	3,500,000	0.28
			9,150,494	0.74
		スウェーデン		
USD	12,250,000	Svenska Handelsbanken AB/New York 2.835% 19/12/2019	12,250,000	0.99
			12,250,000	0.99
		米国		
USD	12,000,000	Nordea Bank AB/New York 2.53% 21/2/2020	12,000,000	0.97
USD	8,000,000	Wells Fargo Bank NA 3.08% 1/11/2019	8,000,000	0.64
			20,000,000	1.61
譲渡性預金証書合計			60,900,494	4.91

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				
オーストラリア				
USD	6,200,000	Westpac Banking Corp 1/11/2019 (Zero Coupon)	6,120,686	0.49
			6,120,686	0.49
カナダ				
USD	7,150,000	PSP Capital Inc 8/7/2019 (Zero Coupon)	7,131,555	0.58
			7,131,555	0.58
ドイツ				
USD	23,050,000	BASF SE 25/6/2019 (Zero Coupon)	23,011,891	1.85
			23,011,891	1.85
アイルランド				
USD	10,000,000	Glencove Funding LLC 5/6/2019 (Zero Coupon)	9,997,133	0.80
USD	14,000,000	Glencove Funding LLC 11/6/2019 (Zero Coupon)	13,990,044	1.13
USD	23,500,000	Matchpoint Finance Plc 12/7/2019 (Zero Coupon)	23,431,314	1.89
			47,418,491	3.82
ジャージー				
USD	600,000	Cancara Asset Secur LLC 12/7/2019 (Zero Coupon)	598,258	0.05
			598,258	0.05
ノルウェー				
USD	20,050,000	DNB Bank ASA 4/6/2019 (Zero Coupon)	20,045,756	1.62
USD	2,400,000	DNB Bank ASA 12/7/2019 (Zero Coupon)	2,393,112	0.19
			22,438,868	1.81
シンガポール				
USD	19,925,000	DBS Bank Ltd 5/7/2019 (Zero Coupon)	19,877,202	1.60
USD	25,600,000	DBS Bank Ltd 11/7/2019 (Zero Coupon)	25,527,467	2.06
USD	10,600,000	DBS Bank Ltd 5/8/2019 (Zero Coupon)	10,551,770	0.85
USD	1,500,000	Oversea-Chinese Banking Corporation 8/7/2019 (Zero Coupon)	1,496,084	0.12
USD	10,000,000	Oversea-Chinese Banking Corporation 16/8/2019 (Zero Coupon)	9,947,644	0.80
			67,400,167	5.43
スペイン				
USD	8,000,000	Banco Santander New York 10/7/2019 (Zero Coupon)	7,978,334	0.64
USD	48,750,000	Banco Santander New York 16/7/2019 (Zero Coupon)	48,593,131	3.92
			56,571,465	4.56
英国				
USD	6,850,000	Nationwide Building Society 21/10/2019 (Zero Coupon)	6,782,316	0.55
USD	10,800,000	Nationwide Building Society 27/11/2019 (Zero Coupon)	10,665,750	0.86
			17,448,066	1.41
米国				
USD	14,150,000	ABN Amro Funding USA LLC 4/11/2019 (Zero Coupon)	13,996,402	1.13
USD	2,000,000	Albion Capital LLC 29/7/2019 (Zero Coupon)	1,991,622	0.16
USD	311,000	American Honda Finance Corporation 24/7/2019 (Zero Coupon)	309,846	0.03
USD	6,000,000	Barton Capital SA 24/6/2019 (Zero Coupon)	5,990,417	0.48
USD	8,230,000	Barton Capital SA 26/6/2019 (Zero Coupon)	8,215,655	0.66
USD	4,000,000	Barton Capital SA 6/8/2019 (Zero Coupon)	3,981,813	0.32
USD	25,000,000	Barton Capital SA 24/9/2019 (Zero Coupon)	24,800,347	2.00
USD	6,500,000	Bedford Row Funding Corp 30/7/2019 (Zero Coupon)	6,468,574	0.52
USD	1,300,000	Bedford Row Funding Corp 16/10/2019 (Zero Coupon)	1,287,385	0.10
USD	800,000	Cafco LLC 12/11/2019 (Zero Coupon)	790,889	0.06
USD	15,000,000	Chariot Funding LLC 7/8/2019 (Zero Coupon)	14,929,371	1.20
USD	500,000	Charta LLC 26/6/2019 (Zero Coupon)	499,125	0.04
USD	15,000,000	Charta LLC 18/7/2019 (Zero Coupon)	14,950,258	1.21

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 10,000,000	Charta LLC 13/8/2019 (Zero Coupon)	9,946,467	0.80
USD 8,550,000	Ciesco LLC 16/8/2019 (Zero Coupon)	8,505,056	0.69
USD 17,000,000	Citigroup Global Markets Inc 9/10/2019 (Zero Coupon)	16,843,458	1.36
USD 25,000,000	Coca-Cola Co/The 26/6/2019 (Zero Coupon)	24,950,521	2.01
USD 3,000,000	Gotham Funding 29/7/2019 (Zero Coupon)	2,987,820	0.24
USD 2,100,000	ING US Funding LLC 16/8/2019 (Zero Coupon)	2,087,055	0.17
USD 16,450,000	Jupiter Securitization Company LLC 17/6/2019 (Zero Coupon)	16,431,357	1.32
USD 7,000,000	Jupiter Securitization Company LLC 1/8/2019 (Zero Coupon)	6,970,110	0.56
USD 5,000,000	Jupiter Securitization Company LLC 3/9/2019 (Zero Coupon)	4,965,794	0.40
USD 17,800,000	La Fayette Asset Securitization LLC 4/6/2019 (Zero Coupon)	17,796,173	1.43
USD 13,832,000	La Fayette Asset Securitization LLC 20/6/2019 (Zero Coupon)	13,813,358	1.11
USD 4,400,000	La Fayette Asset Securitization LLC 1/7/2019 (Zero Coupon)	4,390,650	0.35
USD 8,200,000	La Fayette Asset Securitization LLC 7/8/2019 (Zero Coupon)	8,161,542	0.66
USD 33,000,000	Liberty Street Funding LLC 17/6/2019 (Zero Coupon)	32,962,453	2.66
USD 10,000,000	LMA Americas LLC 9/8/2019 (Zero Coupon)	9,950,742	0.80
USD 20,450,000	Metlife Short Term Fund 28/10/2019 (Zero Coupon)	20,235,860	1.63
USD 24,134,000	Mont Blanc Capital Corp 13/6/2019 (Zero Coupon)	24,113,406	1.94
USD 19,200,000	Mont Blanc Capital Corp 2/7/2019 (Zero Coupon)	19,159,163	1.54
USD 3,000,000	National Securities Clearing Corporation 8/7/2019 (Zero Coupon)	2,992,353	0.24
USD 8,000,000	National Securities Clearing Corporation 2/8/2019 (Zero Coupon)	7,965,693	0.64
USD 50,200,000	Nederlandse Waterschapsbank NV 10/6/2019 (Zero Coupon)	50,168,437	4.04
USD 2,500,000	Nieuw Amsterdam Receivables Corp 5/6/2019 (Zero Coupon)	2,499,297	0.20
USD 8,800,000	Nieuw Amsterdam Receivables Corp 1/7/2019 (Zero Coupon)	8,781,300	0.71
USD 33,450,000	Nieuw Amsterdam Receivables Corp 5/7/2019 (Zero Coupon)	33,369,757	2.69
USD 3,800,000	Old Line Funding LLC 5/6/2019 (Zero Coupon)	3,798,860	0.31
USD 7,000,000	Old Line Funding LLC 20/8/2019 (Zero Coupon)	6,959,867	0.56
USD 23,675,000	Old Line Funding LLC 21/8/2019 (Zero Coupon)	23,542,894	1.90
USD 23,250,000	Old Line Funding LLC 11/10/2019 (Zero Coupon)	23,033,465	1.86
USD 14,450,000	Sheffield Receivables Corp 8/7/2019 (Zero Coupon)	14,411,832	1.16
USD 4,000,000	Sheffield Receivables Corp 15/7/2019 (Zero Coupon)	3,987,484	0.32
USD 4,500,000	Sheffield Receivables Corp 22/8/2019 (Zero Coupon)	4,474,478	0.36
USD 9,000,000	Starbird Funding Corp 10/6/2019 (Zero Coupon)	8,994,308	0.73
USD 20,000,000	Thunder Bay Funding LLC 4/6/2019 (Zero Coupon)	19,995,783	1.61
USD 23,000,000	Thunder Bay Funding LLC 30/7/2019 (Zero Coupon)	22,904,633	1.85
USD 700,000	Thunder Bay Funding LLC 20/11/2019 (Zero Coupon)	691,739	0.06
USD 13,000,000	Toronto-Dominion Bank/The 2.768% 13/6/2019	13,000,000	1.05
USD 500,000	Toyota Industries Commercial Finance 3/9/2019 (Zero Coupon)	496,540	0.04
USD 12,600,000	Toyota Motor Credit Corp 13/6/2019 (Zero Coupon)	12,588,870	1.01
USD 32,500,000	United Overseas Bank Ltd 20/6/2019 (Zero Coupon)	32,456,432	2.62
USD 45,350,000	Versailles Com Paper LLC 10/6/2019 (Zero Coupon)	45,320,976	3.65
USD 10,000,000	Versailles Com Paper LLC 1/7/2019 (Zero Coupon)	9,978,583	0.80
USD 9,600,000	Victory Receivables Corp 18/6/2019 (Zero Coupon)	9,588,349	0.77
USD 6,300,000	Victory Receivables Corp 20/6/2019 (Zero Coupon)	6,291,388	0.51
USD 12,000,000	Westpac Banking Corp 2.621% 19/8/2019	12,000,000	0.97
USD 10,000,000	Westpac Banking Corp 2.763% 31/10/2019	10,000,000	0.81
コマーシャル・ペーパー合計		732,776,007	59.05
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		980,915,454	79.05
投資有価証券(時価)合計		1,245,824,447	100.40
その他の純負債		(4,928,287)	(0.40)
純資産合計(米ドル)		1,240,896,160	100.00

差金決済契約(2019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			(72,000)	CCR SA	Morgan Stanley	(14,947)
545,488	AES Tiete Energia SA (Unit)	Morgan Stanley	81,912	(195,700)	Centrais Eletricas Brasileiras SA	Morgan Stanley	(114,512)
176,874	AES Tiete Energia SA (Unit)	Goldman Sachs	38,197	(18,600)	Centrais Eletricas Brasileiras SA	Goldman Sachs	(14,785)
13,100	Agrenco Ltd*	Morgan Stanley	(522)	2,200	Cia Brasileira de Distribuicao (Pref)	Morgan Stanley	2,209
(254,145)	Aliansce Shopping Centers SA	Goldman Sachs	(148,917)	100	Cia de Gas de Sao Paulo - COMGAS (Pref)	Goldman Sachs	(31)
(221,600)	Aliansce Shopping Centers SA	Morgan Stanley	(78,398)	(228,109)	Cia de Locacao das Americas	Morgan Stanley	(287,882)
(157,066)	Alliar Medicos A Frente SA	Goldman Sachs	16,690	(38,100)	Cia de Locacao das Americas	Goldman Sachs	(34,546)
(344,017)	Alliar Medicos A Frente SA	Morgan Stanley	(11,970)	46,600	Cia de Saneamento Basico do Estado de Sao Paulo	Goldman Sachs	31,480
(96,100)	Alpargatas SA (Pref)	Goldman Sachs	(45,409)	133,000	Cia de Saneamento Basico do Estado de Sao Paulo	Morgan Stanley	87,884
(170,356)	Alpargatas SA (Pref)	Morgan Stanley	(52,467)	133,100	Cia de Saneamento de Minas Gerais-COPASA	Morgan Stanley	88,354
(737,535)	Alupar Investimento SA (Unit)	Morgan Stanley	(265,784)	65,922	Cia de Saneamento de Minas Gerais-COPASA	Goldman Sachs	39,987
41,400	Ambev SA	Goldman Sachs	10,608	368,793	Cia de Saneamento do Parana (Pref)	Goldman Sachs	(5,099)
148,900	Ambev SA	Morgan Stanley	19,138	286,539	Cia de Saneamento do Parana (Pref)	Morgan Stanley	53,540
(53,714)	Anima Holding SA	Goldman Sachs	(2,314)	158,131	Cia de Saneamento do Parana (Unit)	Goldman Sachs	(77,055)
(50,950)	Anima Holding SA	Morgan Stanley	(9,034)	94,100	Cia de Saneamento do Parana (Unit)	Morgan Stanley	102,346
(34,200)	Arezzo Industria e Comercio SA	Goldman Sachs	(18,650)	173,574	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Goldman Sachs	169,364
(117,091)	Arezzo Industria e Comercio SA	Morgan Stanley	(35,888)	242,375	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Morgan Stanley	90,623
212,700	Atacadao SA	Goldman Sachs	173,022	260,200	Cia Hering	Goldman Sachs	(21,967)
304,800	Atacadao SA	Morgan Stanley	206,648	(73,200)	Cia Siderurgica Nacional SA	Goldman Sachs	(44,761)
41,200	Azul SA (Pref)	Morgan Stanley	42,407	(95,900)	Cia Siderurgica Nacional SA	Morgan Stanley	6,586
27,800	Azul SA (Pref)	Goldman Sachs	34,626	255,900	Construtora Tenda SA	Goldman Sachs	89,385
(224,800)	B2W Cia Digital	Morgan Stanley	25,211	290,278	Construtora Tenda SA	Morgan Stanley	79,674
(237,400)	B2W Cia Digital	Goldman Sachs	(19,122)	(224,646)	Cosan Logistica SA	Goldman Sachs	(143,974)
(3,600)	B3 SA - Brasil Bolsa Balcao	Morgan Stanley	(3,361)	(205,977)	Cosan Logistica SA	Morgan Stanley	(117,307)
(148,400)	B3 SA - Brasil Bolsa Balcao	Goldman Sachs	(186,916)	(38,500)	Cosan SA	Goldman Sachs	(37,198)
136,693	Banco ABC Brasil SA (Pref)	Goldman Sachs	33,025	(7,300)	Cosan SA	Morgan Stanley	(3,708)
75,639	Banco ABC Brasil SA (Pref)	Morgan Stanley	7,588	(219,800)	CVC Brasil Operadora e Agencia de Viagens SA	Goldman Sachs	(97,864)
31,100	Banco Bradesco SA (Pref)	Goldman Sachs	34,831	(4,700)	CVC Brasil Operadora e Agencia de Viagens SA	Morgan Stanley	(2,866)
183,180	Banco Bradesco SA (Pref)	Morgan Stanley	143,331	132,100	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Goldman Sachs	51,314
67,200	Banco BTG Pactual SA (Unit)	Goldman Sachs	140,545	55,200	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Morgan Stanley	11,186
224,414	Banco BTG Pactual SA (Unit)	Morgan Stanley	260,426	(357,869)	Direcional Engenharia SA	Goldman Sachs	(99,967)
111,200	Banco do Brasil SA	Goldman Sachs	160,022	(1,144,073)	Direcional Engenharia SA	Morgan Stanley	(182,005)
427,100	Banco do Brasil SA	Morgan Stanley	459,039	(4,000)	Duratex SA	Goldman Sachs	(1,341)
491,200	Banco do Estado do Rio Grande do Sul SA (Pref)	Goldman Sachs	88,110	(284,500)	Duratex SA	Morgan Stanley	(63,993)
190,599	Banco do Estado do Rio Grande do Sul SA (Pref)	Morgan Stanley	45,200	662,400	EcoRodovias Infraestrutura e Logistica SA	Goldman Sachs	195,448
(18,400)	Banco Inter SA (Pref) '144A'	Morgan Stanley	(28,024)	645,900	EcoRodovias Infraestrutura e Logistica SA	Morgan Stanley	147,700
(21,200)	Banco Inter SA (Pref) '144A'	Goldman Sachs	(66,291)	(213,300)	Embraer SA	Goldman Sachs	(52,373)
84,600	Banco Santander Brasil SA (Unit)	Goldman Sachs	76,418	(18,900)	Embraer SA	Morgan Stanley	(1,042)
86,900	Banco Santander Brasil SA (Unit)	Morgan Stanley	66,497	298,100	Enauta Participacoes SA	Goldman Sachs	(16,643)
(697,400)	BB Seguridade Participacoes SA	Goldman Sachs	(363,124)	188,800	Enauta Participacoes SA	Morgan Stanley	(21,467)
(42,300)	BB Seguridade Participacoes SA	Morgan Stanley	(23,053)	174,880	Energisa SA (Unit)	Goldman Sachs	89,247
(1,258,811)	BR Malls Participacoes SA	Goldman Sachs	(451,324)	202,200	Energisa SA (Unit)	Morgan Stanley	38,982
(99,760)	BR Malls Participacoes SA	Morgan Stanley	(29,601)	(9,200)	Eneva SA	Goldman Sachs	(4,603)
(75,743)	BR Properties SA	Goldman Sachs	(2,705)	(25,700)	Eneva SA	Morgan Stanley	(10,919)
(448,268)	BR Properties SA	Morgan Stanley	(62,380)	(213,613)	Equatorial Energia SA	Goldman Sachs	(315,247)
27,000	Braskem SA (Pref)	Morgan Stanley	(5,052)	(900)	Equatorial Energia SA	Morgan Stanley	(1,144)
35,600	Braskem SA (Pref)	Goldman Sachs	26,549	302,500	Estacio Participacoes SA	Morgan Stanley	88,811
(223,300)	BRF SA	Morgan Stanley	77,339	329,500	Estacio Participacoes SA	Goldman Sachs	193,241
(28,400)	BRF SA	Goldman Sachs	16,321	(268,800)	Even Construtora e Incorporadora SA	Goldman Sachs	(45,643)
323,353	Camil Alimentos SA	Morgan Stanley	1,233	(183,122)	Even Construtora e Incorporadora SA	Morgan Stanley	(28,907)
262,984	Camil Alimentos SA	Goldman Sachs	(2,010)	(48,605)	Ez Tec Empreendimentos e Participacoes SA	Goldman Sachs	(13,662)
(27,500)	CCR SA	Goldman Sachs	(8,837)	(76,120)	Ez Tec Empreendimentos e Participacoes SA	Morgan Stanley	(23,454)

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)
153,100	Fleury SA	Morgan Stanley	35,441	1,694,900	Metalurgica Gerdau SA (Pref)	Goldman Sachs	36,637
94,300	Gerdau SA (Pref)	Goldman Sachs	1,939	97,400	Metalurgica Gerdau SA (Pref)	Morgan Stanley	(1,918)
70,000	Gerdau SA (Pref)	Morgan Stanley	(3,739)	83,100	Mills Estruturas e Servicos de Engenharia SA	Goldman Sachs	7,443
156,371	Grendene SA	Goldman Sachs	11,502	16,800	Mills Estruturas e Servicos de Engenharia SA	Morgan Stanley	979
710,184	Grendene SA	Morgan Stanley	49,832	400,900	Minerva SA/Brazil	Goldman Sachs	17,579
14,900	Guararapes Confeccoes SA	Goldman Sachs	(3,381)	222,900	Minerva SA/Brazil	Morgan Stanley	34,297
12,000	Guararapes Confeccoes SA	Morgan Stanley	2,406	(240,900)	Movida Participacoes SA	Goldman Sachs	(89,235)
(319,200)	Hapvida Participacoes e Investimentos SA '144A'	Goldman Sachs	(190,292)	(235,100)	Movida Participacoes SA	Morgan Stanley	(78,327)
(193,600)	Hapvida Participacoes e Investimentos SA '144A'	Morgan Stanley	(28,834)	492,813	MRV Engenharia e Participacoes SA	Morgan Stanley	149,313
250,900	Hypera SA	Goldman Sachs	157,664	350,700	MRV Engenharia e Participacoes SA	Goldman Sachs	141,958
27,500	Hypera SA	Morgan Stanley	11,876	(241,409)	Multiplan Empreendimentos Imobiliarios SA	Goldman Sachs	(144,349)
(9,500)	Iguatemi Empresa de Shopping Centers SA	Goldman Sachs	(9,228)	(560,240)	Multiplan Empreendimentos Imobiliarios SA	Morgan Stanley	(320,836)
(203,200)	Iguatemi Empresa de Shopping Centers SA	Morgan Stanley	(153,553)	(243,700)	Natura Cosmeticos SA	Morgan Stanley	8,110
(122,700)	Instituto Hermes Pardini SA	Goldman Sachs	(23,239)	(66,500)	Notre Dame Intermedica Participacoes SA	Goldman Sachs	(69,864)
(158,800)	Instituto Hermes Pardini SA	Morgan Stanley	(38,356)	(190,400)	Notre Dame Intermedica Participacoes SA	Morgan Stanley	(147,649)
312,377	International Meal Co Alimentacao SA	Goldman Sachs	(24,590)	249,200	Odontoprev SA	Morgan Stanley	3,908
323,408	International Meal Co Alimentacao SA	Morgan Stanley	(30,116)	197,100	Odontoprev SA	Goldman Sachs	50,281
175,414	Iochpe Maxion SA	Morgan Stanley	33,872	(822,800)	Oi SA	Goldman Sachs	571
279,187	Iochpe Maxion SA	Goldman Sachs	31,416	(3,853,100)	Oi SA	Morgan Stanley	(62,332)
54,718	IRB Brasil Resseguros S/A	Goldman Sachs	136,048	(338,642)	Omega Geracao SA	Goldman Sachs	(174,214)
9,900	IRB Brasil Resseguros S/A	Morgan Stanley	10,540	(218,209)	Omega Geracao SA	Morgan Stanley	(87,005)
(62,700)	Itau Unibanco Holding SA (Pref)	Goldman Sachs	(59,969)	(198,510)	Petro Rio SA	Morgan Stanley	28,778
(377,500)	Itausa - Investimentos Itau SA (Pref)	Morgan Stanley	(83,698)	(50,000)	Petro Rio SA	Goldman Sachs	(7,317)
(1,221,800)	Itausa - Investimentos Itau SA (Pref)	Goldman Sachs	(395,919)	773,700	Petrobras Distribuidora SA	Goldman Sachs	590,116
289,000	JBS SA	Morgan Stanley	(35,198)	521,600	Petrobras Distribuidora SA	Morgan Stanley	380,823
758,800	JBS SA	Goldman Sachs	6,709	90,100	Porto Seguro SA	Goldman Sachs	63,254
(536,312)	Klablin SA (Unit)	Morgan Stanley	116,044	98,800	Porto Seguro SA	Morgan Stanley	60,597
(36,100)	Klablin SA (Unit)	Goldman Sachs	(86)	402,200	Qualicorp Consultoria e Corretora de Seguros SA	Goldman Sachs	190,490
(294,900)	Kroton Educacional SA	Goldman Sachs	(52,199)	551,700	Qualicorp Consultoria e Corretora de Seguros SA	Morgan Stanley	68,440
(627,900)	Kroton Educacional SA	Morgan Stanley	(114,165)	(153,200)	Raia Drogasil SA	Goldman Sachs	(182,559)
13,700	Laep Investments Ltd*	Goldman Sachs	(960)	(163,800)	Raia Drogasil SA	Morgan Stanley	(204,027)
24,300	Laep Investments Ltd*	Morgan Stanley	(1,693)	(28,783)	Randon SA Implementos e Participacoes (Pref)	Morgan Stanley	(3,601)
(151,500)	Linx SA	Goldman Sachs	(189,344)	(18,900)	Randon SA Implementos e Participacoes (Pref)	Goldman Sachs	(2,782)
(178,398)	Linx SA	Morgan Stanley	(159,787)	(612,538)	Rumo SA	Goldman Sachs	(417,596)
(435,500)	Localiza Rent a Car SA	Goldman Sachs	(287,343)	(55,800)	Rumo SA	Morgan Stanley	(30,282)
(18,200)	Localiza Rent a Car SA	Morgan Stanley	(12,815)	(35,700)	Santos Brasil Participacoes SA	Goldman Sachs	(4,365)
59,700	Log-in Logistica Intermodal SA	Goldman Sachs	5,432	(269,125)	Santos Brasil Participacoes SA	Morgan Stanley	(35,548)
41,200	Log-in Logistica Intermodal SA	Morgan Stanley	5,029	362,146	Sao Martinho SA	Goldman Sachs	71,533
(1,076,200)	Lojas Americanas SA (Pref)	Morgan Stanley	(334,231)	546,217	Sao Martinho SA	Morgan Stanley	57,527
(875,500)	Lojas Americanas SA (Pref)	Goldman Sachs	(309,147)	(3,500)	Ser Educacional SA '144A'	Morgan Stanley	(757)
107,580	Lojas Renner SA	Goldman Sachs	103,501	173,300	SLC Agricola SA	Goldman Sachs	66,650
279,850	Lojas Renner SA	Morgan Stanley	240,329	225,432	SLC Agricola SA	Morgan Stanley	144,743
(136,235)	M Dias Branco SA	Goldman Sachs	(30,999)	29,400	Smiles Fidelidade SA	Morgan Stanley	51,311
(157,996)	M Dias Branco SA	Morgan Stanley	(36,605)	23,921	Sonae Sierra Brasil SA	Goldman Sachs	7,148
(5,400)	Magazine Luiza SA	Goldman Sachs	(32,807)	5,300	Sonae Sierra Brasil SA	Morgan Stanley	937
(12,300)	Magazine Luiza SA	Morgan Stanley	(55,303)	710,124	Sul America SA (Unit)	Morgan Stanley	125,894
(142,100)	Mahle-Metal Leve SA	Goldman Sachs	(2,648)	(203,100)	Suzano SA	Goldman Sachs	109,636
(50,500)	Mahle-Metal Leve SA	Morgan Stanley	(16,010)	(53,500)	Suzano SA	Morgan Stanley	50,445
(1,481,349)	Marcopolo SA (Pref)	Morgan Stanley	(89,245)	206,087	Tegma Gestao Logistica SA	Morgan Stanley	95,638
(697,857)	Marcopolo SA (Pref)	Goldman Sachs	(68,571)	396,665	Tegma Gestao Logistica SA	Goldman Sachs	284,963
(535,000)	Marfrig Global Foods SA	Goldman Sachs	(99,469)	26,200	Telefonica Brasil SA (Pref)	Morgan Stanley	15,712
(357,800)	Marfrig Global Foods SA	Morgan Stanley	(29,361)	99,800	TIM Participacoes SA	Goldman Sachs	9,686
(174,500)	Marisa Lojas SA	Goldman Sachs	17,936	555,900	TIM Participacoes SA	Morgan Stanley	57,514
(245,954)	Marisa Lojas SA	Morgan Stanley	(11,039)	277,900	TOTVS SA	Morgan Stanley	(81,541)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
105,154	TOTVS SA	Goldman Sachs	450
655,521	Transmissora Alianca de Energia Eletrica SA (Unit)	Morgan Stanley	252,233
166,034	Transmissora Alianca de Energia Eletrica SA (Unit)	Goldman Sachs	185,560
62,400	Tupy SA	Goldman Sachs	28,120
117,800	Tupy SA	Morgan Stanley	37,270
(84,000)	Ultrapar Participacoes SA	Morgan Stanley	(117)
(296,000)	Ultrapar Participacoes SA	Goldman Sachs	46,822
(6,318)	Unipar Carbocloro SA (Pref)	Goldman Sachs	(1,770)
(81,872)	Unipar Carbocloro SA (Pref)	Morgan Stanley	3,894
(1,817,100)	Usinas Siderurgicas de Minas Gerais SA Usiminas (Pref)	Goldman Sachs	(161,927)
(540,100)	Usinas Siderurgicas de Minas Gerais SA Usiminas (Pref)	Morgan Stanley	13,490
77,400	Vale SA	Goldman Sachs	41,245
(63,560)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Goldman Sachs	(8,746)
(145,223)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Morgan Stanley	116
(147,900)	WEG SA	Goldman Sachs	(52,001)
(460,179)	WEG SA	Morgan Stanley	(88,973)
(86,100)	Wiz Solucoes e Corretagem de Seguros SA	Goldman Sachs	(21,694)
(269,300)	Wiz Solucoes e Corretagem de Seguros SA	Morgan Stanley	(16,090)
			(821,505)

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(191,629)	Advantage Oil & Gas Ltd	Goldman Sachs	58,500
(239,283)	Advantage Oil & Gas Ltd	Morgan Stanley	45,760
744	Advanz Pharma Corp	Morgan Stanley	(505)
65,633	Aecon Group Inc	Goldman Sachs	(71,800)
180,694	Aecon Group Inc	Morgan Stanley	(158,581)
(4,028)	Ag Growth International Inc	Goldman Sachs	3,247
(15,462)	Ag Growth International Inc	Morgan Stanley	15,025
(24,627)	AGF Management Ltd 'B'	Morgan Stanley	5,986
6,403	Agnico Eagle Mines Ltd	Goldman Sachs	13,893
11,946	Agnico Eagle Mines Ltd	Morgan Stanley	33,970
(56,514)	Aimia Inc	Goldman Sachs	21,479
(70,880)	Aimia Inc	Morgan Stanley	20,911
(12,849)	Air Canada	Morgan Stanley	(366)
33,473	AKITA Drilling Ltd 'A'	Morgan Stanley	(639)
(99,289)	Alacer Gold Corp	Morgan Stanley	(6,194)
(29,752)	Alacer Gold Corp	Goldman Sachs	(2,506)
48,669	Alamos Gold Inc 'A'	Goldman Sachs	3,887
29,353	Alamos Gold Inc 'A'	Morgan Stanley	8,472
65,199	Alaris Royalty Corp	Morgan Stanley	(19,738)
13,140	Alcanna Inc	Morgan Stanley	2,520
188,336	Algonquin Power & Utilities Corp	Morgan Stanley	92
358,531	Algonquin Power & Utilities Corp	Goldman Sachs	44,968
45,506	Alimentation Couche-Tard Inc 'B'	Morgan Stanley	(94,279)
13,839	Alimentation Couche-Tard Inc 'B'	Goldman Sachs	(9,098)
(61,347)	Allied Properties Real Estate Investment Trust (Reit)	Goldman Sachs	38,777
(57,806)	Allied Properties Real Estate Investment Trust (Reit)	Morgan Stanley	56,780
7,034	Altasgas Canada Inc	Goldman Sachs	(1,849)
30,467	Altasgas Canada Inc	Morgan Stanley	(3,201)
(13,522)	AltaGas Ltd	Goldman Sachs	419
(152,939)	AltaGas Ltd	Morgan Stanley	56,167
30,358	Altius Minerals Corp	Goldman Sachs	(11,820)
111,950	Altius Minerals Corp	Morgan Stanley	(50,476)
(36,141)	Altus Group Ltd/Canada	Goldman Sachs	(3,175)
(91,502)	Altus Group Ltd/Canada	Morgan Stanley	13,333

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
35,178	ARC Resources Ltd	Goldman Sachs	(23,101)
256,584	ARC Resources Ltd	Morgan Stanley	(156,328)
14,470	Aritzia Inc	Goldman Sachs	(5,103)
18,030	Aritzia Inc	Morgan Stanley	(15,480)
(105,828)	Artis Real Estate Investment Trust (Reit)	Goldman Sachs	(4,043)
(65,293)	Artis Real Estate Investment Trust (Reit)	Morgan Stanley	4,185
(5,892)	Atco Ltd/Canada 'I'	Goldman Sachs	(2,260)
(58,703)	Atco Ltd/Canada 'I'	Morgan Stanley	271
146,943	Atlantic Power Corp	Morgan Stanley	(26,147)
(15,274)	ATS Automation Tooling Systems Inc	Goldman Sachs	(1,161)
(64)	Australis Capital Inc**	Morgan Stanley	-
(25,110)	AutoCanada Inc	Goldman Sachs	2,947
(4,911)	AutoCanada Inc	Morgan Stanley	817
70,621	B2Gold Corp	Goldman Sachs	6,149
177,349	B2Gold Corp	Morgan Stanley	30,728
15,711	Badger Daylighting Ltd	Goldman Sachs	(4,105)
21,117	Badger Daylighting Ltd	Morgan Stanley	(11,410)
22,299	Ballatrix Exploration Ltd	Morgan Stanley	(360)
25,404	Bank of Montreal	Goldman Sachs	(120,171)
60,754	Bank of Montreal	Morgan Stanley	(319,742)
44,213	Bank of Nova Scotia/The	Morgan Stanley	(98,923)
79,566	Bank of Nova Scotia/The	Goldman Sachs	(155,697)
(39,206)	Barrick Gold Corp	Goldman Sachs	12,416
(26,761)	Barrick Gold Corp	Morgan Stanley	(5,401)
(13,826)	Bausch Health Cos Inc	Morgan Stanley	50,056
197,236	Baytex Energy Corp	Goldman Sachs	(84,676)
19,729	Baytex Energy Corp	Morgan Stanley	(5,065)
87,820	BCE Inc	Morgan Stanley	(41,219)
55,217	BCE Inc	Goldman Sachs	(10,690)
73,691	Birchcliff Energy Ltd	Goldman Sachs	(26,481)
162,259	Birchcliff Energy Ltd	Morgan Stanley	(65,755)
(24,675)	BlackBerry Ltd	Goldman Sachs	17,592
(50,176)	BlackBerry Ltd	Morgan Stanley	23,798
24,212	Boardwalk Real Estate Investment Trust (Reit)	Goldman Sachs	5,601
19,826	Boardwalk Real Estate Investment Trust (Reit)	Morgan Stanley	(38,923)
(79,838)	Bombardier Inc 'B'	Goldman Sachs	693
(201,332)	Bombardier Inc 'B'	Morgan Stanley	17,132
240,475	Bonavista Energy Corp	Morgan Stanley	(4,622)
(38,700)	Boralex Inc 'A'	Goldman Sachs	(2,008)
(178,511)	Boralex Inc 'A'	Morgan Stanley	17,363
74,786	Brookfield Asset Management Inc 'A'	Morgan Stanley	(87,447)
61,003	Brookfield Asset Management Inc 'A'	Goldman Sachs	(109,419)
19,934	Brookfield Business Partners LP	Goldman Sachs	(22,462)
29,825	Brookfield Business Partners LP	Morgan Stanley	(13,749)
24,870	Brookfield Infrastructure Partners LP	Morgan Stanley	(10,828)
55,217	Brookfield Property Partners LP	Morgan Stanley	(92,753)
53,732	Brookfield Renewable Partners LP	Morgan Stanley	(29,214)
15,580	BRP Inc	Goldman Sachs	(4,761)
22,708	BRP Inc	Morgan Stanley	4,503
3,651	CAE Inc	Goldman Sachs	335
45,097	CAE Inc	Morgan Stanley	(26,303)
41,674	Calfrac Well Services Ltd	Goldman Sachs	(20,522)
34,495	Calfrac Well Services Ltd	Morgan Stanley	(10,783)
(34,120)	Cameco Corp	Goldman Sachs	(699)

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)
(72,261)	Cameco Corp	Morgan Stanley	10,382	(12,129)	Cogeco Communications Inc	Goldman Sachs	6,739
187,436	Canaccord Genuity Group Inc	Morgan Stanley	(29,424)	(31,421)	Cogeco Communications Inc	Morgan Stanley	17,523
201,766	Canaccord Genuity Group Inc	Goldman Sachs	(41,526)	18,256	Cogeco Inc	Morgan Stanley	(17,064)
(15,786)	Canacol Energy Ltd	Morgan Stanley	(506)	(1,499)	Colliers International Group Inc	Goldman Sachs	510
(2,084)	Canada Goose Holdings Inc	Goldman Sachs	29,971	(21,000)	Colliers International Group Inc	Morgan Stanley	12,801
(4,098)	Canada Goose Holdings Inc	Morgan Stanley	59,123	(91,570)	Cominar Real Estate Investment Trust (Reit)	Morgan Stanley	(1,217)
53,491	Canadian Apartment Properties REIT (Reit)	Goldman Sachs	(25,458)	(16,268)	Cominar Real Estate Investment Trust (Reit)	Goldman Sachs	(1,624)
122,008	Canadian Apartment Properties REIT (Reit)	Morgan Stanley	(128,615)	(25,907)	Computer Modelling Group Ltd	Goldman Sachs	(14,054)
24,040	Canadian Imperial Bank of Commerce	Goldman Sachs	(162,510)	(66,723)	Computer Modelling Group Ltd	Morgan Stanley	(25,767)
(9,145)	Canadian National Railway Co	Goldman Sachs	38,653	118	Constellation Software Inc/Canada	Morgan Stanley	(4,625)
(39,322)	Canadian National Railway Co	Morgan Stanley	183,868	1,108	Constellation Software Inc/Canada	Goldman Sachs	(12,022)
(63,915)	Canadian Natural Resources Ltd	Goldman Sachs	44,221	(3,490)	Continental Gold Inc	Goldman Sachs	272
(15,553)	Canadian Natural Resources Ltd	Morgan Stanley	(7,189)	(92,563)	Continental Gold Inc	Morgan Stanley	(1,852)
1,159	Canadian Pacific Railway Ltd	Goldman Sachs	(5,034)	11,140	Corby Spirit and Wine Ltd	Morgan Stanley	(2,536)
11,280	Canadian Pacific Railway Ltd	Morgan Stanley	(102,362)	43,512	Corus Entertainment Inc 'B'	Goldman Sachs	(13,808)
(18,142)	Canadian Tire Corp Ltd 'A'	Morgan Stanley	85,980	78,609	Corus Entertainment Inc 'B'	Morgan Stanley	(20,924)
(10,732)	Canadian Tire Corp Ltd 'A'	Goldman Sachs	46,279	(70,285)	Cott Corp	Goldman Sachs	71,645
(16,291)	Canadian Utilities Ltd 'A'	Goldman Sachs	(9,154)	(29,954)	Cott Corp	Morgan Stanley	18,234
(101,380)	Canadian Utilities Ltd 'A'	Morgan Stanley	(8,787)	178,872	Crescent Point Energy Corp	Morgan Stanley	(69,127)
(52,534)	Canadian Western Bank	Morgan Stanley	38,830	42,890	Crescent Point Energy Corp	Goldman Sachs	(25,005)
28,718	Canfor Corp	Morgan Stanley	(16,527)	138,377	Crew Energy Inc	Morgan Stanley	(3,990)
(68,684)	Canfor Pulp Products Inc	Morgan Stanley	15,268	131,244	Crombie Real Estate Investment Trust (Reit)	Goldman Sachs	(29,210)
(38,479)	CannTrust Holdings Inc	Morgan Stanley	25,375	119,456	Crombie Real Estate Investment Trust (Reit)	Morgan Stanley	(51,364)
(558)	Canopy Growth Corp	Goldman Sachs	2,643	(1,027)	Crombie Real Estate Investment Trust (Reit)	Goldman Sachs	430
(12,176)	CanWel Building Materials Group Ltd	Morgan Stanley	1,099	148,551	CT Real Estate Investment Trust (Reit)	Goldman Sachs	(40,984)
(107,574)	CanWel Building Materials Group Ltd	Goldman Sachs	8,523	114,702	CT Real Estate Investment Trust (Reit)	Morgan Stanley	(47,500)
66,011	Capital Power Corp	Goldman Sachs	11,929	(55,978)	Descartes Systems Group Inc/The	Morgan Stanley	55,538
114,642	Capital Power Corp	Morgan Stanley	(29,261)	(12,321)	Descartes Systems Group Inc/The	Goldman Sachs	(756)
(2,605)	Cardinal Energy Ltd	Goldman Sachs	1,016	28,694	Detour Gold Corp	Goldman Sachs	2,269
(1,034)	Cargojet Inc	Goldman Sachs	(4,169)	12,220	Detour Gold Corp	Morgan Stanley	6,212
14,456	Cargojet Inc	Morgan Stanley	(30,159)	13,530	DHX Media Ltd	Goldman Sachs	2,000
3,429	Cargojet Inc	Goldman Sachs	12,399	4,110	DHX Media Ltd	Morgan Stanley	346
(7,850)	Cascades Inc	Goldman Sachs	3,514	(96,059)	DIRTT Environmental Solutions	Morgan Stanley	9,189
(24,800)	Cascades Inc	Morgan Stanley	14,069	(12,578)	Dollarama Inc	Goldman Sachs	(10,808)
(26,541)	CCL Industries Inc 'B'	Goldman Sachs	(20,355)	(68,941)	Dollarama Inc	Morgan Stanley	92,402
(28,500)	CCL Industries Inc 'B'	Morgan Stanley	(17,569)	13,671	Domtar Corp	Goldman Sachs	(47,305)
(109,910)	Celestica Inc	Goldman Sachs	80,099	12,018	Domtar Corp	Morgan Stanley	(14,120)
(116,843)	Celestica Inc	Morgan Stanley	61,666	31,041	Dorel Industries Inc 'B'	Goldman Sachs	(8,617)
(29,743)	Cenovus Energy Inc	Goldman Sachs	15,005	27,536	Dorel Industries Inc 'B'	Morgan Stanley	(6,940)
(98,300)	Cenovus Energy Inc	Morgan Stanley	29,385	150,103	Dream Global Real Estate Investment Trust (Reit)	Morgan Stanley	(65,868)
(8,464)	Centerra Gold Inc	Goldman Sachs	222	105,575	Dream Global Real Estate Investment Trust (Reit)	Goldman Sachs	(58,855)
(14,995)	Centerra Gold Inc	Morgan Stanley	(672)	48,713	Dream Industrial Real Estate Investment Trust (Reit)	Goldman Sachs	(4,247)
(22,834)	Ceridian HCM Holding Inc	Goldman Sachs	7,694	252,244	Dream Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	(83,506)
(680)	Ceridian HCM Holding Inc	Morgan Stanley	922	(64,945)	Dream Office Real Estate Investment Trust (Reit)	Goldman Sachs	6,625
214,278	CES Energy Solutions Corp	Morgan Stanley	(12,017)	(65,696)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	19,692
154,293	CES Energy Solutions Corp	Goldman Sachs	(14,461)	17,378	Dundee Precious Metals Inc	Goldman Sachs	(4,283)
35,616	CGI Inc	Goldman Sachs	43,533	57,920	Dundee Precious Metals Inc	Morgan Stanley	(9,209)
51,256	CGI Inc	Morgan Stanley	(24,441)	(251,803)	ECN Capital Corp	Goldman Sachs	56,996
85,713	Chartwell Retirement Residences (Unit)	Morgan Stanley	(37,753)	(5,177)	Eldorado Gold Corp	Goldman Sachs	(1,494)
(62,159)	Chesswood Group Ltd	Morgan Stanley	18,481	(27,952)	Eldorado Gold Corp	Morgan Stanley	(4,923)
(77,776)	Choice Properties Real Estate Investment Trust (Reit)	Morgan Stanley	29,057	(59,865)	Element Fleet Management Corp	Morgan Stanley	26,246
61,243	CI Financial Corp	Goldman Sachs	(29,384)	(56,042)	Emera Inc	Goldman Sachs	(11,984)
32,588	CI Financial Corp	Morgan Stanley	(5,094)	(52,586)	Emera Inc	Morgan Stanley	17,224
(41,543)	Cineplex Inc	Goldman Sachs	11,442	7,068	Empire Co Ltd 'A'	Goldman Sachs	(1,006)

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)
53,343	Empire Co Ltd 'A'	Morgan Stanley	(21,493)	25,479	George Weston Ltd	Goldman Sachs	(26,730)
(7,830)	Enbridge Inc	Goldman Sachs	6,295	128,481	Gibson Energy Inc	Goldman Sachs	(78,431)
(41,441)	Enbridge Inc	Morgan Stanley	35,231	95,886	Gibson Energy Inc	Morgan Stanley	(117,044)
(61,956)	Encana Corp	Morgan Stanley	70,027	27,546	Gildan Activewear Inc	Morgan Stanley	(34,128)
(15,599)	Encana Corp	Goldman Sachs	21,018	(47,781)	Golden Star Resources Ltd	Morgan Stanley	15,058
(6,947)	Endeavour Mining Corp	Goldman Sachs	(2,069)	(21,133)	Golden Star Resources Ltd	Goldman Sachs	5,903
(9,889)	Endeavour Mining Corp	Morgan Stanley	(5,301)	96,769	Gran Tierra Energy Inc	Goldman Sachs	(22,181)
(5,883)	Endeavour Silver Corp	Goldman Sachs	542	204,396	Gran Tierra Energy Inc	Morgan Stanley	(23,460)
(20,561)	Endeavour Silver Corp	Morgan Stanley	(591)	(46,070)	Granite Real Estate Investment Trust (Reit)	Morgan Stanley	98,775
41,170	Enerflex Ltd	Goldman Sachs	(32,054)	(31,739)	Granite Real Estate Investment Trust (Reit)	Goldman Sachs	34,043
78,265	Enerflex Ltd	Morgan Stanley	(111,753)	(22,240)	Great Canadian Gaming Corp	Morgan Stanley	21,391
(4,091)	Energy Fuels Inc/Canada	Morgan Stanley	522	(5,127)	Great Canadian Gaming Corp	Goldman Sachs	1,467
85,832	Enerplus Corp	Goldman Sachs	(107,530)	(119,362)	Great-West Lifeco Inc	Morgan Stanley	76,941
135,835	Enerplus Corp	Morgan Stanley	(98,300)	(87,447)	Great-West Lifeco Inc	Goldman Sachs	48,632
19,192	Enghouse Systems Ltd	Goldman Sachs	11,918	146,250	H&R Real Estate Investment Trust (Reit)	Morgan Stanley	(80,167)
40,634	Enghouse Systems Ltd	Morgan Stanley	(34,445)	224,386	H&R Real Estate Investment Trust (Reit)	Goldman Sachs	(127,235)
(89,385)	Ensign Energy Services Inc	Goldman Sachs	35,217	48,788	High Arctic Energy Services Inc	Morgan Stanley	(6,223)
(85,601)	Ensign Energy Services Inc	Morgan Stanley	36,790	(15,745)	Home Capital Group Inc	Goldman Sachs	(18,334)
(1,972)	Equitable Group Inc	Goldman Sachs	8,358	(21,712)	Home Capital Group Inc	Morgan Stanley	12,746
(7,864)	Equitable Group Inc	Morgan Stanley	32,399	(42,270)	Horizon North Logistics Inc	Morgan Stanley	6,533
25,476	ERO Copper Corp	Goldman Sachs	(29,432)	(2,498)	Hudbay Minerals Inc	Morgan Stanley	(412)
5,368	ERO Copper Corp	Morgan Stanley	(2,623)	(124,228)	Hudbay Minerals Inc	Goldman Sachs	24,090
67,346	Essential Energy Services Ltd	Morgan Stanley	108	(46,669)	Husky Energy Inc	Goldman Sachs	31,029
4,493	Exchange Income Corp	Goldman Sachs	(2,436)	(18,178)	Husky Energy Inc	Morgan Stanley	3,861
3,402	Exchange Income Corp	Morgan Stanley	(1,074)	(34,245)	Hydro One Ltd '144A'	Goldman Sachs	(9,343)
(125,232)	Extendicare Inc	Morgan Stanley	22,229	(46,759)	Hydro One Ltd '144A'	Morgan Stanley	1,584
(62,325)	Extendicare Inc	Goldman Sachs	(4,065)	(51,488)	Ia Financial Corp Inc	Goldman Sachs	(13,989)
(2,301)	Fairfax Financial Holdings Ltd	Morgan Stanley	6,469	(31,599)	Ia Financial Corp Inc	Morgan Stanley	62,106
108,114	Fiera Capital Corp	Goldman Sachs	(45,283)	94,204	IAMGOLD Corp	Goldman Sachs	4,958
176,484	Fiera Capital Corp	Morgan Stanley	(60,526)	12,033	IAMGOLD Corp	Morgan Stanley	3
25,389	Finning International Inc	Goldman Sachs	(31,437)	4,730	iAnthus Capital Holdings Inc	Morgan Stanley	(1,083)
21,639	Finning International Inc	Morgan Stanley	(27,498)	(47,923)	IGM Financial Inc	Goldman Sachs	37,601
(96,576)	First Capital Realty Inc	Goldman Sachs	27,522	(96,804)	IGM Financial Inc	Morgan Stanley	68,580
(216,714)	First Capital Realty Inc	Morgan Stanley	98,841	55,741	Imperial Oil Ltd	Goldman Sachs	(74,656)
(26,674)	First Majestic Silver Corp	Goldman Sachs	725	(27,610)	Innergex Renewable Energy Inc	Goldman Sachs	114
(40,545)	First Majestic Silver Corp	Morgan Stanley	(13,854)	(211,207)	Innergex Renewable Energy Inc	Morgan Stanley	20,257
7,716	First National Financial Corp	Morgan Stanley	(577)	(4,496)	Intact Financial Corp	Goldman Sachs	766
(102,109)	First Quantum Minerals Ltd	Morgan Stanley	(2,285)	(22,698)	Intact Financial Corp	Morgan Stanley	41,285
(38,716)	First Quantum Minerals Ltd	Goldman Sachs	26,888	22,024	Inter Pipeline Ltd	Morgan Stanley	(7,468)
6,246	Firstservice Corp	Goldman Sachs	24,226	(48,118)	Interfor Corp	Morgan Stanley	21,737
19,937	Firstservice Corp	Morgan Stanley	66,483	(77,373)	Interfor Corp	Goldman Sachs	69,946
120,349	Fortis Inc/Canada	Morgan Stanley	(14,261)	29,157	InterRent Real Estate Investment Trust (Reit)	Goldman Sachs	1,478
21,876	Fortis Inc/Canada	Goldman Sachs	3,624	57,974	InterRent Real Estate Investment Trust (Reit)	Morgan Stanley	(4,165)
17,256	Fortuna Silver Mines Inc	Goldman Sachs	(3,004)	(8,760)	Intertape Polymer Group Inc	Goldman Sachs	399
161,095	Fortuna Silver Mines Inc	Morgan Stanley	(12,570)	(53,183)	Intertape Polymer Group Inc	Morgan Stanley	4,918
1,449	Franco-Nevada Corp	Goldman Sachs	2,816	3,843	Ipl Plastics Inc	Goldman Sachs	3,170
11,862	Franco-Nevada Corp	Morgan Stanley	31,318	6,109	Ipl Plastics Inc	Morgan Stanley	(1,746)
82,768	Freehold Royalties Ltd	Goldman Sachs	(39,227)	217,324	Ivanhoe Mines Ltd 'A'	Goldman Sachs	(17,617)
92,485	Freehold Royalties Ltd	Morgan Stanley	(22,128)	89,763	Ivanhoe Mines Ltd 'A'	Morgan Stanley	(1,299)
198	Frontera Energy Corp	Goldman Sachs	7	14,892	Jamieson Wellness Inc	Goldman Sachs	(2,559)
12,354	Frontera Energy Corp	Morgan Stanley	(8,807)	30,739	Jamieson Wellness Inc	Morgan Stanley	(13,792)
(6,499)	Genworth MI Canada Inc	Goldman Sachs	1,586	(43,859)	Just Energy Group Inc	Morgan Stanley	397
(29,377)	Genworth MI Canada Inc	Morgan Stanley	21,457	(151,451)	Just Energy Group Inc	Goldman Sachs	37,215
58,237	George Weston Ltd	Morgan Stanley	(150,374)	(13,141)	Kelt Exploration Ltd	Goldman Sachs	10,415

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)
(179,957)	Kelt Exploration Ltd	Morgan Stanley	92,638	(83,286)	National Bank of Canada	Morgan Stanley	164,449
(44,822)	Keyera Corp	Morgan Stanley	58,832	4,401	Newmont Goldcorp Corp	Goldman Sachs	7,681
173,009	Killam Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	(58,689)	17,810	Newmont Goldcorp Corp	Morgan Stanley	19,243
(8,598)	Kinaxis Inc	Goldman Sachs	(18,432)	(32,365)	Nexa Resources SA	Goldman Sachs	1,050
(17,649)	Kinaxis Inc	Morgan Stanley	20,334	(36,689)	Nexa Resources SA	Morgan Stanley	13,064
(112,071)	Kinder Morgan Canada Ltd	Goldman Sachs	34,127	280,950	NexGen Energy Ltd	Goldman Sachs	14,356
(60,910)	Kinder Morgan Canada Ltd	Morgan Stanley	1,248	180,520	NexGen Energy Ltd	Morgan Stanley	3,042
10,273	Kirkland Lake Gold Ltd	Goldman Sachs	3,838	3,820	NFI Group Inc	Goldman Sachs	5,376
3,310	Kirkland Lake Gold Ltd	Morgan Stanley	1,226	5,994	NFI Group Inc	Morgan Stanley	6,374
29,751	Knight Therapeutics Inc	Goldman Sachs	(301)	23,075	Norbord Inc	Morgan Stanley	(38,427)
74,067	Knight Therapeutics Inc	Morgan Stanley	(2,064)	20,317	Norbord Inc	Goldman Sachs	(61,736)
(3,337)	Labrador Iron Ore Royalty Corp	Morgan Stanley	1,293	2,221	North American Construction Group Ltd	Goldman Sachs	(2,504)
18,378	Largo Resources Ltd	Morgan Stanley	(1,708)	30,228	North American Construction Group Ltd	Morgan Stanley	(19,474)
22,734	Largo Resources Ltd	Goldman Sachs	(1,681)	(66,860)	North West Co Inc/The	Morgan Stanley	20,807
(32,628)	Laurentian Bank of Canada	Goldman Sachs	11,244	(4,371)	North West Co Inc/The	Goldman Sachs	(1,127)
(122,764)	Laurentian Bank of Canada	Morgan Stanley	43,445	109,624	Northland Power Inc	Morgan Stanley	(40,373)
(41,605)	Linamar Corp	Morgan Stanley	38,295	32,969	Northland Power Inc	Goldman Sachs	(8,209)
(6,689)	Linamar Corp	Goldman Sachs	10,121	(18,089)	Northview Apartment Real Estate Investment Trust (Reit)	Goldman Sachs	12,752
1,978	Lithium Americas Corp	Goldman Sachs	806	(68,054)	Northview Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	43,378
1,425	Lithium Americas Corp	Morgan Stanley	(242)	80,710	North West Healthcare Properties Real Estate Investment Trust (Reit)	Goldman Sachs	2,715
(66,333)	Loblaw Cos Ltd	Goldman Sachs	9,981	119,326	North West Healthcare Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(17,111)
(27,276)	Loblaw Cos Ltd	Morgan Stanley	25,323	(77,314)	Novagold Resources Inc	Goldman Sachs	(1,657)
(603,638)	Lucara Diamond Corp	Goldman Sachs	8,471	(59,746)	Novagold Resources Inc	Morgan Stanley	(8,994)
(142,268)	Lucara Diamond Corp	Morgan Stanley	(4,912)	(20,934)	Nutrien Ltd	Goldman Sachs	38,369
34,170	Lundin Mining Corp	Goldman Sachs	(14,734)	(21,041)	Nutrien Ltd	Morgan Stanley	(755)
131,452	Lundin Mining Corp	Morgan Stanley	(25,152)	42,182	NuVista Energy Ltd	Morgan Stanley	(15,609)
(13,819)	MAG Silver Corp	Goldman Sachs	(3,708)	12,882	OceanaGold Corp	Goldman Sachs	(1,694)
(45,928)	MAG Silver Corp	Morgan Stanley	(23,554)	52,939	OceanaGold Corp	Morgan Stanley	4,787
9,987	Magna International Inc	Morgan Stanley	(13,428)	(12,028)	Onex Corp	Morgan Stanley	17,638
226,379	Manulife Financial Corp	Morgan Stanley	(187,501)	(26,790)	Onex Corp	Goldman Sachs	89,405
147,259	Manulife Financial Corp	Goldman Sachs	(96,668)	53,694	Open Text Corp	Goldman Sachs	(13,702)
4,391	Maple Leaf Foods Inc	Goldman Sachs	(5,681)	24,847	Open Text Corp	Morgan Stanley	(34,344)
65,791	Maple Leaf Foods Inc	Morgan Stanley	(99,967)	(9,181)	Osisko Gold Royalties Ltd	Goldman Sachs	(2,173)
1,525	Martinrea International Inc	Goldman Sachs	(797)	(48,291)	Osisko Gold Royalties Ltd	Morgan Stanley	(21,811)
35,647	Martinrea International Inc	Morgan Stanley	(16,711)	24,493	Osisko Mining Inc	Goldman Sachs	6,210
(20,135)	Maxar Technologies Inc	Goldman Sachs	14,296	16,375	Osisko Mining Inc	Morgan Stanley	5,016
(2,323)	Maxar Technologies Inc	Morgan Stanley	1,269	13,131	Pan American Silver Corp	Goldman Sachs	(6,381)
19,197	McCoy Global Inc	Morgan Stanley	(14)	4,917	Pan American Silver Corp	Morgan Stanley	1,250
11,676	Medical Facilities Corp	Goldman Sachs	(7,567)	2,442	Paramount Resources Ltd ‘A’	Goldman Sachs	(3,075)
10,705	Medical Facilities Corp	Morgan Stanley	(3,599)	4,351	Paramount Resources Ltd ‘A’	Morgan Stanley	(4,340)
(143,019)	MEG Energy Corp	Goldman Sachs	124,194	(46,391)	Parex Resources Inc	Goldman Sachs	69,258
(39,598)	MEG Energy Corp	Morgan Stanley	20,629	(19,858)	Parex Resources Inc	Morgan Stanley	18,697
22,297	Methanex Corp	Goldman Sachs	(118,706)	(17,388)	Park Lawn Corp	Morgan Stanley	(12,375)
19,830	Methanex Corp	Morgan Stanley	(55,935)	(14,851)	Park Lawn Corp	Goldman Sachs	(22,832)
(24,300)	Metro Inc/CN	Goldman Sachs	(5,136)	(18,245)	Parkland Fuel Corp	Goldman Sachs	(9,931)
(71,759)	Metro Inc/CN	Morgan Stanley	40,512	135,572	Pason Systems Inc	Morgan Stanley	(86,052)
(890)	Morguard Real Estate Investment Trust (Reit)	Morgan Stanley	251	29,042	Pason Systems Inc	Goldman Sachs	(19,017)
48,996	Morneau Shepell Inc	Morgan Stanley	1,675	(1,148)	Pattern Energy Group Inc ‘A’	Goldman Sachs	455
6,262	Morneau Shepell Inc	Goldman Sachs	2,721	(86,497)	Pattern Energy Group Inc ‘A’	Morgan Stanley	74,566
(6,386)	MTY Food Group Inc	Goldman Sachs	(18,651)	(44,250)	Pembina Pipeline Corp	Morgan Stanley	55,091
(12,881)	MTY Food Group Inc	Morgan Stanley	(16,016)	(37,567)	Peyto Exploration & Development Corp	Morgan Stanley	12,708
(35,895)	Mullen Group Ltd	Goldman Sachs	16,441	(69,678)	Peyto Exploration & Development Corp	Goldman Sachs	47,564
(82,592)	Mullen Group Ltd	Morgan Stanley	39,217	(26,058)	Poseidon Concepts Corp	Morgan Stanley	47
(22,040)	National Bank of Canada	Goldman Sachs	48,246	(146,442)	Power Corp of Canada	Morgan Stanley	103,814

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)
(80,587)	Power Corp of Canada	Goldman Sachs	17,468	28,490	Sienna Senior Living Inc	Morgan Stanley	(7,004)
154,394	Power Financial Corp	Goldman Sachs	(54,425)	(38,156)	Sierra Wireless Inc	Goldman Sachs	39,759
129,081	Power Financial Corp	Morgan Stanley	(95,201)	(49,966)	Sierra Wireless Inc	Morgan Stanley	38,922
(44,198)	PrairieSky Royalty Ltd	Goldman Sachs	36,658	19,000	Silvercorp Metals Inc	Goldman Sachs	(946)
(153,664)	PrairieSky Royalty Ltd	Morgan Stanley	62,999	168,789	Silvercorp Metals Inc	Morgan Stanley	10,544
13,453	Premier Gold Mines Ltd	Goldman Sachs	(360)	(58,699)	Slate Office (Reit)	Goldman Sachs	8,075
44,255	Premier Gold Mines Ltd	Morgan Stanley	1,587	(95,343)	Slate Office (Reit)	Morgan Stanley	13,091
(2,992)	Premium Brands Holdings Corp	Goldman Sachs	(8,657)	49,531	Slate Retail (Reit)	Morgan Stanley	(9,312)
(23,313)	Premium Brands Holdings Corp	Morgan Stanley	93,476	39,811	Sleep Country Canada Holdings Inc '144A'	Morgan Stanley	(41,129)
6,340	Pretium Resources Inc	Goldman Sachs	1,342	(44,042)	SmartCentres Real Estate Investment Trust (Reit)	Goldman Sachs	41,261
11,255	Pretium Resources Inc	Morgan Stanley	4,022	(80,683)	SmartCentres Real Estate Investment Trust (Reit)	Morgan Stanley	103,723
14,171	Quebecor Inc 'B'	Goldman Sachs	(976)	(135,208)	SNC-Lavalin Group Inc	Morgan Stanley	315,212
97,866	Quebecor Inc 'B'	Morgan Stanley	(38,993)	(98,992)	SNC-Lavalin Group Inc	Goldman Sachs	175,563
(1,601)	Recipe Unlimited Corp	Goldman Sachs	(313)	4,626	Spin Master Corp '144A'	Goldman Sachs	(5,497)
(7,151)	Recipe Unlimited Corp	Morgan Stanley	1,668	320,407	Sprott Inc	Goldman Sachs	(6,582)
17,767	Resolute Forest Products Inc	Goldman Sachs	(7,670)	186,426	Sprott Inc	Morgan Stanley	(1,438)
23,320	Resolute Forest Products Inc	Morgan Stanley	(5,362)	(31,193)	SSR Mining Inc	Morgan Stanley	(25,599)
45,256	Restaurant Brands International Inc	Goldman Sachs	(77,665)	(1,997)	SSR Mining Inc	Goldman Sachs	(765)
21,240	Restaurant Brands International Inc	Morgan Stanley	(78,322)	(74,885)	Stantec Inc	Morgan Stanley	111,167
(54,631)	Richelieu Hardware Ltd	Goldman Sachs	(29,474)	(58,958)	Stars Group Inc/The	Goldman Sachs	107,357
(21,282)	Richelieu Hardware Ltd	Morgan Stanley	2,253	(17,465)	Stars Group Inc/The	Morgan Stanley	21,572
(46,108)	RioCan Real Estate Investment Trust (Reit)	Goldman Sachs	12,080	(11,075)	Stelco Holdings Inc	Morgan Stanley	21,232
(190,663)	RioCan Real Estate Investment Trust (Reit)	Morgan Stanley	99,671	23,266	Stella-Jones Inc	Goldman Sachs	(7,966)
(42,451)	Ritchie Bros Auctioneers Inc	Morgan Stanley	35,455	51,596	Stella-Jones Inc	Morgan Stanley	(39,102)
(24,487)	Ritchie Bros Auctioneers Inc	Goldman Sachs	3,931	11,294	STEP Energy Services Ltd '144A'	Goldman Sachs	(2,613)
41,641	Rogers Communications Inc 'B'	Morgan Stanley	2,794	26,849	STEP Energy Services Ltd '144A'	Morgan Stanley	(6,154)
59,907	Rogers Communications Inc 'B'	Goldman Sachs	104,946	23,645	Summit Industrial Income (Reit)	Goldman Sachs	(1,514)
(214,674)	Rogers Sugar Inc	Morgan Stanley	19,647	64,248	Summit Industrial Income (Reit)	Morgan Stanley	(8,017)
(50,542)	Rogers Sugar Inc	Goldman Sachs	953	11,483	Sun Life Financial Inc	Goldman Sachs	(9,826)
(32,682)	Roots Corp	Goldman Sachs	12,402	49,089	Sun Life Financial Inc	Morgan Stanley	(60,005)
(10,672)	Roots Corp	Morgan Stanley	3,753	(43,304)	Suncor Energy Inc	Goldman Sachs	71,003
(52,802)	Royal Bank of Canada	Morgan Stanley	172,769	(85,992)	SunOpta Inc	Morgan Stanley	34,451
(10,644)	Royal Bank of Canada	Goldman Sachs	26,038	(33,203)	SunOpta Inc	Goldman Sachs	16,305
(75,954)	Russel Metals Inc	Goldman Sachs	88,246	84,804	Superior Plus Corp	Goldman Sachs	(13,405)
(4,390)	Russel Metals Inc	Morgan Stanley	7,988	47,089	Superior Plus Corp	Morgan Stanley	(10,099)
48,856	Sandstorm Gold Ltd	Morgan Stanley	10,033	66,307	Tamarack Valley Energy Ltd	Goldman Sachs	(13,929)
21,177	Sandstorm Gold Ltd	Goldman Sachs	2,962	86,257	Tamarack Valley Energy Ltd	Morgan Stanley	(16,044)
(6,428)	Saputo Inc	Goldman Sachs	3,153	(27,109)	TC Energy Corp	Goldman Sachs	(6,029)
(69,110)	Saputo Inc	Morgan Stanley	52,890	(64,061)	TC Energy Corp	Morgan Stanley	63,757
(63,369)	Savaria Corp	Morgan Stanley	34,992	(3,155)	Teck Resources Ltd 'B'	Morgan Stanley	(181)
(38,499)	Savaria Corp	Goldman Sachs	3,100	(73,866)	Teck Resources Ltd 'B'	Goldman Sachs	66,225
12,100	Sears Canada Inc	Morgan Stanley	(5,566)	(600)	TELUS Corp	Morgan Stanley	106
195,114	Secure Energy Services Inc	Goldman Sachs	(79,576)	(129,406)	TELUS Corp	Goldman Sachs	(493)
215,037	Secure Energy Services Inc	Morgan Stanley	(63,714)	59,082	Teranga Gold Corp	Morgan Stanley	(5,682)
(39,293)	SEMAFO Inc	Morgan Stanley	(8,574)	29,374	Teranga Gold Corp	Goldman Sachs	(3,030)
75,047	Seven Generations Energy Ltd 'A'	Morgan Stanley	(44,060)	21,035	Tervita Corp	Morgan Stanley	1,123
26,026	Seven Generations Energy Ltd 'A'	Goldman Sachs	(29,865)	21,936	TFI International Inc	Goldman Sachs	(53,619)
(66,644)	Shaw Communications Inc 'B'	Goldman Sachs	(29,210)	95,747	TFI International Inc	Morgan Stanley	(237,512)
(87,490)	Shaw Communications Inc 'B'	Morgan Stanley	5,076	(45,891)	The Green Organic Dutchman Hol	Goldman Sachs	(20,351)
(68,432)	ShawCor Ltd	Morgan Stanley	58,725	(60,152)	Thomson Reuters Corp	Morgan Stanley	104,702
(39,736)	ShawCor Ltd	Goldman Sachs	47,299	(15,787)	Thomson Reuters Corp	Goldman Sachs	19,583
(449)	Shopify Inc 'A'	Goldman Sachs	(4,843)	147,038	Timbercreek Financial Corp	Morgan Stanley	(27,810)
(3,469)	Shopify Inc 'A'	Morgan Stanley	12,972	11,079	Timbercreek Financial Corp	Goldman Sachs	(858)
15,397	Sienna Senior Living Inc	Goldman Sachs	(2,173)	(23,567)	TMX Group Ltd	Goldman Sachs	72,300

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)
(19,547)	TMX Group Ltd	Morgan Stanley	31,273	16,142	Yangarra Resources Ltd	Goldman Sachs	(5,800)
52,209	TORC Oil & Gas Ltd	Goldman Sachs	(20,345)	21,273	Yangarra Resources Ltd	Morgan Stanley	(4,610)
243,277	TORC Oil & Gas Ltd	Morgan Stanley	(44,876)	5,181	Zymeworks Inc	Goldman Sachs	480
6,571	Torex Gold Resources Inc	Goldman Sachs	(1,170)	17,942	Zymeworks Inc	Morgan Stanley	14,527
12,508	Torex Gold Resources Inc	Morgan Stanley	(567)				(720,045)
4,095	Toromont Industries Ltd	Goldman Sachs	(4,272)		チリ		
22,611	Toromont Industries Ltd	Morgan Stanley	(31,372)	3,983,642	AES Gener SA	Morgan Stanley	(34,196)
(24,400)	Toronto-Dominion Bank/The	Goldman Sachs	3,549	419,025	Agua Andina SA 'A'	Morgan Stanley	(1,250)
(24,100)	Toronto-Dominion Bank/The	Morgan Stanley	5,201	6,805,911	Banco de Chile	Morgan Stanley	(8,766)
48,307	Tourmaline Oil Corp	Goldman Sachs	(61,654)	47,828	CAP SA	Morgan Stanley	(24,281)
46,538	Tourmaline Oil Corp	Morgan Stanley	(50,618)	133,122	Cia Cervecerias Unidas SA	Morgan Stanley	(20,121)
(40,925)	TransAlta Corp	Goldman Sachs	6,565	2,948,863	Colbun SA	Morgan Stanley	(3,795)
(177,839)	TransAlta Corp	Morgan Stanley	25,318	164,218	Embotelladora Andina SA (Pref) 'B'	Morgan Stanley	(15,987)
131,556	TransAlta Renewables Inc	Morgan Stanley	(30,522)	687,446	Empresas CMPC SA	Morgan Stanley	(104,154)
101,292	TransAlta Renewables Inc	Goldman Sachs	(29,483)	176,170	Inversiones Aguas Metropolitanas SA	Morgan Stanley	(15,137)
(32,004)	Transcontinental Inc 'A'	Goldman Sachs	19,294	83,665	Inversiones La Construcción SA	Morgan Stanley	(53,697)
(83,641)	Transcontinental Inc 'A'	Morgan Stanley	33,874	18,498	Latam Airlines Group SA	Morgan Stanley	1,542
238,872	Trican Well Service Ltd	Morgan Stanley	(10,033)	972,860	Parque Arauco SA	Morgan Stanley	(63,759)
155,523	Tricon Capital Group Inc	Goldman Sachs	(29,847)	2,335,816	Ripley Corp SA	Morgan Stanley	(143,484)
89,363	Tricon Capital Group Inc	Morgan Stanley	(10,874)	253,412	Salfacorp SA	Morgan Stanley	(17,789)
(2,566)	Tucows Inc 'A'	Goldman Sachs	10,499	123,558	SM Chile SA 'B'	Morgan Stanley	(156)
(6,478)	Tucows Inc 'A'	Morgan Stanley	4,878	1,096,146	SONDA SA	Morgan Stanley	(50,394)
(175,796)	Turquoise Hill Resources Ltd	Morgan Stanley	9,699				(555,424)
(69,773)	Turquoise Hill Resources Ltd	Goldman Sachs	8,769		コロンビア		
(60,349)	Uni-Select Inc	Goldman Sachs	43,077	25,775	Almacenes Exito SA	Morgan Stanley	(3,487)
(39,736)	Uni-Select Inc	Morgan Stanley	22,564	499,610	Avianca Holdings SA (Pref)	Morgan Stanley	52,520
(104,013)	Uranium Participation Corp	Morgan Stanley	6,111	3,899,763	Ecopetrol SA	Morgan Stanley	(347,352)
(55,583)	Valeura Energy Inc	Goldman Sachs	10,448				(298,319)
(36,766)	Valeura Energy Inc	Morgan Stanley	5,206		メキシコ		
(40,839)	Vermilion Energy Inc	Goldman Sachs	92,970	1,798,175	Alfa SAB de CV 'A'	Goldman Sachs	(119,386)
(15,330)	Vermilion Energy Inc	Morgan Stanley	15,267	4,524,664	Alfa SAB de CV 'A'	Morgan Stanley	(179,326)
4,499	Village Farms International Inc	Goldman Sachs	(4,136)	1,151,133	Alpek SAB de CV	Morgan Stanley	(118,113)
14,610	Waste Connections Inc	Goldman Sachs	(9,199)	814,741	Alpek SAB de CV	Goldman Sachs	(62,332)
24,163	Waste Connections Inc	Morgan Stanley	(43,036)	(182,700)	Alsea SAB de CV	Morgan Stanley	39,894
6,759	Wesdome Gold Mines Ltd	Goldman Sachs	364	(83,400)	Alsea SAB de CV	Goldman Sachs	21,534
49,091	Wesdome Gold Mines Ltd	Morgan Stanley	9,063	1,580,760	America Movil SAB de CV	Goldman Sachs	(5,299)
(34)	West Fraser Timber Co Ltd	Goldman Sachs	167	1,133,439	America Movil SAB de CV	Morgan Stanley	(19,182)
(30,451)	West Fraser Timber Co Ltd	Morgan Stanley	75,465	(752,362)	Arca Continental SAB de CV	Morgan Stanley	177,583
23,857	Western Forest Products Inc	Goldman Sachs	(3,175)	(955)	Arca Continental SAB de CV	Goldman Sachs	313
245,513	Western Forest Products Inc	Morgan Stanley	(22,685)	(3,109,054)	Axtel SAB de CV (Unit)	Morgan Stanley	23,853
(400)	Westport Fuel Systems Inc	Goldman Sachs	(103)	(19,814)	Banco del Bajío SA '144A'	Goldman Sachs	2,656
(31,020)	Westport Fuel Systems Inc	Morgan Stanley	(12,149)	(702,574)	Banco del Bajío SA '144A'	Morgan Stanley	88,010
(12,614)	Westshore Terminals Investment Corp	Goldman Sachs	(933)	757,575	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander	Goldman Sachs	(54,198)
(65,235)	Westshore Terminals Investment Corp	Morgan Stanley	29,771	263,000	Banco Santander Mexico SA Institución de Banca Múltiple Grupo Financiero Santander	Morgan Stanley	(14,162)
(34,733)	Wheaton Precious Metals Corp	Goldman Sachs	(54,681)	(4,545,922)	Becle SAB de CV	Morgan Stanley	727,316
(18,129)	Wheaton Precious Metals Corp	Morgan Stanley	(36,423)	(459,842)	Bolsa Mexicana de Valores SAB de CV	Goldman Sachs	11,512
261,797	Whitecap Resources Inc	Morgan Stanley	(84,125)	(22,907)	Bolsa Mexicana de Valores SAB de CV	Morgan Stanley	131
344,879	Whitecap Resources Inc	Goldman Sachs	(147,730)	1,822,947	Cemex SAB de CV (Unit)	Goldman Sachs	(58,650)
(13,144)	Winpak Ltd	Morgan Stanley	(4,356)	99,900	Cemex SAB de CV (Unit)	Morgan Stanley	(2,812)
32,144	WPT Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	2,572	10,300	Coca-Cola Femsa SAB de CV (Unit)	Goldman Sachs	(1,502)
28,130	WSP Global Inc	Morgan Stanley	(80,246)	28,300	Coca-Cola Femsa SAB de CV (Unit)	Morgan Stanley	(8,379)
24,974	WSP Global Inc	Goldman Sachs	(49,408)	534,964	Concentradora Fibra Danhos SA de CV (Reit)	Goldman Sachs	(32,347)
31,731	Yamana Gold Inc	Goldman Sachs	(3,662)	449,588	Concentradora Fibra Danhos SA de CV (Reit)	Morgan Stanley	(42,851)
81,103	Yamana Gold Inc	Morgan Stanley	3,416	(279,937)	Concentradora Fibra Hótelera Mexicana SA de CV (Reit) '144A'	Goldman Sachs	4,938

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)
(340,449)	Concentradora Fibra Hotelera Mexicana SA de CV (Reit) '14A'	Morgan Stanley	(6,391)	(580,453)	Grupo Televisa SAB (Unit)	Morgan Stanley	(7,883)
(331,879)	Concentradora Hipotecaria SAPI de CV (Reit)	Morgan Stanley	5,781	(1,304,933)	Hoteles City Express SAB de CV	Morgan Stanley	43,013
1,010,284	Consortorio ARA SAB de CV	Goldman Sachs	(23,768)	241,352	Industrias Bachoco SAB de CV 'B'	Goldman Sachs	(21,718)
969,388	Consortorio ARA SAB de CV	Morgan Stanley	(21,326)	475,938	Industrias Bachoco SAB de CV 'B'	Morgan Stanley	(83,389)
(169,600)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Goldman Sachs	11,800	50,678	Industrias Penoles SAB de CV	Goldman Sachs	(30,685)
(653,900)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Morgan Stanley	43,089	11,058	Industrias Penoles SAB de CV	Morgan Stanley	(5,269)
43,500	Corp Inmobiliaria Vesta SAB de CV	Goldman Sachs	(4,256)	(1,769,146)	Infraestructura Energetica Nova SAB de CV	Morgan Stanley	364,136
147,600	Corp Inmobiliaria Vesta SAB de CV	Morgan Stanley	(10,943)	(33,454)	Infraestructura Energetica Nova SAB de CV	Goldman Sachs	6,549
242,400	Credito Real SAB de CV SOFOM ER	Goldman Sachs	4,366	281,600	Kimberly-Clark de Mexico SAB de CV 'A'	Goldman Sachs	(10,748)
490,960	Credito Real SAB de CV SOFOM ER	Morgan Stanley	(12,779)	1,208,900	Kimberly-Clark de Mexico SAB de CV 'A'	Morgan Stanley	(11,386)
103,500	Fibra Uno Administracion SAB de CV (Reit)	Goldman Sachs	(3,296)	(92,774)	La Comer SAB de CV	Goldman Sachs	(418)
553,000	Fibra Uno Administracion SAB de CV (Reit)	Morgan Stanley	(16,260)	(1,653,140)	La Comer SAB de CV	Morgan Stanley	48,766
71,257	Fomento Economico Mexicano SAB de CV (Unit)	Goldman Sachs	(43,132)	1,919,948	Macquarie Mexico Real Estate Management SA de CV (Reit) '14A'	Goldman Sachs	(152,790)
71,100	Fomento Economico Mexicano SAB de CV (Unit)	Morgan Stanley	(46,372)	902,947	Macquarie Mexico Real Estate Management SA de CV (Reit) '14A'	Morgan Stanley	(108,357)
(328,662)	Genomma Lab Internacional SAB de CV 'B'	Goldman Sachs	3,269	415,517	Megacable Holdings SAB de CV (Unit)	Morgan Stanley	(111,377)
(595,899)	Genomma Lab Internacional SAB de CV 'B'	Morgan Stanley	23,938	284,711	Megacable Holdings SAB de CV (Unit)	Goldman Sachs	(63,587)
(17,402)	Gentera SAB de CV	Goldman Sachs	(1,139)	(297,900)	Mexichem SAB de CV	Goldman Sachs	42,521
(1,046,120)	Gentera SAB de CV	Morgan Stanley	(27,733)	(683,300)	Mexichem SAB de CV	Morgan Stanley	121,845
(542,620)	GMexico Transportes SAB de CV '144A'	Goldman Sachs	13,928	(1,145,048)	Nemak SAB de CV '144A'	Morgan Stanley	78,903
(1,123,591)	GMexico Transportes SAB de CV '144A'	Morgan Stanley	129,765	(52,200)	Nemak SAB de CV '144A'	Goldman Sachs	3,607
46,827	Gruma SAB de CV 'B'	Morgan Stanley	(25,225)	807,260	PLA Administradora Industrial S de RL de CV (Reit)	Goldman Sachs	(96,142)
174,947	Grupo Aeromexico SAB de CV	Morgan Stanley	(15,601)	1,056,616	PLA Administradora Industrial S de RL de CV (Reit)	Morgan Stanley	(102,373)
150,547	Grupo Aeromexico SAB de CV	Goldman Sachs	(12,770)	393,567	Prologis Property Mexico SA de CV (Reit)	Goldman Sachs	(26,334)
153,215	Grupo Aeroportuario del Centro Norte SAB de CV	Morgan Stanley	(26,214)	755,872	Prologis Property Mexico SA de CV (Reit)	Morgan Stanley	(28,940)
150,927	Grupo Aeroportuario del Centro Norte SAB de CV	Goldman Sachs	8,147	270,821	Promotora y Operadora de Infraestructura SAB de CV	Goldman Sachs	(113,612)
160,434	Grupo Aeroportuario del Pacifico SAB de CV 'B'	Morgan Stanley	(79,978)	337,847	Promotora y Operadora de Infraestructura SAB de CV	Morgan Stanley	(93,697)
29,533	Grupo Aeroportuario del Pacifico SAB de CV 'B'	Goldman Sachs	(4,950)	(117,276)	Qualitas Controladora SAB de CV	Goldman Sachs	(523)
(2,255)	Grupo Aeroportuario del Sureste SAB de CV 'B'	Goldman Sachs	1,410	(382,479)	Qualitas Controladora SAB de CV	Morgan Stanley	39,018
(39,285)	Grupo Aeroportuario del Sureste SAB de CV 'B'	Morgan Stanley	25,876	(4,764)	Regional SAB de CV	Goldman Sachs	1,659
(1,631,414)	Grupo Bimbo SAB de CV 'A'	Morgan Stanley	177,975	(961,959)	Regional SAB de CV	Morgan Stanley	230,082
(57,700)	Grupo Bimbo SAB de CV 'A'	Goldman Sachs	6,793	(2,673,897)	Telesites SAB de CV	Morgan Stanley	98,049
187,525	Grupo Carso SAB de CV	Goldman Sachs	(22,441)	(1,406,626)	Telesites SAB de CV	Goldman Sachs	21,413
58,845	Grupo Carso SAB de CV	Morgan Stanley	(4,796)	(1,689,584)	TV Azteca SAB de CV (Unit)	Morgan Stanley	7,130
21,400	Grupo Cementos de Chihuahua SAB de CV	Goldman Sachs	(4,188)	(7,400)	Unifin Financiera SAB de CV SOFOM ENR	Goldman Sachs	177
53,700	Grupo Cementos de Chihuahua SAB de CV	Morgan Stanley	(14,043)	(63,888)	Unifin Financiera SAB de CV SOFOM ENR	Morgan Stanley	6,848
438,497	Grupo Comercial Chedraui SA de CV	Goldman Sachs	(50,814)	257,600	Wal-Mart de Mexico SAB de CV	Goldman Sachs	(8,087)
515,375	Grupo Comercial Chedraui SA de CV	Morgan Stanley	(52,701)	1,804,814	Wal-Mart de Mexico SAB de CV	Morgan Stanley	(176,182)
(5,507)	Grupo Elektra SAB DE CV	Goldman Sachs	(11,835)				884,234
(64,988)	Grupo Elektra SAB DE CV	Morgan Stanley	116,150		ペルー		
242,680	Grupo Financiero Banorte SAB de CV 'O'	Goldman Sachs	(97,165)	447	Credicorp Ltd	Morgan Stanley	(2,941)
278,621	Grupo Financiero Banorte SAB de CV 'O'	Morgan Stanley	(89,753)	7,452	Tahoe Resources Inc	Morgan Stanley	(149)
(1,292)	Grupo Financiero Inbursa SAB de CV 'O'	Morgan Stanley	75	537,685	Volcan Cia Minera SAA 'B'	Morgan Stanley	10,596
(1,138,464)	Grupo Financiero Inbursa SAB de CV 'O'	Goldman Sachs	73,956				7,506
(124,157)	Grupo GICSA SAB de CV	Goldman Sachs	1,160		米国		
(330,808)	Grupo GICSA SAB de CV	Morgan Stanley	4,023	13,795	1-800-Flowers.com Inc 'A'	Bank of America Merrill Lynch	(17,244)
(660,415)	Grupo Herdez SAB de CV	Goldman Sachs	24,824	22,640	1-800-Flowers.com Inc 'A'	Goldman Sachs	(28,300)
(4,098)	Grupo Herdez SAB de CV	Morgan Stanley	346	7,851	1-800-Flowers.com Inc 'A'	Morgan Stanley	(2,277)
(1,995,312)	Grupo Lala SAB de CV	Goldman Sachs	252,281	(4,777)	1st Source Corp	Goldman Sachs	8,025
(2,360,431)	Grupo Lala SAB de CV	Morgan Stanley	345,548	(12,376)	1st Source Corp	Bank of America Merrill Lynch	20,792
(298,300)	Grupo Mexico SAB de CV 'B'	Goldman Sachs	56,622	(1,112)	1st Source Corp	Morgan Stanley	2,246
(626,500)	Grupo Mexico SAB de CV 'B'	Morgan Stanley	44,905	(7,652)	2U Inc	Goldman Sachs	20,654
(277,315)	Grupo Rotoplas SAB de CV	Goldman Sachs	2,869	(17,707)	2U Inc	Bank of America Merrill Lynch	48,856
(412,410)	Grupo Rotoplas SAB de CV	Morgan Stanley	(6,210)	(13,140)	2U Inc	Morgan Stanley	14,765
(35,100)	Grupo Televisa SAB (Unit)	Goldman Sachs	1,997	(99,710)	3D Systems Corp	Bank of America Merrill Lynch	60,416

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)
(21,466)	3D Systems Corp	Goldman Sachs	7,732	77,029	ACCO Brands Corp	Morgan Stanley	(36,974)
(13,282)	3M Co	Goldman Sachs	142,949	(99,172)	ACCO Brands Corp	Bank of America Merrill Lynch	75,371
(12,810)	3M Co	Morgan Stanley	109,556	(42,145)	ACCO Brands Corp	Goldman Sachs	32,030
(613)	3M Co	Bank of America Merrill Lynch	8,766	5,665	ACCO Brands Corp	Goldman Sachs	(4,305)
(12,477)	8x8 Inc	Bank of America Merrill Lynch	(21,835)	18,221	Accuray Inc	Bank of America Merrill Lynch	(5,649)
(36,786)	8x8 Inc	Morgan Stanley	(12,507)	34,072	Accuray Inc	Goldman Sachs	(10,562)
(73,384)	8x8 Inc	Goldman Sachs	(116,623)	20,266	Accuray Inc	Morgan Stanley	(6,080)
(126,670)	A. Schulman Inc CVR COM*	Bank of America Merrill Lynch	(54,848)	(53,249)	Achillion Pharmaceuticals Inc	Bank of America Merrill Lynch	12,780
182,383	A10 Networks Inc	Bank of America Merrill Lynch	(52,891)	(2,615)	ACI Worldwide Inc	Bank of America Merrill Lynch	122
(4,327)	AAON Inc	Goldman Sachs	4,846	(32,291)	ACI Worldwide Inc	Morgan Stanley	3,365
(29,243)	AAON Inc	Bank of America Merrill Lynch	32,752	(19,610)	ACI Worldwide Inc	Goldman Sachs	7,141
(8,240)	AAON Inc	Morgan Stanley	7,004	(18,298)	Aclaris Therapeutics Inc	Goldman Sachs	18,847
28,953	AAR Corp	Goldman Sachs	(65,312)	(29,751)	Aclaris Therapeutics Inc	Bank of America Merrill Lynch	30,644
16,703	AAR Corp	Bank of America Merrill Lynch	(38,751)	(9,932)	Aclaris Therapeutics Inc	Morgan Stanley	2,980
10,940	AAR Corp	Morgan Stanley	(6,673)	588	ACNB Corp	Goldman Sachs	(1,117)
2,912	Aaron's Inc	Morgan Stanley	(4,980)	10,998	Acorda Therapeutics Inc	Bank of America Merrill Lynch	(23,756)
(20,919)	Aaron's Inc	Morgan Stanley	35,771	4,919	Acorda Therapeutics Inc	Goldman Sachs	(10,625)
3,514	Aaron's Inc	Bank of America Merrill Lynch	(2,530)	1,835	Activision Blizzard Inc	Bank of America Merrill Lynch	(5,817)
(41,699)	Aaron's Inc	Bank of America Merrill Lynch	30,023	6,230	Activision Blizzard Inc	Morgan Stanley	2,158
(3,767)	Aaron's Inc	Goldman Sachs	3,780	13,776	Activision Blizzard Inc	Goldman Sachs	(24,209)
8,008	Aaron's Inc	Goldman Sachs	(6,793)	1,323	Actua Corp	Bank of America Merrill Lynch	(198)
(7,967)	Abbott Laboratories	Bank of America Merrill Lynch	5,896	(53,077)	Actuant Corp 'A'	Bank of America Merrill Lynch	127,916
(20,608)	Abbott Laboratories	Morgan Stanley	10,098	(44,649)	Actuant Corp 'A'	Morgan Stanley	82,154
(77,159)	Abbott Laboratories	Goldman Sachs	57,098	(18,597)	Actuant Corp 'A'	Goldman Sachs	44,517
10,228	AbbVie Inc	Bank of America Merrill Lynch	(21,786)	(4,450)	Acuity Brands Inc	Goldman Sachs	67,507
(1,059)	AbbVie Inc	Bank of America Merrill Lynch	4,660	811	Acuity Brands Inc	Bank of America Merrill Lynch	(13,279)
(1,847)	AbbVie Inc	Morgan Stanley	9,124	3,399	Acuity Brands Inc	Morgan Stanley	(45,608)
(42,771)	Abeona Therapeutics Inc	Morgan Stanley	63,729	7,063	Acuity Brands Inc	Goldman Sachs	(92,941)
(14,931)	Abeona Therapeutics Inc	Bank of America Merrill Lynch	26,279	(443)	Acuity Brands Inc	Morgan Stanley	7,673
(42,563)	Abeona Therapeutics Inc	Goldman Sachs	74,911	(38,420)	Acushnet Holdings Corp	Bank of America Merrill Lynch	29,199
(57,427)	Abercrombie & Fitch Co 'A'	Morgan Stanley	304,458	(7,779)	Acushnet Holdings Corp	Goldman Sachs	5,912
(19,480)	Abercrombie & Fitch Co 'A'	Goldman Sachs	170,450	25,307	Adamas Pharmaceuticals Inc	Bank of America Merrill Lynch	(31,634)
(6,347)	Abercrombie & Fitch Co 'A'	Bank of America Merrill Lynch	55,536	109,139	Adamas Pharmaceuticals Inc	Goldman Sachs	(115,302)
702	Abiomed Inc	Bank of America Merrill Lynch	1,832	32,653	Adamas Pharmaceuticals Inc	Morgan Stanley	(15,138)
317	Abiomed Inc	Goldman Sachs	827	(720)	Adams Resources & Energy Inc	Bank of America Merrill Lynch	248
(523)	Abiomed Inc	Bank of America Merrill Lynch	1,200	(210)	Adams Resources & Energy Inc	Goldman Sachs	72
(2,618)	Abiomed Inc	Morgan Stanley	6,829	(7,935)	Addus HomeCare Corp	Goldman Sachs	1,666
(568)	Abiomed Inc	Goldman Sachs	(1,482)	(6,990)	Addus HomeCare Corp	Bank of America Merrill Lynch	1,468
(62,608)	ABM Industries Inc	Goldman Sachs	118,265	(28,053)	Adesto Technologies Corp	Morgan Stanley	5,330
(30,380)	ABM Industries Inc	Morgan Stanley	58,330	5,399	Adient Plc	Morgan Stanley	432
(53,434)	ABM Industries Inc	Bank of America Merrill Lynch	100,456	(5,820)	Adient Plc	Morgan Stanley	(466)
(3,597)	Acacia Communications Inc	Goldman Sachs	20,251	(5,554)	ADMA Biologics Inc	Bank of America Merrill Lynch	833
(18,045)	Acadia Healthcare Co Inc	Goldman Sachs	11,484	(25,316)	ADMA Biologics Inc	Goldman Sachs	2,132
(9,522)	Acadia Healthcare Co Inc	Morgan Stanley	10,432	3,622	Adobe Inc	Morgan Stanley	(42,776)
(18,017)	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	30,449	5,421	Adobe Inc	Goldman Sachs	(36,917)
(966)	ACADIA Pharmaceuticals Inc	Goldman Sachs	1,633	95,949	ADT Inc	Bank of America Merrill Lynch	(8,635)
117,432	Acadia Realty Trust (Reit)	Morgan Stanley	(180,565)	249,703	ADT Inc	Morgan Stanley	(72,414)
61,568	Acadia Realty Trust (Reit)	Goldman Sachs	(92,818)	185,222	ADT Inc	Goldman Sachs	(22,580)
11,325	Acadia Realty Trust (Reit)	Bank of America Merrill Lynch	(18,233)	(43,215)	Adtalem Global Education Inc	Goldman Sachs	2,593
2,984	Acceleron Pharma Inc	Bank of America Merrill Lynch	(5,968)	(147,396)	Adtalem Global Education Inc	Bank of America Merrill Lynch	8,844
1,037	Acceleron Pharma Inc	Goldman Sachs	(2,074)	(17,751)	Adtalem Global Education Inc	Morgan Stanley	(7,278)
1,612	Acceleron Pharma Inc	Morgan Stanley	(5,062)	(15,303)	ADTRAN Inc	Bank of America Merrill Lynch	8,570
(1,448)	Accenture Plc 'A'	Goldman Sachs	(3,461)	13,541	Aduro Biotech Inc	Bank of America Merrill Lynch	(2,573)
(22,426)	Accenture Plc 'A'	Bank of America Merrill Lynch	(53,598)	9,798	Advance Auto Parts Inc	Morgan Stanley	(108,954)

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)
25,131	Advance Auto Parts Inc	Goldman Sachs	(18,373)	(57,892)	AGNC Investment Corp (Reit)	Morgan Stanley	46,024
8,094	Advance Auto Parts Inc	Bank of America Merrill Lynch	(2,820)	(80,330)	AGNC Investment Corp (Reit)	Goldman Sachs	99,208
(7,811)	Advanced Drainage Systems Inc	Bank of America Merrill Lynch	(6,483)	(10,212)	Agree Realty Corp (Reit)	Morgan Stanley	11,344
(16,383)	Advanced Emissions Solutions Inc	Bank of America Merrill Lynch	25,066	(5,835)	Agree Realty Corp (Reit)	Goldman Sachs	6,632
(75,078)	Advanced Emissions Solutions Inc	Morgan Stanley	(24,025)	(18,843)	AgroFresh Solutions Inc	Bank of America Merrill Lynch	377
(36,451)	Advanced Energy Industries Inc	Bank of America Merrill Lynch	138,514	1,507	AH Belo Corp 'A'	Morgan Stanley	136
(4,774)	Advanced Micro Devices Inc	Bank of America Merrill Lynch	(4,787)	9,752	AH Belo Corp 'A'	Bank of America Merrill Lynch	(878)
(51,628)	Advanced Micro Devices Inc	Morgan Stanley	(24,439)	(5,154)	Air Lease Corp	Bank of America Merrill Lynch	11,184
(10,225)	Advanced Micro Devices Inc	Goldman Sachs	(3,206)	(152,177)	Air Lease Corp	Goldman Sachs	252,153
28,026	AdvanSix Inc	Bank of America Merrill Lynch	(86,320)	(139,813)	Air Lease Corp	Morgan Stanley	151,227
(56,366)	Adverum Biotechnologies Inc	Goldman Sachs	(191,081)	14,407	Air Products & Chemicals Inc	Bank of America Merrill Lynch	(41,636)
(51,468)	Adverum Biotechnologies Inc	Morgan Stanley	(29,851)	(15,481)	Air Products & Chemicals Inc	Goldman Sachs	44,740
47,749	AECOM	Goldman Sachs	(93,595)	(1,539)	Air Products & Chemicals Inc	Morgan Stanley	6,356
5,837	AECOM	Bank of America Merrill Lynch	(1,564)	(25,791)	Aircastle Ltd	Goldman Sachs	(2,063)
7,903	AECOM	Morgan Stanley	(8,970)	(14,359)	Airgain Inc	Goldman Sachs	16,107
(12,442)	Aegion Corp	Goldman Sachs	17,294	57,972	AK Steel Holding Corp	Goldman Sachs	(37,682)
(84,835)	Aegion Corp	Bank of America Merrill Lynch	117,921	66,381	AK Steel Holding Corp	Morgan Stanley	(35,846)
182,482	Aegon NV	Goldman Sachs	(32,847)	(5,651)	Akamai Technologies Inc	Morgan Stanley	18,705
88,014	Aegon NV	Morgan Stanley	(13,202)	(3,742)	Akamai Technologies Inc	Goldman Sachs	2,956
(51,954)	AerCap Holdings NV	Goldman Sachs	258,211	15,305	Akcea Therapeutics Inc	Goldman Sachs	(6,017)
(3,644)	AerCap Holdings NV	Bank of America Merrill Lynch	18,111	4,354	Akcea Therapeutics Inc	Morgan Stanley	1,176
(36,698)	AerCap Holdings NV	Morgan Stanley	146,058	70,079	Akebia Therapeutics Inc	Bank of America Merrill Lynch	(79,890)
(10,054)	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	40,819	3,147	Akebia Therapeutics Inc	Goldman Sachs	(3,588)
(6,899)	Aerie Pharmaceuticals Inc	Goldman Sachs	23,847	(108,509)	Akorn Inc	Bank of America Merrill Lynch	59,680
(2,998)	Aerie Pharmaceuticals Inc	Morgan Stanley	11,613	(47,024)	Akorn Inc	Goldman Sachs	25,863
217,612	Aerohive Networks Inc	Bank of America Merrill Lynch	(36,994)	(25,283)	Akorn Inc	Morgan Stanley	7,489
(5,359)	Aerovironment Inc	Bank of America Merrill Lynch	17,363	(29,193)	Akoustix Technologies Inc	Morgan Stanley	(7,894)
(1,514)	Aerovironment Inc	Morgan Stanley	3,135	(5,005)	Alamo Group Inc	Bank of America Merrill Lynch	12,412
10,151	Aerpio Pharmaceuticals Inc	Bank of America Merrill Lynch	203	(1,703)	Alamo Group Inc	Goldman Sachs	4,223
(22,402)	AES Corp/VA	Morgan Stanley	17,474	(6,624)	Alarm.com Holdings Inc	Bank of America Merrill Lynch	3,842
(210,786)	AES Corp/VA	Bank of America Merrill Lynch	96,136	(6,522)	Alarm.com Holdings Inc	Goldman Sachs	3,783
(9,308)	AES Corp/VA	Goldman Sachs	6,449	(16,462)	Alarm.com Holdings Inc	Morgan Stanley	48,892
29,104	Affiliated Managers Group Inc	Bank of America Merrill Lynch	(206,929)	11,803	Alaska Air Group Inc	Goldman Sachs	(38,596)
45,817	Affiliated Managers Group Inc	Morgan Stanley	(243,288)	5,885	Alaska Air Group Inc	Morgan Stanley	(14,477)
3,686	Affiliated Managers Group Inc	Goldman Sachs	(26,207)	22,318	Albany International Corp 'A'	Bank of America Merrill Lynch	(44,183)
(81,028)	Aflac Inc	Goldman Sachs	14,198	7,016	Albany International Corp 'A'	Goldman Sachs	(13,751)
(26,346)	Aflac Inc	Bank of America Merrill Lynch	1,486	4,282	Albany International Corp 'A'	Morgan Stanley	(25,221)
96,105	AG Mortgage Investment Trust Inc (Reit)	Bank of America Merrill Lynch	(114,365)	82	Albemarle Corp	Bank of America Merrill Lynch	(435)
20,120	AG Mortgage Investment Trust Inc (Reit)	Goldman Sachs	(23,943)	20,291	Albemarle Corp	Goldman Sachs	(105,565)
7,096	AG Mortgage Investment Trust Inc (Reit)	Morgan Stanley	(3,264)	(21,870)	Albireo Pharma Inc	Bank of America Merrill Lynch	113,943
47,477	AGCO Corp	Bank of America Merrill Lynch	(189,908)	(2,050)	Alcoa Corp	Morgan Stanley	6,335
3,908	AGCO Corp	Morgan Stanley	(2,026)	(8,477)	Alcoa Corp	Bank of America Merrill Lynch	32,721
836	AGCO Corp	Goldman Sachs	(10)	26,567	Alder Biopharmaceuticals Inc	Goldman Sachs	(2,922)
117,669	Agenus Inc	Bank of America Merrill Lynch	(48,244)	12,886	Alder Biopharmaceuticals Inc	Bank of America Merrill Lynch	(1,417)
48,900	Agenus Inc	Goldman Sachs	(20,049)	33,138	Alder Biopharmaceuticals Inc	Morgan Stanley	(9,279)
67,642	Agenus Inc	Morgan Stanley	(22,998)	(4,085)	Aldeyra Therapeutics Inc	Morgan Stanley	1,552
(16,314)	AgeX Therapeutics Inc	Morgan Stanley	(7,668)	(7,095)	Aldeyra Therapeutics Inc	Goldman Sachs	3,689
(26,539)	Agilent Technologies Inc	Goldman Sachs	41,051	(25,555)	Aldeyra Therapeutics Inc	Bank of America Merrill Lynch	13,289
(5,332)	Agilent Technologies Inc	Morgan Stanley	7,305	(7,036)	Alector Inc	Goldman Sachs	33,632
(35,383)	Agilysys Inc	Bank of America Merrill Lynch	(50,598)	(139,188)	Alexander & Baldwin Inc	Bank of America Merrill Lynch	116,918
9,526	Agios Pharmaceuticals Inc	Goldman Sachs	(19,080)	(5,740)	Alexander's Inc (Reit)	Bank of America Merrill Lynch	246,390
7,765	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	(11,725)	(3,489)	Alexander's Inc (Reit)	Goldman Sachs	149,765
3,561	Agios Pharmaceuticals Inc	Morgan Stanley	(19,621)	(2,131)	Alexander's Inc (Reit)	Morgan Stanley	82,480
(202,085)	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	244,741	13,660	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	(3,825)

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)
24,022	Alexandria Real Estate Equities Inc (Reit)	Morgan Stanley	(1,693)	131,026	Ally Financial Inc	Bank of America Merrill Lynch	(20,964)
11,785	Alexandria Real Estate Equities Inc (Reit)	Goldman Sachs	7,669	49,895	Ally Financial Inc	Goldman Sachs	(7,983)
(12,931)	Alexion Pharmaceuticals Inc	Goldman Sachs	165,129	(4,947)	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	346
(2,470)	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	31,542	5,330	Alnylam Pharmaceuticals Inc	Morgan Stanley	1,013
100	Alico Inc	Goldman Sachs	11	2,118	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	319
4,863	Alico Inc	Morgan Stanley	292	(2,154)	Alnylam Pharmaceuticals Inc	Goldman Sachs	151
(1,792)	Align Technology Inc	Bank of America Merrill Lynch	84,430	(15,117)	Alpha & Omega Semiconductor Ltd	Goldman Sachs	21,013
7,035	Alkermes Plc	Goldman Sachs	(10,809)	(6,753)	Alpha & Omega Semiconductor Ltd	Morgan Stanley	2,769
7,922	Alkermes Plc	Morgan Stanley	(14,245)	(2,078)	Alphabet Inc 'A'	Bank of America Merrill Lynch	128,555
(3,368)	Allakos Inc	Bank of America Merrill Lynch	9,515	(36,450)	Alphatec Holdings Inc	Morgan Stanley	(1,093)
(2,542)	Allakos Inc	Goldman Sachs	7,181	(34,482)	Altair Engineering Inc 'A'	Goldman Sachs	(70,236)
(2,101)	Allakos Inc	Morgan Stanley	10,852	(1,056)	Altair Engineering Inc 'A'	Bank of America Merrill Lynch	(763)
(915)	Alleghany Corp	Bank of America Merrill Lynch	16,836	(27,617)	Altair Engineering Inc 'A'	Morgan Stanley	(19,468)
(83,039)	Allegheny Technologies Inc	Morgan Stanley	67,789	(7,894)	Alteryx Inc 'A'	Goldman Sachs	13,718
(59,503)	Allegheny Technologies Inc	Bank of America Merrill Lynch	81,000	(2,058)	Alteryx Inc 'A'	Bank of America Merrill Lynch	4,428
(162,305)	Allegheny Technologies Inc	Goldman Sachs	225,792	(17,845)	Alteryx Inc 'A'	Morgan Stanley	55,609
(10,450)	Allegiance Bancshares Inc	Goldman Sachs	21,603	18,649	Altice USA Inc 'A'	Bank of America Merrill Lynch	(6,341)
(6,954)	Allegiance Bancshares Inc	Morgan Stanley	15,786	6,394	Altice USA Inc 'A'	Morgan Stanley	(7,033)
(4,304)	Allegiant Travel Co	Goldman Sachs	14,548	(5,849)	Altisource Portfolio Solutions SA	Morgan Stanley	9,358
(12,714)	Allegiant Travel Co	Bank of America Merrill Lynch	42,973	(76,275)	Altisource Portfolio Solutions SA	Bank of America Merrill Lynch	230,351
(4,688)	Allegiant Travel Co	Morgan Stanley	8,767	(30,206)	Altra Industrial Motion Corp	Bank of America Merrill Lynch	105,721
38,773	Allegion Plc	Goldman Sachs	(163,376)	(9,809)	Altria Group Inc	Bank of America Merrill Lynch	24,130
33,672	Allegion Plc	Bank of America Merrill Lynch	(134,864)	(17,364)	Altria Group Inc	Goldman Sachs	42,715
6,638	Allegion Plc	Morgan Stanley	(23,942)	(3,604)	Altria Group Inc	Morgan Stanley	4,952
7,775	Allena Pharmaceuticals Inc	Bank of America Merrill Lynch	(387)	(23,598)	AMAG Pharmaceuticals Inc	Goldman Sachs	44,600
24,089	Allena Pharmaceuticals Inc	Goldman Sachs	(11,812)	(12,002)	AMAG Pharmaceuticals Inc	Bank of America Merrill Lynch	22,684
(829)	Allergan Plc	Morgan Stanley	3,394	(12,244)	AMAG Pharmaceuticals Inc	Morgan Stanley	9,305
(6,041)	Allergan Plc	Goldman Sachs	74,148	(14,655)	Amalgamated Bank 'A'	Goldman Sachs	19,345
(46,191)	Allete Inc	Goldman Sachs	45,281	750	Amazon.com Inc	Goldman Sachs	(63,375)
31,947	Allete Inc	Bank of America Merrill Lynch	(17,251)	660	Amazon.com Inc	Bank of America Merrill Lynch	(55,770)
6,296	Allete Inc	Morgan Stanley	(8,502)	(36,713)	Ambac Financial Group Inc	Goldman Sachs	56,104
(489)	Allete Inc	Bank of America Merrill Lynch	264	(71,887)	Ambac Financial Group Inc	Bank of America Merrill Lynch	131,553
18,557	Allete Inc	Goldman Sachs	(9,511)	(45,056)	Ambac Financial Group Inc	Morgan Stanley	49,303
(8,421)	Allete Inc	Morgan Stanley	14,571	2,291	Ambarella Inc	Goldman Sachs	(24,491)
13,568	Alliance Data Systems Corp	Goldman Sachs	(85,339)	1,899	Ambarella Inc	Bank of America Merrill Lynch	(20,300)
8,874	Alliance Data Systems Corp	Bank of America Merrill Lynch	(48,233)	6,549	Ambarella Inc	Morgan Stanley	(1,747)
12,239	Alliance Data Systems Corp	Morgan Stanley	(69,382)	188,913	Ambev SA ADR	Goldman Sachs	49,117
130,976	Alliant Energy Corp	Bank of America Merrill Lynch	(43,222)	128,174	Ambev SA ADR	Morgan Stanley	19,226
40,702	Alliant Energy Corp	Morgan Stanley	(48,854)	30,684	AMC Entertainment Holdings Inc 'A'	Goldman Sachs	(53,390)
48,938	Alliant Energy Corp	Goldman Sachs	(24,993)	(13,583)	AMC Entertainment Holdings Inc 'A'	Morgan Stanley	16,300
(8,514)	Allied Motion Technologies Inc	Morgan Stanley	29,537	(19,212)	AMC Entertainment Holdings Inc 'A'	Goldman Sachs	33,429
(5,802)	Allied Motion Technologies Inc	Goldman Sachs	16,492	6,145	AMC Entertainment Holdings Inc 'A'	Bank of America Merrill Lynch	(10,692)
(2,762)	Allison Transmission Holdings Inc	Morgan Stanley	4,972	45,909	AMC Networks Inc 'A'	Goldman Sachs	(50,041)
(30,265)	Allison Transmission Holdings Inc	Goldman Sachs	78,689	25,814	AMC Networks Inc 'A'	Morgan Stanley	(46,465)
(15,869)	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	41,259	81,663	Amdocs Ltd	Goldman Sachs	(152,139)
1,522	Allogene Therapeutics Inc	Bank of America Merrill Lynch	(3,668)	48,197	Amdocs Ltd	Bank of America Merrill Lynch	(83,763)
16,067	Allogene Therapeutics Inc	Goldman Sachs	(40,303)	16,455	Amdocs Ltd	Morgan Stanley	(33,954)
9,878	Allogene Therapeutics Inc	Morgan Stanley	(28,449)	(15,745)	Amedisys Inc	Bank of America Merrill Lynch	(18,579)
5,511	Allscripts Healthcare Solutions Inc	Morgan Stanley	(3,307)	(1,377)	Amedisys Inc	Morgan Stanley	(1,707)
45,197	Allscripts Healthcare Solutions Inc	Goldman Sachs	(19,887)	(700)	Amedisys Inc	Goldman Sachs	(826)
41,067	Allstate Corp/The	Bank of America Merrill Lynch	(12,731)	(5,090)	AMERCO	Morgan Stanley	78,488
17,108	Allstate Corp/The	Morgan Stanley	(24,281)	(2,797)	AMERCO	Bank of America Merrill Lynch	58,289
38,121	Allstate Corp/The	Goldman Sachs	(28,843)	9,607	Ameren Corp	Goldman Sachs	(7,013)
4,132	Ally Financial Inc	Morgan Stanley	(3,347)	34,539	Ameren Corp	Bank of America Merrill Lynch	(25,213)

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25,924	Ameren Corp	Morgan Stanley	(48,737)	(8,903)	Ameriprise Financial Inc	Goldman Sachs	31,250
(3,726)	Ameresco Inc 'A'	Bank of America Merrill Lynch	1,006	(17,991)	Ameriprise Financial Inc	Bank of America Merrill Lynch	63,148
(28,521)	Ameresco Inc 'A'	Goldman Sachs	7,701	(2,338)	Ameris Bancorp	Goldman Sachs	1,777
20,942	America Movil SAB de CV ADR 'L'	Goldman Sachs	(2,304)	(1,943)	Ameris Bancorp	Bank of America Merrill Lynch	1,477
115,478	America Movil SAB de CV ADR 'L'	Morgan Stanley	(33,209)	(20,273)	Ameris Bancorp	Morgan Stanley	17,232
12,960	America's Car-Mart Inc/TX	Bank of America Merrill Lynch	(130,507)	12,154	Ameris Bancorp	Bank of America Merrill Lynch	(9,237)
4,423	America's Car-Mart Inc/TX	Goldman Sachs	(44,540)	33,059	Ameris Bancorp	Goldman Sachs	(25,920)
(1,354)	American Airlines Group Inc	Morgan Stanley	2,857	41,666	Ameris Bancorp	Morgan Stanley	(35,416)
(1,444)	American Airlines Group Inc	Goldman Sachs	6,281	11,120	AmerisourceBergen Corp	Goldman Sachs	(5,782)
21,966	American Assets Trust Inc (Reit)	Bank of America Merrill Lynch	(27,457)	6,995	AmerisourceBergen Corp	Morgan Stanley	(31,198)
58,806	American Axle & Manufacturing Holdings Inc	Bank of America Merrill Lynch	(101,146)	34,440	AmerisourceBergen Corp	Bank of America Merrill Lynch	(17,909)
48,192	American Axle & Manufacturing Holdings Inc	Goldman Sachs	(82,890)	(1,856)	Ames National Corp	Bank of America Merrill Lynch	3,972
34,581	American Axle & Manufacturing Holdings Inc	Morgan Stanley	(33,544)	(3,137)	Ames National Corp	Goldman Sachs	6,713
71,194	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	(69,770)	(840)	Ames National Corp	Morgan Stanley	193
17,541	American Campus Communities Inc (Reit)	Goldman Sachs	(17,190)	4,263	Ametek Inc	Goldman Sachs	(13,684)
91,089	American Campus Communities Inc (Reit)	Morgan Stanley	(60,119)	42,579	Ametek Inc	Bank of America Merrill Lynch	(136,679)
26,531	American Eagle Outfitters Inc	Bank of America Merrill Lynch	(62,166)	8,178	Ametek Inc	Morgan Stanley	(24,943)
39,492	American Eagle Outfitters Inc	Morgan Stanley	(47,991)	7,048	Amgen Inc	Bank of America Merrill Lynch	(14,730)
73,245	American Eagle Outfitters Inc	Goldman Sachs	(108,795)	3,532	Amgen Inc	Morgan Stanley	(3,345)
(61,413)	American Electric Power Co Inc	Bank of America Merrill Lynch	(38,383)	8,609	Amgen Inc	Goldman Sachs	(17,644)
(3,127)	American Electric Power Co Inc	Morgan Stanley	5,322	8,215	Amicus Therapeutics Inc	Bank of America Merrill Lynch	(11,419)
(15,247)	American Equity Investment Life Holding Co	Goldman Sachs	11,893	13,925	Amicus Therapeutics Inc	Goldman Sachs	(19,356)
(34,584)	American Equity Investment Life Holding Co	Morgan Stanley	38,388	(5,386)	Amicus Therapeutics Inc	Goldman Sachs	7,487
(21,012)	American Equity Investment Life Holding Co	Bank of America Merrill Lynch	16,389	4,262	Amicus Therapeutics Inc	Morgan Stanley	(3,026)
33,760	American Express Co	Bank of America Merrill Lynch	(83,387)	(33,123)	Amicus Therapeutics Inc	Bank of America Merrill Lynch	46,041
6,546	American Express Co	Goldman Sachs	(16,169)	447,151	Amkor Technology Inc	Bank of America Merrill Lynch	(333,827)
38,890	American Financial Group Inc/OH	Bank of America Merrill Lynch	(52,501)	53,606	Amkor Technology Inc	Goldman Sachs	(38,199)
(11,271)	American Homes 4 Rent (Reit) 'A'	Bank of America Merrill Lynch	(2,254)	14,164	AMN Healthcare Services Inc	Morgan Stanley	(37,220)
(2,588)	American Homes 4 Rent (Reit) 'A'	Goldman Sachs	(518)	5,629	AMN Healthcare Services Inc	Goldman Sachs	(17,175)
(9,694)	American International Group Inc	Morgan Stanley	12,286	7,347	Amneal Pharmaceuticals Inc	Bank of America Merrill Lynch	(9,184)
(74,576)	American International Group Inc	Goldman Sachs	64,135	18,533	Amneal Pharmaceuticals Inc	Goldman Sachs	(23,607)
(150,030)	American International Group Inc	Bank of America Merrill Lynch	129,026	18,375	Amneal Pharmaceuticals Inc	Morgan Stanley	(21,499)
1,955	American National Bankshares Inc	Morgan Stanley	(2,385)	1,620	Amphastar Pharmaceuticals Inc	Morgan Stanley	(3,046)
26,316	American National Bankshares Inc	Bank of America Merrill Lynch	(34,211)	27,197	Amphastar Pharmaceuticals Inc	Bank of America Merrill Lynch	(52,218)
8,731	American National Bankshares Inc	Goldman Sachs	(11,350)	(12,682)	Amphenol Corp 'A'	Goldman Sachs	70,512
4,767	American National Insurance Co	Bank of America Merrill Lynch	(5,959)	(25,313)	Amphenol Corp 'A'	Morgan Stanley	73,155
(3,984)	American National Insurance Co	Bank of America Merrill Lynch	4,980	17,649	Analog Devices Inc	Bank of America Merrill Lynch	(63,598)
864	American Public Education Inc	Goldman Sachs	(1,358)	29,406	Analog Devices Inc	Goldman Sachs	(305,597)
23,086	American Renal Associates Holdings Inc	Goldman Sachs	(4,386)	6,494	Analog Devices Inc	Morgan Stanley	(18,276)
36,175	American Renal Associates Holdings Inc	Morgan Stanley	(14,108)	(5,142)	Anaplan Inc	Bank of America Merrill Lynch	(15,220)
55,520	American Software Inc/GA 'A'	Bank of America Merrill Lynch	(22,763)	4,419	Anaplan Inc	Goldman Sachs	12,760
(637)	American States Water Co	Goldman Sachs	(255)	2,970	Anaplan Inc	Morgan Stanley	6,920
(30,320)	American States Water Co	Bank of America Merrill Lynch	(12,128)	(3,245)	AnaptysBio Inc	Morgan Stanley	(495)
(36,153)	American Superconductor Corp	Morgan Stanley	10,846	(1,419)	AnaptysBio Inc	Goldman Sachs	4,570
(8,187)	American Superconductor Corp	Bank of America Merrill Lynch	7,368	(11,619)	Andersons Inc/The	Bank of America Merrill Lynch	35,670
(12,142)	American Tower Corp (Reit)	Bank of America Merrill Lynch	(92,036)	(29,401)	ANGI Homeservices Inc 'A'	Bank of America Merrill Lynch	43,513
(6,733)	American Vanguard Corp	Goldman Sachs	7,608	(22,033)	ANGI Homeservices Inc 'A'	Morgan Stanley	14,542
(16,186)	American Vanguard Corp	Bank of America Merrill Lynch	18,290	33,854	AngioDynamics Inc	Morgan Stanley	(13,229)
12,137	American Water Works Co Inc	Morgan Stanley	(3,398)	33,129	AngioDynamics Inc	Goldman Sachs	(21,415)
18,343	American Water Works Co Inc	Goldman Sachs	41,822	(6,888)	ANI Pharmaceuticals Inc	Bank of America Merrill Lynch	(4,959)
64,264	American Water Works Co Inc	Bank of America Merrill Lynch	146,522	4,278	Anika Therapeutics Inc	Morgan Stanley	2,139
(4,707)	American Woodmark Corp	Bank of America Merrill Lynch	85,055	5,442	Anika Therapeutics Inc	Goldman Sachs	(1,309)
(327,192)	Americold Realty Trust (Reit)	Bank of America Merrill Lynch	(58,895)	2,768	Anika Therapeutics Inc	Bank of America Merrill Lynch	(848)
(280,662)	Americold Realty Trust (Reit)	Morgan Stanley	96,488	49,426	Anixter International Inc	Bank of America Merrill Lynch	(215,497)

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9,536	Anixter International Inc	Goldman Sachs	(41,751)	90,985	Applied Materials Inc	Bank of America Merrill Lynch	(203,910)
11,007	Anixter International Inc	Morgan Stanley	(38,855)	10,491	Applied Materials Inc	Goldman Sachs	(17,321)
(37,523)	Annaly Capital Management Inc (Reit)	Bank of America Merrill Lynch	27,579	9,407	Applied Materials Inc	Morgan Stanley	(11,947)
(15,382)	ANSYS Inc	Bank of America Merrill Lynch	112,135	2,006	Applied Optoelectronics Inc	Bank of America Merrill Lynch	(2,267)
(9,480)	ANSYS Inc	Goldman Sachs	69,109	6,813	Applied Optoelectronics Inc	Morgan Stanley	(1,363)
(236,080)	Antares Pharma Inc	Bank of America Merrill Lynch	21,247	(1,150)	AptarGroup Inc	Bank of America Merrill Lynch	745
12,119	Antero Midstream Corp	Bank of America Merrill Lynch	(14,179)	(4,737)	AptarGroup Inc	Morgan Stanley	1,204
98,973	Antero Midstream Corp	Morgan Stanley	(125,696)	(16,190)	AptarGroup Inc	Goldman Sachs	5,016
(4,124)	Antero Midstream Corp	Bank of America Merrill Lynch	2,999	34,049	Aptinix Inc	Goldman Sachs	(21,658)
105,638	Antero Resources Corp	Bank of America Merrill Lynch	(189,092)	8,424	Aptinix Inc	Bank of America Merrill Lynch	(272)
45,363	Antero Resources Corp	Goldman Sachs	(71,522)	56,096	Aptinix Inc	Morgan Stanley	(21,189)
51,733	Antero Resources Corp	Morgan Stanley	(23,903)	(20,219)	Aptiv Plc	Goldman Sachs	190,867
(134)	Anthem Inc	Morgan Stanley	186	(4,197)	Apyx Medical Corp	Goldman Sachs	(1,234)
(2,150)	Anthem Inc	Goldman Sachs	(1,856)	(4,444)	Apyx Medical Corp	Morgan Stanley	491
740	Anthem Inc	Goldman Sachs	4,334	(16,356)	Aqua America Inc	Goldman Sachs	(2,944)
2,939	Anthem Inc	Morgan Stanley	(1,528)	(38,379)	Aqua America Inc	Bank of America Merrill Lynch	(6,908)
47,274	Anworth Mortgage Asset Corp (Reit)	Bank of America Merrill Lynch	(14,655)	(49,096)	Aqua Metals Inc	Goldman Sachs	7,364
30,037	Anworth Mortgage Asset Corp (Reit)	Goldman Sachs	(9,311)	(125,703)	Aqua Metals Inc	Morgan Stanley	(3,771)
42,671	Anworth Mortgage Asset Corp (Reit)	Morgan Stanley	(8,961)	(122,266)	Aramark	Morgan Stanley	(424,689)
59,849	AO Smith Corp	Bank of America Merrill Lynch	(340,616)	(146,332)	Aramark	Goldman Sachs	(493,418)
22,281	AO Smith Corp	Goldman Sachs	(103,547)	5,723	Aravive Inc	Goldman Sachs	(2,804)
19,148	AO Smith Corp	Morgan Stanley	(50,959)	10,186	Aravive Inc	Morgan Stanley	509
(8,730)	Aon Plc	Morgan Stanley	3,099	123,637	Arbor Realty Trust Inc (Reit)	Morgan Stanley	(66,146)
(2,713)	Aon Plc	Bank of America Merrill Lynch	(3,386)	158,052	Arbor Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(174,647)
(23,767)	Aon Plc	Goldman Sachs	(23,800)	(33,322)	Arbutus Biopharma Corp	Bank of America Merrill Lynch	19,993
(7,864)	Apache Corp	Goldman Sachs	40,264	213,690	ARC Document Solutions Inc	Bank of America Merrill Lynch	(40,601)
(10,804)	Apache Corp	Morgan Stanley	37,166	(4,382)	ArcBest Corp	Bank of America Merrill Lynch	17,966
71,526	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	(53,717)	(173,508)	Arch Capital Group Ltd	Bank of America Merrill Lynch	(19,086)
66,266	Apartment Investment & Management Co 'A' (Reit)	Goldman Sachs	(49,699)	5,338	Arch Coal Inc 'A'	Bank of America Merrill Lynch	(29,786)
136,532	Apartment Investment & Management Co 'A' (Reit)	Morgan Stanley	(160,910)	5,608	Arch Coal Inc 'A'	Morgan Stanley	(16,039)
3,856	Apellis Pharmaceuticals Inc	Bank of America Merrill Lynch	8,869	14,325	Arch Coal Inc 'A'	Goldman Sachs	(79,933)
9,125	Apellis Pharmaceuticals Inc	Goldman Sachs	20,988	78,576	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(225,513)
15,084	Apergy Corp	Morgan Stanley	(25,492)	67,620	Archrock Inc	Bank of America Merrill Lynch	(71,677)
20,736	Apergy Corp	Bank of America Merrill Lynch	(125,868)	46,105	Archrock Inc	Morgan Stanley	(29,968)
5,878	Apergy Corp	Goldman Sachs	(35,679)	66,487	Archrock Inc	Goldman Sachs	(70,476)
3,744	Apogee Enterprises Inc	Goldman Sachs	(13,703)	(100,269)	Arconic Inc	Goldman Sachs	13,146
2,949	Apogee Enterprises Inc	Morgan Stanley	(9,142)	(112,151)	Arconic Inc	Bank of America Merrill Lynch	15,809
(40,274)	Apollo Commercial Real Estate Finance Inc (Reit)	Goldman Sachs	13,693	(209,408)	Arconic Inc	Morgan Stanley	100,146
(58,465)	Apollo Commercial Real Estate Finance Inc (Reit)	Bank of America Merrill Lynch	19,878	22,037	Arcosa Inc	Goldman Sachs	(42,752)
(4,192)	Apollo Medical Holdings Inc	Morgan Stanley	4,758	4,349	Arcosa Inc	Bank of America Merrill Lynch	(8,437)
(9,314)	Appfolio Inc 'A'	Bank of America Merrill Lynch	(18,069)	2,573	Arcosa Inc	Morgan Stanley	(4,657)
(8,091)	Appfolio Inc 'A'	Goldman Sachs	(15,697)	(4,876)	Arcosa Inc	Bank of America Merrill Lynch	1,242
(3,103)	Appfolio Inc 'A'	Morgan Stanley	3,724	(1,530)	Arcosa Inc	Goldman Sachs	2,056
(3,675)	Appian Corp	Goldman Sachs	(6,523)	(8,609)	Arcosa Inc	Morgan Stanley	14,452
(19,598)	Appian Corp	Bank of America Merrill Lynch	(34,786)	14,608	Arcus Biosciences Inc	Bank of America Merrill Lynch	(15,777)
(3,955)	Appian Corp	Morgan Stanley	(4,212)	38,547	Arcus Biosciences Inc	Goldman Sachs	(35,442)
71,746	Apple Hospitality Inc (Reit)	Bank of America Merrill Lynch	(63,863)	6,330	Arcus Biosciences Inc	Morgan Stanley	(5,507)
11,874	Apple Hospitality Inc (Reit)	Morgan Stanley	(6,674)	9,397	Ardagh Group SA	Bank of America Merrill Lynch	2,161
89,564	Apple Hospitality Inc (Reit)	Goldman Sachs	(87,502)	30,620	Ardagh Group SA	Goldman Sachs	7,043
(3,773)	Apple Inc	Morgan Stanley	21,668	36,549	Ardagh Group SA	Morgan Stanley	(14,985)
(6,186)	Apple Inc	Goldman Sachs	86,913	32,962	Ardelyx Inc	Bank of America Merrill Lynch	(19,448)
39,635	Applied Genetic Technologies Corp/DE	Bank of America Merrill Lynch	1,982	83,726	Ardelyx Inc	Goldman Sachs	(49,398)
19,790	Applied Genetic Technologies Corp/DE	Morgan Stanley	198	84,581	Ardmore Shipping Corp	Goldman Sachs	(45,674)
82,393	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	(65,914)	3,951	Ardmore Shipping Corp	Morgan Stanley	(2,687)

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)
35,589	Ardmore Shipping Corp	Bank of America Merrill Lynch	(19,218)	67,292	Aspen Aerogels Inc	Morgan Stanley	(9,421)
(4,269)	Arena Pharmaceuticals Inc	Bank of America Merrill Lynch	11,697	12,095	Aspen Technology Inc	Goldman Sachs	(4,233)
(4,172)	Arena Pharmaceuticals Inc	Morgan Stanley	2,962	(19,713)	Aspen Technology Inc	Bank of America Merrill Lynch	6,900
(2,031)	Arena Pharmaceuticals Inc	Goldman Sachs	5,565	(8,851)	Assembly Biosciences Inc	Morgan Stanley	7,700
137,721	Ares Commercial Real Estate Corp (Reit)	Bank of America Merrill Lynch	(55,088)	(7,440)	Assembly Biosciences Inc	Goldman Sachs	10,193
8,460	Ares Commercial Real Estate Corp (Reit)	Goldman Sachs	(3,384)	(76,184)	Assertio Therapeutics Inc	Bank of America Merrill Lynch	69,327
(36,591)	Argan Inc	Bank of America Merrill Lynch	116,359	30,027	Associated Banc Corp	Goldman Sachs	(62,041)
(1,333)	Argan Inc	Goldman Sachs	2,512	194,745	Associated Banc Corp	Bank of America Merrill Lynch	(418,702)
(6,330)	Argo Group International Holdings Ltd	Goldman Sachs	30,511	7,928	Associated Banc Corp	Morgan Stanley	(8,589)
1,522	Arista Networks Inc	Goldman Sachs	(5,236)	(4,476)	Associated Capital Group Inc 'A'	Bank of America Merrill Lynch	4,476
1,889	Arista Networks Inc	Morgan Stanley	(14,885)	(830)	Associated Capital Group Inc 'A'	Goldman Sachs	830
33,405	Arlington Asset Investment Corp 'A'	Goldman Sachs	(30,399)	11,224	Assurant Inc	Goldman Sachs	51,855
14,265	Arlo Technologies Inc	Goldman Sachs	(3,061)	(10,162)	Assured Guaranty Ltd	Bank of America Merrill Lynch	17,784
7,865	Arlo Technologies Inc	Morgan Stanley	(1,331)	(1,955)	Assured Guaranty Ltd	Goldman Sachs	3,421
34,750	Armada Hoffer Properties In (Reit)	Morgan Stanley	(10,077)	12,706	Assured Guaranty Ltd	Goldman Sachs	(22,235)
90,565	Armada Hoffer Properties In (Reit)	Bank of America Merrill Lynch	(20,830)	8,487	Assured Guaranty Ltd	Morgan Stanley	(12,306)
103,949	Armada Hoffer Properties In (Reit)	Goldman Sachs	(23,908)	(9,518)	Astec Industries Inc	Goldman Sachs	20,353
41,621	ARMOUR Residential Inc (Reit)	Bank of America Merrill Lynch	(63,264)	(76,868)	Astec Industries Inc	Bank of America Merrill Lynch	164,498
(1,874)	Armstrong Flooring Inc	Goldman Sachs	(225)	(11,965)	Astronics Corp	Morgan Stanley	26,443
(11,702)	Armstrong Flooring Inc	Morgan Stanley	5,439	(8,567)	Astronics Corp	Goldman Sachs	11,836
(13,892)	Armstrong World Industries Inc	Goldman Sachs	(7,224)	(9,196)	AstroNova Inc	Goldman Sachs	2,299
(48,245)	Armstrong World Industries Inc	Bank of America Merrill Lynch	(25,087)	(6,188)	AstroNova Inc	Morgan Stanley	(124)
(6,642)	Armstrong World Industries Inc	Morgan Stanley	(2,657)	(28,638)	Asure Software Inc	Bank of America Merrill Lynch	13,460
(17,936)	ArQule Inc	Morgan Stanley	5,560	(16,577)	Asure Software Inc	Morgan Stanley	5,636
(46,711)	ArQule Inc	Bank of America Merrill Lynch	(28,027)	(11,448)	At Home Group Inc	Goldman Sachs	41,785
(5,571)	ArQule Inc	Goldman Sachs	(3,343)	(20,061)	At Home Group Inc	Bank of America Merrill Lynch	73,223
(7,715)	Array BioPharma Inc	Bank of America Merrill Lynch	(36,569)	(14,149)	At Home Group Inc	Morgan Stanley	26,600
(41,218)	Arrow Electronics Inc	Bank of America Merrill Lynch	203,411	(25,155)	AT&T Inc	Goldman Sachs	9,307
(16,954)	Arrow Electronics Inc	Morgan Stanley	43,572	(115,201)	AT&T Inc	Bank of America Merrill Lynch	42,624
(61,987)	Arrow Electronics Inc	Goldman Sachs	311,175	4,050	Atara Biotherapeutics Inc	Goldman Sachs	(10,287)
(11,659)	Arrow Financial Corp	Bank of America Merrill Lynch	14,107	4,190	Atara Biotherapeutics Inc	Morgan Stanley	(3,561)
(10,266)	Arrowhead Pharmaceuticals Inc	Goldman Sachs	(40,509)	(3,858)	Atara Biotherapeutics Inc	Goldman Sachs	9,799
3,914	Artesian Resources Corp 'A'	Bank of America Merrill Lynch	705	6,520	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	(12,649)
5,290	Artesian Resources Corp 'A'	Goldman Sachs	963	20,147	Athene Holding Ltd 'A'	Goldman Sachs	(39,085)
7,733	Artesian Resources Corp 'A'	Morgan Stanley	(11,136)	(11,190)	Athene Holding Ltd 'A'	Morgan Stanley	28,199
77,808	Arthur J Gallagher & Co	Bank of America Merrill Lynch	126,049	(8,558)	Athene Holding Ltd 'A'	Goldman Sachs	16,603
17,583	Arthur J Gallagher & Co	Goldman Sachs	28,484	(37,337)	Athenex Inc	Bank of America Merrill Lynch	(11,948)
566	Arthur J Gallagher & Co	Morgan Stanley	(260)	(27,646)	Athenex Inc	Morgan Stanley	(7,244)
9,708	Artisan Partners Asset Management Inc 'A'	Goldman Sachs	(12,660)	202,305	Athersys Inc	Bank of America Merrill Lynch	(34,392)
12,245	Artisan Partners Asset Management Inc 'A'	Morgan Stanley	(18,490)	145,283	Athersys Inc	Goldman Sachs	(24,698)
8,851	Artisan Partners Asset Management Inc 'A'	Bank of America Merrill Lynch	(10,595)	36,862	Atkore International Group Inc	Bank of America Merrill Lynch	(57,873)
39,693	Asbury Automotive Group Inc	Bank of America Merrill Lynch	(165,520)	30,260	Atlantic Capital Bancshares Inc	Goldman Sachs	(19,972)
10,025	Asbury Automotive Group Inc	Goldman Sachs	(41,804)	71,821	Atlantic Capital Bancshares Inc	Bank of America Merrill Lynch	(47,402)
(116,890)	Ascena Retail Group Inc	Bank of America Merrill Lynch	35,651	5,875	Atlantic Capital Bancshares Inc	Morgan Stanley	(2,174)
7,176	ASGN Inc	Morgan Stanley	(21,225)	71,673	Atlantic Power Corp	Morgan Stanley	(12,543)
22,850	ASGN Inc	Bank of America Merrill Lynch	(149,668)	50,976	Atlantic Power Corp	Bank of America Merrill Lynch	(4,843)
9,221	ASGN Inc	Goldman Sachs	(54,074)	68,306	Atlantic Power Corp	Goldman Sachs	(6,489)
15,151	Ashford Hospitality Trust Inc (Reit)	Goldman Sachs	(13,484)	(172,259)	Atlantic Union Bankshares Corp	Bank of America Merrill Lynch	420,312
(905)	Ashford Inc	Bank of America Merrill Lynch	2,923	(35,783)	Atlantic Union Bankshares Corp	Goldman Sachs	76,236
(11,832)	Ashford Inc	Morgan Stanley	9,584	(18,131)	Atlantic Union Bankshares Corp	Morgan Stanley	43,231
(1,072)	Ashland Global Holdings Inc	Morgan Stanley	(188)	665	Atlas Air Worldwide Holdings Inc	Morgan Stanley	(1,403)
12,015	Ashland Global Holdings Inc	Morgan Stanley	25,472	2,340	Atlas Air Worldwide Holdings Inc	Goldman Sachs	(8,073)
(12,420)	Ashland Global Holdings Inc	Goldman Sachs	(2,333)	4,204	Atlas Financial Holdings Inc	Morgan Stanley	(442)
15,396	Ashland Global Holdings Inc	Goldman Sachs	15,396	6,406	Atlas Financial Holdings Inc	Bank of America Merrill Lynch	(1,154)

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)
5,972	Atlas Financial Holdings Inc	Goldman Sachs	(1,076)	(20,105)	Avis Budget Group Inc	Morgan Stanley	28,897
(791)	Atlasian Corp Plc 'A'	Goldman Sachs	3,252	(4,966)	Avis Budget Group Inc	Goldman Sachs	8,686
16,409	Atmos Energy Corp	Goldman Sachs	(1,969)	133,390	Avista Corp	Bank of America Merrill Lynch	(160,068)
(21,737)	ATN International Inc	Bank of America Merrill Lynch	46,735	1,038	Avista Corp	Morgan Stanley	(457)
6,771	AtriCure Inc	Bank of America Merrill Lynch	(203)	30,144	Avista Corp	Goldman Sachs	(35,808)
8,118	AtriCure Inc	Morgan Stanley	(2,598)	(58,689)	Avnet Inc	Morgan Stanley	93,902
7,077	AtriCure Inc	Goldman Sachs	(212)	(55,011)	Avnet Inc	Bank of America Merrill Lynch	143,029
(226)	Atrion Corp	Goldman Sachs	2,549	(41,031)	Avnet Inc	Goldman Sachs	106,681
(930)	Atrion Corp	Bank of America Merrill Lynch	7,956	(4,141)	Avrobio Inc	Goldman Sachs	17,765
(113)	Atrion Corp	Morgan Stanley	1,966	(65,119)	AVX Corp	Bank of America Merrill Lynch	42,327
7,687	aTyr Pharma Inc	Bank of America Merrill Lynch	(115)	(4,214)	AVX Corp	Goldman Sachs	2,739
9,433	Audentes Therapeutics Inc	Morgan Stanley	(20,905)	21,373	AXA Equitable Holdings Inc	Goldman Sachs	(12,415)
8,426	Audentes Therapeutics Inc	Goldman Sachs	(21,355)	12,162	Axalta Coating Systems Ltd	Morgan Stanley	(15,932)
(7,320)	Audentes Therapeutics Inc	Morgan Stanley	16,104	3,062	Axalta Coating Systems Ltd	Goldman Sachs	(5,665)
2,598	Autodesk Inc	Bank of America Merrill Lynch	(33,358)	(13,527)	Axalta Coating Systems Ltd	Goldman Sachs	25,025
5,244	Autodesk Inc	Goldman Sachs	(67,333)	(9,237)	Axcelis Technologies Inc	Bank of America Merrill Lynch	20,229
500	Autodesk Inc	Morgan Stanley	(6,775)	(11,215)	Axcelis Technologies Inc	Goldman Sachs	24,561
(35,186)	Autoliv Inc	Bank of America Merrill Lynch	326,511	(152,568)	Axis Capital Holdings Ltd	Goldman Sachs	(147,754)
(10,594)	Autoliv Inc	Goldman Sachs	100,007	(103,848)	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(101,771)
(55,758)	Autoliv Inc	Morgan Stanley	147,201	(59,086)	Axis Capital Holdings Ltd	Morgan Stanley	(5,318)
20,614	Automatic Data Processing Inc	Bank of America Merrill Lynch	9,482	(16,800)	Axogen Inc	Bank of America Merrill Lynch	36,960
637	Automatic Data Processing Inc	Morgan Stanley	(2,255)	(6,920)	Axogen Inc	Morgan Stanley	5,605
20,434	Automatic Data Processing Inc	Goldman Sachs	2,779	(6,676)	Axon Enterprise Inc	Bank of America Merrill Lynch	(11,052)
1,152	AutoNation Inc	Bank of America Merrill Lynch	161	(23,126)	Axon Enterprise Inc	Goldman Sachs	(22,980)
1,720	AutoNation Inc	Morgan Stanley	(413)	(12,215)	Axon Enterprise Inc	Morgan Stanley	2,957
5,246	AutoNation Inc	Goldman Sachs	(2,899)	(5,685)	Axonics Modulation Technologies Inc	Bank of America Merrill Lynch	(4,093)
3,195	AutoZone Inc	Goldman Sachs	129,853	(420)	Axonics Modulation Technologies Inc	Morgan Stanley	(580)
1,903	AutoZone Inc	Morgan Stanley	(45,539)	(90,665)	Axos Financial Inc	Bank of America Merrill Lynch	155,944
11,213	Avalara Inc	Goldman Sachs	294	(14,163)	Axos Financial Inc	Goldman Sachs	24,360
(1,611)	Avalara Inc	Bank of America Merrill Lynch	(226)	(19,592)	Axos Financial Inc	Morgan Stanley	40,555
(5,590)	Avalara Inc	Goldman Sachs	1,698	(9,688)	AXT Inc	Bank of America Merrill Lynch	12,788
3,709	Avalara Inc	Bank of America Merrill Lynch	519	(74,078)	AXT Inc	Goldman Sachs	97,783
2,889	Avalara Inc	Morgan Stanley	(982)	(75,520)	AXT Inc	Morgan Stanley	42,291
(1,238)	Avalara Inc	Morgan Stanley	421	7,104	AZZ Inc	Goldman Sachs	(34,845)
(6,156)	AvalonBay Communities Inc (Reit)	Goldman Sachs	(677)	24,227	B&G Foods Inc	Goldman Sachs	(29,557)
(4,289)	AvalonBay Communities Inc (Reit)	Bank of America Merrill Lynch	(472)	29,675	B&G Foods Inc	Morgan Stanley	(33,533)
(548)	AvalonBay Communities Inc (Reit)	Morgan Stanley	1,370	(11,677)	B&G Foods Inc	Morgan Stanley	14,533
(82,853)	Avangrid Inc	Goldman Sachs	20,713	(8,770)	B. Riley Financial Inc	Goldman Sachs	(3,353)
(73,975)	Avangrid Inc	Bank of America Merrill Lynch	18,494	(120,970)	B. Riley Financial Inc	Bank of America Merrill Lynch	(96,776)
(36,220)	Avangrid Inc	Morgan Stanley	20,283	(7,034)	B. Riley Financial Inc	Morgan Stanley	(1,342)
(16,262)	Avanos Medical Inc	Goldman Sachs	80,422	(23,667)	Babcock & Wilcox Enterprises Inc	Bank of America Merrill Lynch	(97)
(9,003)	Avanos Medical Inc	Morgan Stanley	38,983	(235,730)	Babcock & Wilcox Enterprises Inc	Goldman Sachs	(966)
(37,854)	Avanos Medical Inc	Bank of America Merrill Lynch	219,175	(7,782)	Badger Meter Inc	Bank of America Merrill Lynch	1,167
(2,586)	Avaya Holdings Corp	Bank of America Merrill Lynch	7,448	(27,166)	Baker Hughes a GE Co	Bank of America Merrill Lynch	50,800
(68,827)	Avaya Holdings Corp	Goldman Sachs	191,759	(2,521)	Baker Hughes a GE Co	Goldman Sachs	4,714
(42,526)	Avaya Holdings Corp	Morgan Stanley	82,926	(4,676)	Balchem Corp	Bank of America Merrill Lynch	28,337
(6,665)	Avedro Inc	Bank of America Merrill Lynch	1,866	(7,594)	Balchem Corp	Morgan Stanley	50,842
(1,991)	Avedro Inc	Goldman Sachs	557	(7,475)	Balchem Corp	Goldman Sachs	41,196
(20,808)	Avedro Inc	Morgan Stanley	7,699	9,730	Ball Corp	Bank of America Merrill Lynch	(15,860)
(8,616)	Avery Dennison Corp	Goldman Sachs	(6,807)	(22,670)	Ball Corp	Bank of America Merrill Lynch	36,952
(1,153)	Avery Dennison Corp	Morgan Stanley	(3,713)	16,482	Ball Corp	Morgan Stanley	(9,755)
(57,730)	Avid Bioservices Inc	Goldman Sachs	(5,196)	47,973	Ball Corp	Goldman Sachs	(78,196)
(25,668)	Avid Technology Inc	Bank of America Merrill Lynch	257	(67,942)	Banc of California Inc	Bank of America Merrill Lynch	37,368
(14,415)	Avis Budget Group Inc	Bank of America Merrill Lynch	60,975	(811)	Banc of California Inc	Goldman Sachs	446

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)
(54,855)	BancFirst Corp	Bank of America Merrill Lynch	136,589	32,019	Barnes & Noble Inc	Morgan Stanley	(21,773)
(27,067)	BancFirst Corp	Goldman Sachs	67,397	155,473	Barnes & Noble Inc	Goldman Sachs	(158,582)
40,336	Banco Bradesco SA ADR	Goldman Sachs	43,966	(4,524)	Barnes Group Inc	Morgan Stanley	8,378
176,689	Banco Bradesco SA ADR	Morgan Stanley	130,750	(9,565)	Barnes Group Inc	Bank of America Merrill Lynch	35,964
2,231	Banco de Chile ADR	Morgan Stanley	(982)	9,013	Barnes Group Inc	Bank of America Merrill Lynch	(33,889)
26,046	Banco Santander Brasil SA ADR	Goldman Sachs	22,920	4,918	Barnes Group Inc	Goldman Sachs	(18,492)
146,738	Banco Santander Brasil SA ADR	Morgan Stanley	118,858	7,322	Barnes Group Inc	Morgan Stanley	(27,238)
(4,404)	Banco Santander Chile ADR	Goldman Sachs	3,523	(4,980)	Barnes Group Inc	Goldman Sachs	8,608
(64,865)	Banco Santander Chile ADR	Morgan Stanley	36,973	1,005	Barrett Business Services Inc	Bank of America Merrill Lynch	(4,603)
(20,393)	Banco Santander SA ADR	Morgan Stanley	2,549	508	Barrett Business Services Inc	Goldman Sachs	(2,327)
(26,021)	Bancolombia SA ADR	Goldman Sachs	42,154	1,549	Barrett Business Services Inc	Morgan Stanley	(9,031)
(14,291)	Bancolombia SA ADR	Morgan Stanley	(2,001)	4,500	Basic Energy Services Inc	Morgan Stanley	(720)
53,669	Bancorp Inc/The	Bank of America Merrill Lynch	(39,983)	91,133	Basic Energy Services Inc	Bank of America Merrill Lynch	(60,148)
62,526	Bancorp Inc/The	Goldman Sachs	(46,160)	11,167	Bassett Furniture Industries Inc	Bank of America Merrill Lynch	(23,227)
53,210	Bancorp Inc/The	Morgan Stanley	(38,952)	7,058	Bassett Furniture Industries Inc	Goldman Sachs	(14,681)
13,525	BancorpSouth Bank	Morgan Stanley	(18,664)	14,071	Bassett Furniture Industries Inc	Morgan Stanley	(15,056)
213,951	BancorpSouth Bank	Bank of America Merrill Lynch	(331,624)	5,079	Bausch Health Cos Inc	Bank of America Merrill Lynch	(22,602)
44,242	BancorpSouth Bank	Goldman Sachs	(68,575)	20,644	Bausch Health Cos Inc	Goldman Sachs	(86,804)
(175,321)	Bank of America Corp	Morgan Stanley	317,331	1,726	Bausch Health Cos Inc	Morgan Stanley	(6,231)
(43,805)	Bank of America Corp	Goldman Sachs	70,526	(16,203)	Baxter International Inc	Bank of America Merrill Lynch	42,128
155,158	Bank of Commerce Holdings	Bank of America Merrill Lynch	(48,099)	5,517	Baycom Corp	Goldman Sachs	(5,765)
43,749	Bank of Commerce Holdings	Goldman Sachs	(13,562)	4,243	Baycom Corp	Morgan Stanley	(1,294)
37,131	Bank of Commerce Holdings	Morgan Stanley	(14,852)	22,206	BB&T Corp	Goldman Sachs	(16,654)
37,959	Bank of Hawaii Corp	Goldman Sachs	(116,914)	79,032	BB&T Corp	Bank of America Merrill Lynch	(59,274)
33,226	Bank of Hawaii Corp	Morgan Stanley	(128,917)	58,559	BB&T Corp	Morgan Stanley	(125,902)
41,239	Bank of Hawaii Corp	Bank of America Merrill Lynch	(127,947)	12,121	BCB Bancorp Inc	Bank of America Merrill Lynch	(4,848)
8,650	Bank of Marin Bancorp	Goldman Sachs	(10,639)	2,035	BCB Bancorp Inc	Goldman Sachs	(814)
21,216	Bank of New York Mellon Corp/The	Morgan Stanley	(25,583)	4,191	BCB Bancorp Inc	Morgan Stanley	(1,257)
(76,204)	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	299,482	6,638	Beacon Roofing Supply Inc	Morgan Stanley	(17,923)
12,215	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	(15,713)	(21,637)	Beacon Roofing Supply Inc	Goldman Sachs	81,355
(4,047)	Bank of Princeton/The	Bank of America Merrill Lynch	(3,966)	(3,837)	Beacon Roofing Supply Inc	Morgan Stanley	10,360
(8,614)	Bank of Princeton/The	Morgan Stanley	(8,097)	452	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(1,700)
(9,640)	Bank OZK	Goldman Sachs	23,232	5,243	Beacon Roofing Supply Inc	Goldman Sachs	(19,714)
(898)	Bank OZK	Morgan Stanley	2,209	(20,540)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	77,230
52,629	Bank OZK	Morgan Stanley	(129,467)	2,769	Beasley Broadcast Group Inc 'A'	Goldman Sachs	(941)
463	Bank7 Corp	Bank of America Merrill Lynch	(141)	11,030	Beazer Homes USA Inc	Bank of America Merrill Lynch	(12,023)
49,261	BankFinancial Corp	Bank of America Merrill Lynch	(26,108)	2,552	Beazer Homes USA Inc	Morgan Stanley	(1,250)
63,341	BankFinancial Corp	Goldman Sachs	(33,571)	(39,018)	Becton Dickinson and Co	Bank of America Merrill Lynch	(330,873)
31,015	BankFinancial Corp	Morgan Stanley	(10,855)	(23,079)	Becton Dickinson and Co	Goldman Sachs	(98,163)
(37,247)	BankUnited Inc	Morgan Stanley	45,814	(8,984)	Becton Dickinson and Co	Morgan Stanley	8,078
(256,972)	BankUnited Inc	Goldman Sachs	382,888	10,562	Bed Bath & Beyond Inc	Goldman Sachs	(27,461)
(66,275)	BankUnited Inc	Bank of America Merrill Lynch	98,750	102	Belden Inc	Bank of America Merrill Lynch	(595)
(2,343)	Bankwell Financial Group Inc	Morgan Stanley	2,706	5,927	Belden Inc	Goldman Sachs	(31,441)
(64,299)	Bankwell Financial Group Inc	Bank of America Merrill Lynch	61,406	8,149	Belden Inc	Morgan Stanley	(32,705)
(7,306)	Bankwell Financial Group Inc	Goldman Sachs	6,977	17,597	Bellicum Pharmaceuticals Inc	Goldman Sachs	(15,309)
141,890	Banner Corp	Bank of America Merrill Lynch	(306,482)	8,002	Benchmark Electronics Inc	Goldman Sachs	(22,652)
9,249	Banner Corp	Morgan Stanley	(20,533)	15,764	Benefitfocus Inc	Bank of America Merrill Lynch	(49,657)
(38,509)	Bar Harbor Bankshares	Bank of America Merrill Lynch	94,732	33,287	Benefitfocus Inc	Morgan Stanley	(67,229)
(19,568)	Bar Harbor Bankshares	Goldman Sachs	48,137	20,391	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	(92,167)
(2,561)	Bar Harbor Bankshares	Morgan Stanley	5,916	1,123	Berkshire Hathaway Inc 'B'	Goldman Sachs	(5,076)
25,942	Barnes & Noble Education Inc	Goldman Sachs	(13,703)	(7,083)	Berkshire Hills Bancorp Inc	Bank of America Merrill Lynch	5,854
12,636	Barnes & Noble Education Inc	Bank of America Merrill Lynch	(8,845)	6,176	Berkshire Hills Bancorp Inc	Goldman Sachs	(5,558)
41,603	Barnes & Noble Education Inc	Morgan Stanley	(13,313)	(235)	Berkshire Hills Bancorp Inc	Morgan Stanley	291
51,389	Barnes & Noble Inc	Bank of America Merrill Lynch	(52,417)	(58,825)	Berry Global Group Inc	Bank of America Merrill Lynch	77,948

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(34,727)	Berry Global Group Inc	Morgan Stanley	18,120	34,234	Bloomin' Brands Inc	Goldman Sachs	(31,838)
(18,465)	Berry Global Group Inc	Goldman Sachs	26,959	11,609	Bloomin' Brands Inc	Morgan Stanley	(9,635)
23,032	Berry Pete Corp	Bank of America Merrill Lynch	(11,286)	52,639	Bloomin' Brands Inc	Bank of America Merrill Lynch	(48,954)
20,854	Berry Pete Corp	Goldman Sachs	(10,535)	(44,873)	Blucora Inc	Bank of America Merrill Lynch	10,321
6,077	Berry Pete Corp	Morgan Stanley	(2,856)	(16,868)	Bluebird Bio Inc	Bank of America Merrill Lynch	99,015
4,341	Best Buy Co Inc	Bank of America Merrill Lynch	(20,620)	(18,629)	BlueLinx Holdings Inc	Bank of America Merrill Lynch	61,662
5,103	Best Buy Co Inc	Goldman Sachs	(24,239)	(19,485)	BlueLinx Holdings Inc	Goldman Sachs	64,495
6,422	Best Buy Co Inc	Morgan Stanley	(38,917)	(7,829)	BlueLinx Holdings Inc	Morgan Stanley	21,999
(2,453)	Best Buy Co Inc	Morgan Stanley	4,186	(2,342)	Blueprint Medicines Corp	Goldman Sachs	4,124
(2,646)	Best Buy Co Inc	Goldman Sachs	3,374	(3,463)	Blueprint Medicines Corp	Morgan Stanley	16,328
(40,203)	BG Staffing Inc	Bank of America Merrill Lynch	140,308	(9,461)	Blueprint Medicines Corp	Bank of America Merrill Lynch	10,218
(34,075)	BGC Partners Inc 'A'	Goldman Sachs	7,754	2,243	Bluerock Residential Growth Inc (Reit)	Bank of America Merrill Lynch	763
(225,901)	BGC Partners Inc 'A'	Bank of America Merrill Lynch	56,475	17,346	Bluerock Residential Growth Inc (Reit)	Goldman Sachs	4,901
(19,219)	BGC Partners Inc 'A'	Morgan Stanley	(578)	39,007	Bluerock Residential Growth Inc (Reit)	Morgan Stanley	(2,338)
4,003	Big Lots Inc	Goldman Sachs	(2,033)	76,286	BMC Stock Holdings Inc	Bank of America Merrill Lynch	(193,004)
92	Biglari Holdings Inc 'A'	Bank of America Merrill Lynch	(3,037)	53,655	BMC Stock Holdings Inc	Goldman Sachs	(135,747)
85	Biglari Holdings Inc 'A'	Goldman Sachs	(2,806)	12,846	BMC Stock Holdings Inc	Morgan Stanley	(17,471)
56	Biglari Holdings Inc 'A'	Morgan Stanley	(3,528)	(14,570)	Boeing Co/The	Goldman Sachs	33,237
3,245	Biglari Holdings Inc 'B'	Bank of America Merrill Lynch	(44,878)	(2,405)	Boeing Co/The	Bank of America Merrill Lynch	19,330
1,085	Bio-Rad Laboratories Inc 'A'	Morgan Stanley	(12,563)	(15,923)	Boeing Co/The	Morgan Stanley	127,993
1,287	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	(14,400)	5,287	Boingo Wireless Inc	Goldman Sachs	(12,075)
8,373	Bio-Rad Laboratories Inc 'A'	Goldman Sachs	(100,601)	1,615	Boingo Wireless Inc	Morgan Stanley	(4,070)
(6,579)	Bio-Techne Corp	Bank of America Merrill Lynch	26,908	25,850	Boise Cascade Co	Bank of America Merrill Lynch	(108,053)
(52,010)	BioCryst Pharmaceuticals Inc	Bank of America Merrill Lynch	239,246	81,457	Boise Cascade Co	Goldman Sachs	(340,490)
(18,684)	BioDelivery Sciences International Inc	Bank of America Merrill Lynch	9,342	3,111	Boise Cascade Co	Morgan Stanley	(6,253)
(15,568)	Biogen Inc	Morgan Stanley	217,796	13,707	BOK Financial Corp	Bank of America Merrill Lynch	(67,438)
(4,053)	Biohaven Pharmaceutical Holding Co Ltd	Goldman Sachs	21,181	10,770	BOK Financial Corp	Goldman Sachs	(52,988)
(4,309)	Biohaven Pharmaceutical Holding Co Ltd	Morgan Stanley	22,640	(22,424)	Bonanza Creek Energy Inc	Bank of America Merrill Lynch	122,435
(3,360)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	14,026	(12,899)	Bonanza Creek Energy Inc	Goldman Sachs	70,429
(23,268)	BioSpecifics Technologies Corp	Bank of America Merrill Lynch	197,313	(1,064)	Bonanza Creek Energy Inc	Morgan Stanley	3,884
(4,220)	BioSpecifics Technologies Corp	Goldman Sachs	35,786	(130)	Booking Holdings Inc	Goldman Sachs	17,671
(14,393)	BioTelemetry Inc	Goldman Sachs	49,368	(553)	Booking Holdings Inc	Bank of America Merrill Lynch	75,169
(2,759)	BioTelemetry Inc	Bank of America Merrill Lynch	9,463	(154)	Booking Holdings Inc	Morgan Stanley	3,858
(3,786)	BioTelemetry Inc	Morgan Stanley	6,879	3,191	Boot Barn Holdings Inc	Morgan Stanley	(12,860)
(272,630)	BioTime Inc	Bank of America Merrill Lynch	40,895	62,859	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	94,855
(85,028)	BioTime Inc	Morgan Stanley	7,653	21,808	Booz Allen Hamilton Holding Corp	Goldman Sachs	19,522
2,850	BJ's Restaurants Inc	Goldman Sachs	(5,270)	27,258	Booz Allen Hamilton Holding Corp	Morgan Stanley	6,269
41,662	BJ's Wholesale Club Holdings Inc	Bank of America Merrill Lynch	(64,153)	43,102	BorgWarner Inc	Bank of America Merrill Lynch	(64,653)
9,355	BJ's Wholesale Club Holdings Inc	Goldman Sachs	(10,250)	3,575	Boston Beer Co Inc/The 'A'	Bank of America Merrill Lynch	(115,531)
78,056	Black Hills Corp	Goldman Sachs	(90,318)	3,312	Boston Beer Co Inc/The 'A'	Goldman Sachs	(106,580)
31,436	Black Hills Corp	Bank of America Merrill Lynch	(29,672)	985	Boston Beer Co Inc/The 'A'	Morgan Stanley	(29,309)
16,517	Black Hills Corp	Morgan Stanley	(32,541)	(8,601)	Boston Omaha Corp 'A'	Morgan Stanley	6,107
32,221	Black Knight Inc	Bank of America Merrill Lynch	48,009	201,329	Boston Private Financial Holdings Inc	Bank of America Merrill Lynch	(155,023)
66,937	Black Knight Inc	Goldman Sachs	99,736	38,401	Boston Private Financial Holdings Inc	Morgan Stanley	(31,105)
23,022	Black Knight Inc	Morgan Stanley	(25,554)	17,741	Boston Properties Inc (Reit)	Goldman Sachs	(79,829)
(27,726)	Blackbaud Inc	Bank of America Merrill Lynch	98,982	43,560	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	(192,100)
(5,700)	Blackbaud Inc	Morgan Stanley	31,065	11,123	Boston Properties Inc (Reit)	Morgan Stanley	(33,147)
(2,633)	Blackbaud Inc	Goldman Sachs	9,400	(118,086)	Boston Scientific Corp	Morgan Stanley	(12,927)
(2,306)	Blackline Inc	Goldman Sachs	(1,974)	(179,557)	Boston Scientific Corp	Goldman Sachs	(132,732)
(4,871)	Blackline Inc	Morgan Stanley	7,318	(31,638)	Boston Scientific Corp	Bank of America Merrill Lynch	(23,829)
(6,461)	Blackstone Mortgage Trust Inc (Reit) 'A'	Goldman Sachs	3,424	(2,738)	Bottomline Technologies DE Inc	Bank of America Merrill Lynch	4,107
(2,535)	Blackstone Mortgage Trust Inc (Reit) 'A'	Morgan Stanley	1,800	(2,490)	Bottomline Technologies DE Inc	Morgan Stanley	4,333
35,910	Blackstone Mortgage Trust Inc (Reit) 'A'	Goldman Sachs	(19,032)	1,954	Bottomline Technologies DE Inc	Goldman Sachs	(2,931)
58,370	Blackstone Mortgage Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	(30,936)	5,678	Bottomline Technologies DE Inc	Morgan Stanley	(9,880)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
10,680	Box Inc ‘A’	Goldman Sachs	(10,787)
65,637	Box Inc ‘A’	Bank of America Merrill Lynch	(66,293)
1,457	Box Inc ‘A’	Morgan Stanley	(1,661)
134,567	Boyd Gaming Corp	Bank of America Merrill Lynch	(338,770)
91,275	Boyd Gaming Corp	Morgan Stanley	(166,660)
88,190	Boyd Gaming Corp	Goldman Sachs	(233,284)
(48,860)	Brady Corp ‘A’	Morgan Stanley	(9,283)
(60,931)	Brady Corp ‘A’	Bank of America Merrill Lynch	55,447
(65,315)	Brady Corp ‘A’	Goldman Sachs	57,216
(77,254)	Braemar Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	196,225
231,401	Brandywine Realty Trust (Reit)	Goldman Sachs	(20,689)
25,777	Brandywine Realty Trust (Reit)	Morgan Stanley	(2,578)
459,040	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	(41,314)
17,595	Braskem SA ADR	Goldman Sachs	31,671
13,047	Braskem SA ADR	Morgan Stanley	391
(211,251)	BRF SA ADR	Morgan Stanley	67,600
(38,061)	BRF SA ADR	Goldman Sachs	23,978
(139,639)	Bridge Bancorp Inc	Bank of America Merrill Lynch	198,287
44,864	Bridgewater Bancshares Inc	Goldman Sachs	(1,346)
43,902	Bridgewater Bancshares Inc	Morgan Stanley	(9,219)
139,134	Bridgewater Bancshares Inc	Bank of America Merrill Lynch	(4,174)
17,066	Briggs & Stratton Corp	Bank of America Merrill Lynch	(26,111)
2,365	Briggs & Stratton Corp	Goldman Sachs	(3,618)
2,041	Briggs & Stratton Corp	Morgan Stanley	(1,327)
4,661	Bright Horizons Family Solutions Inc	Goldman Sachs	14,797
8,430	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	28,241
4,183	Bright Horizons Family Solutions Inc	Morgan Stanley	5,507
(24,466)	Brightcove Inc	Bank of America Merrill Lynch	489
(10,340)	Brightcove Inc	Goldman Sachs	207
(71,368)	Brighthouse Financial Inc	Morgan Stanley	143,731
(19,505)	Brighthouse Financial Inc	Goldman Sachs	34,094
(45,380)	Brighthouse Financial Inc	Bank of America Merrill Lynch	77,497
(24,597)	BrightSphere Investment Group Plc	Goldman Sachs	29,270
(20,310)	BrightSphere Investment Group Plc	Morgan Stanley	14,826
(1,664)	BrightView Holdings Inc	Morgan Stanley	449
(56,259)	Brink’s Co/The	Bank of America Merrill Lynch	82,326
(7,452)	Brink’s Co/The	Morgan Stanley	19,520
(23,764)	Brink’s Co/The	Goldman Sachs	35,431
11,127	Brinker International Inc	Bank of America Merrill Lynch	(37,387)
22,729	Brinker International Inc	Morgan Stanley	(75,688)
41,309	Brinker International Inc	Goldman Sachs	(135,024)
7,113	Bristol-Myers Squibb Co	Goldman Sachs	(5,286)
17,386	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	(19,820)
7,077	Bristol-Myers Squibb Co	Morgan Stanley	(6,267)
16,887	Brixmor Property Group Inc (Reit)	Goldman Sachs	(20,771)
127,962	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	(157,393)
31,994	Brixmor Property Group Inc (Reit)	Morgan Stanley	(39,033)
5,379	Broadcom Inc	Goldman Sachs	(43,581)
10,565	Broadcom Inc	Morgan Stanley	(34,324)
592	Broadcom Inc	Bank of America Merrill Lynch	(4,246)
(1,076)	Broadcom Inc	Morgan Stanley	16,301
14,234	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	52,096
8,509	Broadridge Financial Solutions Inc	Goldman Sachs	31,143
(1,991)	Broadridge Financial Solutions Inc	Morgan Stanley	(2,270)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
5,567	Brookdale Senior Living Inc	Morgan Stanley	(690)
3,818	Brookdale Senior Living Inc	Bank of America Merrill Lynch	(1,506)
10,308	Brookdale Senior Living Inc	Goldman Sachs	(2,305)
(46,878)	Brookfield Property Inc (Reit) ‘A’	Goldman Sachs	81,568
(84,439)	Brookfield Property Inc (Reit) ‘A’	Bank of America Merrill Lynch	146,924
(358,515)	Brookline Bancorp Inc	Bank of America Merrill Lynch	236,620
(12,681)	Brookline Bancorp Inc	Morgan Stanley	10,145
(5,593)	Brooks Automation Inc	Morgan Stanley	(2,209)
(21,249)	Brooks Automation Inc	Bank of America Merrill Lynch	42,392
(7,483)	Brooks Automation Inc	Goldman Sachs	14,929
24,459	Brown & Brown Inc	Bank of America Merrill Lynch	(11,186)
(61,503)	Brown & Brown Inc	Bank of America Merrill Lynch	20,296
12,511	Brown & Brown Inc	Morgan Stanley	(7,132)
17,500	Brown & Brown Inc	Goldman Sachs	(5,062)
(9,666)	Brown & Brown Inc	Goldman Sachs	3,190
3,071	Brown-Forman Corp ‘A’	Bank of America Merrill Lynch	(5,159)
3,601	Brown-Forman Corp ‘A’	Goldman Sachs	(5,317)
2,347	Brown-Forman Corp ‘A’	Morgan Stanley	(4,658)
69,922	Brown-Forman Corp ‘B’	Goldman Sachs	(102,281)
5,470	Brown-Forman Corp ‘B’	Bank of America Merrill Lynch	(7,439)
17,817	Brown-Forman Corp ‘B’	Morgan Stanley	(46,859)
34,750	Bruker Corp	Bank of America Merrill Lynch	(20,298)
9,165	Bruker Corp	Morgan Stanley	(9,073)
2,204	Bruker Corp	Goldman Sachs	(1,256)
(3,494)	Brunswick Corp/DE	Goldman Sachs	26,764
(29,999)	Brunswick Corp/DE	Bank of America Merrill Lynch	229,792
676	Bryn Mawr Bank Corp	Goldman Sachs	(169)
1,993	Bryn Mawr Bank Corp	Morgan Stanley	(2,053)
(13,696)	Buckle Inc/The	Bank of America Merrill Lynch	48,621
(84,577)	Buckle Inc/The	Morgan Stanley	177,377
(3,177)	Build-A-Bear Workshop Inc	Bank of America Merrill Lynch	32
(33,663)	Build-A-Bear Workshop Inc	Morgan Stanley	(4,040)
3,927	Builders FirstSource Inc	Goldman Sachs	(7,815)
15,965	Builders FirstSource Inc	Bank of America Merrill Lynch	(31,770)
22,338	Builders FirstSource Inc	Morgan Stanley	(31,720)
(17,646)	Bunge Ltd	Morgan Stanley	(1,177)
(16,944)	Bunge Ltd	Goldman Sachs	(11,693)
(38,566)	Bunge Ltd	Bank of America Merrill Lynch	45,306
(1,996)	Burlington Stores Inc	Goldman Sachs	15,249
2,379	Burlington Stores Inc	Bank of America Merrill Lynch	17,682
2,114	Burlington Stores Inc	Goldman Sachs	(5,334)
4,296	Burlington Stores Inc	Morgan Stanley	7,169
(4,792)	Burlington Stores Inc	Bank of America Merrill Lynch	36,611
(200)	Business First Bancshares Inc	Goldman Sachs	127
(800)	Business First Bancshares Inc	Morgan Stanley	364
(42,958)	BWX Technologies Inc	Morgan Stanley	79,940
(36,035)	BWX Technologies Inc	Goldman Sachs	90,853
(113,332)	BWX Technologies Inc	Bank of America Merrill Lynch	305,459
(4,937)	Byline Bancorp Inc	Bank of America Merrill Lynch	3,308
(59,211)	Byline Bancorp Inc	Goldman Sachs	39,671
(2,836)	C&F Financial Corp	Bank of America Merrill Lynch	11,911
(134)	C&F Financial Corp	Goldman Sachs	563
(25,662)	C&J Energy Services Inc	Bank of America Merrill Lynch	71,084
733	Cable One Inc	Bank of America Merrill Lynch	6,172

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)
9,971	Cabot Corp	Bank of America Merrill Lynch	(38,189)	(180,574)	Callon Petroleum Co	Bank of America Merrill Lynch	310,587
(4,409)	Cabot Corp	Morgan Stanley	10,229	(8,557)	Cambrex Corp	Goldman Sachs	35,865
20,052	Cabot Corp	Morgan Stanley	(46,521)	(6,434)	Cambrex Corp	Morgan Stanley	13,125
(6,004)	Cabot Corp	Goldman Sachs	22,995	(47,088)	Cambrex Corp	Bank of America Merrill Lynch	205,775
25,694	Cabot Corp	Goldman Sachs	(98,408)	371	Cambridge Bancorp	Bank of America Merrill Lynch	(716)
(5,478)	Cabot Microelectronics Corp	Morgan Stanley	19,885	1,158	Cambridge Bancorp	Goldman Sachs	(2,235)
1,614	Cabot Microelectronics Corp	Bank of America Merrill Lynch	(16,334)	100	Cambridge Bancorp	Morgan Stanley	(167)
7,067	Cabot Microelectronics Corp	Goldman Sachs	(71,518)	3,376	Camden National Corp	Goldman Sachs	(8,440)
10,380	Cabot Microelectronics Corp	Morgan Stanley	(37,679)	5,424	Camden National Corp	Morgan Stanley	(15,024)
(5,236)	Cabot Microelectronics Corp	Goldman Sachs	42,102	(5,467)	Camden Property Trust (Reit)	Goldman Sachs	(2,569)
32,982	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(40,238)	(59,984)	Campbell Soup Co	Goldman Sachs	220,741
54,210	Cabot Oil & Gas Corp	Morgan Stanley	(79,147)	(11,009)	Campbell Soup Co	Bank of America Merrill Lynch	40,513
12,423	Cabot Oil & Gas Corp	Goldman Sachs	(15,156)	(1,868)	Campbell Soup Co	Morgan Stanley	4,782
(10,148)	CACI International Inc ‘A’	Bank of America Merrill Lynch	18,216	2,048	Campbell Soup Co	Morgan Stanley	(1,823)
(2,741)	CACI International Inc ‘A’	Goldman Sachs	4,920	2,974	Campbell Soup Co	Goldman Sachs	(5,920)
554	CACI International Inc ‘A’	Morgan Stanley	(3,840)	(30,008)	Camping World Holdings Inc ‘A’	Morgan Stanley	32,139
1,957	CACI International Inc ‘A’	Bank of America Merrill Lynch	(5,665)	(14,131)	Camping World Holdings Inc ‘A’	Bank of America Merrill Lynch	27,524
221	CACI International Inc ‘A’	Goldman Sachs	(1,881)	(15,447)	Camping World Holdings Inc ‘A’	Goldman Sachs	31,991
(10,287)	Cactus Inc ‘A’	Goldman Sachs	38,885	(9,060)	Cannae Holdings Inc	Morgan Stanley	4,439
(4,654)	Cactus Inc ‘A’	Morgan Stanley	9,913	(63,266)	Cannae Holdings Inc	Bank of America Merrill Lynch	(12,653)
159,154	Cadence BanCorp	Bank of America Merrill Lynch	(367,646)	(10,887)	Cannae Holdings Inc	Goldman Sachs	(2,177)
14,738	Cadence BanCorp	Goldman Sachs	(34,045)	7,672	Cantel Medical Corp	Bank of America Merrill Lynch	2,021
(71,157)	Cadence BanCorp	Morgan Stanley	125,948	3,637	Cantel Medical Corp	Morgan Stanley	(3,892)
1,941	Cadence Design Systems Inc	Morgan Stanley	(2,523)	(2,335)	Cantel Medical Corp	Goldman Sachs	(1,167)
18,426	Cadiz Inc	Goldman Sachs	(4,606)	1,895	Cantel Medical Corp	Goldman Sachs	(383)
1,932	Cadiz Inc	Bank of America Merrill Lynch	(483)	(3,669)	Cantel Medical Corp	Morgan Stanley	3,926
(55,066)	Caesars Entertainment Corp	Morgan Stanley	8,644	62,646	Capital City Bank Group Inc	Bank of America Merrill Lynch	37,274
(82,372)	Caesars Entertainment Corp	Bank of America Merrill Lynch	14,582	45,554	Capital City Bank Group Inc	Goldman Sachs	24,138
(14,457)	Caesars Entertainment Corp	Goldman Sachs	1,571	35,727	Capital City Bank Group Inc	Morgan Stanley	(3,720)
(53,099)	Caesarstone Ltd	Morgan Stanley	36,638	41,703	Capital One Financial Corp	Bank of America Merrill Lynch	(89,661)
(986)	CAI International Inc	Goldman Sachs	1,025	14,206	Capital One Financial Corp	Goldman Sachs	(30,543)
(6,337)	CAI International Inc	Morgan Stanley	(4,499)	(98,128)	Capital Senior Living Corp	Goldman Sachs	(32,382)
(12,155)	CAI International Inc	Bank of America Merrill Lynch	12,641	(195,380)	Capital Senior Living Corp	Bank of America Merrill Lynch	(64,475)
20,762	Cal-Maine Foods Inc	Goldman Sachs	(112,201)	(44,986)	Capital Senior Living Corp	Morgan Stanley	(6,748)
11,387	Cal-Maine Foods Inc	Bank of America Merrill Lynch	(64,109)	16,837	Capitol Federal Financial Inc	Goldman Sachs	(4,378)
12,711	Cal-Maine Foods Inc	Morgan Stanley	(36,477)	(9,245)	Capri Holdings Ltd	Goldman Sachs	66,934
(54,240)	CalAmp Corp	Goldman Sachs	141,499	(5,376)	Capri Holdings Ltd	Morgan Stanley	36,503
(33,625)	CalAmp Corp	Morgan Stanley	81,709	11,351	Capstar Financial Holdings Inc	Bank of America Merrill Lynch	(114)
(1,132)	Calavo Growers Inc	Morgan Stanley	9,996	8,499	Capstar Financial Holdings Inc	Goldman Sachs	(85)
(5,915)	Calavo Growers Inc	Goldman Sachs	78,137	3,292	Capstar Financial Holdings Inc	Morgan Stanley	(33)
(4,306)	Calavo Growers Inc	Bank of America Merrill Lynch	56,882	(208,308)	Capstead Mortgage Corp (Reit)	Bank of America Merrill Lynch	122,902
(12,606)	California Resources Corp	Bank of America Merrill Lynch	44,751	1,420	Cara Therapeutics Inc	Bank of America Merrill Lynch	3,309
1,140	California Water Service Group	Bank of America Merrill Lynch	(1,368)	5,294	Cara Therapeutics Inc	Goldman Sachs	12,335
2,365	California Water Service Group	Morgan Stanley	(4,777)	10,598	Cara Therapeutics Inc	Morgan Stanley	22,150
1,461	California Water Service Group	Goldman Sachs	(1,753)	8,928	CARBO Ceramics Inc	Bank of America Merrill Lynch	(5,089)
46,891	Calithera Biosciences Inc	Bank of America Merrill Lynch	(15,943)	7,003	CARBO Ceramics Inc	Goldman Sachs	(3,992)
81,367	Calithera Biosciences Inc	Goldman Sachs	(27,665)	23,336	CARBO Ceramics Inc	Morgan Stanley	(9,101)
53,577	Calix Inc	Bank of America Merrill Lynch	(31,610)	(15,760)	Carbon Black Inc	Goldman Sachs	46,019
23,513	Calix Inc	Goldman Sachs	(13,873)	5,357	Carbonite Inc	Bank of America Merrill Lynch	(1,714)
(73,261)	Callaway Golf Co	Bank of America Merrill Lynch	72,528	30,516	Carbonite Inc	Goldman Sachs	(9,765)
(39,165)	Callaway Golf Co	Goldman Sachs	38,773	30,046	Carbonite Inc	Morgan Stanley	(54,684)
(41,080)	Callaway Golf Co	Morgan Stanley	27,113	32,243	Cardinal Health Inc	Bank of America Merrill Lynch	(127,682)
(33,756)	Callon Petroleum Co	Morgan Stanley	35,781	6,187	Cardinal Health Inc	Goldman Sachs	(24,501)
(72,609)	Callon Petroleum Co	Goldman Sachs	121,287	13,351	Cardiovascular Systems Inc	Bank of America Merrill Lynch	5,741

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)
7,902	Cardiovascular Systems Inc	Goldman Sachs	3,398	(46,395)	Catalent Inc	Bank of America Merrill Lynch	(1,556)
1,526	Cardiovascular Systems Inc	Morgan Stanley	(1,022)	(15,162)	Catalent Inc	Morgan Stanley	19,542
1,727	Cardlytics Inc	Bank of America Merrill Lynch	3,989	2,631	Catalyst Biosciences Inc	Goldman Sachs	(1,947)
2,041	Cardlytics Inc	Goldman Sachs	4,715	2,905	Catalyst Biosciences Inc	Morgan Stanley	(552)
1,032	Cardtronics Plc 'A'	Morgan Stanley	(543)	10,683	Catalyst Pharmaceuticals Inc	Morgan Stanley	(2,731)
1,163	Cardtronics Plc 'A'	Goldman Sachs	(4,338)	2,405	Catasys Inc	Goldman Sachs	(3,126)
32,220	Care.com Inc	Bank of America Merrill Lynch	(27,065)	(14,853)	CatchMark Timber Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	11,437
2,385	Care.com Inc	Morgan Stanley	(1,455)	(167,974)	CatchMark Timber Trust Inc (Reit) 'A'	Goldman Sachs	126,362
28,647	Care.com Inc	Goldman Sachs	(24,063)	(23,609)	CatchMark Timber Trust Inc (Reit) 'A'	Morgan Stanley	11,568
(5,894)	CareDx Inc	Bank of America Merrill Lynch	12,377	3,496	Caterpillar Inc	Goldman Sachs	(7,399)
(11,600)	CareDx Inc	Goldman Sachs	25,563	5,348	Caterpillar Inc	Morgan Stanley	(16,373)
(86,150)	Career Education Corp	Bank of America Merrill Lynch	(49,105)	200,800	Cathay General Bancorp	Bank of America Merrill Lynch	(393,568)
10,209	CareTrust Inc (Reit)	Morgan Stanley	(13,068)	47,200	Cathay General Bancorp	Morgan Stanley	(63,421)
148,900	CareTrust Inc (Reit)	Bank of America Merrill Lynch	(178,680)	12,132	Cathay General Bancorp	Goldman Sachs	(21,020)
15,243	Cargurus Inc	Bank of America Merrill Lynch	(42,656)	(11,668)	Cathay General Bancorp	Goldman Sachs	22,869
63,388	Cargurus Inc	Goldman Sachs	(167,213)	(1,329)	Cathay General Bancorp	Morgan Stanley	2,884
40,402	Cargurus Inc	Morgan Stanley	(82,517)	57,217	Cato Corp/The 'A'	Bank of America Merrill Lynch	(30,325)
(4,659)	Carlisle Cos Inc	Bank of America Merrill Lynch	4,659	(735)	Cavco Industries Inc	Goldman Sachs	(17,065)
(5,925)	CarMax Inc	Bank of America Merrill Lynch	(16,708)	(7,530)	Cavco Industries Inc	Bank of America Merrill Lynch	(193,672)
9,332	CarMax Inc	Goldman Sachs	16,515	3,125	CB Financial Services Inc	Bank of America Merrill Lynch	(823)
17,481	Carnival Corp	Goldman Sachs	(45,800)	4,453	CB Financial Services Inc	Goldman Sachs	(1,068)
(787)	Carnival Corp	Morgan Stanley	1,149	5,678	CB Financial Services Inc	Morgan Stanley	(1,429)
19,892	Carolina Financial Corp	Bank of America Merrill Lynch	(67,434)	(49,413)	CBIZ Inc	Bank of America Merrill Lynch	5,435
11,172	Carolina Financial Corp	Goldman Sachs	(37,873)	(118,808)	CBL & Associates Properties Inc (Reit)	Morgan Stanley	30,070
26,323	Carpenter Technology Corp	Morgan Stanley	(118,980)	(173,350)	CBL & Associates Properties Inc (Reit)	Goldman Sachs	78,545
28,578	Carpenter Technology Corp	Bank of America Merrill Lynch	(210,620)	(32,857)	Cboe Global Markets Inc	Morgan Stanley	8,707
20,575	Carpenter Technology Corp	Goldman Sachs	(151,638)	(40,793)	Cboe Global Markets Inc	Goldman Sachs	(145,470)
6,180	Carriage Services Inc	Bank of America Merrill Lynch	(5,438)	(23,726)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(81,267)
33,876	Carriage Services Inc	Goldman Sachs	(29,811)	38,688	CBRE Group Inc 'A'	Morgan Stanley	(80,858)
674	Carrizo Oil & Gas Inc	Bank of America Merrill Lynch	(1,678)	(1,972)	CBRE Group Inc 'A'	Morgan Stanley	2,262
18,997	Carrizo Oil & Gas Inc	Goldman Sachs	(47,303)	14,374	CBRE Group Inc 'A'	Bank of America Merrill Lynch	(36,654)
(1,594)	Carrolls Restaurant Group Inc	Morgan Stanley	526	(16,071)	CBRE Group Inc 'A'	Goldman Sachs	33,818
(15,696)	Carrolls Restaurant Group Inc	Bank of America Merrill Lynch	2,040	15,070	CBS Corp 'B'	Goldman Sachs	10,097
(6,634)	Carrolls Restaurant Group Inc	Goldman Sachs	862	28,247	CBS Corp 'B'	Bank of America Merrill Lynch	18,925
62,574	Cars.com Inc	Bank of America Merrill Lynch	(130,025)	1,608	CBTX Inc	Bank of America Merrill Lynch	145
36,207	Cars.com Inc	Morgan Stanley	(39,755)	9,170	CBTX Inc	Goldman Sachs	(172)
45,222	Cars.com Inc	Goldman Sachs	(92,087)	4,213	CBTX Inc	Morgan Stanley	(536)
(43,517)	Carter Bank & Trust	Morgan Stanley	23,615	(12,148)	CDK Global Inc	Goldman Sachs	39,360
(11,300)	Carter's Inc	Bank of America Merrill Lynch	109,045	(7,502)	CDK Global Inc	Bank of America Merrill Lynch	24,306
(23,821)	Carter's Inc	Morgan Stanley	178,896	(8,682)	CDK Global Inc	Morgan Stanley	28,824
(26,863)	Carter's Inc	Goldman Sachs	247,358	63,717	CDW Corp/DE	Bank of America Merrill Lynch	(210,346)
(7,609)	Carvana Co	Bank of America Merrill Lynch	63,003	15,744	CDW Corp/DE	Morgan Stanley	(72,256)
(55,466)	Carvana Co	Goldman Sachs	460,838	10,886	CDW Corp/DE	Goldman Sachs	(43,743)
(10,738)	Carvana Co	Morgan Stanley	84,938	97,702	CECO Environmental Corp	Bank of America Merrill Lynch	(87,932)
(9,540)	Casella Waste Systems Inc 'A'	Bank of America Merrill Lynch	3,816	9,224	CECO Environmental Corp	Goldman Sachs	(8,302)
(1,723)	Casey's General Stores Inc	Goldman Sachs	7,374	12,795	Cedar Realty Trust Inc (Reit)	Goldman Sachs	(3,966)
1,795	Casey's General Stores Inc	Bank of America Merrill Lynch	(7,683)	11,242	Cedar Realty Trust Inc (Reit)	Morgan Stanley	(3,035)
2,790	Casey's General Stores Inc	Morgan Stanley	(14,201)	(13,487)	Celanese Corp	Goldman Sachs	64,603
(4,810)	Casey's General Stores Inc	Bank of America Merrill Lynch	20,587	(7,463)	Celanese Corp	Bank of America Merrill Lynch	27,412
2,625	Casey's General Stores Inc	Goldman Sachs	(9,541)	(7,167)	Celanese Corp	Morgan Stanley	21,484
(73,376)	CASI Pharmaceuticals Inc	Morgan Stanley	8,071	106,419	Cemex SAB de CV ADR	Goldman Sachs	(34,684)
200,557	Castlight Health Inc 'B'	Bank of America Merrill Lynch	(80,223)	96,121	Cemex SAB de CV ADR	Morgan Stanley	(26,914)
60,840	Castlight Health Inc 'B'	Goldman Sachs	(24,336)	(6,344)	Centene Corp	Morgan Stanley	1,922
(15,044)	Catalent Inc	Goldman Sachs	14,008	(6,867)	Centene Corp	Goldman Sachs	(3,387)

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)
(126,493)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	273,225	82,335	Charles Schwab Corp/The	Morgan Stanley	(108,593)
(62,226)	Centennial Resource Development Inc/DE 'A'	Goldman Sachs	134,408	72,136	Charles Schwab Corp/The	Goldman Sachs	(97,743)
(78,078)	Centennial Resource Development Inc/DE 'A'	Morgan Stanley	124,144	(1,187)	Chart Industries Inc	Goldman Sachs	7,927
127,776	CenterPoint Energy Inc	Bank of America Merrill Lynch	(149,498)	3,804	Chart Industries Inc	Morgan Stanley	(3,956)
(17,356)	CenterState Bank Corp	Goldman Sachs	17,182	(3,948)	Charter Communications Inc 'A'	Goldman Sachs	10,975
183,533	CenterState Bank Corp	Bank of America Merrill Lynch	(181,698)	(13,289)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	36,943
42,063	CenterState Bank Corp	Morgan Stanley	(52,999)	(267)	Charter Communications Inc 'A'	Morgan Stanley	980
47,947	CenterState Bank Corp	Goldman Sachs	(51,471)	(13,504)	Chase Corp	Bank of America Merrill Lynch	(46,049)
(26,982)	CenterState Bank Corp	Bank of America Merrill Lynch	26,712	(22,116)	Chase Corp	Goldman Sachs	(58,039)
(56,040)	CenterState Bank Corp	Morgan Stanley	70,610	(12,052)	Chase Corp	Morgan Stanley	(9,432)
(38,940)	Central European Media Enterprises Ltd 'A'	Goldman Sachs	5,841	29,791	Chatham Lodging Trust (Reit)	Morgan Stanley	(30,685)
(41,882)	Central European Media Enterprises Ltd 'A'	Morgan Stanley	-	5,344	Chatham Lodging Trust (Reit)	Bank of America Merrill Lynch	(5,878)
(8,100)	Central Garden & Pet Co 'A'	Goldman Sachs	11,591	19,387	Chatham Lodging Trust (Reit)	Goldman Sachs	(21,326)
(17,449)	Central Garden & Pet Co 'A'	Morgan Stanley	17,340	2,498	CHC Group Ltd*	Morgan Stanley	(1,124)
95,124	Central Pacific Financial Corp	Bank of America Merrill Lynch	(90,368)	(4,793)	Check Point Software Technologies Ltd	Morgan Stanley	32,257
109,793	Central Pacific Financial Corp	Morgan Stanley	(144,927)	(7,666)	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	40,630
(17,075)	Central Valley Community Bancorp	Bank of America Merrill Lynch	19,039	(11,521)	Check Point Software Technologies Ltd	Goldman Sachs	61,061
(4,330)	Central Valley Community Bancorp	Goldman Sachs	4,828	2,095	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(4,548)
(19,049)	Centric Brands Inc	Morgan Stanley	381	873	Check Point Software Technologies Ltd	Goldman Sachs	(2,281)
(83,646)	Century Aluminum Co	Bank of America Merrill Lynch	120,450	3,712	Check Point Software Technologies Ltd	Morgan Stanley	(5,497)
(6,724)	Century Aluminum Co	Goldman Sachs	9,683	5,184	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	(20,529)
(76)	Century Bancorp Inc/MA 'A'	Goldman Sachs	149	2,254	Chefs' Warehouse Inc/The	Bank of America Merrill Lynch	(6,559)
(3,064)	Century Bancorp Inc/MA 'A'	Bank of America Merrill Lynch	6,005	2,304	Chefs' Warehouse Inc/The	Goldman Sachs	(6,705)
(42,686)	Century Casinos Inc	Bank of America Merrill Lynch	14,940	3,532	Chefs' Warehouse Inc/The	Morgan Stanley	(9,183)
(4,656)	Century Casinos Inc	Goldman Sachs	1,630	30,807	Chegg Inc	Bank of America Merrill Lynch	23,925
(59,391)	Century Communities Inc	Bank of America Merrill Lynch	42,762	67,336	Chegg Inc	Goldman Sachs	58,582
69,442	CenturyLink Inc	Morgan Stanley	45,137	39,705	Chegg Inc	Morgan Stanley	4,596
29,628	CenturyLink Inc	Bank of America Merrill Lynch	(10,074)	8,775	Chemed Corp	Bank of America Merrill Lynch	(24,570)
66,744	CenturyLink Inc	Goldman Sachs	(22,693)	386	Chemed Corp	Morgan Stanley	(2,787)
(9,228)	Cerecor Inc	Morgan Stanley	2,492	1,224	Chemed Corp	Goldman Sachs	(3,427)
(1,303)	Ceridian HCM Holding Inc	Bank of America Merrill Lynch	756	138,152	Chemical Financial Corp	Bank of America Merrill Lynch	(283,824)
(12,433)	Ceridian HCM Holding Inc	Morgan Stanley	18,277	66,057	Chemical Financial Corp	Goldman Sachs	(135,963)
(38,639)	Cerner Corp	Morgan Stanley	24,343	31,914	Chemical Financial Corp	Morgan Stanley	(76,176)
(10,564)	Cerner Corp	Goldman Sachs	1,341	33,789	ChemoCentryx Inc	Bank of America Merrill Lynch	(30,072)
(12,939)	Cerner Corp	Bank of America Merrill Lynch	(11,257)	5,171	ChemoCentryx Inc	Goldman Sachs	(4,602)
(4,687)	Cerus Corp	Bank of America Merrill Lynch	3,328	(23,801)	Chemours Co/The	Bank of America Merrill Lynch	55,881
(41,975)	Cerus Corp	Goldman Sachs	29,802	(95,423)	Chemours Co/The	Morgan Stanley	191,908
(37,165)	Cerus Corp	Morgan Stanley	15,981	(101,745)	Chemours Co/The	Goldman Sachs	234,971
(25,951)	CEVA Inc	Bank of America Merrill Lynch	43,079	(5,694)	Chemung Financial Corp	Morgan Stanley	11,274
(23,426)	CF Industries Holdings Inc	Goldman Sachs	56,468	(11,880)	Chemung Financial Corp	Bank of America Merrill Lynch	46,213
(18,177)	CF Industries Holdings Inc	Bank of America Merrill Lynch	40,453	25,259	Cheniere Energy Inc	Goldman Sachs	(123,769)
(19,245)	CF Industries Holdings Inc	Morgan Stanley	28,103	(44,312)	Cherry Hill Mortgage Investment Corp (Reit)	Bank of America Merrill Lynch	44,755
27,530	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	(89,472)	(8,773)	Cherry Hill Mortgage Investment Corp (Reit)	Goldman Sachs	8,861
14,089	CH Robinson Worldwide Inc	Goldman Sachs	(45,789)	71,935	Chesapeake Energy Corp	Bank of America Merrill Lynch	(39,564)
(24,464)	Champions Oncology Inc	Bank of America Merrill Lynch	(14,923)	32,486	Chesapeake Utilities Corp	Bank of America Merrill Lynch	(152,684)
6,534	ChannelAdvisor Corp	Goldman Sachs	(3,071)	1,916	Chesapeake Utilities Corp	Goldman Sachs	(9,005)
6,874	ChannelAdvisor Corp	Bank of America Merrill Lynch	(3,231)	4,819	Chesapeake Utilities Corp	Morgan Stanley	(25,493)
6,623	Chaparral Energy Inc 'A'	Bank of America Merrill Lynch	(8,213)	(1,752)	Chevron Corp	Goldman Sachs	13,508
17,540	Chaparral Energy Inc 'A'	Goldman Sachs	(21,750)	(4,011)	Chiasma Inc	Morgan Stanley	(3,369)
15,305	Chaparral Energy Inc 'A'	Morgan Stanley	(2,755)	8,892	Chico's FAS Inc	Morgan Stanley	(2,223)
(2,443)	Charles River Laboratories International Inc	Bank of America Merrill Lynch	17,516	113,622	Chico's FAS Inc	Bank of America Merrill Lynch	(74,991)
(824)	Charles River Laboratories International Inc	Goldman Sachs	5,908	37,290	Chico's FAS Inc	Goldman Sachs	(24,611)
(193)	Charles River Laboratories International Inc	Morgan Stanley	961	(17,879)	Children's Place Inc/The	Bank of America Merrill Lynch	207,396
127,445	Charles Schwab Corp/The	Bank of America Merrill Lynch	(95,584)	(7,541)	Children's Place Inc/The	Morgan Stanley	82,423

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)
(19,933)	Children's Place Inc/The	Goldman Sachs	231,223	(8,210)	Cintas Corp	Goldman Sachs	(1,397)
(33,268)	Chimera Investment Corp (Reit)	Goldman Sachs	13,182	(28,231)	CIRCOR International Inc	Bank of America Merrill Lynch	(297,555)
332,095	Chimerix Inc	Bank of America Merrill Lynch	(36,326)	(928)	CIRCOR International Inc	Goldman Sachs	(9,781)
63,237	Chimerix Inc	Goldman Sachs	(17,390)	98,036	Cirrus Logic Inc	Bank of America Merrill Lynch	(793,473)
42,350	Chimerix Inc	Morgan Stanley	(3,600)	41,947	Cirrus Logic Inc	Goldman Sachs	(351,516)
(768)	China Biologic Products Hold	Bank of America Merrill Lynch	2,634	3,907	Cirrus Logic Inc	Morgan Stanley	(10,705)
(1,503)	China Biologic Products Hold	Morgan Stanley	706	(17,830)	Cisco Systems Inc	Bank of America Merrill Lynch	2,140
(867)	China Biologic Products Hold	Goldman Sachs	2,974	(533)	Cisco Systems Inc	Goldman Sachs	64
1,188	Chipotle Mexican Grill Inc	Morgan Stanley	(54,375)	16,740	Cisco Systems Inc	Morgan Stanley	(53,760)
653	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(25,206)	26,846	Cisco Systems Inc	Goldman Sachs	(106,376)
3,282	Chipotle Mexican Grill Inc	Goldman Sachs	(126,736)	6,419	Cision Ltd	Goldman Sachs	(4,172)
16,356	Choice Hotels International Inc	Goldman Sachs	(13,260)	10,888	Cision Ltd	Morgan Stanley	(4,735)
14,060	Choice Hotels International Inc	Morgan Stanley	(18,797)	288	CIT Group Inc	Bank of America Merrill Lynch	(665)
(12,344)	Choice Hotels International Inc	Morgan Stanley	24,071	11,804	CIT Group Inc	Goldman Sachs	(27,267)
(32,365)	Choice Hotels International Inc	Goldman Sachs	56,962	(63,708)	CIT Group Inc	Bank of America Merrill Lynch	147,165
(3,618)	Chubb Ltd	Goldman Sachs	(6,440)	22,144	Citi Trends Inc	Bank of America Merrill Lynch	(84,590)
(20,812)	Chubb Ltd	Morgan Stanley	53,487	(21,812)	Citigroup Inc	Bank of America Merrill Lynch	55,184
25,525	Church & Dwight Co Inc	Bank of America Merrill Lynch	22,462	(23,598)	Citigroup Inc	Goldman Sachs	59,703
22,415	Church & Dwight Co Inc	Goldman Sachs	17,152	(50,535)	Citizens & Northern Corp	Morgan Stanley	7,796
7,895	Churchill Downs Inc	Goldman Sachs	(5,921)	(70,923)	Citizens & Northern Corp	Bank of America Merrill Lynch	117,023
(1,692)	Churchill Downs Inc	Goldman Sachs	1,380	179,040	Citizens Financial Group Inc	Bank of America Merrill Lynch	(199,793)
(3,515)	Churchill Downs Inc	Morgan Stanley	3,684	2,950	Citizens Financial Group Inc	Morgan Stanley	(3,296)
5,802	Churchill Downs Inc	Bank of America Merrill Lynch	(4,351)	203,048	Citizens Financial Group Inc	Goldman Sachs	(226,816)
13,010	Chuy's Holdings Inc	Goldman Sachs	(4,497)	(6,319)	Citizens Inc/TX	Bank of America Merrill Lynch	2,212
6,273	Chuy's Holdings Inc	Morgan Stanley	(6,243)	(49,615)	Citizens Inc/TX	Morgan Stanley	496
12,604	Cia Brasileira de Distribuicao ADR	Goldman Sachs	18,402	(28,021)	Citrix Systems Inc	Goldman Sachs	59,955
5,408	Cia Brasileira de Distribuicao ADR	Morgan Stanley	6,327	(38,460)	Citrix Systems Inc	Bank of America Merrill Lynch	84,165
55,222	Cia Cervecerias Unidas SA ADR	Goldman Sachs	(35,342)	(48,915)	Citrix Systems Inc	Morgan Stanley	111,526
17,731	Cia Cervecerias Unidas SA ADR	Morgan Stanley	(5,497)	(23,338)	City Holding Co	Bank of America Merrill Lynch	107,121
(122,596)	Cia de Minas Buenaventura SA ADR	Goldman Sachs	94,399	(11,457)	Civeo Corp	Goldman Sachs	4,010
(287,430)	Cia Siderurgica Nacional SA ADR	Morgan Stanley	2,874	(15,824)	Civeo Corp	Morgan Stanley	3,956
(148,861)	Cia Siderurgica Nacional SA ADR	Goldman Sachs	(90,805)	(117,653)	Civeo Corp	Bank of America Merrill Lynch	41,179
20,650	Cidara Therapeutics Inc	Bank of America Merrill Lynch	(5,988)	24,625	Clarus Corp	Bank of America Merrill Lynch	(21,670)
68,407	Cidara Therapeutics Inc	Goldman Sachs	(19,838)	30,000	Clarus Corp	Goldman Sachs	(26,400)
46,155	Ciena Corp	Bank of America Merrill Lynch	66,063	(66,413)	Clean Energy Fuels Corp	Bank of America Merrill Lynch	9,298
80,554	Ciena Corp	Morgan Stanley	(34,638)	(20,219)	Clean Energy Fuels Corp	Goldman Sachs	2,831
141,952	Ciena Corp	Goldman Sachs	201,656	(161,606)	Clear Channel Outdoor Holdin	Morgan Stanley	16,042
678	Cigna Corp	Bank of America Merrill Lynch	(409)	1,550	Clearfield Inc	Goldman Sachs	(1,395)
6,033	Cigna Corp	Goldman Sachs	(11,815)	3,080	Clearfield Inc	Morgan Stanley	(1,663)
11,436	Cigna Corp	Morgan Stanley	(26,600)	16,073	Clearwater Paper Corp	Bank of America Merrill Lynch	(21,538)
18,824	Cimarex Energy Co	Bank of America Merrill Lynch	(189,746)	4,475	Clearwater Paper Corp	Morgan Stanley	(6,175)
7,468	Cimarex Energy Co	Goldman Sachs	(75,277)	14,050	Clearwater Paper Corp	Goldman Sachs	(18,827)
(7,971)	Cimarex Energy Co	Bank of America Merrill Lynch	80,724	(4,929)	Clearway Energy Inc 'A'	Bank of America Merrill Lynch	3,204
(7,553)	Cimarex Energy Co	Morgan Stanley	57,339	(22,557)	Clearway Energy Inc 'A'	Goldman Sachs	14,826
(18,223)	Cimpress NV	Goldman Sachs	(18,405)	(5,447)	Clearway Energy Inc 'A'	Morgan Stanley	4,194
(9,671)	Cimpress NV	Bank of America Merrill Lynch	(6,261)	(226,349)	Cleveland-Cliffs Inc	Bank of America Merrill Lynch	295,988
(39,171)	Cimpress NV	Morgan Stanley	145,324	(171,629)	Cleveland-Cliffs Inc	Goldman Sachs	213,146
(33,214)	Cincinnati Bell Inc	Bank of America Merrill Lynch	56,132	(74,834)	Cleveland-Cliffs Inc	Morgan Stanley	63,310
24,031	Cincinnati Financial Corp	Bank of America Merrill Lynch	37,488	1,808	Clipper Realty Inc (Reit)	Bank of America Merrill Lynch	(452)
46,604	Cincinnati Financial Corp	Goldman Sachs	58,901	3,993	Clipper Realty Inc (Reit)	Goldman Sachs	(998)
54,886	Cincinnati Financial Corp	Morgan Stanley	(74,062)	1,705	Clipper Realty Inc (Reit)	Morgan Stanley	(511)
27,103	Cinemark Holdings Inc	Bank of America Merrill Lynch	(67,486)	6,829	Clorox Co/The	Bank of America Merrill Lynch	3,619
(11,222)	Cintas Corp	Morgan Stanley	50,162	5,300	Clorox Co/The	Goldman Sachs	2,809
(14,973)	Cintas Corp	Bank of America Merrill Lynch	(2,731)	132,911	Cloudera Inc	Bank of America Merrill Lynch	(192,046)

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80,143	Cloudera Inc	Morgan Stanley	(130,633)	2,340	Cohu Inc	Bank of America Merrill Lynch	(5,476)
117,489	Cloudera Inc	Goldman Sachs	(157,437)	70,528	Cohu Inc	Morgan Stanley	(54,307)
17,420	Clovis Oncology Inc	Goldman Sachs	(72,990)	12,924	Colfax Corp	Bank of America Merrill Lynch	(12,666)
3,426	Clovis Oncology Inc	Morgan Stanley	(9,284)	80,223	Colfax Corp	Goldman Sachs	(78,619)
(29,486)	CME Group Inc	Goldman Sachs	(289,553)	80,720	Colfax Corp	Morgan Stanley	(71,639)
(9,356)	CME Group Inc	Morgan Stanley	(54,545)	14,538	Colgate-Palmolive Co	Morgan Stanley	(20,208)
96,452	CMS Energy Corp	Bank of America Merrill Lynch	(3,858)	1,143	Colgate-Palmolive Co	Bank of America Merrill Lynch	(1,372)
28,850	CNA Financial Corp	Bank of America Merrill Lynch	(15,579)	30,076	Colgate-Palmolive Co	Goldman Sachs	(40,633)
24,539	CNA Financial Corp	Goldman Sachs	(13,251)	5,258	Collectors Universe Inc	Bank of America Merrill Lynch	(4,312)
3,658	CNA Financial Corp	Morgan Stanley	(4,865)	10,265	Collectors Universe Inc	Goldman Sachs	(8,417)
(10,269)	CNB Financial Corp/PA	Bank of America Merrill Lynch	17,868	(4,419)	Collegium Pharmaceutical Inc	Morgan Stanley	574
(14,340)	CNH Industrial NV	Morgan Stanley	2,438	(11,584)	Collegium Pharmaceutical Inc	Goldman Sachs	18,419
(15,671)	CNH Industrial NV	Goldman Sachs	8,306	38,007	Colony Capital Inc (Reit)	Bank of America Merrill Lynch	(3,041)
(22,822)	CNH Industrial NV	Bank of America Merrill Lynch	12,096	130,463	Colony Capital Inc (Reit)	Goldman Sachs	(9,353)
235,284	CNO Financial Group Inc	Bank of America Merrill Lynch	(172,194)	28,130	Colony Capital Inc (Reit)	Morgan Stanley	(2,250)
68,738	CNO Financial Group Inc	Morgan Stanley	(42,018)	(31,582)	Colony Credit Real Estate Inc (Reit)	Bank of America Merrill Lynch	20,844
281,702	CNO Financial Group Inc	Goldman Sachs	(205,284)	(143,631)	Columbia Banking System Inc	Bank of America Merrill Lynch	297,316
(74,249)	CNX Resources Corp	Morgan Stanley	22,275	(29,883)	Columbia Financial Inc	Goldman Sachs	3,885
(5,047)	CNX Resources Corp	Goldman Sachs	8,328	(29,020)	Columbia Property Trust Inc (Reit)	Goldman Sachs	35,404
(76,101)	Coca-Cola Co/The	Goldman Sachs	23,077	(62,646)	Columbia Property Trust Inc (Reit)	Bank of America Merrill Lynch	76,428
(135,548)	Coca-Cola Co/The	Bank of America Merrill Lynch	38,250	(989)	Columbia Property Trust Inc (Reit)	Morgan Stanley	989
(69,711)	Coca-Cola Co/The	Morgan Stanley	48,265	23,517	Columbia Sportswear Co	Bank of America Merrill Lynch	(47,975)
(476)	Coca-Cola Consolidated Inc	Morgan Stanley	5,112	5,292	Columbia Sportswear Co	Goldman Sachs	(10,796)
(2,410)	Coca-Cola Consolidated Inc	Bank of America Merrill Lynch	38,975	2,134	Columbus McKinnon Corp/NY	Bank of America Merrill Lynch	854
(1,567)	Coca-Cola Consolidated Inc	Goldman Sachs	1,063	3,352	Columbus McKinnon Corp/NY	Goldman Sachs	1,341
(476)	Coca-Cola European Partners Plc	Goldman Sachs	657	3,568	Columbus McKinnon Corp/NY	Morgan Stanley	500
(1,668)	Coca-Cola European Partners Plc	Morgan Stanley	1,568	11,973	Comcast Corp 'A'	Morgan Stanley	(21,308)
8,781	Coca-Cola Femsa SAB de CV ADR	Goldman Sachs	(15,930)	35,219	Comcast Corp 'A'	Goldman Sachs	(48,217)
(9,400)	Coda Octopus Group Inc	Goldman Sachs	51,136	14,954	Comerica Inc	Morgan Stanley	(51,367)
(2,093)	Coda Octopus Group Inc	Morgan Stanley	10,298	16,200	Comerica Inc	Bank of America Merrill Lynch	(47,061)
(33,865)	Codexis Inc	Bank of America Merrill Lynch	60,957	11,983	Comerica Inc	Goldman Sachs	(34,811)
(1,806)	Codexis Inc	Goldman Sachs	3,251	45,248	Comfort Systems USA Inc	Bank of America Merrill Lynch	(53,845)
(5,692)	Codorus Valley Bancorp Inc	Bank of America Merrill Lynch	5,464	37,752	Comfort Systems USA Inc	Goldman Sachs	(46,906)
24,388	Coeur Mining Inc	Goldman Sachs	(7,804)	41,758	Comfort Systems USA Inc	Morgan Stanley	(87,692)
32,028	Coeur Mining Inc	Morgan Stanley	(1,922)	(29,666)	Commerce Bancshares Inc/MO	Goldman Sachs	45,834
56,705	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	10,207	(138,757)	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	171,048
37,913	Cogent Communications Holdings Inc	Morgan Stanley	(27,315)	(47,684)	Commerce Bancshares Inc/MO	Morgan Stanley	79,477
906	Cogent Communications Holdings Inc	Goldman Sachs	580	(24,431)	Commercial Metals Co	Morgan Stanley	35,181
(1,111)	Cognex Corp	Bank of America Merrill Lynch	4,733	(30,299)	Commercial Metals Co	Goldman Sachs	88,473
(6,919)	Cognex Corp	Morgan Stanley	14,392	(241,999)	Commercial Metals Co	Bank of America Merrill Lynch	706,637
(1,661)	Cognex Corp	Goldman Sachs	3,747	(9,169)	Commercial Vehicle Group Inc	Bank of America Merrill Lynch	11,920
(91,713)	Cognizant Technology Solutions Corp 'A'	Goldman Sachs	(282,774)	(3,851)	Commercial Vehicle Group Inc	Morgan Stanley	3,389
(42,818)	Cognizant Technology Solutions Corp 'A'	Bank of America Merrill Lynch	(140,443)	(5,591)	CommScope Holding Co Inc	Bank of America Merrill Lynch	12,747
(41,218)	Cognizant Technology Solutions Corp 'A'	Morgan Stanley	(11,447)	(37,640)	CommScope Holding Co Inc	Morgan Stanley	57,966
(19,928)	Cohbar Inc	Morgan Stanley	6,178	(33,357)	CommScope Holding Co Inc	Goldman Sachs	75,148
1,954	Cohen & Steers Inc	Bank of America Merrill Lynch	2,794	(743)	Community Bank System Inc	Bank of America Merrill Lynch	1,843
12,516	Cohen & Steers Inc	Goldman Sachs	16,512	(9,050)	Community Bank System Inc	Morgan Stanley	26,517
18,828	Cohen & Steers Inc	Morgan Stanley	21,840	(66,427)	Community Bank System Inc	Goldman Sachs	164,739
(4,926)	Coherent Inc	Goldman Sachs	106,552	24,362	Community Bankers Trust Corp	Bank of America Merrill Lynch	(13,643)
(9,488)	Coherent Inc	Morgan Stanley	62,229	14,293	Community Bankers Trust Corp	Goldman Sachs	(8,004)
(15,831)	Coherent Inc	Bank of America Merrill Lynch	348,242	13,377	Community Bankers Trust Corp	Morgan Stanley	(4,682)
10,012	Coherus Biosciences Inc	Morgan Stanley	(13,917)	(119,551)	Community Healthcare Trust Inc (Reit)	Bank of America Merrill Lynch	(202,041)
2,470	Coherus Biosciences Inc	Goldman Sachs	4,891	4,064	Community Trust Bancorp Inc	Bank of America Merrill Lynch	(4,755)
41,385	Cohu Inc	Goldman Sachs	(96,841)	10,931	Community Trust Bancorp Inc	Morgan Stanley	(14,659)

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)
15,868	Community Trust Bancorp Inc	Goldman Sachs	(19,703)	3,494	Continental Resources Inc/OK	Goldman Sachs	(22,892)
(23,369)	CommVault Systems Inc	Bank of America Merrill Lynch	87,867	5,353	Contura Energy Inc	Bank of America Merrill Lynch	(19,110)
20,896	CommVault Systems Inc	Goldman Sachs	(42,842)	3,403	Contura Energy Inc	Goldman Sachs	(12,149)
6,631	CommVault Systems Inc	Morgan Stanley	(13,643)	(9,974)	Cooper Cos Inc/The	Bank of America Merrill Lynch	89,367
(16,876)	Compass Minerals International Inc	Bank of America Merrill Lynch	55,016	1,158	Cooper Cos Inc/The	Morgan Stanley	(7,845)
(8,411)	Compass Minerals International Inc	Goldman Sachs	27,420	326	Cooper Cos Inc/The	Goldman Sachs	(825)
(6,235)	Compass Minerals International Inc	Morgan Stanley	12,844	(7,128)	Cooper Tire & Rubber Co	Morgan Stanley	10,336
(10,049)	Computer Programs & Systems Inc	Goldman Sachs	8,007	(19,360)	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	42,205
(5,281)	Computer Programs & Systems Inc	Morgan Stanley	3,180	(32,488)	Cooper Tire & Rubber Co	Goldman Sachs	70,548
(7,007)	comScore Inc	Morgan Stanley	7,638	8,667	Cooper-Standard Holdings Inc	Bank of America Merrill Lynch	(82,770)
(50,472)	comScore Inc	Bank of America Merrill Lynch	84,288	21,452	Cooper-Standard Holdings Inc	Goldman Sachs	(204,867)
(14,254)	Conagra Brands Inc	Bank of America Merrill Lynch	36,205	11,914	Cooper-Standard Holdings Inc	Morgan Stanley	(7,625)
86,441	Conatus Pharmaceuticals Inc	Bank of America Merrill Lynch	(9,941)	(2,278)	Copa Holdings SA 'A'	Bank of America Merrill Lynch	8,907
19,028	Conatus Pharmaceuticals Inc	Goldman Sachs	(2,188)	(1,648)	Copa Holdings SA 'A'	Goldman Sachs	6,444
2,479	Concert Pharmaceuticals Inc	Morgan Stanley	(376)	(963)	Copa Holdings SA 'A'	Morgan Stanley	1,570
(14,712)	Concho Resources Inc	Goldman Sachs	239,217	4,871	Copart Inc	Bank of America Merrill Lynch	9,494
(3,060)	Concho Resources Inc	Bank of America Merrill Lynch	49,756	8,956	Copart Inc	Goldman Sachs	42,681
(19,268)	Concho Resources Inc	Morgan Stanley	247,594	23,785	Copart Inc	Morgan Stanley	31,524
18,911	Conduent Inc	Morgan Stanley	(11,157)	(3,675)	Corcept Therapeutics Inc	Bank of America Merrill Lynch	5,035
32,070	Conduent Inc	Bank of America Merrill Lynch	3,207	(25,259)	Corcept Therapeutics Inc	Goldman Sachs	34,605
(65,881)	Conduent Inc	Bank of America Merrill Lynch	(6,588)	(23,905)	Core Laboratories NV	Bank of America Merrill Lynch	219,448
13,891	Conduent Inc	Goldman Sachs	1,389	6,734	Core-Mark Holding Co Inc	Bank of America Merrill Lynch	(7,879)
(20,296)	Conformis Inc	Goldman Sachs	1,691	4,062	Core-Mark Holding Co Inc	Goldman Sachs	(4,753)
(31,597)	Conformis Inc	Morgan Stanley	(2,528)	5,865	Core-Mark Holding Co Inc	Morgan Stanley	(12,610)
(1,569)	CONMED Corp	Bank of America Merrill Lynch	2,150	4,100	CoreCivic Inc (Reit)	Morgan Stanley	(2,020)
(1,359)	CONMED Corp	Morgan Stanley	652	2,012	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	(302)
1,721	Conn's Inc	Morgan Stanley	(5,605)	2,588	CoreCivic Inc (Reit)	Goldman Sachs	(787)
29,902	ConocoPhillips	Goldman Sachs	(93,215)	(2,192)	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	329
62,955	ConocoPhillips	Morgan Stanley	(257,486)	(50,595)	CoreCivic Inc (Reit)	Morgan Stanley	33,899
52,854	ConocoPhillips	Bank of America Merrill Lynch	(162,790)	(71,572)	CoreLogic Inc/United States	Goldman Sachs	37,695
5,883	CONSOL Energy Inc	Goldman Sachs	(23,061)	(59,351)	CoreLogic Inc/United States	Bank of America Merrill Lynch	29,082
881	CONSOL Energy Inc	Morgan Stanley	(1,894)	(37,730)	CoreLogic Inc/United States	Morgan Stanley	64,602
8,290	CONSOL Energy Inc	Bank of America Merrill Lynch	(32,497)	92,557	CorePoint Lodging Inc (Reit)	Goldman Sachs	(61,042)
72,784	Consolidated Communications Holdings Inc	Bank of America Merrill Lynch	(69,873)	27,762	CorePoint Lodging Inc (Reit)	Bank of America Merrill Lynch	(19,156)
35,952	Consolidated Edison Inc	Morgan Stanley	(54,205)	28,273	CorePoint Lodging Inc (Reit)	Morgan Stanley	(13,064)
73,286	Consolidated Edison Inc	Bank of America Merrill Lynch	12,459	5,085	CoreSite Realty Corp (Reit)	Morgan Stanley	(13,374)
11,876	Consolidated Edison Inc	Goldman Sachs	(18)	6,835	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(205)
18,234	Consolidated Water Co Ltd	Morgan Stanley	(9,482)	47,451	Cornerstone Building Brands Inc	Bank of America Merrill Lynch	(87,310)
51,349	Consolidated Water Co Ltd	Bank of America Merrill Lynch	(30,296)	17,216	Cornerstone OnDemand Inc	Goldman Sachs	(10,146)
32,045	Consolidated Water Co Ltd	Goldman Sachs	(18,907)	4,060	Cornerstone OnDemand Inc	Morgan Stanley	(6,334)
4,263	Consolidated-Tomoka Land Co	Goldman Sachs	949	37,600	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(22,560)
1,784	Consolidated-Tomoka Land Co	Morgan Stanley	12	87,368	Corning Inc	Bank of America Merrill Lynch	(139,723)
(4,685)	Constellation Brands Inc 'A'	Morgan Stanley	143,923	29,859	Corning Inc	Morgan Stanley	(49,865)
(14,182)	Constellation Brands Inc 'A'	Goldman Sachs	435,955	18,838	Corning Inc	Goldman Sachs	(29,764)
47,272	Construction Partners Inc 'A'	Bank of America Merrill Lynch	27,418	(49,899)	Corporate Office Properties Trust (Reit)	Bank of America Merrill Lynch	42,913
168,817	Consumer Portfolio Services Inc	Morgan Stanley	(28,699)	(432)	CorVel Corp	Goldman Sachs	26
3,022	Consumer Portfolio Services Inc	Bank of America Merrill Lynch	(876)	(675)	CorVel Corp	Morgan Stanley	122
7,598	Container Store Group Inc/The	Morgan Stanley	(1,293)	67,968	Corvus Pharmaceuticals Inc	Bank of America Merrill Lynch	(38,062)
(21,705)	Contango Oil & Gas Co	Goldman Sachs	10,635	51,487	Corvus Pharmaceuticals Inc	Goldman Sachs	(28,833)
(9,659)	Contango Oil & Gas Co	Morgan Stanley	3,187	20,133	Corvus Pharmaceuticals Inc	Morgan Stanley	(2,416)
50,362	Continental Building Products Inc	Bank of America Merrill Lynch	(174,253)	188,880	Cosan Ltd 'A'	Morgan Stanley	241,766
34,225	Continental Building Products Inc	Goldman Sachs	(115,247)	7,728	Cosan Ltd 'A'	Bank of America Merrill Lynch	10,665
22,245	Continental Resources Inc/OK	Bank of America Merrill Lynch	(154,178)	119,529	Cosan Ltd 'A'	Goldman Sachs	164,950
2,771	Continental Resources Inc/OK	Morgan Stanley	(18,843)	(219,273)	Costamare Inc	Goldman Sachs	105,387

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)
(185,918)	Costamare Inc	Morgan Stanley	76,787	(15,065)	Crown Holdings Inc	Morgan Stanley	88,884
2,989	CoStar Group Inc	Goldman Sachs	(16,609)	(8,806)	Crown Holdings Inc	Bank of America Merrill Lynch	57,767
11,022	CoStar Group Inc	Bank of America Merrill Lynch	(70,887)	8,477	CryoLife Inc	Goldman Sachs	(7,884)
7,612	CoStar Group Inc	Morgan Stanley	(130,381)	10,355	CryoLife Inc	Morgan Stanley	(7,559)
9,050	Costco Wholesale Corp	Bank of America Merrill Lynch	(76,373)	(25,831)	CryoPort Inc	Bank of America Merrill Lynch	(18,340)
5,963	Costco Wholesale Corp	Goldman Sachs	(50,149)	48,574	CSG Systems International Inc	Bank of America Merrill Lynch	(75,775)
(17,387)	Coty Inc 'A'	Morgan Stanley	13,562	7,022	CSG Systems International Inc	Goldman Sachs	(10,954)
(44,349)	Coty Inc 'A'	Bank of America Merrill Lynch	(51,001)	19,647	CSS Industries Inc	Bank of America Merrill Lynch	(32,614)
(275,310)	Coty Inc 'A'	Goldman Sachs	276,790	11,217	CSS Industries Inc	Goldman Sachs	(18,620)
(12,405)	County Bancorp Inc	Goldman Sachs	248	2,200	CSS Industries Inc	Morgan Stanley	(3,674)
(1,620)	County Bancorp Inc	Morgan Stanley	243	3,655	CSW Industrials Inc	Bank of America Merrill Lynch	12,098
(4,244)	Coupa Software Inc	Morgan Stanley	18,292	4,714	CSW Industrials Inc	Goldman Sachs	15,603
(5,018)	Coupa Software Inc	Goldman Sachs	(10,825)	8,250	CSX Corp	Bank of America Merrill Lynch	(661)
(10,337)	Coupa Software Inc	Bank of America Merrill Lynch	(31,424)	4,890	CSX Corp	Goldman Sachs	(307)
(166,028)	Covanta Holding Corp	Bank of America Merrill Lynch	202,554	13,495	CSX Corp	Morgan Stanley	(11,892)
38,631	Covenant Transportation Group Inc 'A'	Bank of America Merrill Lynch	(103,531)	(151)	CTI BioPharma Corp	Bank of America Merrill Lynch	2
8,456	Covenant Transportation Group Inc 'A'	Goldman Sachs	(22,662)	(56,442)	CTS Corp	Bank of America Merrill Lynch	54,749
8,547	Covenant Transportation Group Inc 'A'	Morgan Stanley	(14,872)	(9,868)	CTS Corp	Morgan Stanley	11,429
(9,677)	Covetrus Inc	Morgan Stanley	8,776	(5,593)	CTS Corp	Goldman Sachs	5,925
56,197	CRA International Inc	Bank of America Merrill Lynch	(286,043)	27,120	CubeSmart (Reit)	Morgan Stanley	4,222
8,163	CRA International Inc	Goldman Sachs	(41,550)	91,775	CubeSmart (Reit)	Bank of America Merrill Lynch	55,331
2,965	CRA International Inc	Morgan Stanley	(12,156)	101,626	CubeSmart (Reit)	Goldman Sachs	61,249
6,199	Cracker Barrel Old Country Store Inc	Goldman Sachs	(60,449)	(14,330)	Cubic Corp	Goldman Sachs	103,960
10,029	Cracker Barrel Old Country Store Inc	Bank of America Merrill Lynch	(96,634)	(6,028)	Cubic Corp	Morgan Stanley	29,494
9,066	Cracker Barrel Old Country Store Inc	Morgan Stanley	(112,781)	6,473	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	(32,753)
(15,596)	Cracker Barrel Old Country Store Inc	Goldman Sachs	133,613	27,509	Cullen/Frost Bankers Inc	Goldman Sachs	(139,196)
3,623	Craft Brew Alliance Inc	Bank of America Merrill Lynch	(5,181)	13,380	Culp Inc	Bank of America Merrill Lynch	(23,816)
5,110	Craft Brew Alliance Inc	Goldman Sachs	(7,307)	12,342	Culp Inc	Goldman Sachs	(21,969)
93,862	Crane Co	Bank of America Merrill Lynch	(763,665)	5,114	Culp Inc	Morgan Stanley	(5,625)
25,453	Crane Co	Morgan Stanley	(115,076)	13,781	Cumberland Pharmaceuticals Inc	Morgan Stanley	(620)
20,323	Crane Co	Goldman Sachs	(164,222)	(2,106)	Cummins Inc	Bank of America Merrill Lynch	20,828
(3,835)	Crawford & Co 'A'	Bank of America Merrill Lynch	2,493	(7,786)	Cummins Inc	Morgan Stanley	49,611
(12,812)	Crawford & Co 'B'	Goldman Sachs	5,765	12,190	Cummins Inc	Bank of America Merrill Lynch	(88,621)
(3,304)	Crawford & Co 'B'	Bank of America Merrill Lynch	1,487	5,773	Cummins Inc	Goldman Sachs	(41,970)
1,213	Credicorp Ltd	Goldman Sachs	5,337	(5,360)	Cummins Inc	Goldman Sachs	40,559
2,295	Credicorp Ltd	Morgan Stanley	(10,924)	6,542	Cumulus Media Inc 'A'	Goldman Sachs	(393)
(328)	Credit Acceptance Corp	Bank of America Merrill Lynch	2,125	2,994	Cumulus Media Inc 'A'	Morgan Stanley	60
(2,818)	Credit Acceptance Corp	Goldman Sachs	18,261	15,930	Curis Inc	Bank of America Merrill Lynch	(5,894)
(978)	Credit Acceptance Corp	Morgan Stanley	14,249	14,576	Curis Inc	Goldman Sachs	(5,393)
(44,129)	Cree Inc	Bank of America Merrill Lynch	391,424	19,593	Curis Inc	Morgan Stanley	(2,351)
(800)	Cree Inc	Goldman Sachs	3,525	(8,221)	Curo Group Holdings Corp	Bank of America Merrill Lynch	6,577
(667)	Cree Inc	Morgan Stanley	1,788	18,859	Curtiss-Wright Corp	Bank of America Merrill Lynch	(60,592)
6,781	Crinetics Pharmaceuticals Inc	Bank of America Merrill Lynch	7,663	39,909	Curtiss-Wright Corp	Morgan Stanley	(219,676)
4,959	Crinetics Pharmaceuticals Inc	Goldman Sachs	5,604	60,717	Curtiss-Wright Corp	Goldman Sachs	(210,744)
3,064	Crinetics Pharmaceuticals Inc	Morgan Stanley	(460)	(43,614)	Cushman & Wakefield Plc	Morgan Stanley	44,925
9,719	Crocs Inc	Morgan Stanley	(29,449)	(26,512)	Cushman & Wakefield Plc	Bank of America Merrill Lynch	29,025
17,380	Crocs Inc	Goldman Sachs	(26,596)	(52,377)	Cushman & Wakefield Plc	Goldman Sachs	81,702
(26,084)	Cross Country Healthcare Inc	Goldman Sachs	19,302	(2,812)	Cutera Inc	Goldman Sachs	1,884
(147,760)	Cross Country Healthcare Inc	Bank of America Merrill Lynch	109,342	(8,798)	Cutera Inc	Morgan Stanley	15,836
(3,748)	Cross Country Healthcare Inc	Morgan Stanley	3,448	(4,308)	Cutera Inc	Bank of America Merrill Lynch	2,886
(6,433)	Crown Castle International Corp (Reit)	Morgan Stanley	(23,802)	(42,654)	CVB Financial Corp	Goldman Sachs	17,488
(67,345)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	(208,096)	(1,157)	CVR Energy Inc	Goldman Sachs	2,083
(8,381)	Crown Castle International Corp (Reit)	Goldman Sachs	(25,897)	17,717	CVS Health Corp	Goldman Sachs	(8,608)
(15,923)	Crown Holdings Inc	Goldman Sachs	104,455	8,432	CVS Health Corp	Morgan Stanley	(11,552)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(10,627)	CyberOptics Corp	Bank of America Merrill Lynch	7,067
(8,806)	Cypress Semiconductor Corp	Goldman Sachs	(11,887)
13,841	Cypress Semiconductor Corp	Bank of America Merrill Lynch	21,730
(54,939)	CyrusOne Inc (Reit)	Goldman Sachs	193,898
(16,001)	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	49,271
(44,673)	CyrusOne Inc (Reit)	Morgan Stanley	178,114
(3,337)	Cytokinetics Inc	Morgan Stanley	1,835
16,025	CytomX Therapeutics Inc	Goldman Sachs	(18,268)
10,342	CytomX Therapeutics Inc	Bank of America Merrill Lynch	(11,790)
15,448	CytomX Therapeutics Inc	Morgan Stanley	(18,074)
(5,056)	Cytosorberis Corp	Goldman Sachs	2,376
(3,901)	Cytosorberis Corp	Morgan Stanley	1,443
130	Daily Journal Corp	Goldman Sachs	98
140	Daily Journal Corp	Morgan Stanley	283
15,876	Daktronics Inc	Bank of America Merrill Lynch	(8,891)
29,250	Daktronics Inc	Goldman Sachs	(16,380)
4,775	Daktronics Inc	Morgan Stanley	(3,247)
104,856	Dana Inc	Bank of America Merrill Lynch	(188,217)
68,542	Dana Inc	Morgan Stanley	(69,008)
131,897	Dana Inc	Goldman Sachs	(201,880)
15,610	Danaher Corp	Bank of America Merrill Lynch	4,215
2,605	Danaher Corp	Goldman Sachs	703
53,882	Darden Restaurants Inc	Goldman Sachs	(261,658)
36,079	Darden Restaurants Inc	Bank of America Merrill Lynch	(151,864)
42,691	Darden Restaurants Inc	Morgan Stanley	(233,639)
(177,430)	Darling Ingredients Inc	Bank of America Merrill Lynch	259,075
(90,743)	Darling Ingredients Inc	Morgan Stanley	78,972
(36,692)	Darling Ingredients Inc	Goldman Sachs	38,942
(8,553)	DASAN Zhong Solutions Inc	Goldman Sachs	(33,528)
(21,495)	DASAN Zhong Solutions Inc	Morgan Stanley	(56,962)
46,024	Daseke Inc	Bank of America Merrill Lynch	(43,263)
66,269	Daseke Inc	Goldman Sachs	(62,293)
28,545	Daseke Inc	Morgan Stanley	(15,985)
(1,708)	Dave & Buster's Entertainment Inc	Goldman Sachs	8,600
(7,507)	Dave & Buster's Entertainment Inc	Bank of America Merrill Lynch	37,798
3,212	Dave & Buster's Entertainment Inc	Bank of America Merrill Lynch	(718)
1,860	Dave & Buster's Entertainment Inc	Morgan Stanley	(636)
1,467	Dave & Buster's Entertainment Inc	Goldman Sachs	(4,616)
(9,412)	DaVita Inc	Bank of America Merrill Lynch	59,013
(18,830)	DaVita Inc	Goldman Sachs	118,064
179,653	Dawson Geophysical Co	Morgan Stanley	(19,762)
7,655	Dawson Geophysical Co	Bank of America Merrill Lynch	(1,151)
27,154	Dawson Geophysical Co	Goldman Sachs	(4,073)
(19,838)	Dean Foods Co	Morgan Stanley	8,332
(23,659)	Dean Foods Co	Goldman Sachs	9,598
12,904	Deciphera Pharmaceuticals Inc	Goldman Sachs	(3,678)
1,802	Deciphera Pharmaceuticals Inc	Morgan Stanley	(1,919)
2,182	Deciphera Pharmaceuticals Inc	Bank of America Merrill Lynch	(622)
(186)	Deckers Outdoor Corp	Morgan Stanley	239
359	Deckers Outdoor Corp	Morgan Stanley	79
241	Deckers Outdoor Corp	Bank of America Merrill Lynch	1,782
1,377	Deckers Outdoor Corp	Goldman Sachs	9,997
(14,538)	Deere & Co	Morgan Stanley	19,647
(16,477)	Deere & Co	Goldman Sachs	76,654

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(12,009)	Deere & Co	Bank of America Merrill Lynch	67,250
(49,538)	Del Frisco's Restaurant Group Inc	Bank of America Merrill Lynch	(76,784)
(31,365)	Del Frisco's Restaurant Group Inc	Goldman Sachs	(48,616)
(6,916)	Del Frisco's Restaurant Group Inc	Morgan Stanley	1,037
52,645	Del Taco Restaurants Inc	Bank of America Merrill Lynch	(22,111)
1,789	Delek US Holdings Inc	Morgan Stanley	(1,627)
(2,804)	Delek US Holdings Inc	Bank of America Merrill Lynch	13,067
33,399	Dell Technologies 'C'	Bank of America Merrill Lynch	(293,810)
42,652	Dell Technologies 'C'	Goldman Sachs	(376,191)
15,068	Dell Technologies 'C'	Morgan Stanley	(149,475)
7,861	Delphi Technologies Plc	Bank of America Merrill Lynch	(37,261)
11,070	Delphi Technologies Plc	Goldman Sachs	(52,472)
7,409	Delphi Technologies Plc	Morgan Stanley	(17,633)
10,808	Delta Air Lines Inc	Goldman Sachs	(14,171)
3,614	Delta Air Lines Inc	Bank of America Merrill Lynch	(2,490)
(1,264)	Delta Apparel Inc	Morgan Stanley	(273)
(5,285)	Delta Apparel Inc	Bank of America Merrill Lynch	5,126
(2,253)	Delta Apparel Inc	Goldman Sachs	1,222
58,910	Deluxe Corp	Bank of America Merrill Lynch	(231,447)
8,898	Deluxe Corp	Morgan Stanley	(33,449)
8,370	Deluxe Corp	Goldman Sachs	(25,363)
9,181	Denali Therapeutics Inc	Goldman Sachs	(23,320)
(5,770)	Denali Therapeutics Inc	Bank of America Merrill Lynch	14,656
(9,491)	Denali Therapeutics Inc	Goldman Sachs	24,107
(3,048)	Denali Therapeutics Inc	Morgan Stanley	5,243
(42,913)	Denbury Resources Inc	Morgan Stanley	11,157
(23,532)	Denbury Resources Inc	Goldman Sachs	10,354
(38,155)	Denny's Corp	Bank of America Merrill Lynch	763
(21,118)	Denny's Corp	Goldman Sachs	422
(5,763)	DENTSPLY SIRONA Inc	Morgan Stanley	8,299
(10,637)	DENTSPLY SIRONA Inc	Goldman Sachs	19,040
(29,907)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	53,534
44,522	Dermira Inc	Bank of America Merrill Lynch	(37,844)
18,513	Designer Brands Inc	Goldman Sachs	(35,730)
20,349	Designer Brands Inc	Morgan Stanley	(15,465)
53,491	Despegar.com Corp	Morgan Stanley	(37,444)
20,985	Devon Energy Corp	Goldman Sachs	(115,837)
25,280	DexCom Inc	Goldman Sachs	(75,098)
4,791	DexCom Inc	Bank of America Merrill Lynch	(16,385)
12,114	DexCom Inc	Morgan Stanley	(7,906)
(7,441)	DHI Group Inc	Morgan Stanley	1,191
(238,480)	DHT Holdings Inc	Goldman Sachs	83,468
(9,207)	Diamond Hill Investment Group Inc	Morgan Stanley	21,160
(15,765)	Diamond Hill Investment Group Inc	Goldman Sachs	(29,965)
10,383	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	(20,558)
55,877	Diamond Offshore Drilling Inc	Goldman Sachs	(110,636)
21,957	Diamond Offshore Drilling Inc	Morgan Stanley	(36,668)
(65,863)	Diamond S Shipping Inc	Morgan Stanley	55,325
(13,247)	Diamondback Energy Inc	Morgan Stanley	131,554
(33,930)	Diamondback Energy Inc	Bank of America Merrill Lynch	347,325
(8,341)	Diamondback Energy Inc	Goldman Sachs	61,921
28,307	DiamondRock Hospitality Co (Reit)	Morgan Stanley	(7,134)
17,324	DiamondRock Hospitality Co (Reit)	Goldman Sachs	(11,598)
(3,965)	Dicerna Pharmaceuticals Inc	Morgan Stanley	(3,767)

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)
(3,813)	Dick's Sporting Goods Inc	Morgan Stanley	12,354	15,319	Donegal Group Inc 'A'	Bank of America Merrill Lynch	(2,298)
(35,366)	Diebold Nixdorf Inc	Morgan Stanley	20,472	(77,454)	Donnelley Financial Solutions Inc	Bank of America Merrill Lynch	134,770
22,397	Digi International Inc	Bank of America Merrill Lynch	(7,615)	(4,575)	Dorian LPG Ltd	Goldman Sachs	293
35,125	Digi International Inc	Goldman Sachs	(11,942)	(1,499)	Dorman Products Inc	Goldman Sachs	4,527
14,862	Digi International Inc	Morgan Stanley	(6,688)	(342)	Dorman Products Inc	Morgan Stanley	643
(8,161)	Digimarc Corp	Bank of America Merrill Lynch	75,816	(690)	Douglas Dynamics Inc	Morgan Stanley	772
(15,795)	Digimarc Corp	Goldman Sachs	146,736	52,924	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	(70,918)
2,899	Digital Realty Trust Inc (Reit)	Goldman Sachs	(147)	(33,470)	Dover Corp	Bank of America Merrill Lynch	223,245
1,124	Digital Realty Trust Inc (Reit)	Morgan Stanley	(731)	32,947	Dow Inc	Bank of America Merrill Lynch	(178,487)
31,373	Digital Turbine Inc	Morgan Stanley	(3,765)	85,162	Dow Inc	Goldman Sachs	(477,505)
(3,133)	Dillard's Inc 'A'	Goldman Sachs	7,553	130,009	Dow Inc	Morgan Stanley	(361,329)
(38,942)	Dime Community Bancshares Inc	Bank of America Merrill Lynch	43,615	(57,695)	DowDuPont Inc	Bank of America Merrill Lynch	(21,924)
(8,257)	Dime Community Bancshares Inc	Morgan Stanley	3,551	(17,740)	DR Horton Inc	Morgan Stanley	10,736
(15,273)	Dime Community Bancshares Inc	Goldman Sachs	17,106	64,309	DR Horton Inc	Bank of America Merrill Lynch	(54,020)
(7,955)	Dine Brands Global Inc	Morgan Stanley	(23,547)	(22,227)	DR Horton Inc	Goldman Sachs	15,625
1,021	Dine Brands Global Inc	Bank of America Merrill Lynch	2,062	18,043	Dril-Quip Inc	Bank of America Merrill Lynch	(44,747)
1,301	Dine Brands Global Inc	Morgan Stanley	3,851	11,845	Dril-Quip Inc	Goldman Sachs	(29,376)
4,722	Diodes Inc	Bank of America Merrill Lynch	(27,624)	12,484	Dril-Quip Inc	Morgan Stanley	(20,973)
17,076	Diodes Inc	Goldman Sachs	(93,941)	(70,184)	Drive Shack Inc	Bank of America Merrill Lynch	37,899
5,814	Diodes Inc	Morgan Stanley	(14,302)	(50,920)	Drive Shack Inc	Goldman Sachs	27,497
108,172	Diplomat Pharmacy Inc	Goldman Sachs	(94,832)	(4,400)	Drive Shack Inc	Morgan Stanley	1,936
51,394	Diplomat Pharmacy Inc	Bank of America Merrill Lynch	(52,936)	11,306	Dropbox Inc 'A'	Bank of America Merrill Lynch	(5,088)
58,403	Diplomat Pharmacy Inc	Morgan Stanley	(44,970)	68,096	Dropbox Inc 'A'	Goldman Sachs	(30,643)
28,354	Discover Financial Services	Bank of America Merrill Lynch	(62,833)	4,472	Dropbox Inc 'A'	Morgan Stanley	(3,801)
66,411	Discover Financial Services	Morgan Stanley	(222,629)	(17,167)	DSP Group Inc	Bank of America Merrill Lynch	8,068
44,483	Discover Financial Services	Goldman Sachs	(102,621)	21,657	DTE Energy Co	Goldman Sachs	(40,907)
13,183	Discovery Inc 'A'	Goldman Sachs	(5,273)	31,434	DTE Energy Co	Bank of America Merrill Lynch	(42,741)
8,261	Discovery Inc 'A'	Bank of America Merrill Lynch	(3,304)	15,348	DTE Energy Co	Morgan Stanley	(52,259)
7,614	Discovery Inc 'A'	Morgan Stanley	(533)	13,889	Ducommun Inc	Bank of America Merrill Lynch	(70,834)
(47,651)	DISH Network Corp 'A'	Bank of America Merrill Lynch	(11,913)	5,855	Ducommun Inc	Goldman Sachs	(29,860)
(16,208)	DISH Network Corp 'A'	Morgan Stanley	(4,376)	(81,981)	Duke Energy Corp	Bank of America Merrill Lynch	132,809
(6,601)	DMC Global Inc	Bank of America Merrill Lynch	27,064	(24,201)	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	18,635
8,899	DocuSign Inc	Goldman Sachs	13,082	(43,090)	Duke Realty Corp (Reit)	Goldman Sachs	33,179
18,340	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	(53,369)	(1,349)	Duluth Holdings Inc 'B'	Bank of America Merrill Lynch	1,808
2,712	Dolby Laboratories Inc 'A'	Morgan Stanley	380	(9,653)	Duluth Holdings Inc 'B'	Morgan Stanley	8,398
8,607	Dolby Laboratories Inc 'A'	Goldman Sachs	(25,046)	9,656	Dunkin' Brands Group Inc	Goldman Sachs	(8,014)
(3,063)	Dollar General Corp	Goldman Sachs	(27,046)	11,348	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	(9,419)
(10,666)	Dollar General Corp	Bank of America Merrill Lynch	(94,181)	2,130	Dunkin' Brands Group Inc	Morgan Stanley	(1,683)
(26,004)	Dollar Tree Inc	Bank of America Merrill Lynch	29,905	(16,594)	DXC Technology Co	Bank of America Merrill Lynch	151,669
3,374	Dollar Tree Inc	Bank of America Merrill Lynch	3,905	22,242	DXC Technology Co	Morgan Stanley	(123,486)
8,830	Dollar Tree Inc	Morgan Stanley	16,453	7,561	DXC Technology Co	Bank of America Merrill Lynch	(32,901)
(4,203)	Dollar Tree Inc	Goldman Sachs	4,833	6,569	DXC Technology Co	Goldman Sachs	(40,078)
(25,321)	Dominion Energy Inc	Bank of America Merrill Lynch	(1,519)	1,261	DXP Enterprises Inc/TX	Bank of America Merrill Lynch	(3,241)
3,540	Domino's Pizza Inc	Bank of America Merrill Lynch	(7,257)	9,923	DXP Enterprises Inc/TX	Goldman Sachs	(25,502)
(6,370)	Domino's Pizza Inc	Morgan Stanley	62,532	6,217	DXP Enterprises Inc/TX	Morgan Stanley	(13,056)
(6,838)	Domino's Pizza Inc	Bank of America Merrill Lynch	36,695	7,053	Dycom Industries Inc	Bank of America Merrill Lynch	29,199
(5,861)	Domino's Pizza Inc	Goldman Sachs	22,418	6,209	Dycom Industries Inc	Goldman Sachs	25,705
4,254	Domo Inc 'B'	Goldman Sachs	(9,238)	(37,396)	Dynavax Technologies Corp	Morgan Stanley	60,582
1,533	Domo Inc 'B'	Morgan Stanley	(6,301)	(22,799)	Dynavax Technologies Corp	Goldman Sachs	28,416
13,990	Domtar Corp	Bank of America Merrill Lynch	(48,965)	7,251	E*TRADE Financial Corp	Goldman Sachs	(19,795)
11,520	Domtar Corp	Morgan Stanley	(16,358)	1,313	E*TRADE Financial Corp	Morgan Stanley	(3,558)
5,674	Donaldson Co Inc	Bank of America Merrill Lynch	(9,429)	730	E*TRADE Financial Corp	Bank of America Merrill Lynch	(1,993)
9,981	Donaldson Co Inc	Morgan Stanley	(9,844)	(33,949)	Eagle Bancorp Inc	Bank of America Merrill Lynch	59,617
18,505	Donaldson Co Inc	Goldman Sachs	(47,882)	(91,854)	Eagle Bancorp Inc	Goldman Sachs	157,440

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)
(21,909)	Eagle Bancorp Inc	Morgan Stanley	40,982	(5,661)	Elanco Animal Health Inc	Morgan Stanley	7,076
(104,366)	Eagle Bulk Shipping Inc	Goldman Sachs	70,969	25,031	Elanco Animal Health Inc	Goldman Sachs	(43,048)
(23,870)	Eagle Bulk Shipping Inc	Morgan Stanley	13,606	43,808	Elanco Animal Health Inc	Bank of America Merrill Lynch	(68,375)
(38,481)	Eagle Materials Inc	Bank of America Merrill Lynch	117,561	13,183	Elanco Animal Health Inc	Morgan Stanley	(16,479)
(55,963)	Eagle Materials Inc	Morgan Stanley	231,407	1,263	Elastic NV	Goldman Sachs	(745)
(36,320)	Eagle Materials Inc	Goldman Sachs	129,719	(17,010)	Eldorado Resorts Inc	Morgan Stanley	(4,940)
(4,895)	Eagle Pharmaceuticals Inc/DE	Bank of America Merrill Lynch	20,290	(17,345)	Eldorado Resorts Inc	Goldman Sachs	(7,435)
(42,527)	Earthstone Energy Inc 'A'	Bank of America Merrill Lynch	77,399	(18,749)	Eldorado Resorts Inc	Bank of America Merrill Lynch	(6,612)
(11,632)	Earthstone Energy Inc 'A'	Goldman Sachs	21,170	3,754	Electronic Arts Inc	Bank of America Merrill Lynch	(20,234)
21,239	East West Bancorp Inc	Goldman Sachs	(78,543)	24,871	Element Solutions Inc	Goldman Sachs	(40,042)
70,672	East West Bancorp Inc	Bank of America Merrill Lynch	(304,596)	(51,290)	Element Solutions Inc	Goldman Sachs	84,870
39,954	East West Bancorp Inc	Morgan Stanley	(93,971)	(42,398)	Element Solutions Inc	Morgan Stanley	24,591
99,202	Easterly Government Properties Inc (Reit)	Morgan Stanley	(48,609)	14,576	Elevate Credit Inc	Bank of America Merrill Lynch	(9,329)
73,151	Easterly Government Properties Inc (Reit)	Goldman Sachs	(38,039)	34,688	Elevate Credit Inc	Goldman Sachs	(22,200)
(3,868)	Eastern Co/The	Bank of America Merrill Lynch	3,907	2,199	elf Beauty Inc	Morgan Stanley	(2,431)
102,211	EastGroup Properties Inc (Reit)	Bank of America Merrill Lynch	(255,016)	(7,768)	Eli Lilly & Co	Morgan Stanley	21,129
18,573	EastGroup Properties Inc (Reit)	Morgan Stanley	(60,024)	(36,765)	Eli Lilly & Co	Bank of America Merrill Lynch	20,314
21,460	EastGroup Properties Inc (Reit)	Goldman Sachs	(42,102)	(162,232)	Ellington Residential Mortgage (Reit)	Bank of America Merrill Lynch	111,940
45,863	Eastman Chemical Co	Bank of America Merrill Lynch	(278,847)	(40,004)	Ellington Residential Mortgage (Reit)	Morgan Stanley	12,401
20,212	Eaton Corp Plc	Bank of America Merrill Lynch	(99,645)	(1,500)	Ellington Residential Mortgage (Reit)	Goldman Sachs	1,035
(36,007)	Eaton Vance Corp	Bank of America Merrill Lynch	(7,201)	(2,172)	Eloxx Pharmaceuticals Inc	Bank of America Merrill Lynch	3,649
(19,461)	Eaton Vance Corp	Goldman Sachs	(3,892)	(81,648)	Embraer SA ADR	Morgan Stanley	(28,577)
(36,350)	eBay Inc	Bank of America Merrill Lynch	43,257	(18,728)	Embraer SA ADR	Goldman Sachs	(18,915)
(40,232)	eBay Inc	Morgan Stanley	18,507	(11,984)	EMC Insurance Group Inc	Goldman Sachs	(19)
(22,392)	eBay Inc	Goldman Sachs	28,921	(27,344)	EMC Insurance Group Inc	Bank of America Merrill Lynch	2,461
(60,559)	Ebix Inc	Goldman Sachs	78,727	(5,044)	EMC Insurance Group Inc	Morgan Stanley	(161)
(11,440)	Ebix Inc	Morgan Stanley	23,681	43,739	EMCOR Group Inc	Bank of America Merrill Lynch	(73,044)
2,101	Echo Global Logistics Inc	Goldman Sachs	(4,454)	2,272	EMCOR Group Inc	Goldman Sachs	(3,794)
5,447	EchoStar Corp 'A'	Morgan Stanley	(2,615)	3,704	EMCOR Group Inc	Morgan Stanley	(6,482)
42,721	EchoStar Corp 'A'	Bank of America Merrill Lynch	93,986	(11,182)	EMCOR Group Inc	Goldman Sachs	18,674
14,500	EchoStar Corp 'A'	Goldman Sachs	31,900	(6,092)	EMCORE Corp	Morgan Stanley	(122)
24,005	Ecolab Inc	Bank of America Merrill Lynch	62,653	69,606	Emerald Expositions Events Inc	Bank of America Merrill Lynch	(68,214)
8,848	Ecolab Inc	Goldman Sachs	23,093	2,119	Emergent BioSolutions Inc	Bank of America Merrill Lynch	(10,468)
5,247	Edgewell Personal Care Co	Morgan Stanley	(6,023)	12,936	Emergent BioSolutions Inc	Goldman Sachs	(57,014)
(126,227)	Edgewell Personal Care Co	Bank of America Merrill Lynch	682,888	14,190	Emergent BioSolutions Inc	Morgan Stanley	(46,003)
(3,275)	Edgewell Personal Care Co	Goldman Sachs	17,718	(70,163)	Emerson Electric Co	Goldman Sachs	307,577
(80,099)	Edison International	Bank of America Merrill Lynch	57,671	(28,282)	Emerson Electric Co	Bank of America Merrill Lynch	122,604
(18,134)	Edison International	Goldman Sachs	13,056	(86,516)	Emerson Electric Co	Morgan Stanley	349,039
(1,009)	Edison International	Morgan Stanley	1,877	(147,369)	Empire State Realty Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	61,895
1,954	Editas Medicine Inc	Goldman Sachs	(4,025)	(81,503)	Empire State Realty Trust Inc (Reit) 'A'	Morgan Stanley	43,749
3,305	Editas Medicine Inc	Morgan Stanley	(4,693)	(4,191)	Empire State Realty Trust Inc (Reit) 'A'	Goldman Sachs	1,760
(2,772)	Edwards Lifesciences Corp	Goldman Sachs	21,538	73,154	Employers Holdings Inc	Bank of America Merrill Lynch	(40,235)
(1,282)	Edwards Lifesciences Corp	Morgan Stanley	4,077	10,070	Employers Holdings Inc	Goldman Sachs	(5,538)
(3,277)	Edwards Lifesciences Corp	Bank of America Merrill Lynch	25,462	5,789	Employers Holdings Inc	Morgan Stanley	(2,894)
(4,961)	eHealth Inc	Goldman Sachs	(26,293)	(125,125)	Empresas ICA SAB de CV ADR	Morgan Stanley	169
16,753	Eiger BioPharmaceuticals Inc	Bank of America Merrill Lynch	(2,178)	(4,340)	Enanta Pharmaceuticals Inc	Goldman Sachs	(2,219)
8,013	Eiger BioPharmaceuticals Inc	Goldman Sachs	(1,042)	(4,853)	Enanta Pharmaceuticals Inc	Morgan Stanley	12,532
51,361	El Paso Electric Co	Morgan Stanley	(93,955)	(2,550)	Enanta Pharmaceuticals Inc	Bank of America Merrill Lynch	(2,218)
63,152	El Paso Electric Co	Goldman Sachs	(132,696)	(2,382)	Enbridge Inc	Bank of America Merrill Lynch	715
30,293	El Paso Electric Co	Bank of America Merrill Lynch	(60,356)	(5,511)	Encompass Health Corp	Bank of America Merrill Lynch	12,730
2,007	El Pollo Loco Holdings Inc	Bank of America Merrill Lynch	(2,328)	(8,126)	Encompass Health Corp	Goldman Sachs	18,771
36,578	El Pollo Loco Holdings Inc	Goldman Sachs	(42,430)	(19,017)	Encompass Health Corp	Morgan Stanley	28,526
98	Elah Holdings Inc	Bank of America Merrill Lynch	270	(17,347)	Encore Capital Group Inc	Morgan Stanley	17,867
87	Elah Holdings Inc	Morgan Stanley	261	(2,091)	Encore Capital Group Inc	Goldman Sachs	397

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)
16,690	Encore Wire Corp	Bank of America Merrill Lynch	(77,775)	18,924	Epizyme Inc	Morgan Stanley	17,599
(18,435)	Endo International Plc	Goldman Sachs	29,588	2,760	Epizyme Inc	Bank of America Merrill Lynch	6,431
14,020	Endo International Plc	Morgan Stanley	(18,296)	8,749	Epizyme Inc	Goldman Sachs	20,385
(98,446)	Enel Americas SA ADR	Goldman Sachs	(1,477)	1,724	ePlus Inc	Goldman Sachs	(22,482)
(127,042)	Enel Americas SA ADR	Morgan Stanley	(10,799)	284	ePlus Inc	Morgan Stanley	(6,095)
(1,645)	Energizer Holdings Inc	Bank of America Merrill Lynch	7,863	(15,578)	EPR Properties (Reit)	Goldman Sachs	19,473
(5,860)	Energizer Holdings Inc	Morgan Stanley	16,538	(8,648)	EPR Properties (Reit)	Morgan Stanley	8,302
(13,478)	Energizer Holdings Inc	Goldman Sachs	57,753	(34,933)	Equifax Inc	Bank of America Merrill Lynch	(51,352)
(30,618)	Energy Recovery Inc	Bank of America Merrill Lynch	50,520	(6,499)	Equifax Inc	Morgan Stanley	23,721
(27,876)	Energy Recovery Inc	Morgan Stanley	19,303	(6,882)	Equifax Inc	Goldman Sachs	(10,117)
(14,587)	Energy Recovery Inc	Goldman Sachs	23,603	431	Equillum Inc	Goldman Sachs	377
(31,146)	EnerSys	Bank of America Merrill Lynch	209,924	(2,708)	Equinix Inc (Reit)	Bank of America Merrill Lynch	5,389
3,632	EnerSys	Bank of America Merrill Lynch	(24,480)	(1,129)	Equinix Inc (Reit)	Morgan Stanley	4,219
2,609	EnerSys	Morgan Stanley	(13,202)	(42,352)	Equitrans Midstream Corp	Bank of America Merrill Lynch	63,245
58,521	EnLink Midstream LLC (Unit)	Bank of America Merrill Lynch	(69,055)	(39,311)	Equitrans Midstream Corp	Goldman Sachs	57,001
41,259	EnLink Midstream LLC (Unit)	Morgan Stanley	(50,336)	(43,017)	Equitrans Midstream Corp	Morgan Stanley	56,782
140,163	Ennis Inc	Bank of America Merrill Lynch	(183,614)	(15,079)	Equity Bancshares Inc 'A'	Goldman Sachs	24,454
25,468	Enova International Inc	Bank of America Merrill Lynch	(46,861)	(54,738)	Equity Bancshares Inc 'A'	Bank of America Merrill Lynch	96,886
6,135	Enova International Inc	Goldman Sachs	(11,288)	(13,886)	Equity Bancshares Inc 'A'	Morgan Stanley	20,972
4,333	Enova International Inc	Morgan Stanley	(5,980)	(178,474)	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	(32,125)
(15,643)	Enphase Energy Inc	Bank of America Merrill Lynch	(2,628)	82,788	Equity LifeStyle Properties Inc (Reit)	Bank of America Merrill Lynch	(1,656)
(14,406)	Enphase Energy Inc	Morgan Stanley	4,322	23,916	Equity LifeStyle Properties Inc (Reit)	Goldman Sachs	(478)
(12,270)	EnPro Industries Inc	Goldman Sachs	62,542	414	Equity LifeStyle Properties Inc (Reit)	Morgan Stanley	(232)
(624)	EnPro Industries Inc	Bank of America Merrill Lynch	4,012	(21,891)	Equity Residential (Reit)	Bank of America Merrill Lynch	8,975
(1,170)	EnPro Industries Inc	Morgan Stanley	2,461	(6,563)	Era Group Inc	Bank of America Merrill Lynch	10,304
(8,354)	Enesco Rowan Plc 'A'	Bank of America Merrill Lynch	20,718	(29,765)	Era Group Inc	Goldman Sachs	46,731
(7,197)	Ensign Group Inc/The	Bank of America Merrill Lynch	21,375	(20,356)	Era Group Inc	Morgan Stanley	13,639
(3,071)	Ensign Group Inc/The	Morgan Stanley	9,858	4,282	Erie Indemnity Co 'A'	Bank of America Merrill Lynch	22,780
(9,903)	Ensign Group Inc/The	Goldman Sachs	28,001	7,969	Erie Indemnity Co 'A'	Goldman Sachs	42,395
(5,217)	Enstar Group Ltd	Goldman Sachs	81,177	616	Erie Indemnity Co 'A'	Morgan Stanley	(369)
(98,149)	Entegris Inc	Bank of America Merrill Lynch	395,307	25,152	Eros International Plc	Bank of America Merrill Lynch	(11,570)
(111,570)	Entegris Inc	Goldman Sachs	440,413	16,690	Eros International Plc	Morgan Stanley	(5,341)
(42,346)	Entegris Inc	Morgan Stanley	71,825	13,633	Eros International Plc	Goldman Sachs	(6,271)
10,462	Entercom Communications Corp 'A'	Bank of America Merrill Lynch	(6,277)	34,732	ESCO Technologies Inc	Bank of America Merrill Lynch	(123,993)
35,860	Entercom Communications Corp 'A'	Goldman Sachs	(14,661)	(40,015)	Escrow New York (Reit)*	Bank of America Merrill Lynch	(487,783)
33,031	Entercom Communications Corp 'A'	Morgan Stanley	(12,552)	(39,940)	Escrow New York (Reit)*	Goldman Sachs	(526,769)
(61,230)	Entergy Corp	Bank of America Merrill Lynch	612	(21,172)	Escrow New York (Reit)*	Morgan Stanley	(279,259)
(30,958)	Entergy Corp	Morgan Stanley	67,890	1,042	Esperion Therapeutics Inc	Morgan Stanley	(3,074)
(50,028)	Entergy Corp	Goldman Sachs	15,413	4,872	ESSA Bancorp Inc	Goldman Sachs	780
9,569	Enterprise Bancorp Inc/MA	Bank of America Merrill Lynch	(13,923)	2,536	ESSA Bancorp Inc	Morgan Stanley	380
8,293	Enterprise Bancorp Inc/MA	Goldman Sachs	(12,066)	39,942	Essent Group Ltd	Goldman Sachs	(33,551)
4,693	Enterprise Bancorp Inc/MA	Morgan Stanley	(7,251)	73,499	Essent Group Ltd	Bank of America Merrill Lynch	(61,739)
26,184	Enterprise Financial Services Corp	Bank of America Merrill Lynch	(62,580)	18,933	Essent Group Ltd	Morgan Stanley	(35,783)
16,122	Enterprise Financial Services Corp	Goldman Sachs	(38,532)	(201)	Essex Property Trust Inc (Reit)	Goldman Sachs	(217)
(7,457)	Enzo Biochem Inc	Goldman Sachs	3,952	(10,460)	Essex Property Trust Inc (Reit)	Bank of America Merrill Lynch	(11,297)
(21,006)	Enzo Biochem Inc	Morgan Stanley	3,151	(526)	Essex Property Trust Inc (Reit)	Morgan Stanley	1,415
842	EOG Resources Inc	Bank of America Merrill Lynch	(9,414)	6,830	Estee Lauder Cos Inc/The 'A'	Morgan Stanley	(30,598)
23,992	EOG Resources Inc	Morgan Stanley	(224,305)	4,165	Estee Lauder Cos Inc/The 'A'	Goldman Sachs	(27,263)
54,399	EOG Resources Inc	Goldman Sachs	(593,562)	5,783	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	(39,787)
3,452	EPAM Systems Inc	Bank of America Merrill Lynch	(1,415)	(15,027)	Ethan Allen Interiors Inc	Morgan Stanley	6,912
1,251	EPAM Systems Inc	Goldman Sachs	(513)	(11,694)	Ethan Allen Interiors Inc	Goldman Sachs	16,956
7,163	EPAM Systems Inc	Morgan Stanley	(4,298)	1,210	Etsy Inc	Bank of America Merrill Lynch	(1,101)
(870)	EPAM Systems Inc	Goldman Sachs	(3,529)	8,852	Etsy Inc	Morgan Stanley	(26,822)
(1,302)	EPAM Systems Inc	Bank of America Merrill Lynch	(3,288)	23,177	Etsy Inc	Goldman Sachs	(24,933)

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(2,893)	Euronet Worldwide Inc	Goldman Sachs	(8,509)	28,209	Exantas Capital Corp (Reit)	Goldman Sachs	(8,181)
(7,741)	Euronet Worldwide Inc	Bank of America Merrill Lynch	(25,152)	44,833	Exantas Capital Corp (Reit)	Morgan Stanley	(8,967)
(17,682)	Euronet Worldwide Inc	Morgan Stanley	80,542	(10,370)	Exela Technologies Inc	Morgan Stanley	200
(3,568)	Evans Bancorp Inc	Bank of America Merrill Lynch	785	(14,605)	Exelixis Inc	Goldman Sachs	2,235
(9,804)	Evans Bancorp Inc	Morgan Stanley	1,667	(10,358)	Exelixis Inc	Morgan Stanley	4,411
2,518	Evelo Biosciences Inc	Morgan Stanley	25	(15,123)	Exelixis Inc	Bank of America Merrill Lynch	(3,523)
(3,920)	Eventbrite Inc 'A'	Bank of America Merrill Lynch	9,643	(131,960)	Exelon Corp	Goldman Sachs	113,667
5,245	Everbridge Inc	Goldman Sachs	(6,106)	(85,284)	Exelon Corp	Bank of America Merrill Lynch	75,903
1,381	Everbridge Inc	Bank of America Merrill Lynch	(1,554)	(4,522)	ExlService Holdings Inc	Goldman Sachs	4,052
4,150	Everbridge Inc	Morgan Stanley	(8,922)	(8,709)	ExlService Holdings Inc	Bank of America Merrill Lynch	7,751
29,175	Evercore Inc 'A'	Bank of America Merrill Lynch	(212,102)	(15,568)	ExlService Holdings Inc	Morgan Stanley	15,223
18,076	Evercore Inc 'A'	Goldman Sachs	(123,942)	(32,343)	ExOne Co/The	Bank of America Merrill Lynch	9,379
4,960	Evercore Inc 'A'	Morgan Stanley	(23,114)	(17,992)	ExOne Co/The	Goldman Sachs	5,218
(12,198)	Everest Re Group Ltd	Bank of America Merrill Lynch	37,814	(1,994)	Expedia Group Inc	Bank of America Merrill Lynch	7,577
(4,325)	Everest Re Group Ltd	Morgan Stanley	22,360	(12,574)	Expeditors International of Washington Inc	Goldman Sachs	55,200
(10,175)	Everest Re Group Ltd	Goldman Sachs	31,543	(22,186)	Expeditors International of Washington Inc	Bank of America Merrill Lynch	99,414
94,557	Evergy Inc	Bank of America Merrill Lynch	5,673	(9,858)	Expeditors International of Washington Inc	Morgan Stanley	38,939
9,045	Evergy Inc	Goldman Sachs	543	(7,811)	Exponent Inc	Morgan Stanley	15,466
(2,505)	Everi Holdings Inc	Bank of America Merrill Lynch	(100)	(19,203)	Exponent Inc	Goldman Sachs	2,304
(1,725)	Everi Holdings Inc	Morgan Stanley	276	(63,123)	Express Inc	Morgan Stanley	13,404
65,069	EverQuote Inc 'A'	Bank of America Merrill Lynch	1,952	(72,616)	Express Inc	Bank of America Merrill Lynch	23,963
(58,007)	Eversource Energy	Goldman Sachs	10,121	(54,067)	Express Inc	Goldman Sachs	16,637
(10,370)	Eversource Energy	Morgan Stanley	11,614	180,862	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	(75,962)
26,479	Eversource Energy	Morgan Stanley	(29,656)	235,865	Extended Stay America Inc (Unit)	Morgan Stanley	(144,653)
(2,779)	Eversource Energy	Bank of America Merrill Lynch	(56)	276,770	Extended Stay America Inc (Unit)	Goldman Sachs	(125,548)
11,740	Eversource Energy	Goldman Sachs	235	2,854	Exterran Corp	Bank of America Merrill Lynch	(856)
5,880	Eversource Energy	Bank of America Merrill Lynch	118	28,632	Exterran Corp	Goldman Sachs	(11,443)
938	EVERTEC Inc	Bank of America Merrill Lynch	544	10,435	Exterran Corp	Morgan Stanley	(4,696)
1,637	EVERTEC Inc	Goldman Sachs	949	16,813	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	(4,356)
2,948	EVERTEC Inc	Morgan Stanley	177	28,686	Extra Space Storage Inc (Reit)	Morgan Stanley	(10,239)
(24,743)	EVERTEC Inc	Bank of America Merrill Lynch	(14,351)	45,194	Extra Space Storage Inc (Reit)	Goldman Sachs	(26,963)
(21,847)	EVERTEC Inc	Goldman Sachs	(12,671)	74,194	Extraction Oil & Gas Inc	Bank of America Merrill Lynch	(64,549)
(4,496)	Evo Payments Inc 'A'	Goldman Sachs	(4,901)	17,043	Extraction Oil & Gas Inc	Morgan Stanley	(5,269)
(2,180)	Evo Payments Inc 'A'	Morgan Stanley	(3,466)	55,803	Extraction Oil & Gas Inc	Goldman Sachs	(35,306)
1,515	Evo Payments Inc 'A'	Bank of America Merrill Lynch	1,651	60,326	Extreme Networks Inc	Bank of America Merrill Lynch	(34,989)
1,574	Evo Payments Inc 'A'	Goldman Sachs	1,716	68,079	Extreme Networks Inc	Goldman Sachs	(39,486)
9,647	Evo Payments Inc 'A'	Morgan Stanley	15,339	4,297	Extreme Networks Inc	Morgan Stanley	(1,676)
6,111	Evolent Health Inc 'A'	Bank of America Merrill Lynch	(20,716)	(46,166)	Exxon Mobil Corp	Bank of America Merrill Lynch	230,830
18,329	Evolent Health Inc 'A'	Goldman Sachs	(62,135)	(15,165)	Exxon Mobil Corp	Goldman Sachs	75,825
118,353	Evolution Petroleum Corp	Bank of America Merrill Lynch	(107,701)	11,715	EZCORP Inc 'A'	Goldman Sachs	(4,569)
109,155	Evolution Petroleum Corp	Goldman Sachs	(99,331)	(4,461)	F5 Networks Inc	Goldman Sachs	30,801
85,262	Evolution Petroleum Corp	Morgan Stanley	(40,073)	(4,665)	F5 Networks Inc	Morgan Stanley	27,010
6,773	Evoqua Water Technologies Corp	Goldman Sachs	(4,943)	(7,500)	F5 Networks Inc	Bank of America Merrill Lynch	63,525
24,450	Evoqua Water Technologies Corp	Bank of America Merrill Lynch	(13,203)	(1,743)	Fabrinet	Morgan Stanley	5,054
14,449	Evoqua Water Technologies Corp	Morgan Stanley	(5,952)	(1,885)	Fabrinet	Goldman Sachs	28,218
(4,147)	EW Scripps Co/The 'A'	Bank of America Merrill Lynch	542	(783)	Fabrinet	Bank of America Merrill Lynch	3,238
(5,769)	EW Scripps Co/The 'A'	Morgan Stanley	3,923	2,008	Facebook Inc 'A'	Bank of America Merrill Lynch	(15,281)
21,243	EW Scripps Co/The 'A'	Bank of America Merrill Lynch	(42,274)	19,565	FactSet Research Systems Inc	Bank of America Merrill Lynch	3,145
12,867	EW Scripps Co/The 'A'	Goldman Sachs	(25,605)	18,986	FactSet Research Systems Inc	Morgan Stanley	(80,552)
17,182	EW Scripps Co/The 'A'	Morgan Stanley	(11,684)	12,909	FactSet Research Systems Inc	Goldman Sachs	2,738
(4,178)	Exact Sciences Corp	Bank of America Merrill Lynch	(22,415)	(13,323)	Fair Isaac Corp	Bank of America Merrill Lynch	(65,947)
(3,240)	Exact Sciences Corp	Morgan Stanley	(15,937)	(5,977)	Fair Isaac Corp	Morgan Stanley	25,951
(1,365)	Exact Sciences Corp	Goldman Sachs	128	(8,069)	Fair Isaac Corp	Goldman Sachs	(22,784)
49,872	Exantas Capital Corp (Reit)	Bank of America Merrill Lynch	(14,463)	(2,499)	Farfetch Ltd 'A'	Bank of America Merrill Lynch	11,196

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)
(1,727)	Farfetch Ltd 'A'	Goldman Sachs	1,755	(143,420)	Fiat Chrysler Automobiles NV	Goldman Sachs	282,537
(19,400)	Farfetch Ltd 'A'	Morgan Stanley	22,820	(3,684)	FibroGen Inc	Morgan Stanley	(763)
(7,561)	Farmer Brothers Co	Morgan Stanley	1,869	(20,423)	FibroGen Inc	Bank of America Merrill Lynch	40,029
(71,328)	Farmer Brothers Co	Bank of America Merrill Lynch	7,846	(19,560)	FibroGen Inc	Goldman Sachs	18,188
(4,499)	Farmer Brothers Co	Goldman Sachs	2,462	(664)	Fidelity National Financial Inc	Goldman Sachs	418
2,739	Farmers & Merchants Bancorp Inc/Archbold OH	Bank of America Merrill Lynch	(4,560)	18,497	Fidelity National Financial Inc	Goldman Sachs	(11,653)
1,362	Farmers & Merchants Bancorp Inc/Archbold OH	Morgan Stanley	(1,015)	(13,235)	Fidelity National Financial Inc	Morgan Stanley	7,676
70,974	Farmers National Banc Corp	Bank of America Merrill Lynch	(64,586)	48,701	Fidelity National Information Services Inc	Bank of America Merrill Lynch	90,097
47,626	Farmers National Banc Corp	Goldman Sachs	(43,340)	38,334	Fidelity National Information Services Inc	Morgan Stanley	(63,795)
21,742	Farmers National Banc Corp	Morgan Stanley	(18,481)	12,031	Fidelity National Information Services Inc	Goldman Sachs	18,828
(94,511)	Farmland Partners Inc (Reit)	Morgan Stanley	(7,561)	1,464	Fiesta Restaurant Group Inc	Bank of America Merrill Lynch	(264)
(3,143)	FARO Technologies Inc	Bank of America Merrill Lynch	15,966	26,089	Fiesta Restaurant Group Inc	Morgan Stanley	(8,348)
(5,968)	FARO Technologies Inc	Morgan Stanley	10,907	179,949	Fifth Third Bancorp	Bank of America Merrill Lynch	(88,160)
(17,031)	FARO Technologies Inc	Goldman Sachs	70,716	54,224	Fifth Third Bancorp	Goldman Sachs	(32,299)
(106,176)	Fastenal Co	Bank of America Merrill Lynch	(48,920)	59,722	Fifth Third Bancorp	Morgan Stanley	(45,574)
(82,523)	Fastenal Co	Goldman Sachs	(385,414)	(23,842)	Financial Institutions Inc	Bank of America Merrill Lynch	15,020
(89,330)	Fastenal Co	Morgan Stanley	169,727	(7,854)	Financial Institutions Inc	Morgan Stanley	7,618
926	Fate Therapeutics Inc	Bank of America Merrill Lynch	1,565	(16,988)	Financial Institutions Inc	Goldman Sachs	10,702
25,587	Fate Therapeutics Inc	Goldman Sachs	39,840	(23,609)	FireEye Inc	Bank of America Merrill Lynch	17,235
1,472	Fate Therapeutics Inc	Morgan Stanley	(58)	(7,729)	FireEye Inc	Goldman Sachs	5,642
(3,457)	FB Financial Corp	Goldman Sachs	(35)	(10,646)	FireEye Inc	Morgan Stanley	(2,236)
(12,122)	FB Financial Corp	Morgan Stanley	1,455	16,294	First American Financial Corp	Bank of America Merrill Lynch	(69,575)
(13,294)	FB Financial Corp	Bank of America Merrill Lynch	(133)	1,114	First Bancorp Inc/ME	Bank of America Merrill Lynch	(1,225)
(7,592)	FBL Financial Group Inc 'A'	Morgan Stanley	24,004	3,243	First Bancorp Inc/ME	Goldman Sachs	(2,944)
(14,455)	FBL Financial Group Inc 'A'	Goldman Sachs	43,433	1,809	First Bancorp Inc/ME	Morgan Stanley	(877)
1,005	Federal Agricultural Mortgage Corp 'C'	Goldman Sachs	(4,229)	(40,238)	First BanCorp/Puerto Rico	Goldman Sachs	21,729
2,072	Federal Agricultural Mortgage Corp 'C'	Morgan Stanley	(7,601)	(44,600)	First BanCorp/Puerto Rico	Bank of America Merrill Lynch	24,084
24,386	Federal Agricultural Mortgage Corp 'C'	Bank of America Merrill Lynch	(105,923)	41,534	First Bancorp/Southern Pines NC	Bank of America Merrill Lynch	(62,716)
(13,340)	Federal Realty Investment Trust (Reit)	Goldman Sachs	(667)	(17,655)	First Bancshares Inc/The	Morgan Stanley	24,123
(28,928)	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	(1,446)	(33,073)	First Bancshares Inc/The	Goldman Sachs	42,003
8,078	Federal Signal Corp	Morgan Stanley	(5,723)	(2,482)	First Bancshares Inc/The	Bank of America Merrill Lynch	3,152
21,694	Federal Signal Corp	Bank of America Merrill Lynch	(32,758)	42,746	First Bank/Hamilton NJ	Bank of America Merrill Lynch	(3,847)
11,803	Federal Signal Corp	Goldman Sachs	(13,506)	15,425	First Bank/Hamilton NJ	Goldman Sachs	(1,388)
(12,000)	Federated Investors Inc 'B'	Bank of America Merrill Lynch	7,576	500	First Choice Bancorp	Goldman Sachs	(130)
(21,584)	Federated Investors Inc 'B'	Morgan Stanley	3,921	(3,889)	First Citizens BancShares Inc/NC 'A'	Bank of America Merrill Lynch	94,308
(50,538)	Federated Investors Inc 'B'	Goldman Sachs	7,786	(456)	First Citizens BancShares Inc/NC 'A'	Goldman Sachs	11,058
(16,083)	FedEx Corp	Goldman Sachs	261,831	6,554	First Community Bankshares Inc	Bank of America Merrill Lynch	(2,622)
2,854	FedEx Corp	Bank of America Merrill Lynch	(18,213)	715	First Community Bankshares Inc	Morgan Stanley	(679)
6,281	FedEx Corp	Morgan Stanley	(20,007)	24,721	First Community Corp/SC	Morgan Stanley	(3,870)
(4,998)	FedEx Corp	Morgan Stanley	28,689	9,521	First Community Corp/SC	Bank of America Merrill Lynch	666
1,676	FedEx Corp	Goldman Sachs	(6,389)	10,659	First Community Corp/SC	Goldman Sachs	(165)
(16,295)	FedEx Corp	Bank of America Merrill Lynch	265,283	148,354	First Defiance Financial Corp	Bank of America Merrill Lynch	(311,543)
6,930	FedNat Holding Co	Bank of America Merrill Lynch	(5,267)	(46,717)	First Financial Bankshares Inc	Morgan Stanley	190,392
9,266	FedNat Holding Co	Goldman Sachs	(7,300)	(14,341)	First Financial Bankshares Inc	Bank of America Merrill Lynch	54,040
17,726	FedNat Holding Co	Morgan Stanley	(16,849)	(23,002)	First Financial Bankshares Inc	Goldman Sachs	94,606
(5,660)	Ferro Corp	Bank of America Merrill Lynch	10,641	2,452	First Financial Corp/IN	Morgan Stanley	(2,280)
(6,427)	Ferro Corp	Morgan Stanley	8,291	22,398	First Financial Corp/IN	Goldman Sachs	(23,885)
4,745	Ferroglobe Plc	Goldman Sachs	(2,562)	90,107	First Financial Corp/IN	Bank of America Merrill Lynch	(100,920)
39,000	Ferroglobe Plc	Morgan Stanley	(9,750)	94,790	First Financial Northwest Inc	Bank of America Merrill Lynch	(116,592)
28,138	Ferroglobe Representation & Warranty Insurance Trust**	Morgan Stanley	-	39,521	First Financial Northwest Inc	Goldman Sachs	(48,611)
17,091	FGL Holdings	Goldman Sachs	(7,691)	4,385	First Financial Northwest Inc	Morgan Stanley	(2,236)
136,066	FGL Holdings	Bank of America Merrill Lynch	(61,230)	(168,135)	First Foundation Inc	Goldman Sachs	132,338
3,498	FGL Holdings	Morgan Stanley	(2,484)	(32,161)	First Foundation Inc	Morgan Stanley	20,588
(25,453)	Fiat Chrysler Automobiles NV	Morgan Stanley	6,363	8,964	First Hawaiian Inc	Bank of America Merrill Lynch	(14,253)

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)
21,784	First Hawaiian Inc	Goldman Sachs	(34,637)	(82,742)	Flagstar Bancorp Inc	Goldman Sachs	114,184
200,462	First Horizon National Corp	Bank of America Merrill Lynch	(126,343)	(15,857)	Flagstar Bancorp Inc	Bank of America Merrill Lynch	21,883
147,077	First Horizon National Corp	Morgan Stanley	(73,616)	(16,065)	FleetCor Technologies Inc	Goldman Sachs	194,230
86,899	First Horizon National Corp	Goldman Sachs	(40,592)	(9,674)	FleetCor Technologies Inc	Bank of America Merrill Lynch	61,897
400,419	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(311,660)	(8,347)	FleetCor Technologies Inc	Morgan Stanley	132,584
262,765	First Industrial Realty Trust Inc (Reit)	Goldman Sachs	(204,723)	(63,645)	Flex Ltd	Goldman Sachs	85,625
65,382	First Industrial Realty Trust Inc (Reit)	Morgan Stanley	(33,999)	(4,056)	Flex Ltd	Bank of America Merrill Lynch	6,571
(12,089)	First Internet Bancorp	Bank of America Merrill Lynch	13,177	(11,609)	Flex Ltd	Morgan Stanley	8,475
(7,254)	First Internet Bancorp	Goldman Sachs	7,907	3,166	Flexion Therapeutics Inc	Bank of America Merrill Lynch	(4,527)
(7,379)	First Internet Bancorp	Morgan Stanley	10,552	200	Flexion Therapeutics Inc	Morgan Stanley	(354)
(30,825)	First Interstate BancSystem Inc 'A'	Bank of America Merrill Lynch	66,582	(8,210)	Flexsteel Industries Inc	Bank of America Merrill Lynch	16,174
(169,054)	First Interstate BancSystem Inc 'A'	Goldman Sachs	365,157	(12,640)	Flexsteel Industries Inc	Morgan Stanley	15,547
(8,347)	First Interstate BancSystem Inc 'A'	Morgan Stanley	12,187	(16,244)	Flexsteel Industries Inc	Goldman Sachs	32,001
108,805	First Merchants Corp	Bank of America Merrill Lynch	(252,428)	20,129	FLIR Systems Inc	Bank of America Merrill Lynch	(28,181)
70,389	First Merchants Corp	Morgan Stanley	(106,797)	568	FLIR Systems Inc	Goldman Sachs	(795)
(38,381)	First Mid Bancshares Inc	Goldman Sachs	28,402	(38,957)	Floor & Decor Holdings Inc 'A'	Goldman Sachs	256,727
(11,892)	First Mid Bancshares Inc	Morgan Stanley	8,087	(12,400)	Floor & Decor Holdings Inc 'A'	Morgan Stanley	37,944
(90,503)	First Mid Bancshares Inc	Bank of America Merrill Lynch	66,972	(18,837)	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	124,136
97,113	First Northwest Bancorp	Bank of America Merrill Lynch	(18,451)	(8,869)	Flotek Industries Inc	Goldman Sachs	3,104
10,973	First Northwest Bancorp	Goldman Sachs	(2,085)	(76,369)	Flotek Industries Inc	Bank of America Merrill Lynch	26,729
29,456	First of Long Island Corp/The	Bank of America Merrill Lynch	(42,417)	22,891	Flowers Foods Inc	Morgan Stanley	(21,060)
18,484	First Republic Bank/CA	Goldman Sachs	(40,110)	1,516	Flowers Foods Inc	Bank of America Merrill Lynch	1,289
57,135	First Republic Bank/CA	Morgan Stanley	(151,979)	38,818	Flowers Foods Inc	Goldman Sachs	32,995
6,994	First Savings Financial Group Inc	Bank of America Merrill Lynch	(5,455)	(68,790)	Flowserve Corp	Bank of America Merrill Lynch	195,505
1,107	First Savings Financial Group Inc	Goldman Sachs	(863)	(30,534)	Flowserve Corp	Morgan Stanley	83,667
634	First Savings Financial Group Inc	Morgan Stanley	(2,637)	(33,598)	Flowserve Corp	Goldman Sachs	91,853
(12,947)	First Solar Inc	Bank of America Merrill Lynch	19,809	40,510	Fluent Inc	Goldman Sachs	(32,813)
(24,398)	First Solar Inc	Goldman Sachs	30,860	8,508	Fluent Inc	Morgan Stanley	(5,360)
(21,058)	First Solar Inc	Morgan Stanley	13,053	(40,408)	Fluor Corp	Morgan Stanley	63,441
11,676	First United Corp	Bank of America Merrill Lynch	(3,362)	12,200	Fluor Corp	Goldman Sachs	(21,838)
17,591	First United Corp	Goldman Sachs	(4,865)	(27,651)	Flushing Financial Corp	Bank of America Merrill Lynch	17,973
19,189	First United Corp	Morgan Stanley	1,268	(11,412)	Flushing Financial Corp	Goldman Sachs	7,418
13,763	FirstCash Inc	Bank of America Merrill Lynch	(13,488)	(2,154)	FMC Corp	Bank of America Merrill Lynch	6,462
11,887	FirstCash Inc	Morgan Stanley	(11,649)	(14,830)	FMC Corp	Goldman Sachs	44,490
48,136	FirstCash Inc	Goldman Sachs	(47,443)	(32,355)	FMC Corp	Morgan Stanley	17,795
(34,991)	FirstEnergy Corp	Bank of America Merrill Lynch	27,643	(159,897)	FNB Corp/PA	Bank of America Merrill Lynch	51,167
(4,526)	Fiserv Inc	Bank of America Merrill Lynch	1,946	6,788	FNB Corp/PA	Bank of America Merrill Lynch	(3,479)
25,151	Fiserv Inc	Goldman Sachs	(11,905)	3,512	FNB Corp/PA	Goldman Sachs	(1,631)
20,675	Fiserv Inc	Bank of America Merrill Lynch	(8,890)	(1,693)	Focus Financial Partners Inc 'A'	Bank of America Merrill Lynch	6,586
30,590	Fiserv Inc	Morgan Stanley	(127,254)	12,820	Fomento Economico Mexicano SAB de CV ADR	Goldman Sachs	(82,176)
120,488	Fitbit Inc 'A'	Bank of America Merrill Lynch	(46,990)	2,961	Fomento Economico Mexicano SAB de CV ADR	Morgan Stanley	(19,691)
376,052	Fitbit Inc 'A'	Goldman Sachs	(132,983)	(12,907)	Foot Locker Inc	Goldman Sachs	157,294
175,968	Fitbit Inc 'A'	Morgan Stanley	(43,992)	(3,827)	Foot Locker Inc	Morgan Stanley	53,119
2,098	Five Below Inc	Bank of America Merrill Lynch	(1,951)	35,288	Ford Motor Co	Bank of America Merrill Lynch	(34,582)
9,458	Five Below Inc	Morgan Stanley	(50,600)	18,870	Ford Motor Co	Goldman Sachs	(18,493)
11,568	Five Below Inc	Goldman Sachs	(8,995)	(2,930)	ForeScout Technologies Inc	Bank of America Merrill Lynch	7,589
(61,369)	Five Prime Therapeutics Inc	Bank of America Merrill Lynch	49,709	(8,635)	ForeScout Technologies Inc	Morgan Stanley	8,894
(11,017)	Five Prime Therapeutics Inc	Goldman Sachs	8,924	(15,296)	ForeScout Technologies Inc	Goldman Sachs	39,617
3,248	Five9 Inc	Goldman Sachs	7,308	(8,909)	Forestar Group Inc	Bank of America Merrill Lynch	3,920
(2,907)	Five9 Inc	Goldman Sachs	(1,844)	(14,551)	Forestar Group Inc	Goldman Sachs	6,402
7,995	Five9 Inc	Bank of America Merrill Lynch	16,203	(5,539)	Forestar Group Inc	Morgan Stanley	1,329
9,309	Five9 Inc	Morgan Stanley	3,165	9,130	FormFactor Inc	Bank of America Merrill Lynch	(18,443)
(1,894)	Five9 Inc	Morgan Stanley	(486)	5,088	FormFactor Inc	Morgan Stanley	(3,409)
(55,130)	Flagstar Bancorp Inc	Morgan Stanley	36,386	11,489	FormFactor Inc	Goldman Sachs	(23,208)

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31,732	Forrester Research Inc	Bank of America Merrill Lynch	(121,534)
27,303	Forrester Research Inc	Goldman Sachs	(104,570)
1,794	Forrester Research Inc	Morgan Stanley	(5,687)
(23,836)	Forterra Inc	Bank of America Merrill Lynch	22,644
14,923	Fortinet Inc	Bank of America Merrill Lynch	(77,536)
8,887	Fortinet Inc	Morgan Stanley	(47,726)
13,648	Fortinet Inc	Goldman Sachs	(73,183)
16,994	Fortive Corp	Goldman Sachs	(49,852)
68,261	Fortive Corp	Morgan Stanley	(157,899)
18,890	Fortive Corp	Bank of America Merrill Lynch	(84,520)
(2,776)	Fortive Corp	Goldman Sachs	14,380
(17,994)	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	83,312
6,566	Forty Seven Inc	Bank of America Merrill Lynch	(25,772)
38,309	Forum Energy Technologies Inc	Morgan Stanley	(31,030)
16,962	Forum Energy Technologies Inc	Goldman Sachs	(25,952)
29,632	Forward Air Corp	Goldman Sachs	(161,360)
10,314	Forward Air Corp	Bank of America Merrill Lynch	(55,111)
24,498	Forward Air Corp	Morgan Stanley	(108,281)
(31,794)	Fossil Group Inc	Bank of America Merrill Lynch	123,043
47,186	Foundation Building Materials Inc	Goldman Sachs	(43,411)
24,018	Foundation Building Materials Inc	Morgan Stanley	(13,450)
43,733	Foundation Building Materials Inc	Bank of America Merrill Lynch	(40,234)
274,172	Four Corners Property Trust Inc (Reit)	Bank of America Merrill Lynch	(104,185)
15,790	Four Corners Property Trust Inc (Reit)	Morgan Stanley	(8,687)
(1,313)	Four Corners Property Trust Inc (Reit)	Goldman Sachs	499
(5,764)	Four Corners Property Trust Inc (Reit)	Morgan Stanley	3,458
18,316	Fox Corp 'A'	Bank of America Merrill Lynch	(48,272)
42,380	Fox Corp 'A'	Goldman Sachs	(111,459)
75,375	Fox Corp 'A'	Morgan Stanley	(153,120)
7,171	Fox Corp 'B'	Bank of America Merrill Lynch	(18,931)
30,402	Fox Corp 'B'	Goldman Sachs	(80,261)
10,815	Fox Corp 'B'	Morgan Stanley	(22,495)
4,138	Fox Factory Holding Corp	Morgan Stanley	(5,338)
(380)	Fox Factory Holding Corp	Goldman Sachs	204
(399,872)	Francesca's Holdings Corp	Bank of America Merrill Lynch	26,072
42,140	Frank's International NV	Goldman Sachs	(7,585)
78,656	Frank's International NV	Morgan Stanley	(7,866)
41,158	Frank's International NV	Bank of America Merrill Lynch	(7,408)
13,243	Franklin Covey Co	Goldman Sachs	25,294
8,144	Franklin Covey Co	Bank of America Merrill Lynch	15,555
11,123	Franklin Covey Co	Morgan Stanley	7,452
(3,877)	Franklin Electric Co Inc	Morgan Stanley	6,397
(2,845)	Franklin Electric Co Inc	Goldman Sachs	7,909
(51,383)	Franklin Financial Network Inc	Bank of America Merrill Lynch	12,846
(15,765)	Franklin Financial Network Inc	Goldman Sachs	3,941
39,840	Franklin Resources Inc	Bank of America Merrill Lynch	(57,370)
9,235	Franklin Resources Inc	Goldman Sachs	(10,808)
(169,312)	Fred's Inc 'A'	Bank of America Merrill Lynch	33,507
(17,900)	Fred's Inc 'A'	Morgan Stanley	1,074
(132,311)	Freeport-McMoRan Inc	Bank of America Merrill Lynch	175,974
(114,159)	Freeport-McMoRan Inc	Goldman Sachs	149,839
(69,327)	FreightCar America Inc	Bank of America Merrill Lynch	29,811
(15,394)	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	74,815
1,861	Freshpet Inc	Bank of America Merrill Lynch	(2,177)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
6,850	Freshpet Inc	Morgan Stanley	(10,105)
18,125	Freshpet Inc	Goldman Sachs	(21,792)
(2,516)	Front Yard Residential Corp (Reit)	Goldman Sachs	(956)
10,462	frontdoor Inc	Bank of America Merrill Lynch	(1,988)
5,574	frontdoor Inc	Goldman Sachs	(1,059)
4,939	frontdoor Inc	Morgan Stanley	(5,384)
(26,076)	Frontline Ltd/Bermuda	Morgan Stanley	23,330
(20,715)	FRP Holdings Inc	Bank of America Merrill Lynch	15,743
10,017	FS Bancorp Inc	Bank of America Merrill Lynch	(39,868)
34,502	FTD Cos Inc	Bank of America Merrill Lynch	(4,954)
7,936	FTD Cos Inc	Goldman Sachs	(1,140)
6,055	FTI Consulting Inc	Bank of America Merrill Lynch	8,416
(20,024)	FTS International Inc	Morgan Stanley	16,420
(5,827)	FTS International Inc	Goldman Sachs	6,002
(162,298)	Fulton Financial Corp	Bank of America Merrill Lynch	123,346
(9,425)	Fulton Financial Corp	Goldman Sachs	7,163
3,120	Funko Inc 'A'	Goldman Sachs	(3,526)
18,153	FutureFuel Corp	Bank of America Merrill Lynch	(20,876)
21,935	FutureFuel Corp	Goldman Sachs	(25,225)
10,462	FutureFuel Corp	Morgan Stanley	(5,859)
9,146	G-III Apparel Group Ltd	Morgan Stanley	(40,517)
7,510	G-III Apparel Group Ltd	Goldman Sachs	(45,661)
1,962	G-III Apparel Group Ltd	Bank of America Merrill Lynch	(8,346)
(2,890)	G1 Therapeutics Inc	Bank of America Merrill Lynch	7,948
(3,368)	Gafisa SA ADR	Goldman Sachs	775
(11,535)	Gafisa SA ADR	Morgan Stanley	2,278
(47,351)	Gaia Inc	Morgan Stanley	26,517
(178,922)	GAIN Capital Holdings Inc	Morgan Stanley	62,623
(7,085)	GAIN Capital Holdings Inc	Bank of America Merrill Lynch	5,455
(4,254)	GAMCO Investors Inc 'A'	Bank of America Merrill Lynch	8,295
(18,000)	GameStop Corp 'A'	Bank of America Merrill Lynch	19,260
(76,004)	GameStop Corp 'A'	Morgan Stanley	21,281
(108,425)	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	(1,084)
(168,745)	Gaming and Leisure Properties Inc (Reit)	Goldman Sachs	1,429
(115,547)	Gaming and Leisure Properties Inc (Reit)	Morgan Stanley	(2,209)
(121,123)	Gap Inc/The	Bank of America Merrill Lynch	595,925
(8,021)	Gap Inc/The	Morgan Stanley	33,768
(35,147)	Gap Inc/The	Goldman Sachs	172,923
1,874	Gap Inc/The	Goldman Sachs	(7,421)
(9,515)	Gardner Denver Holdings Inc	Bank of America Merrill Lynch	10,467
(20,204)	Gardner Denver Holdings Inc	Goldman Sachs	23,139
(55,456)	Gardner Denver Holdings Inc	Morgan Stanley	76,510
(20,495)	Garmin Ltd	Bank of America Merrill Lynch	58,411
(13,064)	Garmin Ltd	Morgan Stanley	13,717
18,109	Garmin Ltd	Bank of America Merrill Lynch	(51,611)
(41,269)	Garmin Ltd	Goldman Sachs	117,617
(8,441)	Garrett Motion Inc	Morgan Stanley	12,493
(9,109)	Gartner Inc	Morgan Stanley	30,292
(3,496)	Gartner Inc	Goldman Sachs	4,300
(28,878)	Gartner Inc	Bank of America Merrill Lynch	35,520
(20,090)	GasLog Ltd	Goldman Sachs	22,306
(19,776)	GasLog Ltd	Morgan Stanley	15,177
49,081	Gates Industrial Corp Plc	Bank of America Merrill Lynch	(85,401)
28,390	GATX Corp	Morgan Stanley	(125,447)

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)
23,508	GATX Corp	Bank of America Merrill Lynch	(162,205)	38,869	German American Bancorp Inc	Bank of America Merrill Lynch	(34,982)
77,267	GATX Corp	Goldman Sachs	(512,677)	12,639	German American Bancorp Inc	Morgan Stanley	(13,376)
(73,932)	GCI Liberty Inc ‘A’	Goldman Sachs	90,510	(216,507)	Geron Corp	Goldman Sachs	86,603
(35,699)	GCI Liberty Inc ‘A’	Bank of America Merrill Lynch	24,632	(10,039)	Geron Corp	Morgan Stanley	1,405
(73,787)	GCI Liberty Inc ‘A’	Morgan Stanley	117,395	58,002	Getty Realty Corp (Reit)	Bank of America Merrill Lynch	(84,683)
(53,499)	GCP Applied Technologies Inc	Morgan Stanley	56,966	82,828	Getty Realty Corp (Reit)	Goldman Sachs	(120,929)
(87,045)	GCP Applied Technologies Inc	Goldman Sachs	85,620	15,724	Getty Realty Corp (Reit)	Morgan Stanley	(17,768)
(83,128)	Genco Shipping & Trading Ltd	Morgan Stanley	44,058	65,593	Gilead Sciences Inc	Bank of America Merrill Lynch	(183,004)
(7,677)	Genco Shipping & Trading Ltd	Goldman Sachs	10,825	6,390	Gilead Sciences Inc	Morgan Stanley	(25,496)
23,374	Gencor Industries Inc	Bank of America Merrill Lynch	1,636	11,616	Gilead Sciences Inc	Goldman Sachs	(32,409)
8,388	Gencor Industries Inc	Goldman Sachs	587	26,070	Gladstone Commercial Corp (Reit)	Bank of America Merrill Lynch	(22,681)
10,604	Gencor Industries Inc	Morgan Stanley	2,015	21,629	Gladstone Commercial Corp (Reit)	Goldman Sachs	(18,817)
63,989	Generac Holdings Inc	Bank of America Merrill Lynch	(107,502)	8,903	Gladstone Commercial Corp (Reit)	Morgan Stanley	(5,164)
42,764	Generac Holdings Inc	Goldman Sachs	(70,206)	27,309	Gladstone Land Corp (Reit)	Bank of America Merrill Lynch	(13,381)
16,049	Generac Holdings Inc	Morgan Stanley	(32,614)	15,606	Gladstone Land Corp (Reit)	Morgan Stanley	(8,271)
(147,586)	General Electric Co	Bank of America Merrill Lynch	139,469	16,607	Gladstone Land Corp (Reit)	Goldman Sachs	(8,137)
(163,832)	General Electric Co	Morgan Stanley	95,842	(825)	Glaukos Corp	Bank of America Merrill Lynch	1,865
(121,669)	General Electric Co	Goldman Sachs	114,977	(19,854)	Global Blood Therapeutics Inc	Morgan Stanley	(55,591)
2,391	General Finance Corp	Bank of America Merrill Lynch	(2,821)	(22,376)	Global Blood Therapeutics Inc	Goldman Sachs	(52,313)
2,455	General Finance Corp	Goldman Sachs	(2,897)	(496)	Global Eagle Entertainment Inc	Goldman Sachs	298
29,489	General Mills Inc	Bank of America Merrill Lynch	(118,251)	(103,517)	Global Eagle Entertainment Inc	Morgan Stanley	29,347
56,404	General Mills Inc	Morgan Stanley	(176,230)	(10,464)	Global Indemnity Ltd	Morgan Stanley	6,906
185,269	General Mills Inc	Goldman Sachs	(746,618)	(22,662)	Global Medical Inc (Reit)	Morgan Stanley	13,144
(23,236)	General Motors Co	Morgan Stanley	50,887	(58,710)	Global Medical Inc (Reit)	Bank of America Merrill Lynch	27,007
2,793	Genesco Inc	Goldman Sachs	1,536	(40,111)	Global Medical Inc (Reit)	Goldman Sachs	18,042
(82,091)	Genesee & Wyoming Inc ‘A’	Bank of America Merrill Lynch	(653,026)	(4,724)	Global Payments Inc	Goldman Sachs	(11,719)
(37,352)	Genesee & Wyoming Inc ‘A’	Morgan Stanley	(182,448)	(10,456)	Global Payments Inc	Morgan Stanley	(25,885)
(22,447)	Genesee & Wyoming Inc ‘A’	Goldman Sachs	(143,101)	(49,034)	Global Payments Inc	Bank of America Merrill Lynch	(235,173)
(74,788)	Genie Energy Ltd ‘B’	Bank of America Merrill Lynch	57,587	27,685	Global Water Resources Inc	Bank of America Merrill Lynch	3,045
(9,630)	Genie Energy Ltd ‘B’	Morgan Stanley	3,976	19,621	Global Water Resources Inc	Goldman Sachs	1,665
(14,936)	Genie Energy Ltd ‘B’	Goldman Sachs	9,230	22,278	Global Water Resources Inc	Morgan Stanley	(445)
35,171	Genomic Health Inc	Morgan Stanley	(104,458)	5,341	Globant SA	Morgan Stanley	4,059
32,952	Genomic Health Inc	Bank of America Merrill Lynch	(135,762)	780	Globant SA	Goldman Sachs	5,374
50,250	Genomic Health Inc	Goldman Sachs	(205,370)	34,633	Globus Medical Inc ‘A’	Goldman Sachs	(150,654)
(46,334)	Genpact Ltd	Bank of America Merrill Lynch	11,120	8,649	Globus Medical Inc ‘A’	Morgan Stanley	(23,266)
(92,480)	Gentex Corp	Bank of America Merrill Lynch	87,856	5,059	Globus Medical Inc ‘A’	Bank of America Merrill Lynch	(22,007)
(58,697)	Gentex Corp	Morgan Stanley	53,414	(17,081)	Glycomimetics Inc	Morgan Stanley	3,075
(80,774)	Gentex Corp	Goldman Sachs	76,735	(7,199)	Glycomimetics Inc	Goldman Sachs	6,119
(18,717)	Gentherm Inc	Morgan Stanley	27,987	2,660	GMS Inc	Bank of America Merrill Lynch	(5,586)
(24,717)	Gentherm Inc	Goldman Sachs	80,420	32,819	GMS Inc	Goldman Sachs	(68,920)
(106,930)	Gentherm Inc	Bank of America Merrill Lynch	373,186	23,604	GNC Holdings Inc ‘A’	Bank of America Merrill Lynch	(11,566)
(10,629)	Genuine Parts Co	Morgan Stanley	19,664	41,230	GNC Holdings Inc ‘A’	Goldman Sachs	(20,203)
(6,528)	Genuine Parts Co	Bank of America Merrill Lynch	(6,058)	19,921	GNC Holdings Inc ‘A’	Morgan Stanley	(4,582)
9,974	Genuine Parts Co	Bank of America Merrill Lynch	17,455	73,080	GoDaddy Inc ‘A’	Goldman Sachs	(169,748)
8,896	Genuine Parts Co	Goldman Sachs	15,568	62,156	GoDaddy Inc ‘A’	Morgan Stanley	(134,906)
(30,055)	Genuine Parts Co	Goldman Sachs	(48,046)	40,060	GoDaddy Inc ‘A’	Bank of America Merrill Lynch	(92,138)
(60,234)	GEO Group Inc/The (Reit)	Goldman Sachs	(12,047)	(56,974)	Gogo Inc	Bank of America Merrill Lynch	50,707
(35,011)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(7,002)	(19,224)	Gogo Inc	Morgan Stanley	9,612
(26,090)	GEO Group Inc/The (Reit)	Morgan Stanley	12,001	(3,132)	Gol Linhas Aereas Inteligentes SA ADR	Goldman Sachs	(7,673)
17,771	Geopark Ltd	Morgan Stanley	15,816	(14,619)	Gol Linhas Aereas Inteligentes SA ADR	Morgan Stanley	(33,185)
6,782	Geopark Ltd	Goldman Sachs	2,984	59,667	Golar LNG Ltd	Bank of America Merrill Lynch	(46,540)
363,032	Gerdau SA ADR	Morgan Stanley	(7,261)	65,021	Golar LNG Ltd	Morgan Stanley	(122,239)
23,389	Gerdau SA ADR	Goldman Sachs	702	39,593	Golar LNG Ltd	Goldman Sachs	(30,883)
6,631	German American Bancorp Inc	Goldman Sachs	(7,547)	70,514	Gold Resource Corp	Morgan Stanley	(12,693)

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)
56,289	Gold Resource Corp	Bank of America Merrill Lynch	(25,330)	5,151	Green Brick Partners Inc	Morgan Stanley	(2,782)
61,595	Gold Resource Corp	Goldman Sachs	(27,718)	34,274	Green Brick Partners Inc	Bank of America Merrill Lynch	(23,306)
(19,576)	Golden Entertainment Inc	Bank of America Merrill Lynch	22,708	21,449	Green Brick Partners Inc	Goldman Sachs	(14,585)
(40,000)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	507,433	8,517	Green Dot Corp 'A'	Bank of America Merrill Lynch	(9,539)
(16,902)	Goldman Sachs Group Inc/The	Morgan Stanley	194,090	7,809	Green Dot Corp 'A'	Morgan Stanley	(24,598)
10,370	Goodrich Petroleum Corp	Bank of America Merrill Lynch	(12,651)	2,272	Green Dot Corp 'A'	Goldman Sachs	(3,142)
7,786	Goodrich Petroleum Corp	Goldman Sachs	(9,499)	(10,867)	Green Plains Inc	Goldman Sachs	31,297
13,631	Goodrich Petroleum Corp	Morgan Stanley	(9,814)	(135,187)	Green Plains Inc	Bank of America Merrill Lynch	389,339
20,235	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	(17,791)	(32,450)	Greenbrier Cos Inc/The	Morgan Stanley	84,046
74,450	Goodyear Tire & Rubber Co/The	Morgan Stanley	(84,291)	(6,054)	Greenbrier Cos Inc/The	Goldman Sachs	40,458
60,696	Goodyear Tire & Rubber Co/The	Goldman Sachs	(135,271)	(180)	Greene County Bancorp Inc	Morgan Stanley	63
(3,432)	Goosehead Insurance Inc 'A'	Morgan Stanley	8,546	(6,423)	Greenhill & Co Inc	Bank of America Merrill Lynch	12,332
(3,090)	Goosehead Insurance Inc 'A'	Goldman Sachs	6,031	(18,349)	Greenlane Holdings Inc 'A'	Morgan Stanley	19,817
71,735	GoPro Inc 'A'	Goldman Sachs	(90,386)	(5,014)	GreenSky Inc 'A'	Morgan Stanley	(1,855)
7,231	Gorman-Rupp Co/The	Bank of America Merrill Lynch	(17,644)	(3,718)	GreenSky Inc 'A'	Goldman Sachs	(1,637)
3,609	Gorman-Rupp Co/The	Goldman Sachs	(8,806)	16,959	GreenSky Inc 'A'	Bank of America Merrill Lynch	(3,222)
2,843	Gorman-Rupp Co/The	Morgan Stanley	(3,355)	16,640	Greif Inc 'A'	Morgan Stanley	(24,520)
(7,615)	Gossamer Bio Inc	Bank of America Merrill Lynch	14,392	6,000	Greif Inc 'A'	Goldman Sachs	(10,316)
(7,658)	Gossamer Bio Inc	Goldman Sachs	14,474	(6,271)	Greif Inc 'B'	Bank of America Merrill Lynch	15,960
(1,032)	Gossamer Bio Inc	Morgan Stanley	1,847	(3,985)	Griffin Industrial Realty Inc	Bank of America Merrill Lynch	(3,148)
(102,251)	GP Strategies Corp	Bank of America Merrill Lynch	158,489	(6,225)	Griffin Industrial Realty Inc	Goldman Sachs	(4,918)
(6,318)	Graco Inc	Bank of America Merrill Lynch	10,488	33,905	Griffon Corp	Morgan Stanley	(23,393)
(39,516)	Graco Inc	Morgan Stanley	34,216	16,653	Griffon Corp	Goldman Sachs	(22,155)
35,310	Graco Inc	Bank of America Merrill Lynch	(58,615)	2,375	Gritstone Oncology Inc	Goldman Sachs	(3,393)
(14,992)	Graco Inc	Goldman Sachs	23,888	4,321	Gritstone Oncology Inc	Morgan Stanley	(1,795)
(33,476)	GrafTech International Ltd	Morgan Stanley	13,390	(3,311)	Group 1 Automotive Inc	Bank of America Merrill Lynch	16,754
(19,000)	GrafTech International Ltd	Bank of America Merrill Lynch	23,180	(9,229)	Group 1 Automotive Inc	Morgan Stanley	34,668
(21,532)	GrafTech International Ltd	Goldman Sachs	26,269	(23,759)	Group 1 Automotive Inc	Goldman Sachs	117,920
7,575	Graham Corp	Morgan Stanley	(16,163)	(91,667)	Groupon Inc	Bank of America Merrill Lynch	(458)
1,201	Graham Corp	Bank of America Merrill Lynch	(1,489)	(304,518)	Groupon Inc	Morgan Stanley	19,794
4,660	Graham Corp	Goldman Sachs	(5,778)	(316,864)	Groupon Inc	Goldman Sachs	(1,584)
154	Graham Holdings Co 'B'	Morgan Stanley	(2,231)	16,232	GrubHub Inc	Goldman Sachs	12,771
(336)	Graham Holdings Co 'B'	Bank of America Merrill Lynch	8,427	2,302	GrubHub Inc	Morgan Stanley	(10,152)
(548)	Graham Holdings Co 'B'	Goldman Sachs	14,857	(891)	GrubHub Inc	Goldman Sachs	1,988
(1,545)	Graham Holdings Co 'B'	Morgan Stanley	22,387	15,212	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Goldman Sachs	(14,908)
17,742	Grand Canyon Education Inc	Morgan Stanley	35,601	22,830	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Morgan Stanley	(25,570)
6,536	Grand Canyon Education Inc	Bank of America Merrill Lynch	18,741	(8,843)	Grupo Aeroportuario del Sureste SAB de CV ADR	Goldman Sachs	55,269
11,219	Grand Canyon Education Inc	Goldman Sachs	36,032	(1,477)	Grupo Aeroportuario del Sureste SAB de CV ADR	Morgan Stanley	8,906
(6,428)	Grand Canyon Education Inc	Bank of America Merrill Lynch	(20,248)	(37,637)	Grupo Televisa SAB ADR	Goldman Sachs	10,162
(8,797)	Granite Construction Inc	Bank of America Merrill Lynch	18,738	(150,669)	Grupo Televisa SAB ADR	Morgan Stanley	(10,547)
(27,814)	Granite Construction Inc	Morgan Stanley	35,602	14,573	GSI Technology Inc	Bank of America Merrill Lynch	12,533
(16,557)	Granite Construction Inc	Goldman Sachs	35,266	44,019	GSI Technology Inc	Morgan Stanley	29,493
(134,306)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	75,211	45,366	GSI Technology Inc	Goldman Sachs	39,188
5,896	Gray Television Inc	Morgan Stanley	(6,721)	414	GTx Inc	Morgan Stanley	17
3,740	Gray Television Inc	Bank of America Merrill Lynch	(6,433)	195,425	GTx Inc	Bank of America Merrill Lynch	5,863
21,125	Gray Television Inc	Goldman Sachs	(36,335)	53,002	GTx Inc	Goldman Sachs	1,590
22,657	Great Lakes Dredge & Dock Corp	Morgan Stanley	227	(31,171)	Guaranty Bancshares Inc/TX	Bank of America Merrill Lynch	(25,872)
41,332	Great Lakes Dredge & Dock Corp	Bank of America Merrill Lynch	(10,333)	(2,995)	Guaranty Bancshares Inc/TX	Morgan Stanley	(359)
48,230	Great Lakes Dredge & Dock Corp	Goldman Sachs	(12,057)	1,159	Guardant Health Inc	Goldman Sachs	(2,133)
7,760	Great Southern Bancorp Inc	Bank of America Merrill Lynch	(2,608)	1,187	Guardant Health Inc	Bank of America Merrill Lynch	(2,184)
8,114	Great Southern Bancorp Inc	Goldman Sachs	(2,759)	2,020	Guardant Health Inc	Morgan Stanley	8,302
880	Great Southern Bancorp Inc	Morgan Stanley	(211)	(19,620)	Guardant Health Inc	Bank of America Merrill Lynch	36,101
(71,574)	Great Western Bancorp Inc	Bank of America Merrill Lynch	145,295	(9,588)	Guardant Health Inc	Goldman Sachs	16,498
(62,480)	Great Western Bancorp Inc	Morgan Stanley	121,211	(4,890)	Guess? Inc	Goldman Sachs	9,878

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(16,621)	Guess? Inc	Bank of America Merrill Lynch	33,574	(1,618)	HarborOne Bancorp Inc	Morgan Stanley	582
(24,301)	Guess? Inc	Morgan Stanley	32,806	(13,210)	HarborOne Bancorp Inc	Goldman Sachs	5,284
(45,373)	Guidewire Software Inc	Goldman Sachs	164,542	21,315	Harley-Davidson Inc	Morgan Stanley	(52,435)
(21,840)	Guidewire Software Inc	Bank of America Merrill Lynch	71,667	(16,830)	Harley-Davidson Inc	Bank of America Merrill Lynch	37,699
(37,876)	Guidewire Software Inc	Morgan Stanley	228,843	8,065	Harley-Davidson Inc	Bank of America Merrill Lynch	(17,526)
(32,922)	Gulf Island Fabrication Inc	Goldman Sachs	10,206	(3,763)	Harley-Davidson Inc	Goldman Sachs	8,429
(126,460)	Gulfport Energy Corp	Bank of America Merrill Lynch	218,776	12,955	Harley-Davidson Inc	Goldman Sachs	(30,479)
(22,096)	GWG Holdings Inc	Morgan Stanley	120,129	(45,243)	Harmonic Inc	Goldman Sachs	12,112
21,539	H&E Equipment Services Inc	Bank of America Merrill Lynch	(75,386)	(90,700)	Harmonic Inc	Morgan Stanley	10,388
1,141	H&E Equipment Services Inc	Morgan Stanley	(573)	18,201	Harris Corp	Bank of America Merrill Lynch	16,345
1,759	H&E Equipment Services Inc	Goldman Sachs	(6,156)	32,533	Harris Corp	Morgan Stanley	(89,982)
10,202	H&R Block Inc	Goldman Sachs	(6,600)	8,614	Harris Corp	Goldman Sachs	8,092
46,574	H&R Block Inc	Bank of America Merrill Lynch	(45,333)	5,043	Harrow Health Inc	Goldman Sachs	2,723
10,206	H&R Block Inc	Morgan Stanley	(6,063)	4,813	Harrow Health Inc	Morgan Stanley	(96)
(13,708)	Habit Restaurants Inc/The 'A'	Bank of America Merrill Lynch	32,351	16,405	Hartford Financial Services Group Inc/The	Goldman Sachs	(10,663)
(30,698)	Habit Restaurants Inc/The 'A'	Goldman Sachs	72,447	55,633	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	(36,161)
12,039	Hackett Group Inc/The	Bank of America Merrill Lynch	(5,297)	36,102	Harvard Bioscience Inc	Bank of America Merrill Lynch	(1,805)
40,105	Hackett Group Inc/The	Goldman Sachs	(15,215)	(22,066)	Hasbro Inc	Morgan Stanley	58,475
52,009	Hackett Group Inc/The	Morgan Stanley	(22,997)	(49,466)	Hasbro Inc	Bank of America Merrill Lynch	48,477
(16,953)	Haemonetics Corp	Bank of America Merrill Lynch	54,868	(29,549)	Hasbro Inc	Goldman Sachs	28,958
(1,078)	Haemonetics Corp	Morgan Stanley	6,738	(70,278)	Haverty Furniture Cos Inc	Bank of America Merrill Lynch	40,761
3,603	Haemonetics Corp	Morgan Stanley	(14,620)	(164,542)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	144,797
(1,958)	Haemonetics Corp	Goldman Sachs	8,365	(33,102)	Hawaiian Electric Industries Inc	Morgan Stanley	33,764
9,500	Haemonetics Corp	Goldman Sachs	(30,870)	29,873	Hawaiian Holdings Inc	Bank of America Merrill Lynch	(45,407)
(14,023)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	65,487	7,550	Hawaiian Holdings Inc	Goldman Sachs	(11,476)
(13,076)	Hain Celestial Group Inc/The	Morgan Stanley	51,715	9,127	Hawkins Inc	Goldman Sachs	(9,127)
(52,024)	Hain Celestial Group Inc/The	Goldman Sachs	239,209	6,691	Hawkins Inc	Morgan Stanley	13,047
(18,926)	Halcon Resources Corp	Bank of America Merrill Lynch	1,270	5,204	Hawkins Inc	Bank of America Merrill Lynch	(5,204)
(141,830)	Halcon Resources Corp	Morgan Stanley	2,510	(35,627)	Haynes International Inc	Bank of America Merrill Lynch	88,711
67,064	Halliburton Co	Bank of America Merrill Lynch	(267,585)	16,260	HB Fuller Co	Bank of America Merrill Lynch	(77,560)
24,683	Halliburton Co	Goldman Sachs	(98,485)	46,752	HB Fuller Co	Goldman Sachs	(221,792)
121,040	Hallmark Financial Services Inc	Bank of America Merrill Lynch	56,889	42,308	HB Fuller Co	Morgan Stanley	(117,193)
2,035	Hallmark Financial Services Inc	Goldman Sachs	956	(309)	HCA Healthcare Inc	Morgan Stanley	2,333
30,306	Hallmark Financial Services Inc	Morgan Stanley	(1,818)	(6,533)	HCA Healthcare Inc	Goldman Sachs	16,463
2,407	Halozyme Therapeutics Inc	Bank of America Merrill Lynch	(2,359)	2,667	HCI Group Inc	Bank of America Merrill Lynch	(3,040)
13,038	Halozyme Therapeutics Inc	Morgan Stanley	(7,504)	8,829	HCI Group Inc	Goldman Sachs	(10,065)
15,401	Halozyme Therapeutics Inc	Goldman Sachs	(8,780)	9,234	HCI Group Inc	Morgan Stanley	(3,786)
(18,991)	Hamilton Beach Brands Holding Co 'A'	Bank of America Merrill Lynch	8,166	(39,399)	HCP Inc (Reit)	Morgan Stanley	(1,586)
(18,977)	Hamilton Lane Inc 'A'	Morgan Stanley	26,947	(89,920)	HCP Inc (Reit)	Goldman Sachs	(16,186)
(26,915)	Hamilton Lane Inc 'A'	Bank of America Merrill Lynch	2,961	(10,066)	HCP Inc (Reit)	Bank of America Merrill Lynch	(1,812)
(118,386)	Hancock Whitney Corp	Bank of America Merrill Lynch	243,875	83,558	HD Supply Holdings Inc	Morgan Stanley	(170,994)
(40,070)	Hancock Whitney Corp	Morgan Stanley	65,715	53,433	HD Supply Holdings Inc	Bank of America Merrill Lynch	(85,732)
(60,106)	Hancock Whitney Corp	Goldman Sachs	123,818	90,568	HD Supply Holdings Inc	Goldman Sachs	(167,468)
(76,578)	Hanesbrands Inc	Bank of America Merrill Lynch	120,993	(81,717)	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(34,321)
(35,178)	Hanesbrands Inc	Goldman Sachs	57,469	15,271	Healthcare Realty Trust Inc (Reit)	Goldman Sachs	2,955
4,083	Hanger Inc	Goldman Sachs	(4,940)	19,303	Healthcare Realty Trust Inc (Reit)	Morgan Stanley	(4,703)
(51,898)	Hanmi Financial Corp	Goldman Sachs	88,621	16,258	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(4,472)
(36,041)	Hanmi Financial Corp	Morgan Stanley	35,418	(10,526)	Healthcare Services Group Inc	Bank of America Merrill Lynch	26,169
45,243	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Goldman Sachs	(29,712)	(53,653)	Healthcare Services Group Inc	Morgan Stanley	105,622
23,520	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Morgan Stanley	(25,362)	(80,641)	Healthcare Services Group Inc	Goldman Sachs	198,668
728	Hanover Insurance Group Inc/The	Goldman Sachs	(91)	93,334	Healthcare Trust of America Inc (Reit) 'A'	Morgan Stanley	16,337
(2,934)	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	1,467	69,608	Healthcare Trust of America Inc (Reit) 'A'	Bank of America Merrill Lynch	35,128
(4,808)	Hanover Insurance Group Inc/The	Goldman Sachs	2,404	18,641	Healthcare Trust of America Inc (Reit) 'A'	Goldman Sachs	10,066
(20,143)	HarborOne Bancorp Inc	Bank of America Merrill Lynch	8,057	14,179	HealthEquity Inc	Goldman Sachs	(49,345)

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4,626	HealthEquity Inc	Bank of America Merrill Lynch	(16,759)	(3,802)	Hess Corp	Goldman Sachs	32,621
14,278	HealthEquity Inc	Morgan Stanley	(59,539)	(21,786)	Hess Corp	Bank of America Merrill Lynch	186,924
(11,783)	HealthEquity Inc	Bank of America Merrill Lynch	42,772	(59,995)	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	39,597
40,605	HealthStream Inc	Bank of America Merrill Lynch	(56,847)	4,573	Hexcel Corp	Bank of America Merrill Lynch	10,792
13,851	HealthStream Inc	Goldman Sachs	(19,391)	7,173	Hexcel Corp	Goldman Sachs	16,928
7,842	HealthStream Inc	Morgan Stanley	(9,567)	11,824	Hibbett Sports Inc	Bank of America Merrill Lynch	23,412
(64,596)	Heartland Express Inc	Bank of America Merrill Lynch	122,732	(34,583)	Highpoint Resources Corp	Bank of America Merrill Lynch	13,660
17,734	Heartland Financial USA Inc	Bank of America Merrill Lynch	(23,586)	(52,396)	Highpoint Resources Corp	Goldman Sachs	20,696
16,891	Heartland Financial USA Inc	Goldman Sachs	(22,465)	(142,192)	Highpoint Resources Corp	Morgan Stanley	46,212
3,810	Heartland Financial USA Inc	Morgan Stanley	(2,553)	(18,769)	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	18,769
(110,695)	Hecla Mining Co	Goldman Sachs	29,888	(17,262)	Highwoods Properties Inc (Reit)	Morgan Stanley	7,582
33,084	HEICO Corp	Bank of America Merrill Lynch	509,044	(36,084)	Highwoods Properties Inc (Reit)	Goldman Sachs	30,349
11,315	HEICO Corp	Morgan Stanley	164,556	26,520	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	(26,520)
12,242	HEICO Corp	Goldman Sachs	190,009	(12,069)	Hill International Inc	Goldman Sachs	(3,621)
29,360	HEICO Corp 'A'	Bank of America Merrill Lynch	279,214	(41,500)	Hill International Inc	Morgan Stanley	3,320
355	Helen of Troy Ltd	Bank of America Merrill Lynch	126	(171,759)	Hill International Inc	Bank of America Merrill Lynch	(51,528)
(322)	Helen of Troy Ltd	Morgan Stanley	1,150	18,375	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	(59,535)
1,348	Helen of Troy Ltd	Goldman Sachs	(2,453)	3,611	Hill-Rom Holdings Inc	Morgan Stanley	(8,919)
(1,975)	Helen of Troy Ltd	Goldman Sachs	3,595	11,878	Hill-Rom Holdings Inc	Goldman Sachs	(38,485)
(72,598)	Helix Energy Solutions Group Inc	Bank of America Merrill Lynch	71,872	15,820	Hillenbrand Inc	Morgan Stanley	(26,736)
(13,660)	Helmerich & Payne Inc	Bank of America Merrill Lynch	115,290	22,450	Hillenbrand Inc	Goldman Sachs	(44,502)
12,453	Hemisphere Media Group Inc	Morgan Stanley	(10,607)	(97,134)	Hilltop Holdings Inc	Bank of America Merrill Lynch	5,828
3,750	Hemisphere Media Group Inc	Bank of America Merrill Lynch	(3,712)	(49,432)	Hilltop Holdings Inc	Goldman Sachs	2,966
7,705	Hemisphere Media Group Inc	Goldman Sachs	(5,950)	(56,388)	Hilton Grand Vacations Inc	Goldman Sachs	68,586
24,078	Hennessy Advisors Inc	Bank of America Merrill Lynch	(9,270)	14,380	Hilton Grand Vacations Inc	Goldman Sachs	(35,950)
1,336	Hennessy Advisors Inc	Morgan Stanley	(528)	8,071	Hilton Grand Vacations Inc	Morgan Stanley	(10,008)
(19,570)	Henry Schein Inc	Bank of America Merrill Lynch	39,140	(34,365)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	85,913
12,473	Herbalife Nutrition Ltd	Morgan Stanley	(27,316)	(21,473)	Hilton Grand Vacations Inc	Morgan Stanley	25,116
24,623	Herbalife Nutrition Ltd	Goldman Sachs	(87,321)	(14,354)	Hilton Worldwide Holdings Inc	Goldman Sachs	65,792
50,697	Herc Holdings Inc	Goldman Sachs	(340,913)	(16,351)	Hilton Worldwide Holdings Inc	Morgan Stanley	45,311
3,915	Herc Holdings Inc	Bank of America Merrill Lynch	(26,387)	4,053	Hingham Institution for Savings	Bank of America Merrill Lynch	(44,380)
11,650	Herc Holdings Inc	Morgan Stanley	(47,613)	3,522	Hingham Institution for Savings	Goldman Sachs	(38,566)
10,392	Heritage Commerce Corp	Bank of America Merrill Lynch	(1,767)	2,480	Hingham Institution for Savings	Morgan Stanley	(10,738)
143,009	Heritage Commerce Corp	Morgan Stanley	(40,043)	21,411	HMS Holdings Corp	Goldman Sachs	(25,265)
(144,362)	Heritage Financial Corp/WA	Bank of America Merrill Lynch	233,866	15,808	HMS Holdings Corp	Bank of America Merrill Lynch	(18,653)
(73,420)	Heritage Financial Corp/WA	Goldman Sachs	118,940	15,254	HMS Holdings Corp	Morgan Stanley	(20,898)
14,924	Heritage Insurance Holdings Inc	Goldman Sachs	(14,626)	2,053	HNI Corp	Bank of America Merrill Lynch	(6,631)
(7,388)	Heritage-Crystal Clean Inc	Goldman Sachs	22,792	7,714	HNI Corp	Goldman Sachs	(11,088)
(4,162)	Heritage-Crystal Clean Inc	Morgan Stanley	13,922	1,155	HNI Corp	Morgan Stanley	(2,853)
(9,692)	Herman Miller Inc	Goldman Sachs	25,296	(17,507)	HollyFrontier Corp	Goldman Sachs	86,310
(2,971)	Herman Miller Inc	Morgan Stanley	7,873	(47,509)	HollyFrontier Corp	Bank of America Merrill Lynch	234,219
(41,047)	Herman Miller Inc	Bank of America Merrill Lynch	107,133	(17,868)	HollyFrontier Corp	Morgan Stanley	70,043
(29,658)	Heron Therapeutics Inc	Goldman Sachs	28,076	3,376	Hollysys Automation Technologies Ltd	Morgan Stanley	(3,410)
(4,871)	Heron Therapeutics Inc	Morgan Stanley	2,436	5,308	Hollysys Automation Technologies Ltd	Goldman Sachs	(8,493)
3,754	Heron Therapeutics Inc	Bank of America Merrill Lynch	(4,092)	(25,965)	Hologic Inc	Bank of America Merrill Lynch	42,350
2,709	Heron Therapeutics Inc	Goldman Sachs	(2,953)	(2,798)	Hologic Inc	Morgan Stanley	4,869
71,063	Hersha Hospitality Trust (Reit)	Bank of America Merrill Lynch	(111,569)	(2,718)	Home Bancorp Inc	Morgan Stanley	(1,303)
113,485	Hersha Hospitality Trust (Reit)	Goldman Sachs	(178,171)	(11,221)	Home Bancorp Inc	Goldman Sachs	491
3,730	Hersha Hospitality Trust (Reit)	Morgan Stanley	(3,394)	241,654	Home BancShares Inc/AR	Bank of America Merrill Lynch	(128,077)
38,535	Hershey Co/The	Bank of America Merrill Lynch	78,997	8,939	Home BancShares Inc/AR	Morgan Stanley	(5,363)
(7,122)	Hertz Global Holdings Inc	Goldman Sachs	23,930	122,134	Home BancShares Inc/AR	Goldman Sachs	(64,731)
(2,031)	Heska Corp	Bank of America Merrill Lynch	20,391	(4,011)	Home Depot Inc/The	Bank of America Merrill Lynch	1,101
(1,934)	Heska Corp	Goldman Sachs	19,417	(1,666)	Home Depot Inc/The	Morgan Stanley	(556)
(2,131)	Heska Corp	Morgan Stanley	18,561	(3,561)	Home Depot Inc/The	Goldman Sachs	11,321

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(33,282)	HomeStreet Inc	Goldman Sachs	(10,983)	3,022	HubSpot Inc	Morgan Stanley	(43,426)
(41,847)	HomeStreet Inc	Morgan Stanley	35,151	(757)	HubSpot Inc	Bank of America Merrill Lynch	5,413
(63,896)	HomeStreet Inc	Bank of America Merrill Lynch	(21,086)	5,016	HubSpot Inc	Bank of America Merrill Lynch	(35,864)
3,972	Hometrust Bancshares Inc	Goldman Sachs	(2,502)	819	HubSpot Inc	Goldman Sachs	(3,160)
11,488	Hometrust Bancshares Inc	Bank of America Merrill Lynch	(7,237)	(1,987)	Hudson Ltd 'A'	Morgan Stanley	544
6,030	Honeywell International Inc	Morgan Stanley	(33,286)	(76,311)	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	91,573
3,376	Honeywell International Inc	Goldman Sachs	(18,872)	4,955	Humana Inc	Bank of America Merrill Lynch	3,716
5,519	Honeywell International Inc	Bank of America Merrill Lynch	(30,851)	184,168	Huntington Bancshares Inc/OH	Goldman Sachs	(35,913)
15,814	Hooker Furniture Corp	Bank of America Merrill Lynch	(31,470)	64,971	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	(12,669)
921	Hooker Furniture Corp	Morgan Stanley	(1,483)	5,290	Huntington Ingalls Industries Inc	Goldman Sachs	(10,633)
16,258	Hooker Furniture Corp	Goldman Sachs	(32,353)	(53,265)	Huntsman Corp	Bank of America Merrill Lynch	130,499
(15,992)	Hookipa Pharma Inc	Morgan Stanley	22,069	(21,429)	Huntsman Corp	Goldman Sachs	52,501
(15,095)	Hope Bancorp Inc	Goldman Sachs	6,766	(1,515)	Huntsman Corp	Morgan Stanley	3,015
(40,455)	Hope Bancorp Inc	Bank of America Merrill Lynch	27,509	(1,112)	Hurco Cos Inc	Goldman Sachs	3,647
(6,693)	Hope Bancorp Inc	Morgan Stanley	2,078	2,301	Huron Consulting Group Inc	Goldman Sachs	4,211
(9,170)	Horizon Bancorp Inc/IN	Bank of America Merrill Lynch	7,061	3,922	Huron Consulting Group Inc	Bank of America Merrill Lynch	7,177
(30,714)	Horizon Bancorp Inc/IN	Goldman Sachs	19,360	(227,174)	Huttig Building Products Inc	Morgan Stanley	14,766
(20,041)	Horizon Bancorp Inc/IN	Morgan Stanley	9,326	(19,653)	Huttig Building Products Inc	Goldman Sachs	3,931
(102,053)	Horizon Global Corp	Bank of America Merrill Lynch	(51,026)	(5,455)	Huttig Building Products Inc	Bank of America Merrill Lynch	1,091
54,052	Horizon Therapeutics Plc	Bank of America Merrill Lynch	(179,727)	(10,256)	Hyatt Hotels Corp 'A'	Goldman Sachs	56,655
70,702	Horizon Therapeutics Plc	Morgan Stanley	(144,711)	16,256	Hyatt Hotels Corp 'A'	Goldman Sachs	(95,423)
27,765	Horizon Therapeutics Plc	Goldman Sachs	(76,250)	(4,864)	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	16,377
(98,718)	Hormel Foods Corp	Goldman Sachs	7,904	3,628	Hyatt Hotels Corp 'A'	Morgan Stanley	(14,222)
(12,298)	Hormel Foods Corp	Morgan Stanley	(1,805)	3,816	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	(22,400)
(39,777)	Hormel Foods Corp	Bank of America Merrill Lynch	11,296	(5,179)	Hyatt Hotels Corp 'A'	Morgan Stanley	17,958
(103,506)	Hospitality Properties Trust (Reit)	Goldman Sachs	142,117	5,388	Hyster-Yale Materials Handling Inc	Goldman Sachs	(32,382)
(40,436)	Hospitality Properties Trust (Reit)	Morgan Stanley	44,884	1,631	Hyster-Yale Materials Handling Inc	Bank of America Merrill Lynch	(9,802)
(170,360)	Hospitality Properties Trust (Reit)	Bank of America Merrill Lynch	236,952	12,548	I3 Verticals Inc 'A'	Goldman Sachs	12,799
14,142	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(17,536)	(2,707)	IAC/InterActiveCorp	Bank of America Merrill Lynch	25,446
(2,328)	Host Hotels & Resorts Inc (Reit)	Goldman Sachs	1,282	5,719	IBERIABANK Corp	Morgan Stanley	(23,963)
(5,466)	Host Hotels & Resorts Inc (Reit)	Morgan Stanley	5,296	115,650	IBERIABANK Corp	Bank of America Merrill Lynch	(590,972)
5,950	Hostess Brands Inc	Morgan Stanley	(1,190)	58,126	IBERIABANK Corp	Goldman Sachs	(290,368)
3,268	Hostess Brands Inc	Bank of America Merrill Lynch	(904)	10,423	ICF International Inc	Bank of America Merrill Lynch	(18,970)
21,980	Hostess Brands Inc	Goldman Sachs	(4,421)	4,344	ICF International Inc	Goldman Sachs	(7,906)
26,074	Houlihan Lokey Inc	Bank of America Merrill Lynch	(39,550)	(32,633)	Ichor Holdings Ltd	Goldman Sachs	63,961
22,001	Houlihan Lokey Inc	Goldman Sachs	(40,702)	(20,580)	Ichor Holdings Ltd	Morgan Stanley	20,670
31,171	Houlihan Lokey Inc	Morgan Stanley	(36,936)	4,968	ICON Plc	Morgan Stanley	(646)
21,985	Houston Wire & Cable Co	Bank of America Merrill Lynch	(7,255)	848	ICON Plc	Goldman Sachs	560
8,371	Houston Wire & Cable Co	Goldman Sachs	(2,762)	(179)	ICU Medical Inc	Goldman Sachs	1,652
19,539	Houston Wire & Cable Co	Morgan Stanley	(8,011)	(3,607)	ICU Medical Inc	Bank of America Merrill Lynch	25,393
6,314	Hovnanian Enterprises Inc 'A'	Morgan Stanley	(17,869)	(841)	ICU Medical Inc	Morgan Stanley	3,825
(69,605)	Howard Bancorp Inc	Bank of America Merrill Lynch	69,605	139,742	IDACORP Inc	Bank of America Merrill Lynch	(582,724)
(56,554)	Howard Hughes Corp/The	Goldman Sachs	282,777	59,261	IDACORP Inc	Goldman Sachs	(230,033)
(35,251)	Howard Hughes Corp/The	Bank of America Merrill Lynch	175,590	46,861	IDACORP Inc	Morgan Stanley	(198,071)
(16,235)	Howard Hughes Corp/The	Morgan Stanley	70,228	(901)	Idera Pharmaceuticals Inc	Bank of America Merrill Lynch	117
60,713	HP Inc	Morgan Stanley	(41,892)	(15,095)	Idera Pharmaceuticals Inc	Morgan Stanley	3,925
94,189	HP Inc	Bank of America Merrill Lynch	(20,722)	13,061	IDEX Corp	Goldman Sachs	(23,415)
54,983	HP Inc	Goldman Sachs	(12,096)	11,461	IDEX Corp	Bank of America Merrill Lynch	(25,329)
29,932	Hub Group Inc 'A'	Goldman Sachs	(100,645)	43,904	IDEX Corp	Morgan Stanley	(27,638)
14,756	Hub Group Inc 'A'	Bank of America Merrill Lynch	(50,761)	8,772	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(15,526)
57,417	Hub Group Inc 'A'	Morgan Stanley	(117,306)	25,316	IDT Corp 'B'	Bank of America Merrill Lynch	(15,443)
18,247	Hubbell Inc	Bank of America Merrill Lynch	(109,664)	31,919	IDT Corp 'B'	Goldman Sachs	(19,471)
21,606	Hubbell Inc	Morgan Stanley	(86,660)	9,479	IDT Corp 'B'	Morgan Stanley	(7,299)
9,289	Hubbell Inc	Goldman Sachs	(51,124)	(85,464)	IES Holdings Inc	Bank of America Merrill Lynch	131,615

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(10,770)	IHS Markit Ltd	Goldman Sachs	9,891	11,980	Innophos Holdings Inc	Bank of America Merrill Lynch	(47,561)
81,728	IHS Markit Ltd	Bank of America Merrill Lynch	44,133	24,200	Innophos Holdings Inc	Goldman Sachs	(96,074)
(976)	IHS Markit Ltd	Morgan Stanley	1,523	59,504	Innospec Inc	Bank of America Merrill Lynch	(86,876)
6,859	IHS Markit Ltd	Goldman Sachs	3,704	6,669	Innospec Inc	Goldman Sachs	(9,737)
(4,503)	IHS Markit Ltd	Bank of America Merrill Lynch	5,726	(9,743)	Innoviva Inc	Goldman Sachs	8,769
(89)	II-VI Inc	Goldman Sachs	445	(1,735)	Inogen Inc	Goldman Sachs	1,034
(21,263)	II-VI Inc	Bank of America Merrill Lynch	106,315	4,513	Inogen Inc	Morgan Stanley	(19,812)
(11,208)	Illinois Tool Works Inc	Goldman Sachs	130,349	6,987	Inogen Inc	Goldman Sachs	(78,115)
15,031	Illinois Tool Works Inc	Bank of America Merrill Lynch	(174,811)	28,905	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	(14,742)
(4,648)	Illinois Tool Works Inc	Bank of America Merrill Lynch	54,056	(13,379)	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	6,823
(6,944)	Illinois Tool Works Inc	Morgan Stanley	73,954	12,891	Inovalon Holdings Inc 'A'	Goldman Sachs	(6,574)
(4,658)	Illumina Inc	Bank of America Merrill Lynch	(5,124)	17,415	Inphi Corp	Bank of America Merrill Lynch	(125,388)
(13,953)	IMAX Corp	Goldman Sachs	15,711	22,708	Inphi Corp	Morgan Stanley	24,752
(76,091)	Immersion Corp	Goldman Sachs	23,977	16,414	Inphi Corp	Goldman Sachs	(118,181)
(84,297)	Immersion Corp	Morgan Stanley	7,816	(23,935)	Inseego Corp	Bank of America Merrill Lynch	2,872
(8,666)	ImmunoGen Inc	Goldman Sachs	2,946	(14,469)	Inseego Corp	Morgan Stanley	8,247
(15,926)	ImmunoGen Inc	Morgan Stanley	2,070	10,178	Insight Enterprises Inc	Goldman Sachs	(19,949)
(28,224)	Immunomedics Inc	Goldman Sachs	50,239	(4,190)	Insmid Inc	Goldman Sachs	17,849
(24,756)	Immunomedics Inc	Morgan Stanley	40,847	(15,018)	Insmid Inc	Bank of America Merrill Lynch	63,977
(3,533)	Immunomedics Inc	Bank of America Merrill Lynch	6,289	(5,652)	Insmid Inc	Morgan Stanley	6,274
(9,170)	Impac Mortgage Holdings Inc	Morgan Stanley	1,926	50,436	Insperty Inc	Bank of America Merrill Lynch	(33,958)
14,852	Incyte Corp	Bank of America Merrill Lynch	27,476	10,600	Insperty Inc	Morgan Stanley	(24,763)
1,144	Incyte Corp	Goldman Sachs	2,116	35,864	Insperty Inc	Goldman Sachs	(28,989)
1,687	Incyte Corp	Morgan Stanley	(447)	(33,588)	Installed Building Products Inc	Bank of America Merrill Lynch	124,947
89,521	Independence Contract Drilling Inc	Bank of America Merrill Lynch	(76,988)	19,951	Insteel Industries Inc	Goldman Sachs	(28,330)
71,670	Independence Contract Drilling Inc	Goldman Sachs	(61,636)	4,469	Insteel Industries Inc	Morgan Stanley	(8,357)
(26,667)	Independence Holding Co	Bank of America Merrill Lynch	(35,200)	1,464	Instructure Inc	Goldman Sachs	(908)
(13,777)	Independence Holding Co	Morgan Stanley	12,399	12,137	Instructure Inc	Morgan Stanley	(15,414)
(92,989)	Independence Realty Trust Inc (Reit)	Bank of America Merrill Lynch	930	2,367	Insulet Corp	Goldman Sachs	7,125
(132,223)	Independence Realty Trust Inc (Reit)	Goldman Sachs	1,322	4,845	Insulet Corp	Morgan Stanley	727
(15,257)	Independence Realty Trust Inc (Reit)	Morgan Stanley	2,289	9,321	Integer Holdings Corp	Bank of America Merrill Lynch	(31,419)
124,323	Independent Bank Corp/MI	Bank of America Merrill Lynch	(47,243)	21,821	Integer Holdings Corp	Morgan Stanley	(22,231)
(59,801)	Independent Bank Corp/Rockland MA	Bank of America Merrill Lynch	451,498	16,655	Integer Holdings Corp	Goldman Sachs	(56,829)
4,283	Independent Bank Group Inc	Bank of America Merrill Lynch	(3,683)	13,701	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(43,625)
82,569	Independent Bank Group Inc	Goldman Sachs	(97,760)	25,284	Integra LifeSciences Holdings Corp	Morgan Stanley	(73,720)
34,577	Independent Bank Group Inc	Morgan Stanley	(76,576)	36,172	Integra LifeSciences Holdings Corp	Goldman Sachs	(110,736)
4,440	Industrial Logistics Properties Trust (Reit)	Goldman Sachs	(5,461)	(10,139)	Intel Corp	Goldman Sachs	93
298,130	Infinera Corp	Bank of America Merrill Lynch	(14,906)	(41,149)	Intelsat SA	Bank of America Merrill Lynch	158,012
59,550	Infinera Corp	Goldman Sachs	(2,977)	(6,551)	Intelsat SA	Goldman Sachs	25,156
21,833	Infrastructure and Energy Alternatives Inc	Bank of America Merrill Lynch	(37,771)	(57,092)	Intelsat SA	Morgan Stanley	215,808
23,744	Infrastructure and Energy Alternatives Inc	Goldman Sachs	(41,077)	6,596	Inter Parfums Inc	Bank of America Merrill Lynch	(32,254)
1,129	Infrastructure and Energy Alternatives Inc	Morgan Stanley	(689)	2,513	Inter Parfums Inc	Goldman Sachs	(12,289)
30,622	Ingersoll-Rand Plc	Bank of America Merrill Lynch	(86,354)	4,484	Inter Parfums Inc	Morgan Stanley	(15,918)
2,044	Ingevity Corp	Bank of America Merrill Lynch	(3,426)	(24,863)	Interactive Brokers Group Inc 'A'	Goldman Sachs	64,147
2,968	Ingevity Corp	Morgan Stanley	(2,938)	(30,368)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	77,791
1,417	Ingevity Corp	Goldman Sachs	(2,948)	(23,098)	Interactive Brokers Group Inc 'A'	Morgan Stanley	56,359
(4,267)	Ingevity Corp	Bank of America Merrill Lynch	17,367	177	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,143)
18,756	Ingles Markets Inc 'A'	Bank of America Merrill Lynch	1,125	(53)	Intercept Pharmaceuticals Inc	Morgan Stanley	237
(7,199)	Ingredion Inc	Bank of America Merrill Lynch	58,637	5,014	Intercept Pharmaceuticals Inc	Morgan Stanley	(22,413)
(1,158)	Ingredion Inc	Goldman Sachs	6,874	(1,512)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	9,768
(1,194)	Ingredion Inc	Morgan Stanley	5,982	12,144	Intercontinental Exchange Inc	Bank of America Merrill Lynch	18,216
6,400	InnerWorkings Inc	Bank of America Merrill Lynch	(3,392)	5,784	Intercontinental Exchange Inc	Goldman Sachs	8,676
65,967	InnerWorkings Inc	Goldman Sachs	(34,963)	(60,172)	InterDigital Inc	Bank of America Merrill Lynch	351,705
66,949	InnerWorkings Inc	Morgan Stanley	(24,102)	(7,462)	InterDigital Inc	Morgan Stanley	8,992

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(21,762)	InterDigital Inc	Goldman Sachs	127,199	76,322	Investors Bancorp Inc	Goldman Sachs	(29,225)
27,947	Interface Inc	Morgan Stanley	(48,069)	(13,610)	Investors Real Estate Trust (Reit)	Morgan Stanley	23,055
81,202	Interface Inc	Goldman Sachs	(128,299)	(74,549)	Investors Real Estate Trust (Reit)	Bank of America Merrill Lynch	130,461
(10,122)	Internap Corp	Bank of America Merrill Lynch	8,401	(39,890)	Investors Real Estate Trust (Reit)	Goldman Sachs	67,979
(89,846)	Internap Corp	Morgan Stanley	44,025	1,049	Investors Title Co	Bank of America Merrill Lynch	(5,014)
(17,646)	International Bancshares Corp	Goldman Sachs	37,603	2,741	Investors Title Co	Goldman Sachs	(13,102)
(3,090)	International Bancshares Corp	Morgan Stanley	10,228	1,409	Investors Title Co	Morgan Stanley	(2,748)
7,113	International Business Machines Corp	Morgan Stanley	(13,624)	33,293	Invitae Corp	Bank of America Merrill Lynch	(54,601)
(10,466)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	15,176	82,781	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	29,801
(7,501)	International Flavors & Fragrances Inc	Morgan Stanley	13,202	71,949	Invitation Homes Inc (Reit)	Goldman Sachs	25,902
26,419	International Game Technology Plc	Goldman Sachs	(3,766)	2,431	ION Geophysical Corp	Goldman Sachs	(8,679)
(6,411)	International Game Technology Plc	Bank of America Merrill Lynch	7,629	6,172	ION Geophysical Corp	Morgan Stanley	(2,360)
(29,815)	International Game Technology Plc	Morgan Stanley	19,082	4,634	Ionis Pharmaceuticals Inc	Goldman Sachs	(9,708)
15,380	International Money Express	Bank of America Merrill Lynch	24,300	2,659	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,236)
49,494	International Money Express	Goldman Sachs	72,726	9,234	Ionis Pharmaceuticals Inc	Morgan Stanley	(32,965)
30,603	International Money Express	Morgan Stanley	6,495	(810)	IPG Photonics Corp	Goldman Sachs	16,670
(4,950)	International Paper Co	Morgan Stanley	13,464	(16,660)	IPG Photonics Corp	Bank of America Merrill Lynch	342,863
15,035	International Paper Co	Bank of America Merrill Lynch	(54,878)	(4,861)	IPG Photonics Corp	Morgan Stanley	42,825
5,156	International Paper Co	Goldman Sachs	(18,819)	(1,326)	IQVIA Holdings Inc	Bank of America Merrill Lynch	583
(66,008)	International Seaways Inc	Goldman Sachs	180,862	14,064	iRadimed Corp	Bank of America Merrill Lynch	(23,909)
1,635	International Speedway Corp 'A'	Bank of America Merrill Lynch	1,324	7,916	iRadimed Corp	Goldman Sachs	(13,457)
5,026	International Speedway Corp 'A'	Goldman Sachs	4,071	1,545	iRadimed Corp	Morgan Stanley	(1,530)
118,250	Interpublic Group of Cos Inc/The	Goldman Sachs	(162,684)	1,935	iRhythm Technologies Inc	Goldman Sachs	(5,553)
87,808	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	(121,614)	20,268	Iridium Communications Inc	Morgan Stanley	(17,430)
17,930	Interpublic Group of Cos Inc/The	Morgan Stanley	(19,889)	(3,350)	Iridium Communications Inc	Morgan Stanley	2,881
(863)	Intersect ENT Inc	Morgan Stanley	1,924	22,307	Iridium Communications Inc	Goldman Sachs	(56,883)
(3,186)	InterXion Holding NV	Bank of America Merrill Lynch	2,140	(6,025)	Iridium Communications Inc	Goldman Sachs	1,681
(602)	InterXion Holding NV	Morgan Stanley	554	870	iRobot Corp	Bank of America Merrill Lynch	(1,198)
(23,709)	Intevac Inc	Bank of America Merrill Lynch	3,082	7,121	iRobot Corp	Morgan Stanley	(13,719)
(5,815)	Intevac Inc	Goldman Sachs	756	3,275	iRobot Corp	Goldman Sachs	(8,286)
(56,615)	INTL. FCStone Inc	Bank of America Merrill Lynch	140,971	(41,280)	Iron Mountain Inc (Reit)	Bank of America Merrill Lynch	53,664
(1,382)	INTL. FCStone Inc	Goldman Sachs	2,897	(4,841)	Ironwood Pharmaceuticals Inc	Morgan Stanley	2,759
(3,866)	INTL. FCStone Inc	Morgan Stanley	6,457	6,558	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	6,230
11,147	Intra-Cellular Therapies Inc	Bank of America Merrill Lynch	1,003	(3,063)	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	(2,910)
18,736	Intra-Cellular Therapies Inc	Goldman Sachs	1,686	(34,856)	iStar Inc (Reit)	Bank of America Merrill Lynch	(82,957)
24,827	Intra-Cellular Therapies Inc	Morgan Stanley	(15,641)	(152,376)	iStar Inc (Reit)	Goldman Sachs	(362,655)
233,922	Intrepid Potash Inc	Bank of America Merrill Lynch	(70,177)	(120,936)	Itau Unibanco Holding SA ADR	Goldman Sachs	(117,308)
130,009	Intrexon Corp	Goldman Sachs	-	(37,592)	Itau Unibanco Holding SA ADR	Morgan Stanley	(21,803)
4,658	Intrexon Corp	Morgan Stanley	140	(151,067)	Itebis Inc	Goldman Sachs	(22,660)
(21,851)	IntriCon Corp	Goldman Sachs	(10,462)	(222,011)	Itebis Inc	Bank of America Merrill Lynch	(33,302)
(1,025)	IntriCon Corp	Morgan Stanley	123	(57,769)	Itebis Inc	Morgan Stanley	(3,466)
(10,290)	IntriCon Corp	Bank of America Merrill Lynch	(3,704)	5,806	ITT Inc	Bank of America Merrill Lynch	(17,244)
13,143	Intuit Inc	Bank of America Merrill Lynch	15,077	7,313	ITT Inc	Goldman Sachs	(21,720)
11,060	Intuit Inc	Morgan Stanley	(36,387)	28,627	ITT Inc	Morgan Stanley	(57,254)
10,388	Intuit Inc	Goldman Sachs	10,109	109,678	J Alexander's Holdings Inc	Bank of America Merrill Lynch	(3,290)
(912)	Intuitive Surgical Inc	Morgan Stanley	17,483	4,784	J&J Snack Foods Corp	Bank of America Merrill Lynch	(32,244)
(250)	Intuitive Surgical Inc	Goldman Sachs	5,735	(278)	J&J Snack Foods Corp	Morgan Stanley	2,349
(72,224)	Invacare Corp	Bank of America Merrill Lynch	59,946	8,905	J&J Snack Foods Corp	Goldman Sachs	(55,463)
160,364	Invesco Mortgage Capital Inc (Reit)	Goldman Sachs	(125,389)	4,615	J&J Snack Foods Corp	Morgan Stanley	(26,268)
251,869	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	(198,386)	(3,256)	J&J Snack Foods Corp	Goldman Sachs	21,945
131,040	Invesco Mortgage Capital Inc (Reit)	Morgan Stanley	(73,152)	5,183	j2 Global Inc	Goldman Sachs	(5,818)
(179,692)	Investors Bancorp Inc	Bank of America Merrill Lynch	70,080	8,653	j2 Global Inc	Morgan Stanley	(12,157)
93,218	Investors Bancorp Inc	Bank of America Merrill Lynch	(36,355)	(2,364)	j2 Global Inc	Morgan Stanley	6,832
41,469	Investors Bancorp Inc	Morgan Stanley	(9,538)	(1,703)	j2 Global Inc	Goldman Sachs	1,014

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)
56,365	Jabil Inc	Bank of America Merrill Lynch	(195,587)	(4,465)	Johnson Outdoors Inc ‘A’	Goldman Sachs	21,290
35,623	Jabil Inc	Morgan Stanley	(62,988)	8,330	Joint Corp/The	Morgan Stanley	(13,245)
62,891	Jabil Inc	Goldman Sachs	(201,425)	(989)	Jones Lang LaSalle Inc	Morgan Stanley	5,894
(1,650)	Jack Henry & Associates Inc	Morgan Stanley	6,765	(10,285)	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	122,597
(4,136)	Jack Henry & Associates Inc	Goldman Sachs	13,566	25,753	Jounce Therapeutics Inc	Bank of America Merrill Lynch	(19,057)
(10,118)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	33,187	16,135	Jounce Therapeutics Inc	Goldman Sachs	(11,940)
(51,585)	Jack in the Box Inc	Bank of America Merrill Lynch	(255,862)	6,344	Jounce Therapeutics Inc	Morgan Stanley	(4,060)
3,342	Jack in the Box Inc	Goldman Sachs	7,377	402	JPMorgan Chase & Co	Goldman Sachs	(1,584)
(54,462)	Jacobs Engineering Group Inc	Goldman Sachs	163,386	53,731	JPMorgan Chase & Co	Bank of America Merrill Lynch	(211,700)
(34,356)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	94,455	(12,643)	Juniper Networks Inc	Bank of America Merrill Lynch	8,695
(33,882)	Jacobs Engineering Group Inc	Morgan Stanley	79,796	(22,703)	Juniper Networks Inc	Morgan Stanley	21,861
100,583	Jagged Peak Energy Inc	Bank of America Merrill Lynch	(237,376)	18,319	Juniper Networks Inc	Bank of America Merrill Lynch	(17,403)
41,499	Jagged Peak Energy Inc	Goldman Sachs	(97,938)	19,533	Juniper Networks Inc	Goldman Sachs	(18,556)
(7,983)	Jagged Peak Energy Inc	Morgan Stanley	13,172	(23,832)	Juniper Networks Inc	Goldman Sachs	21,618
40,352	James River Group Holdings Ltd	Bank of America Merrill Lynch	(41,563)	(6,345)	K12 Inc	Bank of America Merrill Lynch	11,802
(35,656)	Janus Henderson Group Plc	Goldman Sachs	33,517	(17,246)	Kadant Inc	Goldman Sachs	98,292
13,924	Janus Henderson Group Plc	Morgan Stanley	(16,013)	(5,721)	Kadant Inc	Morgan Stanley	32,704
12,859	Jason Industries Inc	Morgan Stanley	(1,418)	(87,503)	Kadmon Holdings Inc	Bank of America Merrill Lynch	7,875
7,520	Jazz Pharmaceuticals Plc	Goldman Sachs	(95,426)	(98,536)	Kadmon Holdings Inc	Morgan Stanley	4,927
8,758	Jazz Pharmaceuticals Plc	Bank of America Merrill Lynch	(120,247)	(11,862)	Kadmon Holdings Inc	Goldman Sachs	1,068
4,219	Jazz Pharmaceuticals Plc	Morgan Stanley	(64,043)	20,972	Kaiser Aluminum Corp	Goldman Sachs	(95,423)
24,101	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(261,065)	18,235	Kaiser Aluminum Corp	Morgan Stanley	(64,917)
1,033	JB Hunt Transport Services Inc	Morgan Stanley	(579)	41,480	Kaiser Aluminum Corp	Bank of America Merrill Lynch	(188,734)
(103,848)	JBG SMITH Properties (Reit)	Goldman Sachs	252,351	(7,839)	Kala Pharmaceuticals Inc	Goldman Sachs	4,625
(104,580)	JBG SMITH Properties (Reit)	Morgan Stanley	190,589	(39,250)	Kaman Corp	Bank of America Merrill Lynch	121,283
(77,179)	JBG SMITH Properties (Reit)	Bank of America Merrill Lynch	187,211	(8,708)	Kaman Corp	Morgan Stanley	21,335
120,229	Jefferies Financial Group Inc	Bank of America Merrill Lynch	(123,836)	(18,209)	Kaman Corp	Goldman Sachs	56,266
25,433	Jefferies Financial Group Inc	Goldman Sachs	(26,196)	(24,735)	Kansas City Southern	Bank of America Merrill Lynch	231,842
(35,369)	JELD-WEN Holding Inc	Bank of America Merrill Lynch	81,702	(48,273)	Kansas City Southern	Goldman Sachs	457,522
(36,109)	JELD-WEN Holding Inc	Morgan Stanley	53,513	(37,696)	Kansas City Southern	Morgan Stanley	428,649
(37,276)	JELD-WEN Holding Inc	Goldman Sachs	65,489	(31,951)	KAR Auction Services Inc	Goldman Sachs	(27,793)
7,385	Jernigan Capital Inc (Reit)	Bank of America Merrill Lynch	(960)	(29,896)	KAR Auction Services Inc	Morgan Stanley	(9,463)
10,005	Jernigan Capital Inc (Reit)	Goldman Sachs	(1,301)	(24,266)	Karyopharm Therapeutics Inc	Morgan Stanley	7,514
6,162	Jernigan Capital Inc (Reit)	Morgan Stanley	(678)	54,294	KB Home	Morgan Stanley	(58,095)
(36,847)	JetBlue Airways Corp	Goldman Sachs	20,933	5,159	KB Home	Bank of America Merrill Lynch	(7,635)
(218,381)	JetBlue Airways Corp	Bank of America Merrill Lynch	141,948	(143,426)	KBR Inc	Bank of America Merrill Lynch	64,724
(112,005)	JetBlue Airways Corp	Morgan Stanley	42,562	(45,915)	KBR Inc	Morgan Stanley	(8,513)
31,844	JM Smucker Co/The	Bank of America Merrill Lynch	(199,553)	(50,412)	KBR Inc	Goldman Sachs	15,062
29,619	JM Smucker Co/The	Morgan Stanley	(149,173)	(94,749)	Keane Group Inc	Bank of America Merrill Lynch	196,130
10,810	JM Smucker Co/The	Goldman Sachs	(80,158)	(26,520)	Keane Group Inc	Morgan Stanley	20,023
71,554	JMP Group LLC	Morgan Stanley	-	(22,645)	Keane Group Inc	Goldman Sachs	25,992
22,967	John B Sanfilippo & Son Inc	Bank of America Merrill Lynch	(42,719)	(64,735)	Kearny Financial Corp/MD	Goldman Sachs	19,303
1,571	John Bean Technologies Corp	Morgan Stanley	(9,677)	(21,740)	Kearny Financial Corp/MD	Bank of America Merrill Lynch	6,305
641	John Bean Technologies Corp	Goldman Sachs	(1,400)	(19,496)	Kearny Financial Corp/MD	Morgan Stanley	3,577
(17,843)	John Wiley & Sons Inc ‘A’	Bank of America Merrill Lynch	88,144	37,037	Kellogg Co	Bank of America Merrill Lynch	(214,815)
1,124	John Wiley & Sons Inc ‘A’	Goldman Sachs	(1,253)	(65,242)	Kelly Services Inc ‘A’	Bank of America Merrill Lynch	86,119
1,478	John Wiley & Sons Inc ‘A’	Morgan Stanley	(1,694)	(18,807)	KEMET Corp	Bank of America Merrill Lynch	7,147
39,920	Johnson & Johnson	Bank of America Merrill Lynch	(231,253)	(5,040)	Kemper Corp	Goldman Sachs	19,706
14,560	Johnson & Johnson	Morgan Stanley	(111,796)	(5,353)	Kemper Corp	Morgan Stanley	28,799
7,940	Johnson & Johnson	Goldman Sachs	(58,036)	(109,313)	Kennametal Inc	Bank of America Merrill Lynch	385,875
(206,976)	Johnson Controls International Plc	Goldman Sachs	91,069	(57,445)	Kennametal Inc	Morgan Stanley	130,133
(65,036)	Johnson Controls International Plc	Morgan Stanley	39,022	(88,130)	Kennametal Inc	Goldman Sachs	288,524
(4,512)	Johnson Outdoors Inc ‘A’	Morgan Stanley	10,730	(252,742)	Kennedy-Wilson Holdings Inc	Goldman Sachs	169,337
(1,078)	Johnson Outdoors Inc ‘A’	Bank of America Merrill Lynch	6,630	(1,171)	Kennedy-Wilson Holdings Inc	Morgan Stanley	621

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)
25,910	Key Energy Services Inc	Bank of America Merrill Lynch	(39,124)	(5,390)	Knowles Corp	Morgan Stanley	5,390
64,497	Key Tronic Corp	Bank of America Merrill Lynch	(16,447)	(35,331)	Knowles Corp	Bank of America Merrill Lynch	63,949
10,881	Key Tronic Corp	Morgan Stanley	(490)	7,022	Kodiak Sciences Inc	Goldman Sachs	10,182
91,243	KeyCorp	Bank of America Merrill Lynch	(43,797)	3,532	Kodiak Sciences Inc	Morgan Stanley	(3,779)
26,584	Keysight Technologies Inc	Goldman Sachs	(194,837)	(3,368)	Kohl's Corp	Bank of America Merrill Lynch	4,666
36,718	Keysight Technologies Inc	Bank of America Merrill Lynch	(276,825)	13,773	Kohl's Corp	Bank of America Merrill Lynch	(207,421)
29,569	Keysight Technologies Inc	Morgan Stanley	34,744	7,774	Kontoor Brands Inc	Goldman Sachs	(5,558)
9,669	Kezar Life Sciences Inc	Bank of America Merrill Lynch	(105,585)	4,462	Kontoor Brands Inc	Bank of America Merrill Lynch	128,639
1,445	Kezar Life Sciences Inc	Goldman Sachs	(15,779)	1,208	Kontoor Brands Inc	Morgan Stanley	9,451
5,690	Kezar Life Sciences Inc	Morgan Stanley	(50,356)	12,665	Kopin Corp	Bank of America Merrill Lynch	633
30,171	Kforce Inc	Bank of America Merrill Lynch	(8,750)	59,907	Kopin Corp	Goldman Sachs	2,995
36,234	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	(95,374)	4,539	Kopin Corp	Morgan Stanley	91
62,862	Kilroy Realty Corp (Reit)	Morgan Stanley	(152,869)	(1,812)	Koppers Holdings Inc	Goldman Sachs	4,496
18,930	Kilroy Realty Corp (Reit)	Goldman Sachs	(71,860)	(2,560)	Koppers Holdings Inc	Morgan Stanley	2,650
(40,331)	Kimball Electronics Inc	Bank of America Merrill Lynch	45,171	(895)	Korn Ferry	Bank of America Merrill Lynch	2,417
(16,082)	Kimball Electronics Inc	Goldman Sachs	18,012	3,301	Korn Ferry	Goldman Sachs	(8,913)
49,611	Kimball International Inc 'B'	Bank of America Merrill Lynch	(56,557)	39,461	Korn Ferry	Bank of America Merrill Lynch	(106,545)
31,293	Kimball International Inc 'B'	Morgan Stanley	(43,810)	16,535	Kosmos Energy Ltd	Goldman Sachs	(13,393)
17,711	Kimball International Inc 'B'	Goldman Sachs	(20,191)	37,713	Kosmos Energy Ltd	Morgan Stanley	(24,891)
(1,049)	Kimberly-Clark Corp	Goldman Sachs	1,921	(8,662)	Kosmos Energy Ltd	Goldman Sachs	7,016
(12,895)	Kimberly-Clark Corp	Bank of America Merrill Lynch	(3,666)	(16,954)	Kraft Heinz Co/The	Goldman Sachs	83,626
(5,273)	Kimberly-Clark Corp	Morgan Stanley	10,358	(81,801)	Kraft Heinz Co/The	Bank of America Merrill Lynch	440,907
149,260	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	(120,027)	(2,684)	Kraft Heinz Co/The	Morgan Stanley	13,071
29,943	Kimco Realty Corp (Reit)	Goldman Sachs	(27,643)	(17,588)	Kraton Corp	Bank of America Merrill Lynch	75,101
9,541	Kimco Realty Corp (Reit)	Morgan Stanley	(5,975)	(62,624)	Kratos Defense & Security Solutions Inc	Morgan Stanley	(99,097)
(3,514)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	(334)	(43,185)	Kratos Defense & Security Solutions Inc	Goldman Sachs	(62,143)
163,116	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	(30,992)	(49,385)	Kratos Defense & Security Solutions Inc	Bank of America Merrill Lynch	(80,496)
(7,007)	Kinder Morgan Inc/DE	Goldman Sachs	751	13,631	Kroger Co/The	Bank of America Merrill Lynch	(19,513)
(18,731)	Kindred Biosciences Inc	Bank of America Merrill Lynch	16,671	24,024	Kroger Co/The	Goldman Sachs	(40,328)
(6,236)	Kingstone Cos Inc	Bank of America Merrill Lynch	5,862	145,067	Kroger Co/The	Morgan Stanley	(110,586)
(3,009)	Kingstone Cos Inc	Goldman Sachs	2,828	(2,597)	Kronos Worldwide Inc	Morgan Stanley	1,636
1,458	Kiniksa Pharmaceuticals Ltd 'A'	Bank of America Merrill Lynch	554	(5,198)	Kronos Worldwide Inc	Bank of America Merrill Lynch	4,002
3,508	Kiniksa Pharmaceuticals Ltd 'A'	Goldman Sachs	1,333	(3,224)	Kura Oncology Inc	Goldman Sachs	419
3,194	Kiniksa Pharmaceuticals Ltd 'A'	Morgan Stanley	(3,002)	(3,491)	Kura Oncology Inc	Bank of America Merrill Lynch	454
29,928	Kinsale Capital Group Inc	Bank of America Merrill Lynch	(99,062)	(4,330)	KVH Industries Inc	Goldman Sachs	3,724
3,566	Kinsale Capital Group Inc	Morgan Stanley	(9,093)	(1,660)	KVH Industries Inc	Morgan Stanley	1,710
12,397	Kinsale Capital Group Inc	Goldman Sachs	(41,034)	(5,516)	L Brands Inc	Bank of America Merrill Lynch	1,848
(4,009)	Kirby Corp	Bank of America Merrill Lynch	20,446	(7,985)	L3 Technologies Inc	Bank of America Merrill Lynch	(14,894)
(53,498)	Kirby Corp	Goldman Sachs	276,975	(888)	L3 Technologies Inc	Morgan Stanley	3,623
(33,131)	Kirby Corp	Morgan Stanley	232,051	9,041	La Jolla Pharmaceutical Co	Morgan Stanley	(1,810)
12,973	Kirkland's Inc	Morgan Stanley	(5,708)	4,378	La Jolla Pharmaceutical Co	Goldman Sachs	(1,995)
(72,363)	Kite Realty Group Trust (Reit)	Bank of America Merrill Lynch	93,348	13,819	La-Z-Boy Inc	Bank of America Merrill Lynch	(26,794)
(39,741)	Kite Realty Group Trust (Reit)	Goldman Sachs	51,266	6,240	La-Z-Boy Inc	Morgan Stanley	(5,428)
(16,843)	KKR & Co Inc 'A'	Bank of America Merrill Lynch	24,254	4,176	La-Z-Boy Inc	Goldman Sachs	(8,895)
(86,825)	KKR & Co Inc 'A'	Goldman Sachs	125,028	(14,658)	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	53,656
214,910	KKR Real Estate Finance Trust Inc (Reit)	Bank of America Merrill Lynch	(105,306)	(8,700)	Laboratory Corp of America Holdings	Morgan Stanley	42,613
(18,092)	KLA-Tencor Corp	Bank of America Merrill Lynch	123,749	(5,601)	Laboratory Corp of America Holdings	Goldman Sachs	17,468
(3,013)	KLA-Tencor Corp	Goldman Sachs	20,609	(16,616)	Ladder Capital Corp (Reit)	Goldman Sachs	4,486
3,463	Klx Energy Services Holding	Goldman Sachs	(19,497)	(24,706)	Ladder Capital Corp (Reit)	Morgan Stanley	1,235
13,985	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(49,787)	89,814	Ladenburg Thalmann Financial Services Inc	Bank of America Merrill Lynch	(10,778)
(36,186)	Knoll Inc	Goldman Sachs	51,616	64,380	Ladenburg Thalmann Financial Services Inc	Goldman Sachs	(7,726)
(40,435)	Knoll Inc	Bank of America Merrill Lynch	65,505	9,010	Ladenburg Thalmann Financial Services Inc	Morgan Stanley	(1,261)
(26,928)	Knoll Inc	Morgan Stanley	37,261	14,957	Lakeland Bancorp Inc	Bank of America Merrill Lynch	(9,124)
(4,385)	Knowles Corp	Goldman Sachs	7,937	66,810	Lakeland Bancorp Inc	Goldman Sachs	(40,728)

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98,313	Lakeland Bancorp Inc	Morgan Stanley	(72,211)	(1,148)	Legacytexas Financial Group	Goldman Sachs	4,040
3,815	Lam Research Corp	Goldman Sachs	(72,676)	(13,912)	Legg Mason Inc	Morgan Stanley	14,886
2,674	Lam Research Corp	Bank of America Merrill Lynch	(50,940)	(41,958)	Legg Mason Inc	Goldman Sachs	10,070
7,417	Lamar Advertising Co (Reit) 'A'	Bank of America Merrill Lynch	(22,474)	12,707	Leggett & Platt Inc	Bank of America Merrill Lynch	(25,033)
5,869	Lamar Advertising Co (Reit) 'A'	Goldman Sachs	(17,783)	79,098	Leggett & Platt Inc	Morgan Stanley	(141,585)
51,216	Lamb Weston Holdings Inc	Morgan Stanley	(199,445)	(73,182)	Leggett & Platt Inc	Bank of America Merrill Lynch	144,169
9,780	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	(40,481)	(28,452)	Leggett & Platt Inc	Goldman Sachs	56,050
40,201	Lamb Weston Holdings Inc	Goldman Sachs	(199,446)	43,142	Leggett & Platt Inc	Goldman Sachs	(84,990)
(297)	Lancaster Colony Corp	Morgan Stanley	1,514	3,635	Leidos Holdings Inc	Morgan Stanley	(9,269)
(2,006)	Lancaster Colony Corp	Goldman Sachs	15,948	18,228	Leidos Holdings Inc	Goldman Sachs	(11,484)
2,408	Lancaster Colony Corp	Goldman Sachs	(14,505)	5,292	Leidos Holdings Inc	Bank of America Merrill Lynch	(3,334)
874	Lancaster Colony Corp	Morgan Stanley	(2,010)	(10,838)	LeMaitre Vascular Inc	Bank of America Merrill Lynch	21,893
(950)	Lancaster Colony Corp	Bank of America Merrill Lynch	7,553	(155,153)	LendingClub Corp	Bank of America Merrill Lynch	55,855
32,054	Landec Corp	Bank of America Merrill Lynch	(3,526)	(62,981)	LendingClub Corp	Morgan Stanley	11,337
28,796	Landec Corp	Goldman Sachs	(3,168)	(56,316)	LendingClub Corp	Goldman Sachs	20,274
(5,526)	Lands' End Inc	Morgan Stanley	12,544	(1,447)	LendingTree Inc	Goldman Sachs	13,544
(9,826)	Lands' End Inc	Bank of America Merrill Lynch	27,611	(1,227)	LendingTree Inc	Morgan Stanley	10,822
44,868	Landstar System Inc	Bank of America Merrill Lynch	(463,486)	(3,379)	Lennar Corp 'A'	Bank of America Merrill Lynch	11,489
24,343	Landstar System Inc	Goldman Sachs	(251,463)	2,065	Lennar Corp 'A'	Morgan Stanley	(1,379)
5,231	Landstar System Inc	Morgan Stanley	(46,817)	4,162	Lennar Corp 'A'	Goldman Sachs	(4,180)
17,539	Lannett Co Inc	Goldman Sachs	(9,980)	(10,513)	Lennar Corp 'B'	Bank of America Merrill Lynch	28,700
35,045	Lannett Co Inc	Morgan Stanley	(25,933)	7,056	Lennox International Inc	Bank of America Merrill Lynch	(82,626)
(15,998)	Lantheus Holdings Inc	Bank of America Merrill Lynch	19,518	(2,380)	Level One Bancorp Inc	Bank of America Merrill Lynch	666
(24,660)	Laredo Petroleum Inc	Bank of America Merrill Lynch	23,180	(623)	Level One Bancorp Inc	Morgan Stanley	193
(41,840)	Laredo Petroleum Inc	Goldman Sachs	39,330	39,149	Levi Strauss & Co 'A'	Goldman Sachs	(62,803)
(56,001)	Laredo Petroleum Inc	Morgan Stanley	38,081	21,545	Levi Strauss & Co 'A'	Morgan Stanley	(48,845)
53,354	Las Vegas Sands Corp	Bank of America Merrill Lynch	(435,369)	(3,325)	Levi Strauss & Co 'A'	Goldman Sachs	6,584
441	Las Vegas Sands Corp	Morgan Stanley	(1,676)	(5,330)	Levi Strauss & Co 'A'	Morgan Stanley	12,152
3,627	Las Vegas Sands Corp	Goldman Sachs	(29,596)	12,945	Lexicon Pharmaceuticals Inc	Morgan Stanley	(6,990)
24,024	Latam Airlines Group SA ADR	Goldman Sachs	(13,694)	(41,242)	Lexington Realty Trust (Reit)	Goldman Sachs	4,752
34,099	Latam Airlines Group SA ADR	Morgan Stanley	4,092	(7,965)	Lexington Realty Trust (Reit)	Morgan Stanley	10,700
11,188	Lattice Semiconductor Corp	Bank of America Merrill Lynch	(18,348)	(3,799)	LGI Homes Inc	Bank of America Merrill Lynch	6,508
(127,822)	Laureate Education Inc 'A'	Goldman Sachs	66,467	(3,063)	LGI Homes Inc	Morgan Stanley	4,613
(141,472)	Laureate Education Inc 'A'	Bank of America Merrill Lynch	73,565	(1,532)	LHC Group Inc	Goldman Sachs	8,702
(77,666)	Laureate Education Inc 'A'	Morgan Stanley	16,310	(3,910)	LHC Group Inc	Bank of America Merrill Lynch	22,209
3,683	Lawson Products Inc/DE	Goldman Sachs	(4,249)	34,525	Libbey Inc	Bank of America Merrill Lynch	(18,643)
8,132	Lawson Products Inc/DE	Morgan Stanley	(8,010)	10,189	Libbey Inc	Goldman Sachs	(5,502)
15,664	LB Foster Co 'A'	Bank of America Merrill Lynch	(19,110)	7,687	Libbey Inc	Morgan Stanley	(4,305)
14,739	LB Foster Co 'A'	Goldman Sachs	(17,982)	(13,941)	Liberty Broadband Corp 'A'	Goldman Sachs	16,869
8,840	LB Foster Co 'A'	Morgan Stanley	(2,829)	(11,088)	Liberty Broadband Corp 'A'	Morgan Stanley	27,498
(30,370)	LCI Industries	Bank of America Merrill Lynch	206,212	(37,281)	Liberty Broadband Corp 'A'	Bank of America Merrill Lynch	45,110
22,781	LCNB Corp	Bank of America Merrill Lynch	(5,240)	(28,116)	Liberty Broadband Corp 'B'	Bank of America Merrill Lynch	32,052
11,749	LCNB Corp	Morgan Stanley	(3,525)	3,819	Liberty Expedia Holdings Inc 'A'	Goldman Sachs	(4,736)
1,439	LCNB Corp	Goldman Sachs	(331)	2,003	Liberty Expedia Holdings Inc 'A'	Morgan Stanley	(1,042)
25,429	Leaf Group Ltd	Bank of America Merrill Lynch	(13,986)	19,477	Liberty Expedia Holdings Inc 'A'	Bank of America Merrill Lynch	(24,151)
9,669	Leaf Group Ltd	Goldman Sachs	(5,318)	(70,835)	Liberty Global Plc 'A'	Morgan Stanley	77,182
2,956	Leaf Group Ltd	Morgan Stanley	(828)	(4,580)	Liberty Latin America Ltd 'A'	Morgan Stanley	3,801
(9,701)	Lear Corp	Bank of America Merrill Lynch	150,366	(12,727)	Liberty Latin America Ltd 'A'	Goldman Sachs	19,727
77,984	Lee Enterprises Inc	Goldman Sachs	(41,332)	16,266	Liberty Latin America Ltd 'C'	Goldman Sachs	(21,634)
10,511	Lee Enterprises Inc	Morgan Stanley	(4,415)	(2,205)	Liberty Latin America Ltd 'C'	Goldman Sachs	2,933
(10,044)	Legacy Housing Corp	Bank of America Merrill Lynch	(7,633)	(8,719)	Liberty Latin America Ltd 'C'	Morgan Stanley	6,975
(909)	Legacytexas Financial Group	Bank of America Merrill Lynch	3,279	13,205	Liberty Latin America Ltd 'C'	Bank of America Merrill Lynch	(17,563)
(11,203)	Legacytexas Financial Group	Morgan Stanley	32,713	(4,014)	Liberty Media Corp-Liberty Braves	Morgan Stanley	696
3,192	Legacytexas Financial Group	Goldman Sachs	(10,119)	(7,569)	Liberty Media Corp-Liberty Formula One 'A'	Morgan Stanley	12,110

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)
(2,263)	Liberty Media Corp-Liberty Formula One 'A'	Goldman Sachs	2,761	4,806	Liquidity Services Inc	Goldman Sachs	(3,028)
16,614	Liberty Media Corp-Liberty Formula One 'C'	Goldman Sachs	(19,272)	3,175	Liquidity Services Inc	Morgan Stanley	(2,381)
(7,932)	Liberty Media Corp-Liberty Formula One 'C'	Morgan Stanley	13,564	17,255	Lithia Motors Inc 'A'	Bank of America Merrill Lynch	43,655
(4,297)	Liberty Media Corp-Liberty Formula One 'C'	Goldman Sachs	4,985	14,160	Lithia Motors Inc 'A'	Goldman Sachs	35,825
2,576	Liberty Media Corp-Liberty SiriusXM 'A'	Goldman Sachs	(5,410)	25,103	Lithia Motors Inc 'A'	Morgan Stanley	22,593
40,399	Liberty Media Corp-Liberty SiriusXM 'A'	Bank of America Merrill Lynch	(84,838)	(12,512)	Littelfuse Inc	Goldman Sachs	107,351
1,253	Liberty Media Corp-Liberty SiriusXM 'A'	Morgan Stanley	(2,268)	(18,778)	Littelfuse Inc	Bank of America Merrill Lynch	169,690
45,491	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	(92,802)	(12,828)	Littelfuse Inc	Morgan Stanley	66,639
5,008	Liberty Media Corp-Liberty SiriusXM 'C'	Morgan Stanley	(9,365)	(7,957)	LivaNova Plc	Morgan Stanley	9,260
9,237	Liberty Media Corp-Liberty SiriusXM 'C'	Goldman Sachs	(18,843)	(7,100)	LivaNova Plc	Goldman Sachs	9,721
(6,557)	Liberty Oilfield Services Inc 'A'	Morgan Stanley	15,540	(1,727)	LivaNova Plc	Bank of America Merrill Lynch	2,850
(9,416)	Liberty Oilfield Services Inc 'A'	Bank of America Merrill Lynch	27,212	12,977	Live Nation Entertainment Inc	Bank of America Merrill Lynch	(43,473)
(34,915)	Liberty Oilfield Services Inc 'A'	Goldman Sachs	101,640	10,679	Live Nation Entertainment Inc	Goldman Sachs	(35,775)
(75,702)	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	74,188	5,890	Live Nation Entertainment Inc	Morgan Stanley	(11,191)
(39,462)	Liberty Property Trust (Reit)	Goldman Sachs	38,673	(21,167)	Live Oak Bancshares Inc	Morgan Stanley	12,518
(7,969)	Liberty Tax Inc	Goldman Sachs	(1,793)	(5,872)	Live Oak Bancshares Inc	Goldman Sachs	5,637
(13,424)	Liberty TripAdvisor Holdings Inc 'A'	Goldman Sachs	20,454	(25,750)	Live Oak Bancshares Inc	Bank of America Merrill Lynch	24,720
(25,993)	Liberty TripAdvisor Holdings Inc 'A'	Morgan Stanley	20,408	(35,139)	Livent Corp	Bank of America Merrill Lynch	37,991
32,100	Life Storage Inc (Reit)	Bank of America Merrill Lynch	8,025	(34,075)	Livent Corp	Goldman Sachs	52,135
5,408	Life Storage Inc (Reit)	Morgan Stanley	(7,301)	(36,355)	Livent Corp	Morgan Stanley	24,012
4,554	Life Storage Inc (Reit)	Goldman Sachs	1,139	6,345	LivePerson Inc	Goldman Sachs	(7,489)
(7,588)	Lifetime Brands Inc	Bank of America Merrill Lynch	8,461	11,444	LivePerson Inc	Morgan Stanley	(23,002)
(36,080)	Lifetime Brands Inc	Goldman Sachs	40,229	16,151	LivePerson Inc	Bank of America Merrill Lynch	(21,481)
(10,269)	Lifevantage Corp	Morgan Stanley	1,540	(2,247)	LiveRamp Holdings Inc	Bank of America Merrill Lynch	12,493
(4,168)	Ligand Pharmaceuticals Inc	Goldman Sachs	25,550	(6,932)	LiveRamp Holdings Inc	Goldman Sachs	40,607
(3,597)	Ligand Pharmaceuticals Inc	Morgan Stanley	16,794	978	LiveRamp Holdings Inc	Bank of America Merrill Lynch	(5,892)
586	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	(3,592)	6,216	LiveRamp Holdings Inc	Goldman Sachs	(33,543)
(74,048)	Lilis Energy Inc	Morgan Stanley	(1,370)	8,134	LiveXLive Media Inc	Goldman Sachs	(6,751)
(135,436)	Limelight Networks Inc	Bank of America Merrill Lynch	(20,315)	1,650	LiveXLive Media Inc	Bank of America Merrill Lynch	(1,369)
(35,724)	Limelight Networks Inc	Goldman Sachs	(364)	(116,489)	LKQ Corp	Bank of America Merrill Lynch	185,218
(21,893)	Limelight Networks Inc	Morgan Stanley	1,829	(149,543)	LKQ Corp	Goldman Sachs	237,773
35,492	Limoneira Co	Bank of America Merrill Lynch	(70,984)	(62,433)	LKQ Corp	Morgan Stanley	94,274
(27,890)	Lincoln Electric Holdings Inc	Morgan Stanley	80,295	(1,744)	Loews Corp	Morgan Stanley	2,564
(49,502)	Lincoln Electric Holdings Inc	Goldman Sachs	243,079	66,598	Loews Corp	Bank of America Merrill Lynch	(17,981)
(79,860)	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	388,896	32,605	Loews Corp	Morgan Stanley	(47,138)
63,746	Lincoln National Corp	Bank of America Merrill Lynch	(243,510)	102,448	Loews Corp	Goldman Sachs	(45,620)
3,007	Lincoln National Corp	Morgan Stanley	(13,050)	(4,043)	Loews Corp	Goldman Sachs	1,092
2,363	Lincoln National Corp	Goldman Sachs	(9,027)	4,316	Logitech International SA	Goldman Sachs	(9,193)
5,883	Lindblad Expeditions Holdings Inc	Bank of America Merrill Lynch	941	637	Logitech International SA	Bank of America Merrill Lynch	(1,357)
9,873	Lindblad Expeditions Holdings Inc	Goldman Sachs	1,580	2,566	Logitech International SA	Morgan Stanley	(6,107)
30,092	Lindblad Expeditions Holdings Inc	Morgan Stanley	(6,319)	16,191	LogMeIn Inc	Bank of America Merrill Lynch	(90,407)
1,922	Linde Plc	Morgan Stanley	(14,819)	9,147	LogMeIn Inc	Goldman Sachs	(51,704)
4,292	Linde Plc	Bank of America Merrill Lynch	(1,416)	7,145	LogMeIn Inc	Morgan Stanley	(26,365)
3,352	Linde Plc	Goldman Sachs	(1,106)	4,431	Loral Space & Communications Inc	Bank of America Merrill Lynch	(15,353)
(886)	Linde Plc	Bank of America Merrill Lynch	1,867	2,619	Loral Space & Communications Inc	Goldman Sachs	(9,075)
(1,773)	Linde Plc	Goldman Sachs	7,240	2,186	Loral Space & Communications Inc	Morgan Stanley	(6,744)
(20,559)	Lindsay Corp	Bank of America Merrill Lynch	(54,070)	(8,897)	Louisiana-Pacific Corp	Morgan Stanley	6,050
17,835	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch	8,026	(8,557)	Louisiana-Pacific Corp	Goldman Sachs	15,745
51,449	Lions Gate Entertainment Corp 'A'	Goldman Sachs	23,152	11,728	Louisiana-Pacific Corp	Morgan Stanley	(7,975)
3,194	Lions Gate Entertainment Corp 'A'	Morgan Stanley	(7,091)	9,840	Louisiana-Pacific Corp	Goldman Sachs	(3,016)
12,390	Lions Gate Entertainment Corp 'B'	Bank of America Merrill Lynch	5,823	(52,237)	Lowe's Cos Inc	Bank of America Merrill Lynch	762,138
50,258	Lions Gate Entertainment Corp 'B'	Goldman Sachs	23,621	(11,959)	Lowe's Cos Inc	Morgan Stanley	58,719
45,501	Lions Gate Entertainment Corp 'B'	Morgan Stanley	(95,097)	(5,192)	LPL Financial Holdings Inc	Goldman Sachs	7,264
(9,453)	Liquidia Technologies Inc	Goldman Sachs	2,269	(7,209)	LPL Financial Holdings Inc	Morgan Stanley	28,115

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(28,939)	LPL Financial Holdings Inc	Bank of America Merrill Lynch	37,331	1,096	Madison Square Garden Co/The 'A'	Goldman Sachs	(8,921)
(40,204)	LSB Industries Inc	Morgan Stanley	26,133	(937)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	6,560
(6,207)	LSB Industries Inc	Bank of America Merrill Lynch	9,186	(1,553)	Madison Square Garden Co/The 'A'	Morgan Stanley	10,626
(15,653)	LSB Industries Inc	Goldman Sachs	23,166	(2,856)	Madrigal Pharmaceuticals Inc	Goldman Sachs	44,183
92,979	LSI Industries Inc	Bank of America Merrill Lynch	12,087	(4,316)	Magellan Health Inc	Bank of America Merrill Lynch	18,731
87,901	LSI Industries Inc	Goldman Sachs	11,427	(3,715)	Magellan Health Inc	Morgan Stanley	13,374
(10,061)	LTC Properties Inc (Reit)	Morgan Stanley	14,488	(4,293)	Magellan Health Inc	Goldman Sachs	18,632
(40,269)	LTC Properties Inc (Reit)	Goldman Sachs	57,565	8,549	Magenta Therapeutics Inc	Bank of America Merrill Lynch	(8,634)
(11,303)	LTC Properties Inc (Reit)	Bank of America Merrill Lynch	16,389	2,572	Magenta Therapeutics Inc	Goldman Sachs	(2,598)
20,531	Lululemon Athletica Inc	Bank of America Merrill Lynch	(199,972)	12,238	Magnolia Oil & Gas Corp	Bank of America Merrill Lynch	(16,277)
10,718	Lululemon Athletica Inc	Morgan Stanley	(100,980)	30,680	Magnolia Oil & Gas Corp	Goldman Sachs	(40,804)
12,827	Lululemon Athletica Inc	Goldman Sachs	(121,749)	(12,594)	Magnolia Oil & Gas Corp	Goldman Sachs	16,750
(3,099)	Lumber Liquidators Holdings Inc	Bank of America Merrill Lynch	5,718	(9,098)	Magnolia Oil & Gas Corp	Morgan Stanley	11,100
(26,808)	Lumber Liquidators Holdings Inc	Morgan Stanley	26,406	(962)	Majesco	Bank of America Merrill Lynch	(1,058)
(23,080)	Lumentum Holdings Inc	Bank of America Merrill Lynch	364,895	1,372	Malibu Boats Inc 'A'	Goldman Sachs	(1,917)
(7,286)	Lumentum Holdings Inc	Morgan Stanley	31,548	10,981	Malibu Boats Inc 'A'	Bank of America Merrill Lynch	(62,811)
(32,789)	Lumentum Holdings Inc	Goldman Sachs	517,097	11,789	Mallinckrodt Plc	Bank of America Merrill Lynch	(54,173)
(5,062)	Luminex Corp	Bank of America Merrill Lynch	2,683	15,732	Mallinckrodt Plc	Goldman Sachs	(70,072)
(7,147)	Luminex Corp	Goldman Sachs	3,788	19,271	Mallinckrodt Plc	Morgan Stanley	(9,057)
41,979	Luther Burbank Corp	Bank of America Merrill Lynch	(2,939)	(32,847)	Mammoth Energy Services Inc	Morgan Stanley	93,942
34,005	Luther Burbank Corp	Goldman Sachs	(2,380)	(29,523)	Mammoth Energy Services Inc	Goldman Sachs	115,694
11,229	Luther Burbank Corp	Morgan Stanley	337	(14,214)	Manhattan Associates Inc	Morgan Stanley	36,743
(75,109)	Lydall Inc	Bank of America Merrill Lynch	147,965	(7,932)	Manhattan Associates Inc	Goldman Sachs	4,868
(3,843)	Lydall Inc	Goldman Sachs	7,571	(3,074)	Manitex International Inc	Goldman Sachs	3,720
6,930	Lyft Inc 'A'	Morgan Stanley	(17,464)	3,860	Manitowoc Co Inc/The	Bank of America Merrill Lynch	(9,689)
(52,037)	Lyft Inc 'A'	Goldman Sachs	(68,689)	17,197	Manitowoc Co Inc/The	Goldman Sachs	(41,194)
74,847	Lyft Inc 'A'	Goldman Sachs	98,798	23,053	Manitowoc Co Inc/The	Morgan Stanley	(41,011)
(13,104)	LyondellBasell Industries NV 'A'	Morgan Stanley	62,899	(36,522)	MannKind Corp	Goldman Sachs	6,939
(9,552)	LyondellBasell Industries NV 'A'	Goldman Sachs	46,709	(58,132)	MannKind Corp	Morgan Stanley	7,557
(20,101)	M&T Bank Corp	Bank of America Merrill Lynch	22,711	(2,587)	ManpowerGroup Inc	Goldman Sachs	15,186
(11,670)	M&T Bank Corp	Morgan Stanley	46,395	(8,850)	ManpowerGroup Inc	Morgan Stanley	46,676
(10,656)	M&T Bank Corp	Goldman Sachs	32,586	(18,162)	ManpowerGroup Inc	Bank of America Merrill Lynch	106,285
95,439	M/I Homes Inc	Bank of America Merrill Lynch	(177,517)	(10,510)	ManTech International Corp/VA 'A'	Goldman Sachs	9,564
66,942	Macatawa Bank Corp	Bank of America Merrill Lynch	(15,397)	21,534	ManTech International Corp/VA 'A'	Bank of America Merrill Lynch	(19,596)
32,528	Macatawa Bank Corp	Goldman Sachs	(7,481)	10,878	ManTech International Corp/VA 'A'	Goldman Sachs	(9,899)
46,302	Macatawa Bank Corp	Morgan Stanley	(11,575)	25,735	Marathon Oil Corp	Goldman Sachs	(54,043)
21,005	Macerich Co/The (Reit)	Bank of America Merrill Lynch	(135,320)	76,414	Marathon Oil Corp	Bank of America Merrill Lynch	(160,469)
(20,726)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	141,351	13,221	Marathon Oil Corp	Morgan Stanley	(27,764)
4,915	Macerich Co/The (Reit)	Goldman Sachs	(27,790)	(8,050)	Marathon Oil Corp	Morgan Stanley	9,926
(78,152)	Mack-Cali Realty Corp (Reit)	Morgan Stanley	18,756	(19,178)	Marathon Petroleum Corp	Bank of America Merrill Lynch	101,068
(29,423)	Mack-Cali Realty Corp (Reit)	Goldman Sachs	23,244	(13,150)	Marathon Petroleum Corp	Goldman Sachs	69,301
(28,899)	Mack-Cali Realty Corp (Reit)	Bank of America Merrill Lynch	22,830	90,959	Marchex Inc 'B'	Bank of America Merrill Lynch	(78,225)
76,736	Macquarie Infrastructure Corp	Goldman Sachs	(121,568)	84,830	Marchex Inc 'B'	Goldman Sachs	(72,954)
74,499	Macquarie Infrastructure Corp	Morgan Stanley	(77,115)	52,342	Marchex Inc 'B'	Morgan Stanley	(36,116)
19,324	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(31,374)	7,739	Marcus & Millichap Inc	Goldman Sachs	(24,378)
24,488	MacroGenics Inc	Goldman Sachs	20,815	3,192	Marin Software Inc	Bank of America Merrill Lynch	(4,437)
28,916	MacroGenics Inc	Morgan Stanley	(37,880)	4,734	Marin Software Inc	Goldman Sachs	(6,580)
1,518	MacroGenics Inc	Bank of America Merrill Lynch	1,290	2,918	Marin Software Inc	Morgan Stanley	(1,459)
33,534	Macy's Inc	Goldman Sachs	(45,606)	(7,378)	Marine Products Corp	Bank of America Merrill Lynch	1,549
38,389	Macy's Inc	Bank of America Merrill Lynch	(52,209)	18,048	MarineMax Inc	Bank of America Merrill Lynch	(15,521)
21,345	Macy's Inc	Morgan Stanley	(32,231)	32,441	MarineMax Inc	Goldman Sachs	(28,191)
601	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(4,892)	10,810	MarineMax Inc	Morgan Stanley	(6,574)
136	Madison Square Garden Co/The 'A'	Morgan Stanley	(1,189)	(12,707)	Marinus Pharmaceuticals Inc	Bank of America Merrill Lynch	6,989
(569)	Madison Square Garden Co/The 'A'	Goldman Sachs	4,474	(2,653)	Markel Corp	Bank of America Merrill Lynch	2,690

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(4,101)	Markel Corp	Goldman Sachs	(8,887)	(64,435)	Maui Land & Pineapple Co Inc	Bank of America Merrill Lynch	61,213
(2,947)	Markel Corp	Morgan Stanley	100,413	(2,870)	Maui Land & Pineapple Co Inc	Goldman Sachs	2,727
4,807	Marker Therapeutics Inc	Bank of America Merrill Lynch	(817)	100	Maxar Technologies Inc	Bank of America Merrill Lynch	(71)
4,864	Marker Therapeutics Inc	Goldman Sachs	(827)	(57,119)	Maxim Integrated Products Inc	Morgan Stanley	61,390
9,690	Marker Therapeutics Inc	Morgan Stanley	(1,938)	(55,632)	Maxim Integrated Products Inc	Bank of America Merrill Lynch	99,754
(1,170)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	70	(30,529)	Maxim Integrated Products Inc	Goldman Sachs	40,869
(3,870)	MarketAxess Holdings Inc	Morgan Stanley	21,479	4,709	MAXIMUS Inc	Goldman Sachs	(3,532)
(3,224)	MarketAxess Holdings Inc	Goldman Sachs	193	(44,132)	MAXIMUS Inc	Bank of America Merrill Lynch	33,099
(25,888)	Marlin Business Services Corp	Bank of America Merrill Lynch	(33,654)	(3,637)	MAXIMUS Inc	Morgan Stanley	5,082
(23,602)	Marlin Business Services Corp	Morgan Stanley	12,627	(836)	MAXIMUS Inc	Goldman Sachs	932
(4,358)	Marriott International Inc/MD 'A'	Goldman Sachs	34,254	4,977	MAXIMUS Inc	Morgan Stanley	(11,795)
(17,336)	Marriott Vacations Worldwide Corp	Goldman Sachs	119,098	(9,394)	MaxLinear Inc	Bank of America Merrill Lynch	34,946
5,957	Marriott Vacations Worldwide Corp	Goldman Sachs	(40,925)	(5,326)	MaxLinear Inc	Morgan Stanley	3,568
2,305	Marriott Vacations Worldwide Corp	Morgan Stanley	(9,474)	8,949	MaxLinear Inc	Goldman Sachs	(33,290)
(12,196)	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	83,787	(1,392)	MaxLinear Inc	Goldman Sachs	5,178
(12,870)	Marriott Vacations Worldwide Corp	Morgan Stanley	52,896	(55,665)	MBIA Inc	Bank of America Merrill Lynch	26,719
(19,139)	Marsh & McLennan Cos Inc	Goldman Sachs	26,260	(33,909)	MBIA Inc	Morgan Stanley	8,138
(1,380)	Marsh & McLennan Cos Inc	Morgan Stanley	2,719	(73,878)	MBIA Inc	Goldman Sachs	35,461
19,830	Marten Transport Ltd	Bank of America Merrill Lynch	(35,496)	69,085	MBT Financial Corp	Bank of America Merrill Lynch	(42,487)
3,001	Martin Marietta Materials Inc	Goldman Sachs	(36,822)	11,300	MBT Financial Corp	Goldman Sachs	(6,949)
430	Martin Marietta Materials Inc	Morgan Stanley	(4,459)	145	MBT Financial Corp	Morgan Stanley	(73)
11,512	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(141,252)	19,127	McCormick & Co Inc/MD	Bank of America Merrill Lynch	(21,372)
(109,081)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	126,534	1,892	McCormick & Co Inc/MD	Morgan Stanley	946
(124,960)	Marvell Technology Group Ltd	Morgan Stanley	76,972	80,594	McDermott International Inc	Morgan Stanley	(70,117)
(23,645)	Marvell Technology Group Ltd	Goldman Sachs	27,428	(88,397)	McDermott International Inc	Bank of America Merrill Lynch	148,507
(10,146)	Masco Corp	Morgan Stanley	28,713	(57,977)	McDermott International Inc	Morgan Stanley	50,440
(4,224)	Masco Corp	Goldman Sachs	11,658	(23,116)	McDonald's Corp	Goldman Sachs	35,684
21,117	Masimo Corp	Bank of America Merrill Lynch	(252,402)	(18,617)	McDonald's Corp	Bank of America Merrill Lynch	27,553
3,474	Masimo Corp	Morgan Stanley	(38,627)	(3,609)	McDonald's Corp	Morgan Stanley	8,553
2,878	Masimo Corp	Goldman Sachs	(31,215)	10,872	McGrath RentCorp	Goldman Sachs	(36,353)
11,936	Masonite International Corp	Goldman Sachs	(77,463)	5,625	McGrath RentCorp	Morgan Stanley	(12,712)
4,604	Masonite International Corp	Bank of America Merrill Lynch	(35,911)	62,527	McGrath RentCorp	Bank of America Merrill Lynch	(275,744)
8,011	Masonite International Corp	Morgan Stanley	(36,370)	16,182	McKesson Corp	Bank of America Merrill Lynch	(67,479)
19,933	MasTec Inc	Morgan Stanley	(12,707)	15,182	McKesson Corp	Morgan Stanley	(113,713)
51,540	MasTec Inc	Bank of America Merrill Lynch	(64,425)	7,084	McKesson Corp	Goldman Sachs	(29,540)
42,564	MasTec Inc	Goldman Sachs	(52,929)	24,827	MDC Holdings Inc	Goldman Sachs	(14,957)
(12,157)	Mastercard Inc 'A'	Morgan Stanley	61,129	54,015	MDC Holdings Inc	Bank of America Merrill Lynch	(38,891)
(13,229)	Mastercard Inc 'A'	Goldman Sachs	22,486	6,983	MDC Holdings Inc	Morgan Stanley	(4,728)
5,031	Match Group Inc	Morgan Stanley	(9,961)	16,499	MDC Partners Inc 'A'	Bank of America Merrill Lynch	(5,775)
12,878	Match Group Inc	Goldman Sachs	(26,915)	19,342	MDC Partners Inc 'A'	Morgan Stanley	(8,124)
(348)	Match Group Inc	Goldman Sachs	727	129,412	MDU Resources Group Inc	Goldman Sachs	(114,493)
11,073	Materion Corp	Morgan Stanley	(61,426)	29,986	MDU Resources Group Inc	Bank of America Merrill Lynch	(29,887)
7,642	Materion Corp	Bank of America Merrill Lynch	(44,482)	40,799	MDU Resources Group Inc	Morgan Stanley	(39,258)
17,333	Materion Corp	Goldman Sachs	(99,931)	1,432	MedCath Corp**	Morgan Stanley	-
5,888	Matrix Service Co	Morgan Stanley	(8,596)	1,716	Media General Inc*	Bank of America Merrill Lynch	(283)
5,980	Matrix Service Co	Bank of America Merrill Lynch	(16,565)	1,127	Media General Inc*	Morgan Stanley	152
8,669	Matrix Service Co	Goldman Sachs	(24,013)	(184,962)	Medical Properties Trust Inc (Reit)	Goldman Sachs	83,535
(4,777)	Matson Inc	Goldman Sachs	20,371	(192,181)	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	88,109
(7,663)	Matson Inc	Bank of America Merrill Lynch	31,342	(68,182)	Medical Properties Trust Inc (Reit)	Morgan Stanley	44,807
(4,194)	Matson Inc	Morgan Stanley	11,849	(7,996)	Medicines Co/The	Goldman Sachs	(29,745)
(40,462)	Mattel Inc	Bank of America Merrill Lynch	53,814	(19,547)	Medicines Co/The	Morgan Stanley	(50,627)
(58,132)	Mattel Inc	Goldman Sachs	77,316	(2,171)	MediciNova Inc	Goldman Sachs	4,494
(5,436)	Matthews International Corp 'A'	Morgan Stanley	5,347	21,826	Medidata Solutions Inc	Bank of America Merrill Lynch	(44,525)
(3,269)	Matthews International Corp 'A'	Goldman Sachs	3,454	9,748	Medidata Solutions Inc	Goldman Sachs	(19,886)

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)
3,181	Medidata Solutions Inc	Morgan Stanley	(4,867)	30,584	Mersana Therapeutics Inc	Bank of America Merrill Lynch	(46,488)
(670)	Medidata Solutions Inc	Bank of America Merrill Lynch	1,108	18,070	Mersana Therapeutics Inc	Goldman Sachs	(27,466)
(610)	Medifast Inc	Bank of America Merrill Lynch	7,717	(3,329)	Mesa Laboratories Inc	Morgan Stanley	22,077
(395)	Medifast Inc	Goldman Sachs	4,997	(5,962)	Mesa Laboratories Inc	Bank of America Merrill Lynch	(1,669)
(6,623)	Medifast Inc	Morgan Stanley	89,874	(4,495)	Mesa Laboratories Inc	Goldman Sachs	(434)
4,563	Medley Management Inc ‘A’	Bank of America Merrill Lynch	(844)	(47,571)	Meta Financial Group Inc	Bank of America Merrill Lynch	17,601
32,681	MEDNAX Inc	Bank of America Merrill Lynch	(86,212)	(75,918)	Meta Financial Group Inc	Morgan Stanley	107,035
28,614	MEDNAX Inc	Goldman Sachs	(67,110)	(43,600)	Methode Electronics Inc	Bank of America Merrill Lynch	114,232
4,180	Medpace Holdings Inc	Goldman Sachs	(4,598)	128,302	MetLife Inc	Goldman Sachs	(85,115)
(6,564)	Medpace Holdings Inc	Goldman Sachs	7,220	27,833	MetLife Inc	Morgan Stanley	(45,089)
26,975	Medpace Holdings Inc	Bank of America Merrill Lynch	(29,672)	8,280	Metropolitan Bank Holding Corp	Bank of America Merrill Lynch	(11,426)
2,270	Medpace Holdings Inc	Morgan Stanley	(9,307)	5,619	Metropolitan Bank Holding Corp	Goldman Sachs	(7,754)
(7,177)	Medpace Holdings Inc	Morgan Stanley	29,426	1,702	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(9,548)
54,255	Medtronic Plc	Goldman Sachs	225,776	2,062	Mettler-Toledo International Inc	Goldman Sachs	(11,568)
66,493	Medtronic Plc	Bank of America Merrill Lynch	265,972	2,008	Mettler-Toledo International Inc	Morgan Stanley	(21,184)
34,185	Medtronic Plc	Morgan Stanley	114,624	(80,310)	MFA Financial Inc (Reit)	Goldman Sachs	22,888
68,853	Meet Group Inc/The	Bank of America Merrill Lynch	(39,935)	(236,944)	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	67,529
20,276	Meet Group Inc/The	Goldman Sachs	(11,381)	(4,267)	MGE Energy Inc	Morgan Stanley	26,349
13,053	Meet Group Inc/The	Morgan Stanley	(5,743)	(2,918)	MGE Energy Inc	Goldman Sachs	11,832
(21,500)	MEI Pharma Inc	Bank of America Merrill Lynch	5,375	(23,535)	MGE Energy Inc	Bank of America Merrill Lynch	95,434
(15,583)	MEI Pharma Inc	Goldman Sachs	6,836	(82,971)	MGIC Investment Corp	Bank of America Merrill Lynch	44,804
1,700	MeiraGTx Holdings Plc	Bank of America Merrill Lynch	(1,054)	(28,951)	MGIC Investment Corp	Morgan Stanley	16,213
6,994	MeiraGTx Holdings Plc	Goldman Sachs	(4,336)	7,248	MGM Growth Properties LLC (Reit) ‘A’	Goldman Sachs	(6,958)
33,244	Menlo Therapeutics Inc	Bank of America Merrill Lynch	(1,330)	100,263	MGM Growth Properties LLC (Reit) ‘A’	Bank of America Merrill Lynch	(96,252)
27,931	Menlo Therapeutics Inc	Goldman Sachs	(1,117)	(13,197)	MGM Growth Properties LLC (Reit) ‘A’	Goldman Sachs	12,669
(1,453)	MercadoLibre Inc	Bank of America Merrill Lynch	11,915	(8,550)	MGM Growth Properties LLC (Reit) ‘A’	Morgan Stanley	8,892
137,250	Mercantile Bank Corp	Bank of America Merrill Lynch	(332,145)	(48,577)	MGM Resorts International	Bank of America Merrill Lynch	52,959
21,213	Mercantile Bank Corp	Goldman Sachs	(51,335)	(108,756)	MGM Resorts International	Morgan Stanley	76,477
3,406	Mercantile Bank Corp	Morgan Stanley	(6,029)	(105,565)	MGM Resorts International	Goldman Sachs	102,313
5,825	Merchants Bancorp/IN	Bank of America Merrill Lynch	(23,882)	(11,182)	MGP Ingredients Inc	Morgan Stanley	57,028
5,343	Merchants Bancorp/IN	Goldman Sachs	(21,906)	(11,101)	MGP Ingredients Inc	Goldman Sachs	54,046
19,476	Merck & Co Inc	Goldman Sachs	4,840	(18,766)	Michaels Cos Inc/The	Bank of America Merrill Lynch	35,843
65,281	Merck & Co Inc	Bank of America Merrill Lynch	79,790	(41,775)	Michaels Cos Inc/The	Morgan Stanley	31,749
17,734	Merck & Co Inc	Morgan Stanley	(35,113)	(11,042)	Michaels Cos Inc/The	Goldman Sachs	21,090
13,596	Mercury General Corp	Bank of America Merrill Lynch	11,934	(46,826)	Microchip Technology Inc	Goldman Sachs	224,765
5,284	Mercury General Corp	Morgan Stanley	3,285	(72,504)	Micron Technology Inc	Bank of America Merrill Lynch	394,923
17,347	Mercury General Corp	Goldman Sachs	21,604	(89,874)	Micron Technology Inc	Morgan Stanley	162,672
(1,778)	Mercury Systems Inc	Bank of America Merrill Lynch	9,103	(83,570)	Micron Technology Inc	Goldman Sachs	458,799
3,294	Mercury Systems Inc	Bank of America Merrill Lynch	(16,048)	(25,429)	Microsoft Corp	Bank of America Merrill Lynch	57,215
5,607	Mercury Systems Inc	Morgan Stanley	(9,984)	(17,923)	Microsoft Corp	Morgan Stanley	67,678
4,069	Mercury Systems Inc	Goldman Sachs	(2,708)	(83,669)	Microsoft Corp	Goldman Sachs	188,255
(14,740)	Meredith Corp	Goldman Sachs	55,664	(9,342)	MicroStrategy Inc ‘A’	Bank of America Merrill Lynch	38,197
175,577	Meridian Bancorp Inc	Bank of America Merrill Lynch	(33,360)	(4,898)	MicroStrategy Inc ‘A’	Morgan Stanley	20,631
69,189	Meridian Bancorp Inc	Goldman Sachs	(13,146)	(19,985)	MicroStrategy Inc ‘A’	Goldman Sachs	82,472
(54,456)	Meridian Bioscience Inc	Bank of America Merrill Lynch	2,723	(3,231)	Mid Penn Bancorp Inc	Morgan Stanley	2,132
30,718	Merit Medical Systems Inc	Bank of America Merrill Lynch	(167,319)	(7,676)	Mid-America Apartment Communities Inc (Reit)	Goldman Sachs	(413)
25,753	Merit Medical Systems Inc	Morgan Stanley	(80,459)	(26,465)	Mid-America Apartment Communities Inc (Reit)	Bank of America Merrill Lynch	(15,085)
31,935	Merit Medical Systems Inc	Goldman Sachs	(157,237)	(1,824)	Mid-America Apartment Communities Inc (Reit)	Morgan Stanley	2,262
26,648	Meritage Homes Corp	Bank of America Merrill Lynch	(51,164)	(11,772)	Middleby Corp/The	Bank of America Merrill Lynch	78,048
10,204	Meritage Homes Corp	Goldman Sachs	(19,592)	300	Middleby Corp/The	Morgan Stanley	(2,271)
66,959	Meritor Inc	Goldman Sachs	(50,889)	499	Middleby Corp/The	Goldman Sachs	(3,308)
56,764	Meritor Inc	Bank of America Merrill Lynch	(43,141)	(570)	Middlefield Banc Corp	Bank of America Merrill Lynch	234
30,118	Meritor Inc	Morgan Stanley	(3,906)	(53,654)	Middlesex Water Co	Bank of America Merrill Lynch	127,160
7,843	Mersana Therapeutics Inc	Morgan Stanley	(3,608)	(1,030)	Middlesex Water Co	Goldman Sachs	3,266

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)
(5,091)	Middlesex Water Co	Morgan Stanley	10,346	4,081	Monarch Casino & Resort Inc	Goldman Sachs	(2,185)
(245,274)	MidSouth Bancorp Inc	Bank of America Merrill Lynch	156,975	5,302	Monarch Casino & Resort Inc	Morgan Stanley	(6,191)
(15,054)	MidSouth Bancorp Inc	Goldman Sachs	9,635	(111,909)	Mondelez International Inc ‘A’	Goldman Sachs	167,283
10,327	MidWestOne Financial Group Inc	Goldman Sachs	(6,416)	(89,195)	Mondelez International Inc ‘A’	Bank of America Merrill Lynch	104,358
9,786	MidWestOne Financial Group Inc	Morgan Stanley	(11,408)	(113,256)	Mondelez International Inc ‘A’	Morgan Stanley	159,587
481	Milacron Holdings Corp	Bank of America Merrill Lynch	(866)	(19,579)	MoneyGram International Inc	Bank of America Merrill Lynch	10,181
4,872	Milacron Holdings Corp	Goldman Sachs	(8,770)	(6,378)	MoneyGram International Inc	Morgan Stanley	2,806
(12,573)	Millendo Therapeutics Inc	Morgan Stanley	(1,194)	(4,457)	MongoDB Inc	Morgan Stanley	23,711
59,869	Miller Industries Inc/TN	Bank of America Merrill Lynch	(331,076)	(1,020)	MongoDB Inc	Goldman Sachs	1,326
6,186	Miller Industries Inc/TN	Goldman Sachs	(34,209)	(116,662)	Monmouth Real Estate Investment Corp (Reit)	Goldman Sachs	11,666
6,983	Miller Industries Inc/TN	Morgan Stanley	(21,787)	(34,154)	Monmouth Real Estate Investment Corp (Reit)	Morgan Stanley	14,257
(25,564)	Minerals Technologies Inc	Bank of America Merrill Lynch	138,046	(456)	Monolithic Power Systems Inc	Bank of America Merrill Lynch	5,686
(11,743)	Minerals Technologies Inc	Morgan Stanley	34,994	(604)	Monolithic Power Systems Inc	Morgan Stanley	835
(18,368)	Minerals Technologies Inc	Goldman Sachs	96,359	(1,596)	Monolithic Power Systems Inc	Goldman Sachs	6,042
(57,942)	Minerva Neurosciences Inc	Bank of America Merrill Lynch	91,548	(21,357)	Monotype Imaging Holdings Inc	Bank of America Merrill Lynch	9,184
51,209	Miragen Therapeutics Inc	Goldman Sachs	(35,334)	(29,153)	Monotype Imaging Holdings Inc	Goldman Sachs	12,536
1,884	Miragen Therapeutics Inc	Morgan Stanley	(1,055)	726	Monro Inc	Bank of America Merrill Lynch	(335)
(3,987)	Mirati Therapeutics Inc	Morgan Stanley	33,012	493	Monro Inc	Morgan Stanley	(2,130)
(1,296)	Mirati Therapeutics Inc	Bank of America Merrill Lynch	(5,962)	(1,994)	Monro Inc	Bank of America Merrill Lynch	(40)
(1,080)	Mirati Therapeutics Inc	Goldman Sachs	(4,968)	(12,222)	Monro Inc	Goldman Sachs	(244)
(13,631)	Misonix Inc	Bank of America Merrill Lynch	(31,351)	1,474	Monro Inc	Goldman Sachs	(590)
(1,730)	Misonix Inc	Goldman Sachs	(3,979)	(1,800)	Monro Inc	Morgan Stanley	7,776
(35,972)	Misonix Inc	Morgan Stanley	(24,101)	11,985	Monster Beverage Corp	Bank of America Merrill Lynch	(10,547)
66,641	Mistras Group Inc	Bank of America Merrill Lynch	(11,329)	(8,466)	Monster Beverage Corp	Morgan Stanley	14,760
(9,410)	Mitek Systems Inc	Goldman Sachs	2,541	(4,912)	Monster Beverage Corp	Goldman Sachs	7,337
(23,335)	Mitek Systems Inc	Bank of America Merrill Lynch	6,300	(21,214)	Moody’s Corp	Bank of America Merrill Lynch	35,852
7,385	MKS Instruments Inc	Goldman Sachs	(67,530)	(7,814)	Moody’s Corp	Goldman Sachs	13,206
6,689	MKS Instruments Inc	Bank of America Merrill Lynch	(68,228)	10,177	Moog Inc ‘A’	Bank of America Merrill Lynch	(35,619)
9,533	MKS Instruments Inc	Morgan Stanley	(35,081)	9,009	Moog Inc ‘A’	Goldman Sachs	(31,531)
42,307	Mobile Mini Inc	Morgan Stanley	(128,472)	1,916	Moog Inc ‘A’	Morgan Stanley	(7,990)
39,550	Mobile Mini Inc	Bank of America Merrill Lynch	(128,538)	87,353	Morgan Stanley	Goldman Sachs	(98,506)
52,803	Mobile Mini Inc	Goldman Sachs	(164,722)	145,370	Morgan Stanley	Bank of America Merrill Lynch	(408,053)
3,247	MobileIron Inc	Morgan Stanley	(552)	10,602	Morningstar Inc	Bank of America Merrill Lynch	48,451
46,471	MobileIron Inc	Goldman Sachs	(2,324)	1,170	Morningstar Inc	Morgan Stanley	1,755
(7,224)	Modine Manufacturing Co	Goldman Sachs	5,196	3,427	Morningstar Inc	Goldman Sachs	15,661
(1,701)	Modine Manufacturing Co	Morgan Stanley	204	(19,398)	Mosaic Co/The	Bank of America Merrill Lynch	32,484
35,573	Moelis & Co ‘A’	Bank of America Merrill Lynch	(25,257)	(30,067)	Mosaic Co/The	Morgan Stanley	39,989
43,383	Moelis & Co ‘A’	Goldman Sachs	(30,802)	(35,434)	Mosaic Co/The	Goldman Sachs	60,532
1,491	Moelis & Co ‘A’	Morgan Stanley	(2,087)	(1,339)	Motorcar Parts of America Inc	Goldman Sachs	4,646
(1,174)	Moelis & Co ‘A’	Bank of America Merrill Lynch	2,061	(6,537)	Motorcar Parts of America Inc	Morgan Stanley	19,350
(1,452)	Moelis & Co ‘A’	Goldman Sachs	1,377	(1,749)	Motorola Solutions Inc	Bank of America Merrill Lynch	(172)
(6,570)	Moelis & Co ‘A’	Morgan Stanley	5,420	(1,766)	Motorola Solutions Inc	Morgan Stanley	6,605
(35,386)	Mohawk Industries Inc	Bank of America Merrill Lynch	(6,369)	3,323	Motorola Solutions Inc	Bank of America Merrill Lynch	12,328
(2,404)	Mohawk Industries Inc	Morgan Stanley	10,433	(7,115)	Motorola Solutions Inc	Goldman Sachs	530
(8,284)	Mohawk Industries Inc	Goldman Sachs	(1,491)	277	Movado Group Inc	Morgan Stanley	(1,698)
24,555	Molecular Templates Inc	Goldman Sachs	14,979	(53,121)	Mr Cooper Group Inc	Goldman Sachs	86,587
(13,784)	Molina Healthcare Inc	Bank of America Merrill Lynch	(110,961)	(31,447)	Mr Cooper Group Inc	Morgan Stanley	50,315
(736)	Molina Healthcare Inc	Morgan Stanley	(2,775)	(21,696)	Mr Cooper Group Inc	Bank of America Merrill Lynch	35,364
(4,103)	Molina Healthcare Inc	Goldman Sachs	(33,029)	(36,638)	MRC Global Inc	Bank of America Merrill Lynch	57,888
11,799	Molson Coors Brewing Co ‘B’	Bank of America Merrill Lynch	(50,736)	(4,118)	MSA Safety Inc	Goldman Sachs	29,773
(20,737)	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	48,939	3,531	MSA Safety Inc	Bank of America Merrill Lynch	(25,529)
(10,314)	Momenta Pharmaceuticals Inc	Goldman Sachs	24,609	18,839	MSA Safety Inc	Morgan Stanley	(142,234)
(5,091)	Momenta Pharmaceuticals Inc	Morgan Stanley	6,873	8,962	MSA Safety Inc	Goldman Sachs	(64,795)
8,600	Monarch Casino & Resort Inc	Bank of America Merrill Lynch	(5,504)	(6,351)	MSA Safety Inc	Bank of America Merrill Lynch	45,918

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)
(56,579)	MSC Industrial Direct Co Inc ‘A’	Bank of America Merrill Lynch	229,145	(15,764)	National Bankshares Inc	Morgan Stanley	32,947
(10,513)	MSC Industrial Direct Co Inc ‘A’	Goldman Sachs	42,578	6,303	National Beverage Corp	Bank of America Merrill Lynch	(43,617)
3,187	MSCI Inc	Bank of America Merrill Lynch	(11,070)	4,461	National Beverage Corp	Morgan Stanley	(29,220)
2,798	MSCI Inc	Goldman Sachs	(4,365)	(1,275)	National Beverage Corp	Bank of America Merrill Lynch	8,823
1,505	MSCI Inc	Morgan Stanley	(8,699)	(15,799)	National Beverage Corp	Morgan Stanley	103,483
(23,136)	MSCI Inc	Bank of America Merrill Lynch	36,092	(6,736)	National Beverage Corp	Goldman Sachs	46,613
(83,776)	MSG Networks Inc ‘A’	Bank of America Merrill Lynch	(105,558)	11,483	National Beverage Corp	Goldman Sachs	(79,462)
67,209	MSG Networks Inc ‘A’	Goldman Sachs	(84,683)	(6,310)	National CineMedia Inc	Bank of America Merrill Lynch	5,553
40,098	MSG Networks Inc ‘A’	Morgan Stanley	(48,442)	(39,393)	National CineMedia Inc	Goldman Sachs	34,666
(18,194)	MTS Systems Corp	Bank of America Merrill Lynch	35,842	(3,915)	National CineMedia Inc	Morgan Stanley	1,997
(11,163)	MTS Systems Corp	Goldman Sachs	21,887	12,516	National Energy Services Reunited Corp	Goldman Sachs	(6,008)
(10,101)	MTS Systems Corp	Morgan Stanley	29,091	14,230	National Energy Services Reunited Corp	Bank of America Merrill Lynch	(6,830)
(29,328)	Mueller Industries Inc	Bank of America Merrill Lynch	40,766	24,365	National Energy Services Reunited Corp	Morgan Stanley	(23,390)
(2,534)	Mueller Industries Inc	Goldman Sachs	1,557	(108,781)	National Fuel Gas Co	Bank of America Merrill Lynch	383,082
(32,700)	Mueller Water Products Inc ‘A’	Bank of America Merrill Lynch	7,194	(75,884)	National Fuel Gas Co	Morgan Stanley	236,666
(3,166)	Mueller Water Products Inc ‘A’	Goldman Sachs	697	(39,792)	National Fuel Gas Co	Goldman Sachs	140,062
(15,482)	Mueller Water Products Inc ‘A’	Morgan Stanley	3,406	41,417	National General Holdings Corp	Goldman Sachs	(44,105)
(9,871)	Murphy Oil Corp	Bank of America Merrill Lynch	30,600	82,708	National General Holdings Corp	Morgan Stanley	(74,416)
(1,789)	Murphy Oil Corp	Morgan Stanley	3,041	4,941	National General Holdings Corp	Bank of America Merrill Lynch	(5,633)
(29,276)	Murphy Oil Corp	Goldman Sachs	90,756	(111,003)	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	120,993
821	Murphy USA Inc	Bank of America Merrill Lynch	(3,112)	10,101	National HealthCare Corp	Bank of America Merrill Lynch	(20,000)
23,190	Murphy USA Inc	Goldman Sachs	(87,890)	1,951	National HealthCare Corp	Goldman Sachs	(3,863)
(15,183)	Myers Industries Inc	Goldman Sachs	21,104	2,826	National HealthCare Corp	Morgan Stanley	(6,217)
(16,604)	Myers Industries Inc	Morgan Stanley	14,612	117,732	National Instruments Corp	Bank of America Merrill Lynch	(282,557)
(75,248)	Myers Industries Inc	Bank of America Merrill Lynch	104,595	40,343	National Instruments Corp	Morgan Stanley	(54,232)
15,642	Mylan NV	Goldman Sachs	(50,054)	95,361	National Instruments Corp	Goldman Sachs	(220,099)
2,012	Mylan NV	Morgan Stanley	(5,634)	14,629	National Oilwell Varco Inc	Morgan Stanley	(27,706)
(11,398)	MyoKardia Inc	Goldman Sachs	43,165	33,566	National Oilwell Varco Inc	Bank of America Merrill Lynch	(114,148)
(11,871)	MyoKardia Inc	Morgan Stanley	41,098	71,639	National Oilwell Varco Inc	Goldman Sachs	(271,742)
19,192	MYR Group Inc	Bank of America Merrill Lynch	8,253	(7,349)	National Presto Industries Inc	Bank of America Merrill Lynch	17,050
13,413	MYR Group Inc	Goldman Sachs	5,768	(6,504)	National Presto Industries Inc	Goldman Sachs	15,089
15,188	MYR Group Inc	Morgan Stanley	(24,149)	(1,688)	National Presto Industries Inc	Morgan Stanley	4,119
(7,999)	Myriad Genetics Inc	Bank of America Merrill Lynch	19,118	1,547	National Research Corp	Morgan Stanley	2,583
14,635	Myriad Genetics Inc	Goldman Sachs	(23,602)	(60,844)	National Retail Properties Inc (Reit)	Morgan Stanley	36,041
5,554	Myriad Genetics Inc	Morgan Stanley	(3,028)	(19,403)	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	7,329
279,475	Nabors Industries Ltd	Bank of America Merrill Lynch	(409,431)	(16,118)	National Retail Properties Inc (Reit)	Goldman Sachs	2,518
35,715	Nabors Industries Ltd	Morgan Stanley	100	51,287	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	(36,414)
(6,265)	NACCO Industries Inc ‘A’	Bank of America Merrill Lynch	(439)	21,728	National Storage Affiliates Trust (Reit)	Morgan Stanley	(7,822)
(3,131)	NACCO Industries Inc ‘A’	Morgan Stanley	4,352	72,890	National Storage Affiliates Trust (Reit)	Bank of America Merrill Lynch	(34,258)
(1,890)	NACCO Industries Inc ‘A’	Goldman Sachs	(107)	(27,702)	National Vision Holdings Inc	Goldman Sachs	13,574
6,802	Nanometrics Inc	Bank of America Merrill Lynch	(30,473)	(14,017)	National Vision Holdings Inc	Bank of America Merrill Lynch	6,868
1,105	NanoString Technologies Inc	Bank of America Merrill Lynch	(522)	(25,331)	National Vision Holdings Inc	Morgan Stanley	15,959
2,646	NanoString Technologies Inc	Morgan Stanley	70	(501)	National Western Life Grou ‘A’	Goldman Sachs	772
9,735	Napco Security Technologies Inc	Goldman Sachs	(6,912)	(2,840)	National Western Life Grou ‘A’	Bank of America Merrill Lynch	4,374
1,213	Napco Security Technologies Inc	Morgan Stanley	(2,438)	767	Natural Gas Services Group Inc	Bank of America Merrill Lynch	(997)
(63,152)	Nasdaq Inc	Bank of America Merrill Lynch	36,628	8,285	Natural Gas Services Group Inc	Goldman Sachs	(8,087)
(5,558)	Nasdaq Inc	Morgan Stanley	1,000	7,883	Natural Gas Services Group Inc	Morgan Stanley	(6,443)
20,944	Natera Inc	Bank of America Merrill Lynch	(6,493)	36,265	Natural Health Trends Corp	Goldman Sachs	(13,418)
783	Nathan’s Famous Inc	Morgan Stanley	2,412	36,450	Natural Health Trends Corp	Morgan Stanley	(16,038)
953	Nathan’s Famous Inc	Bank of America Merrill Lynch	1,430	30,747	Natural Health Trends Corp	Bank of America Merrill Lynch	(11,376)
400	Nathan’s Famous Inc	Goldman Sachs	600	(40,154)	Nature’s Sunshine Products Inc	Bank of America Merrill Lynch	15,259
863	National Bank Holdings Corp ‘A’	Bank of America Merrill Lynch	(835)	(21,560)	Natus Medical Inc	Bank of America Merrill Lynch	23,500
16,757	National Bank Holdings Corp ‘A’	Morgan Stanley	(24,088)	(2,591)	Natus Medical Inc	Goldman Sachs	2,824
7,331	National Bank Holdings Corp ‘A’	Goldman Sachs	(11,079)	6,399	Nautilus Inc	Morgan Stanley	(2,368)

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)
58,805	Nautilus Inc	Goldman Sachs	(51,184)	12,411	New Relic Inc	Morgan Stanley	29,414
(28,654)	Navient Corp	Bank of America Merrill Lynch	19,485	(118,251)	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	195,114
(97,364)	Navigant Consulting Inc	Bank of America Merrill Lynch	67,181	57,790	New Senior Investment Group Inc (Reit)	Morgan Stanley	5,779
(23,856)	Navigator Holdings Ltd	Goldman Sachs	7,872	69,094	New Senior Investment Group Inc (Reit)	Bank of America Merrill Lynch	(3,455)
50,426	Navistar International Corp	Goldman Sachs	(82,699)	192,788	New Senior Investment Group Inc (Reit)	Goldman Sachs	(9,639)
1,608	Navistar International Corp	Bank of America Merrill Lynch	(2,637)	(227,006)	New York Community Bancorp Inc	Bank of America Merrill Lynch	152,094
9,046	Navistar International Corp	Morgan Stanley	(6,784)	37,988	New York Community Bancorp Inc	Bank of America Merrill Lynch	(20,889)
(702)	NBT Bancorp Inc	Morgan Stanley	778	33,074	New York Community Bancorp Inc	Morgan Stanley	(7,938)
(1,621)	NBT Bancorp Inc	Goldman Sachs	639	(343,521)	New York Mortgage Trust Inc (Reit)	Bank of America Merrill Lynch	1,718
(44,364)	NCR Corp	Bank of America Merrill Lynch	19,964	5,172	New York Times Co/The 'A'	Bank of America Merrill Lynch	(9,672)
4,525	NCS Multistage Holdings Inc	Goldman Sachs	(2,489)	10,055	New York Times Co/The 'A'	Morgan Stanley	(27,048)
54,454	NCS Multistage Holdings Inc	Goldman Sachs	(29,950)	24,325	New York Times Co/The 'A'	Goldman Sachs	(45,488)
(7,616)	Neenah Inc	Morgan Stanley	20,259	(49,937)	Newell Brands Inc	Bank of America Merrill Lynch	125,092
(18,333)	Neenah Inc	Bank of America Merrill Lynch	52,249	73,488	NewLink Genetics Corp	Bank of America Merrill Lynch	8,084
(12,774)	Nelnet Inc 'A'	Bank of America Merrill Lynch	32,190	21,404	Newmark Group Inc 'A'	Goldman Sachs	(4,495)
(18,016)	Nelnet Inc 'A'	Goldman Sachs	45,400	880	Newmark Group Inc 'A'	Morgan Stanley	(440)
(16,483)	Nelnet Inc 'A'	Morgan Stanley	24,065	(41,338)	Newmark Group Inc 'A'	Bank of America Merrill Lynch	8,681
(776)	Neogen Corp	Morgan Stanley	2,437	(3,712)	NewMarket Corp	Morgan Stanley	73,717
2,903	NeoGenomics Inc	Bank of America Merrill Lynch	(5,777)	(11,276)	NewMarket Corp	Goldman Sachs	239,914
10,862	NeoGenomics Inc	Goldman Sachs	(21,615)	138,076	Newmont Goldcorp Corp	Bank of America Merrill Lynch	254,641
5,917	NeoGenomics Inc	Morgan Stanley	(4,024)	84,971	Newmont Goldcorp Corp	Morgan Stanley	98,712
28,099	Neon Therapeutics Inc	Goldman Sachs	(17,140)	54,094	Newmont Goldcorp Corp	Goldman Sachs	91,249
12,902	Neon Therapeutics Inc	Bank of America Merrill Lynch	(7,870)	(9,962)	Newpark Resources Inc	Morgan Stanley	5,678
1,705	Neon Therapeutics Inc	Morgan Stanley	682	(38,412)	Newpark Resources Inc	Goldman Sachs	28,717
55,475	NeoPhotonics Corp	Bank of America Merrill Lynch	(100,410)	(32,865)	Newpark Resources Inc	Bank of America Merrill Lynch	24,649
28,268	NeoPhotonics Corp	Goldman Sachs	(51,165)	(7,145)	News Corp 'A'	Bank of America Merrill Lynch	929
11,673	NeoPhotonics Corp	Morgan Stanley	(700)	(274,236)	News Corp 'A'	Morgan Stanley	87,756
(6,430)	NetApp Inc	Goldman Sachs	54,012	(289,045)	News Corp 'A'	Goldman Sachs	37,576
(2,224)	Netflix Inc	Bank of America Merrill Lynch	20,906	(20,796)	News Corp 'B'	Morgan Stanley	5,407
(3,178)	Netflix Inc	Morgan Stanley	37,857	(122,786)	News Corp 'B'	Bank of America Merrill Lynch	-
(6,485)	Netflix Inc	Goldman Sachs	61,382	(26,199)	News Corp 'B'	Goldman Sachs	-
(22,363)	NETGEAR Inc	Bank of America Merrill Lynch	60,380	7,043	Nexpoint Residential (Reit)	Morgan Stanley	(1,914)
(12,945)	NETGEAR Inc	Morgan Stanley	28,220	14,997	Nexpoint Residential (Reit)	Bank of America Merrill Lynch	(8,248)
(18,230)	NETGEAR Inc	Goldman Sachs	49,221	12,897	Nexpoint Residential (Reit)	Goldman Sachs	(6,771)
(53,831)	NetScout Systems Inc	Bank of America Merrill Lynch	90,974	954	Nexstar Media Group Inc 'A'	Morgan Stanley	(696)
(9,007)	NetScout Systems Inc	Morgan Stanley	10,628	(4,870)	NextEra Energy Inc	Morgan Stanley	18,743
(15,237)	NetScout Systems Inc	Goldman Sachs	25,751	(37,709)	NextEra Energy Inc	Goldman Sachs	(118,406)
(5,157)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(18,585)	(66,643)	NextEra Energy Inc	Bank of America Merrill Lynch	(208,434)
(8,072)	Neurocrine Biosciences Inc	Goldman Sachs	(42,324)	8,095	NextGen Healthcare Inc	Bank of America Merrill Lynch	(2,590)
(14,560)	Neurocrine Biosciences Inc	Morgan Stanley	(58,982)	32,827	NextGen Healthcare Inc	Goldman Sachs	(10,505)
(3,042)	Neuronetics Inc	Goldman Sachs	11,925	78,627	NIC Inc	Goldman Sachs	(45,604)
(3,558)	Nevro Corp	Bank of America Merrill Lynch	12,880	21,171	NIC Inc	Bank of America Merrill Lynch	(12,279)
(26,441)	Nevro Corp	Morgan Stanley	17,980	28,546	Nicholas Financial Inc	Bank of America Merrill Lynch	24,264
(17,121)	New Fortress Energy LLC	Bank of America Merrill Lynch	7,362	9,092	Nicolet Bankshares Inc	Bank of America Merrill Lynch	(9,274)
(51,285)	New Fortress Energy LLC	Morgan Stanley	84,107	2,104	Nicolet Bankshares Inc	Goldman Sachs	(2,146)
(8,566)	New Home Co Inc/The	Goldman Sachs	1,970	1,134	Nicolet Bankshares Inc	Morgan Stanley	(1,746)
(6,877)	New Home Co Inc/The	Bank of America Merrill Lynch	1,582	(19,611)	Nielsen Holdings Plc	Morgan Stanley	30,593
14,675	New Jersey Resources Corp	Bank of America Merrill Lynch	(43,731)	(44,683)	Nielsen Holdings Plc	Goldman Sachs	63,003
945	New Jersey Resources Corp	Morgan Stanley	(2,221)	(5,570)	NII Holdings Inc	Morgan Stanley	334
8,006	New Jersey Resources Corp	Goldman Sachs	(23,858)	(88,795)	NII Holdings Inc	Bank of America Merrill Lynch	8,880
25,105	New Media Investment Group Inc	Goldman Sachs	(10,075)	(105,835)	NII Holdings Inc	Goldman Sachs	10,584
8,633	New Media Investment Group Inc	Morgan Stanley	(170)	51,850	NIKE Inc 'B'	Bank of America Merrill Lynch	(319,915)
8,742	New Relic Inc	Goldman Sachs	5,993	21,779	NIKE Inc 'B'	Goldman Sachs	(134,376)
19,519	New Relic Inc	Bank of America Merrill Lynch	(8,003)	56,006	NIKE Inc 'B'	Morgan Stanley	(267,766)

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)
(20,876)	Nine Energy Service Inc	Bank of America Merrill Lynch	99,161	916	Norwood Financial Corp	Bank of America Merrill Lynch	(2,263)
(1,548)	Nine Energy Service Inc	Goldman Sachs	7,353	517	Norwood Financial Corp	Goldman Sachs	(1,277)
(1,201)	Nine Energy Service Inc	Morgan Stanley	4,288	(4,870)	Novanta Inc	Bank of America Merrill Lynch	20,162
(189,587)	NiSource Inc	Goldman Sachs	96,134	1,592	Novavax Inc	Bank of America Merrill Lynch	(8,600)
(197,692)	NiSource Inc	Bank of America Merrill Lynch	96,869	6,066	Novavax Inc	Goldman Sachs	(6,855)
(94,998)	NiSource Inc	Morgan Stanley	56,310	22,151	Novavax Inc	Morgan Stanley	(10,854)
(25,535)	NL Industries Inc	Bank of America Merrill Lynch	4,852	1,564	Novocure Ltd	Goldman Sachs	6,319
(8,386)	NL Industries Inc	Goldman Sachs	1,593	(18,197)	NOW Inc	Bank of America Merrill Lynch	11,100
(35,637)	nLight Inc	Morgan Stanley	70,007	(6,949)	NOW Inc	Goldman Sachs	2,460
(7,783)	NMI Holdings Inc 'A'	Bank of America Merrill Lynch	2,024	(33,551)	NRG Energy Inc	Bank of America Merrill Lynch	85,178
(38,936)	NMI Holdings Inc 'A'	Morgan Stanley	61,130	(115,104)	NRG Energy Inc	Morgan Stanley	310,856
(118,558)	NN Inc	Bank of America Merrill Lynch	160,053	(38,314)	NRG Energy Inc	Goldman Sachs	93,794
(19,657)	NN Inc	Goldman Sachs	26,537	18,226	Nu Skin Enterprises Inc 'A'	Goldman Sachs	(112,454)
96,602	Noble Corp Plc	Goldman Sachs	(29,947)	15,474	Nu Skin Enterprises Inc 'A'	Morgan Stanley	(63,289)
49,711	Noble Corp Plc	Morgan Stanley	(497)	(30,680)	Nuance Communications Inc	Goldman Sachs	22,090
4,744	Noble Energy Inc	Bank of America Merrill Lynch	(12,809)	(23,726)	Nuance Communications Inc	Bank of America Merrill Lynch	17,083
28,551	Noble Energy Inc	Morgan Stanley	(55,103)	(45,678)	Nuance Communications Inc	Morgan Stanley	45,678
(29,118)	Noble Energy Inc	Bank of America Merrill Lynch	78,619	9,352	Nucor Corp	Bank of America Merrill Lynch	(63,781)
(11,424)	Noble Energy Inc	Goldman Sachs	30,845	8,208	Nucor Corp	Morgan Stanley	(39,645)
15,792	Nomad Foods Ltd	Bank of America Merrill Lynch	(13,897)	15,502	Nucor Corp	Goldman Sachs	(105,724)
(16,183)	Noodles & Co	Bank of America Merrill Lynch	20,552	4,565	Nutanix Inc 'A'	Bank of America Merrill Lynch	(49,211)
(25,132)	Noodles & Co	Morgan Stanley	24,127	8,813	Nutanix Inc 'A'	Morgan Stanley	(64,557)
91,003	Nordic American Tankers Ltd	Bank of America Merrill Lynch	(30,941)	3,917	Nutanix Inc 'A'	Goldman Sachs	(42,225)
(29,335)	Nordson Corp	Bank of America Merrill Lynch	358,767	(7,381)	NuVasive Inc	Bank of America Merrill Lynch	14,393
(24,041)	Nordson Corp	Morgan Stanley	132,466	(6,708)	NuVasive Inc	Morgan Stanley	25,021
(8,169)	Nordson Corp	Goldman Sachs	99,907	(14,591)	Nuvectra Corp	Bank of America Merrill Lynch	19,844
33,675	Nordstrom Inc	Bank of America Merrill Lynch	(202,724)	(11,269)	Nuvectra Corp	Goldman Sachs	5,487
45,958	Nordstrom Inc	Goldman Sachs	(276,667)	(7,096)	Nuvectra Corp	Morgan Stanley	1,951
41,422	Nordstrom Inc	Morgan Stanley	(121,781)	3,046	NV5 Global Inc	Bank of America Merrill Lynch	5,361
481	Norfolk Southern Corp	Goldman Sachs	(2,492)	1,631	NV5 Global Inc	Goldman Sachs	2,871
9,432	Norfolk Southern Corp	Bank of America Merrill Lynch	(48,858)	1,607	NV5 Global Inc	Morgan Stanley	(3,809)
(63,798)	Northeast Bank	Bank of America Merrill Lynch	28,071	(536)	NVE Corp	Goldman Sachs	3,178
85,435	Northern Oil and Gas Inc	Goldman Sachs	(24,776)	(38,401)	NVE Corp	Bank of America Merrill Lynch	227,718
1,259	Northern Technologies International Corp	Bank of America Merrill Lynch	(1,643)	(35,318)	nVent Electric Plc	Morgan Stanley	44,148
2,434	Northern Technologies International Corp	Goldman Sachs	(3,176)	(30,573)	nVent Electric Plc	Goldman Sachs	67,872
3,764	Northern Technologies International Corp	Morgan Stanley	(4,159)	4,042	NVIDIA Corp	Goldman Sachs	(89,007)
(15,960)	Northern Trust Corp	Bank of America Merrill Lynch	129,116	484	NVIDIA Corp	Bank of America Merrill Lynch	(3,761)
(33,500)	Northfield Bancorp Inc	Goldman Sachs	6,700	2,092	NVIDIA Corp	Morgan Stanley	(3,910)
(13,691)	Northfield Bancorp Inc	Morgan Stanley	3,286	(143)	NVR Inc	Bank of America Merrill Lynch	16,528
(311,935)	Northfield Bancorp Inc	Bank of America Merrill Lynch	62,387	(331)	NVR Inc	Morgan Stanley	15,484
(17,518)	Northrim BanCorp Inc	Bank of America Merrill Lynch	36,262	(69)	NVR Inc	Goldman Sachs	7,975
(1,760)	NorthStar Realty Europe Corp (Reit)	Goldman Sachs	1,531	43	NVR Inc	Bank of America Merrill Lynch	(659)
(7,365)	NorthStar Realty Europe Corp (Reit)	Morgan Stanley	3,241	1,853	NXP Semiconductors NV	Morgan Stanley	(170)
(133,816)	NorthStar Realty Europe Corp (Reit)	Bank of America Merrill Lynch	116,420	56,350	Nymox Pharmaceutical Corp	Morgan Stanley	(5,071)
(24,946)	Northwest Natural Holding Co	Morgan Stanley	60,120	133,116	Nymox Pharmaceutical Corp	Bank of America Merrill Lynch	(14,643)
23,024	Northwest Pipe Co	Goldman Sachs	(57,592)	37,662	Nymox Pharmaceutical Corp	Goldman Sachs	(4,143)
4,168	Northwest Pipe Co	Morgan Stanley	(5,643)	1,889	O'Reilly Automotive Inc	Goldman Sachs	26,767
70,707	NorthWestern Corp	Bank of America Merrill Lynch	(76,364)	2,803	O'Reilly Automotive Inc	Bank of America Merrill Lynch	39,719
(7,446)	NorthWestern Corp	Morgan Stanley	9,606	705	Oak Valley Bancorp	Bank of America Merrill Lynch	(282)
16,761	NorthWestern Corp	Goldman Sachs	(18,102)	6,041	Oak Valley Bancorp	Goldman Sachs	(2,416)
(15,466)	NorthWestern Corp	Goldman Sachs	19,883	400	Oak Valley Bancorp	Morgan Stanley	(132)
18,303	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	(43,814)	39,643	Oasis Midstream Partners LP	Bank of America Merrill Lynch	(44,797)
3,620	Norwegian Cruise Line Holdings Ltd	Bank of America Merrill Lynch	(8,073)	14,516	Oasis Midstream Partners LP	Goldman Sachs	(16,403)
8,479	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	(19,586)	127,359	Oasis Petroleum Inc	Goldman Sachs	(53,332)

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136,009	Oasis Petroleum Inc	Bank of America Merrill Lynch	(54,404)	2,001	Omega Flex Inc	Bank of America Merrill Lynch	(3,142)
50,960	Oasis Petroleum Inc	Morgan Stanley	(14,778)	2,467	Omega Flex Inc	Goldman Sachs	(3,873)
(2,014)	Occidental Petroleum Corp	Bank of America Merrill Lynch	4,621	2,564	Omega Flex Inc	Morgan Stanley	(2,743)
(52,229)	Occidental Petroleum Corp	Goldman Sachs	136,475	(24,929)	Omega Healthcare Investors Inc (Reit)	Bank of America Merrill Lynch	53,847
(41,004)	Occidental Petroleum Corp	Morgan Stanley	49,046	(106,874)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	230,981
46,102	Oceaneering International Inc	Goldman Sachs	(131,391)	(96,437)	Omega Healthcare Investors Inc (Reit)	Morgan Stanley	139,834
10,931	Oceaneering International Inc	Morgan Stanley	(15,522)	6,051	Omeros Corp	Goldman Sachs	(6,777)
(275,242)	OceanFirst Financial Corp	Bank of America Merrill Lynch	231,203	3,371	Omeros Corp	Bank of America Merrill Lynch	(3,776)
(36,404)	Ocular Therapeutix Inc	Morgan Stanley	4,368	21,229	Omniceil Inc	Bank of America Merrill Lynch	(65,598)
(223,712)	Ocwen Financial Corp	Bank of America Merrill Lynch	64,876	4,078	Omniceil Inc	Goldman Sachs	(12,601)
(85,136)	Ocwen Financial Corp	Morgan Stanley	6,811	1,988	Omniceil Inc	Morgan Stanley	(5,745)
1,309	Odonate Therapeutics Inc	Morgan Stanley	(1,545)	(4,635)	Omnicom Group Inc	Bank of America Merrill Lynch	10,058
1,711	Odonate Therapeutics Inc	Bank of America Merrill Lynch	(1,420)	18,914	OMNOVA Solutions Inc	Bank of America Merrill Lynch	(23,832)
4,465	Odonate Therapeutics Inc	Goldman Sachs	(3,706)	75,136	OMNOVA Solutions Inc	Goldman Sachs	(94,671)
(75,051)	Office Depot Inc	Bank of America Merrill Lynch	17,637	27,489	OMNOVA Solutions Inc	Morgan Stanley	(17,318)
(134,571)	Office Depot Inc	Goldman Sachs	31,624	11,436	On Deck Capital Inc	Bank of America Merrill Lynch	(6,061)
(41,525)	Office Depot Inc	Morgan Stanley	4,360	18,678	On Deck Capital Inc	Goldman Sachs	(9,899)
(13,266)	Office Properties Income Trust (Reit)	Morgan Stanley	21,491	21,706	ON Semiconductor Corp	Bank of America Merrill Lynch	(50,358)
(29,352)	Office Properties Income Trust (Reit)	Goldman Sachs	110,110	14,060	ON Semiconductor Corp	Goldman Sachs	(32,619)
13,780	OFG Bancorp	Bank of America Merrill Lynch	(7,579)	39,375	ON Semiconductor Corp	Morgan Stanley	(9,450)
4,671	OFG Bancorp	Morgan Stanley	(3,550)	(14,193)	Oncocyte Corp	Goldman Sachs	15,612
3,241	OFG Bancorp	Goldman Sachs	(1,783)	(31,894)	Oncocyte Corp	Morgan Stanley	31,894
96,253	OGE Energy Corp	Bank of America Merrill Lynch	(51,014)	(19,431)	ONE Gas Inc	Goldman Sachs	23,706
(3,050)	OGE Energy Corp	Bank of America Merrill Lynch	5,895	(19,009)	ONE Gas Inc	Bank of America Merrill Lynch	23,191
(9,752)	OGE Energy Corp	Goldman Sachs	8,518	16,688	One Liberty Properties Inc (Reit)	Bank of America Merrill Lynch	(14,852)
(11,111)	OGE Energy Corp	Morgan Stanley	22,555	42,576	OneMain Holdings Inc	Goldman Sachs	(88,611)
27,417	OGE Energy Corp	Goldman Sachs	(14,531)	39,463	OneMain Holdings Inc	Morgan Stanley	(62,170)
1,837	OGE Energy Corp	Morgan Stanley	(3,729)	38,838	OneMain Holdings Inc	Bank of America Merrill Lynch	(74,076)
(19,515)	Ohio Valley Banc Corp	Morgan Stanley	34,932	(81,567)	ONEOK Inc	Goldman Sachs	292,010
(6,765)	Ohio Valley Banc Corp	Bank of America Merrill Lynch	12,245	(36,724)	ONEOK Inc	Bank of America Merrill Lynch	121,891
(2,605)	Ohio Valley Banc Corp	Goldman Sachs	4,715	(30,171)	ONEOK Inc	Morgan Stanley	91,094
(1,805)	Oil States International Inc	Goldman Sachs	5,201	(2,710)	OneSpan Inc	Goldman Sachs	1,518
(1,447)	Oil-Dri Corp of America	Goldman Sachs	7,372	(2,034)	OneSpan Inc	Morgan Stanley	488
(2,968)	Oil-Dri Corp of America	Morgan Stanley	(267)	(38,139)	OneSpan Inc	Bank of America Merrill Lynch	21,358
(9,623)	Okta Inc	Bank of America Merrill Lynch	(103,351)	60,148	Ooma Inc	Bank of America Merrill Lynch	(123,905)
(1,744)	Okta Inc	Goldman Sachs	(18,731)	10,460	Ooma Inc	Goldman Sachs	(21,548)
(4,548)	Okta Inc	Morgan Stanley	(32,655)	30,798	OPKO Health Inc	Goldman Sachs	(9,085)
(8,024)	Old Dominion Freight Line Inc	Bank of America Merrill Lynch	98,775	28,277	OPKO Health Inc	Morgan Stanley	(5,514)
34,184	Old Line Bancshares Inc	Bank of America Merrill Lynch	(19,143)	(27,576)	Oppenheimer Holdings Inc ‘A’	Goldman Sachs	20,130
44,857	Old Line Bancshares Inc	Goldman Sachs	(25,120)	(3,897)	Oppenheimer Holdings Inc ‘A’	Morgan Stanley	4,482
6,722	Old Line Bancshares Inc	Morgan Stanley	(3,495)	(37,323)	Oppenheimer Holdings Inc ‘A’	Bank of America Merrill Lynch	27,246
(237,494)	Old National Bancorp/IN	Goldman Sachs	161,496	(4,298)	OptimizeRx Corp	Morgan Stanley	3,352
(152,607)	Old National Bancorp/IN	Bank of America Merrill Lynch	103,773	(36,462)	Optinose Inc	Morgan Stanley	32,816
(186,859)	Old National Bancorp/IN	Morgan Stanley	142,013	13,421	Opus Bank	Goldman Sachs	(12,149)
(21,197)	Old Republic International Corp	Goldman Sachs	7,094	11,095	Opus Bank	Morgan Stanley	(6,596)
(39,710)	Old Republic International Corp	Bank of America Merrill Lynch	14,624	17,889	Opus Bank	Bank of America Merrill Lynch	(14,848)
(7,707)	Old Republic International Corp	Morgan Stanley	2,093	(5,185)	Oracle Corp	Goldman Sachs	17,318
(34,646)	Old Second Bancorp Inc	Bank of America Merrill Lynch	20,788	(9,142)	ORBCOMM Inc	Goldman Sachs	3,565
(1,638)	Old Second Bancorp Inc	Goldman Sachs	983	(225,698)	ORBCOMM Inc	Bank of America Merrill Lynch	88,022
(10,867)	Olin Corp	Morgan Stanley	26,841	(9,811)	ORBCOMM Inc	Morgan Stanley	1,766
(9,391)	Olin Corp	Goldman Sachs	19,543	(55,068)	Orchid Island Capital Inc (Reit)	Goldman Sachs	22,027
1,591	Ollie’s Bargain Outlet Holdings Inc	Morgan Stanley	(2,911)	(96,334)	Orchid Island Capital Inc (Reit)	Morgan Stanley	46,240
(458)	Ollie’s Bargain Outlet Holdings Inc	Morgan Stanley	1,053	(19,583)	Origin Bancorp Inc	Morgan Stanley	(1,371)
1,871	Olympic Steel Inc	Morgan Stanley	(1,411)	(30,717)	Origin Bancorp Inc	Goldman Sachs	4,915

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(17,502)	Orion Group Holdings Inc	Bank of America Merrill Lynch	-	101	Pacific City Financial Corp	Goldman Sachs	(41)
(52,904)	Orion Group Holdings Inc	Goldman Sachs	-	3,783	Pacific City Financial Corp	Morgan Stanley	(719)
(7,418)	Orion Group Holdings Inc	Morgan Stanley	(3,116)	196,651	Pacific Ethanol Inc	Bank of America Merrill Lynch	(29,498)
(63,429)	Oritani Financial Corp	Goldman Sachs	35,209	39,628	Pacific Ethanol Inc	Goldman Sachs	(5,944)
(39,833)	Oritani Financial Corp	Morgan Stanley	19,905	34,011	Pacific Mercantile Bancorp	Bank of America Merrill Lynch	(3,911)
(349,774)	Oritani Financial Corp	Bank of America Merrill Lynch	234,349	23,184	Pacific Mercantile Bancorp	Goldman Sachs	(2,666)
(27,415)	Ormat Technologies Inc	Goldman Sachs	75,391	11,394	Pacific Mercantile Bancorp	Morgan Stanley	(741)
(96,808)	Ormat Technologies Inc	Bank of America Merrill Lynch	266,222	(52,412)	Pacific Premier Bancorp Inc	Bank of America Merrill Lynch	76,522
(23,782)	Ormat Technologies Inc	Morgan Stanley	42,332	(110,867)	Pacific Premier Bancorp Inc	Goldman Sachs	154,964
16,267	Orrstown Financial Services Inc	Bank of America Merrill Lynch	12,688	(132,661)	Pacific Premier Bancorp Inc	Morgan Stanley	102,324
26,063	Orrstown Financial Services Inc	Goldman Sachs	20,042	(5,061)	Pacira BioSciences Inc	Morgan Stanley	2,581
23,449	Orrstown Financial Services Inc	Morgan Stanley	16,180	31,626	Packaging Corp of America	Bank of America Merrill Lynch	(263,445)
(14,828)	Orthofix Medical Inc	Bank of America Merrill Lynch	86,447	14,720	Packaging Corp of America	Morgan Stanley	(49,901)
(3,232)	OrthoPediatrics Corp	Bank of America Merrill Lynch	5,430	6,980	Packaging Corp of America	Goldman Sachs	(58,143)
(2,322)	OrthoPediatrics Corp	Goldman Sachs	2,911	3,560	PacWest Bancorp	Morgan Stanley	(5,126)
(3,766)	OrthoPediatrics Corp	Morgan Stanley	3,558	5,770	PacWest Bancorp	Bank of America Merrill Lynch	(9,174)
16,708	Oshkosh Corp	Bank of America Merrill Lynch	(74,852)	44,255	PacWest Bancorp	Goldman Sachs	(70,365)
22,585	Oshkosh Corp	Goldman Sachs	(98,139)	(19,601)	Pagerduty Inc	Bank of America Merrill Lynch	80,654
23,804	Oshkosh Corp	Morgan Stanley	(106,642)	(35,007)	Pagerduty Inc	Goldman Sachs	159,277
1,287	OSI Systems Inc	Morgan Stanley	90	(2,371)	Pagerduty Inc	Morgan Stanley	9,152
30,402	OSI Systems Inc	Bank of America Merrill Lynch	(48,360)	(54,701)	PageSeguro Digital Ltd 'A'	Morgan Stanley	(72,205)
12,493	OSI Systems Inc	Goldman Sachs	(20,402)	(63,023)	PageSeguro Digital Ltd 'A'	Goldman Sachs	(279,822)
25,635	Osmotica Pharmaceuticals Plc	Morgan Stanley	(3,653)	(79,383)	Palatin Technologies Inc	Goldman Sachs	21,820
78,926	Otonomy Inc	Bank of America Merrill Lynch	(35,517)	17,405	Palo Alto Networks Inc	Goldman Sachs	(332,591)
65,643	Otonomy Inc	Goldman Sachs	(29,539)	8,065	Palo Alto Networks Inc	Bank of America Merrill Lynch	(139,082)
18,463	Otonomy Inc	Morgan Stanley	(4,431)	16,459	Palo Alto Networks Inc	Morgan Stanley	(352,416)
(14,751)	Otter Tail Corp	Morgan Stanley	29,354	(13,609)	Palomar Holdings Inc	Morgan Stanley	(4,471)
(11,729)	Otter Tail Corp	Goldman Sachs	17,387	(10,023)	Palomar Holdings Inc	Goldman Sachs	739
72,353	Outfront Media Inc (Reit)	Goldman Sachs	(57,882)	(420)	PAM Transportation Services Inc	Goldman Sachs	202
100,954	Outfront Media Inc (Reit)	Morgan Stanley	(57,544)	(4,706)	PAM Transportation Services Inc	Morgan Stanley	1,553
72,234	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	(57,787)	3,896	Pan American Silver Corp	Morgan Stanley	1,052
(142,187)	Overseas Shipholding Group Inc 'A'	Bank of America Merrill Lynch	45,500	10,265	Pan American Silver Corp*	Bank of America Merrill Lynch	(3,983)
(7,630)	Overseas Shipholding Group Inc 'A'	Goldman Sachs	2,442	46,959	Pan American Silver Corp*	Goldman Sachs	9,753
11,860	Overstock.com Inc	Goldman Sachs	(13,339)	21,553	Pan American Silver Corp*	Morgan Stanley	4,492
2,453	Overstock.com Inc	Morgan Stanley	(1,595)	1,955	Pan American Silver Corp	Bank of America Merrill Lynch	(958)
21,680	Ovid therapeutics Inc	Goldman Sachs	(3,902)	9,059	Pan American Silver Corp	Goldman Sachs	(4,439)
53,504	Ovid therapeutics Inc	Morgan Stanley	(4,280)	(31,171)	Panhandle Oil and Gas Inc 'A'	Bank of America Merrill Lynch	41,146
34,246	Owens & Minor Inc	Morgan Stanley	(27,397)	(7,986)	Panhandle Oil and Gas Inc 'A'	Goldman Sachs	10,542
42,905	Owens & Minor Inc	Bank of America Merrill Lynch	(43,334)	(37,329)	Papa John's International Inc	Bank of America Merrill Lynch	112,734
51,478	Owens & Minor Inc	Goldman Sachs	(51,993)	(26,130)	Papa John's International Inc	Goldman Sachs	78,913
(56,041)	Owens Corning	Morgan Stanley	39,789	(5,177)	Papa John's International Inc	Morgan Stanley	104
(8,487)	Owens Corning	Bank of America Merrill Lynch	5,771	2,689	Par Pacific Holdings Inc	Bank of America Merrill Lynch	(4,007)
(19,228)	Owens Corning	Goldman Sachs	13,075	(6,605)	PAR Technology Corp	Bank of America Merrill Lynch	(15,324)
(99,889)	Owens-Illinois Inc	Bank of America Merrill Lynch	153,829	(2,125)	PAR Technology Corp	Morgan Stanley	(574)
(4,069)	Owens-Illinois Inc	Morgan Stanley	3,418	11,122	Paramount Group Inc (Reit)	Morgan Stanley	(3,137)
(5,917)	Owens-Illinois Inc	Goldman Sachs	9,112	283,043	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	(155,528)
27,118	Oxford Immunotec Global Plc	Morgan Stanley	(17,084)	(16,858)	Paratek Pharmaceuticals Inc	Morgan Stanley	7,418
1,365	Oxford Immunotec Global Plc	Bank of America Merrill Lynch	(1,802)	(143,033)	Paratek Pharmaceuticals Inc	Goldman Sachs	154,476
4,657	Oxford Industries Inc	Morgan Stanley	(8,402)	(9,523)	Park Electrochemical Corp	Bank of America Merrill Lynch	5,999
10,910	Oxford Industries Inc	Bank of America Merrill Lynch	(23,675)	(1,893)	Park Electrochemical Corp	Morgan Stanley	746
13,919	Oxford Industries Inc	Goldman Sachs	(30,317)	(6,035)	Park Electrochemical Corp	Goldman Sachs	5,380
106,528	PACCAR Inc	Bank of America Merrill Lynch	(272,712)	95,956	Park Hotels & Resorts Inc (Reit)	Goldman Sachs	(307,059)
49,041	PACCAR Inc	Goldman Sachs	(109,620)	133,290	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(426,528)
70,983	PACCAR Inc	Morgan Stanley	(106,786)	22,812	Park Hotels & Resorts Inc (Reit)	Morgan Stanley	(50,643)

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(20,733)	Park National Corp	Bank of America Merrill Lynch	52,869	(44,398)	pdvWireless Inc	Bank of America Merrill Lynch	(322,329)
(17,272)	Park National Corp	Morgan Stanley	42,079	(7,844)	Peabody Energy Corp	Goldman Sachs	23,749
(30,572)	Park National Corp	Goldman Sachs	82,012	(12,081)	Peabody Energy Corp	Bank of America Merrill Lynch	60,163
15,737	Park-Ohio Holdings Corp	Bank of America Merrill Lynch	(39,815)	(37,351)	Peabody Energy Corp	Morgan Stanley	63,183
16,998	Park-Ohio Holdings Corp	Goldman Sachs	(43,005)	(42,275)	Peapack Gladstone Financial Corp	Goldman Sachs	6,341
4,668	Park-Ohio Holdings Corp	Morgan Stanley	(15,358)	(42,565)	Peapack Gladstone Financial Corp	Bank of America Merrill Lynch	6,385
(18,718)	Parke Bancorp Inc	Bank of America Merrill Lynch	23,772	(6,756)	Peapack Gladstone Financial Corp	Morgan Stanley	2,365
4,056	Parker-Hannifin Corp	Goldman Sachs	(63,801)	(22,430)	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	62,580
(2,728)	Parker-Hannifin Corp	Goldman Sachs	6,845	(82,606)	Pebblebrook Hotel Trust (Reit)	Bank of America Merrill Lynch	327,120
(2,478)	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	6,053	8,980	Pebblebrook Hotel Trust (Reit)	Bank of America Merrill Lynch	(30,421)
(9,597)	Parsley Energy Inc 'A'	Goldman Sachs	28,883	18,638	Pebblebrook Hotel Trust (Reit)	Goldman Sachs	(31,121)
(17,258)	Party City Holdco Inc	Morgan Stanley	13,461	4,934	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	(10,646)
(55,390)	Party City Holdco Inc	Bank of America Merrill Lynch	38,219	(4,194)	Pebblebrook Hotel Trust (Reit)	Goldman Sachs	12,184
(27,831)	Party City Holdco Inc	Goldman Sachs	19,203	(8,870)	Pegasystems Inc	Bank of America Merrill Lynch	(5,131)
(23,164)	Patrick Industries Inc	Goldman Sachs	69,076	(59,954)	Pegasystems Inc	Morgan Stanley	27,675
(20,080)	Patrick Industries Inc	Bank of America Merrill Lynch	64,457	(44,883)	Pegasystems Inc	Goldman Sachs	(74,526)
(9,320)	Patrick Industries Inc	Morgan Stanley	24,706	56,450	Penn National Gaming Inc	Goldman Sachs	(51,934)
(6,630)	Pattern Energy Group Inc 'A'	Goldman Sachs	4,089	38,921	Penn National Gaming Inc	Bank of America Merrill Lynch	(35,807)
(16,287)	Pattern Energy Group Inc 'A'	Bank of America Merrill Lynch	9,932	26,555	Penn National Gaming Inc	Morgan Stanley	(52,313)
(5,602)	Pattern Energy Group Inc 'A'	Morgan Stanley	3,808	629	Penns Woods Bancorp Inc	Bank of America Merrill Lynch	(884)
37,781	Patterson Cos Inc	Bank of America Merrill Lynch	(30,603)	1,530	Penns Woods Bancorp Inc	Goldman Sachs	(1,725)
12,992	Patterson Cos Inc	Morgan Stanley	(17,020)	3,349	Penns Woods Bancorp Inc	Morgan Stanley	(5,449)
69,055	Patterson Cos Inc	Goldman Sachs	(55,935)	(13,833)	Pennymac Financial Services	Goldman Sachs	20,335
(21,174)	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	39,914	(16,005)	Pennymac Financial Services	Morgan Stanley	25,448
(33,791)	Patterson-UTI Energy Inc	Goldman Sachs	67,920	51,250	Penske Automotive Group Inc	Bank of America Merrill Lynch	(84,050)
(5,714)	Patterson-UTI Energy Inc	Morgan Stanley	7,028	5,439	Penske Automotive Group Inc	Morgan Stanley	(3,862)
83,959	Paychex Inc	Bank of America Merrill Lynch	33,950	8,581	Penske Automotive Group Inc	Goldman Sachs	(14,073)
73,708	Paychex Inc	Goldman Sachs	29,492	(1,645)	Penske Automotive Group Inc	Goldman Sachs	2,698
36,729	Paychex Inc	Morgan Stanley	(59,293)	(3,385)	Penske Automotive Group Inc	Morgan Stanley	2,403
5,336	Paycom Software Inc	Bank of America Merrill Lynch	26,364	(81,251)	Pentair Plc	Bank of America Merrill Lynch	127,955
10,622	Paycom Software Inc	Morgan Stanley	(23,368)	(100,996)	Pentair Plc	Goldman Sachs	154,034
15,540	Paycom Software Inc	Goldman Sachs	74,582	(74,036)	Pentair Plc	Morgan Stanley	92,149
41,174	Paylocity Holding Corp	Bank of America Merrill Lynch	179,299	7,038	Penumbra Inc	Morgan Stanley	52,363
21,505	Paylocity Holding Corp	Morgan Stanley	(19,785)	7,242	Penumbra Inc	Bank of America Merrill Lynch	70,320
18,570	Paylocity Holding Corp	Goldman Sachs	80,171	2,179	Penumbra Inc	Goldman Sachs	21,158
4,778	PayPal Holdings Inc	Morgan Stanley	(13,995)	(26,280)	People's United Financial Inc	Morgan Stanley	19,973
(5,215)	PayPal Holdings Inc	Bank of America Merrill Lynch	12,412	(358,698)	People's United Financial Inc	Bank of America Merrill Lynch	258,263
7,330	PayPal Holdings Inc	Goldman Sachs	(17,445)	(461,309)	People's United Financial Inc	Goldman Sachs	332,142
(30,062)	PBF Energy Inc 'A'	Goldman Sachs	97,401	33,274	People's Utah Bancorp	Goldman Sachs	(39,929)
(27,463)	PBF Energy Inc 'A'	Bank of America Merrill Lynch	88,980	29,511	People's Utah Bancorp	Bank of America Merrill Lynch	(35,413)
(29,531)	PBF Energy Inc 'A'	Morgan Stanley	107,493	6,940	People's Utah Bancorp	Morgan Stanley	(8,259)
10,153	PC Connection Inc	Morgan Stanley	(17,260)	7,275	Peoples Bancorp of North Carolina Inc	Morgan Stanley	(2,739)
44,494	PC Connection Inc	Bank of America Merrill Lynch	(106,341)	2,826	Peoples Bancorp of North Carolina Inc	Bank of America Merrill Lynch	(3,335)
4,654	PC Connection Inc	Goldman Sachs	(10,141)	6,161	Peoples Bancorp of North Carolina Inc	Goldman Sachs	(6,585)
91,810	PC-Tel Inc	Morgan Stanley	(35,806)	7,129	Peoples Financial Services Corp	Bank of America Merrill Lynch	(2,994)
(874)	PCM Inc	Morgan Stanley	2,098	2,013	Peoples Financial Services Corp	Goldman Sachs	(845)
(35,421)	PCSB Financial Corp	Bank of America Merrill Lynch	(2,479)	2,283	Peoples Financial Services Corp	Morgan Stanley	114
(11,311)	PCSB Financial Corp	Goldman Sachs	(792)	10,722	PepsiCo Inc	Goldman Sachs	(21,766)
(45,465)	PDC Energy Inc	Goldman Sachs	301,461	21,294	PepsiCo Inc	Morgan Stanley	(58,558)
(26,496)	PDC Energy Inc	Bank of America Merrill Lynch	187,891	26,057	PepsiCo Inc	Bank of America Merrill Lynch	(52,896)
(37,290)	PDC Energy Inc	Morgan Stanley	140,930	30,003	Perficient Inc	Morgan Stanley	(39,904)
26,323	PDF Solutions Inc	Bank of America Merrill Lynch	(13,425)	12,445	Perficient Inc	Bank of America Merrill Lynch	(6,471)
(345,403)	PDL BioPharma Inc	Bank of America Merrill Lynch	103,621	41,008	Perficient Inc	Goldman Sachs	(22,788)
(2,400)	pdvWireless Inc	Goldman Sachs	(17,424)	60,037	Performance Food Group Co	Morgan Stanley	(70,243)

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27,748	Performance Food Group Co	Bank of America Merrill Lynch	(3,885)	77,408	Pinnacle West Capital Corp	Bank of America Merrill Lynch	(157,138)
86,803	Performance Food Group Co	Goldman Sachs	(12,152)	(3,973)	Pinnacle West Capital Corp	Goldman Sachs	8,859
(14,408)	PerkinElmer Inc	Goldman Sachs	39,046	13,809	Pinterest Inc 'A'	Goldman Sachs	12,273
(9,011)	PerkinElmer Inc	Bank of America Merrill Lynch	24,420	88,517	Pinterest Inc 'A'	Morgan Stanley	12,478
8,227	Perrigo Co Plc	Bank of America Merrill Lynch	(71,475)	83,267	Pioneer Energy Services Corp	Bank of America Merrill Lynch	(57,946)
(5,620)	Perrigo Co Plc	Morgan Stanley	48,613	(12,117)	Pioneer Natural Resources Co	Goldman Sachs	95,761
(21,999)	Perrigo Co Plc	Goldman Sachs	189,851	(8,662)	Pioneer Natural Resources Co	Morgan Stanley	67,586
20,132	Perrigo Co Plc	Goldman Sachs	(174,371)	(7,695)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	63,613
20,193	Perrigo Co Plc	Morgan Stanley	(174,669)	4,614	Piper Jaffray Cos	Goldman Sachs	(23,089)
(37,476)	Perspecta Inc	Goldman Sachs	32,604	(5,329)	Piper Jaffray Cos	Morgan Stanley	27,977
(42,169)	Perspecta Inc	Morgan Stanley	45,121	639	Piper Jaffray Cos	Bank of America Merrill Lynch	(1,614)
13,261	Perspecta Inc	Bank of America Merrill Lynch	(7,689)	6,343	Piper Jaffray Cos	Morgan Stanley	(32,248)
2,735	PetIQ Inc	Bank of America Merrill Lynch	(9,819)	(55,357)	Pitney Bowes Inc	Bank of America Merrill Lynch	65,321
(27,250)	Petroleo Brasileiro SA ADR	Goldman Sachs	(4,360)	(95,644)	Pitney Bowes Inc	Morgan Stanley	84,212
(16,074)	Petroleo Brasileiro SA ADR	Morgan Stanley	(964)	(62,469)	Pitney Bowes Inc	Goldman Sachs	64,293
(78,922)	Pfizer Inc	Bank of America Merrill Lynch	56,824	(17,640)	Pivotal Software Inc 'A'	Bank of America Merrill Lynch	(2,096)
(12,425)	Pfizer Inc	Goldman Sachs	8,946	(23,449)	Pivotal Software Inc 'A'	Goldman Sachs	(7,762)
(70,607)	Pfizer Inc	Bank of America Merrill Lynch	(39,540)	(34,961)	Pivotal Software Inc 'A'	Morgan Stanley	11,903
(53,104)	Pfizer Inc	Goldman Sachs	3,680	(23,772)	PJT Partners Inc 'A'	Bank of America Merrill Lynch	58,241
(5,745)	PG&E Corp	Bank of America Merrill Lynch	5,228	(2,121)	PJT Partners Inc 'A'	Goldman Sachs	5,196
48,375	PGT Innovations Inc	Bank of America Merrill Lynch	(30,476)	64,440	Plains GP Holdings LP 'A'	Bank of America Merrill Lynch	(146,601)
(4,872)	PH Glatfelter Co	Bank of America Merrill Lynch	4,287	23,769	Planet Fitness Inc 'A'	Goldman Sachs	(63,794)
(7,463)	PH Glatfelter Co	Morgan Stanley	5,000	24,116	Planet Fitness Inc 'A'	Morgan Stanley	(8,869)
(11,498)	PH Glatfelter Co	Goldman Sachs	10,118	31,667	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(97,195)
(12,463)	Phibro Animal Health Corp 'A'	Morgan Stanley	6,303	8,462	Plantronics Inc	Goldman Sachs	(44,425)
(17,290)	Phibro Animal Health Corp 'A'	Goldman Sachs	2,581	1,234	Plantronics Inc	Bank of America Merrill Lynch	(6,478)
63,024	Philip Morris International Inc	Morgan Stanley	(422,935)	856	Plantronics Inc	Morgan Stanley	(3,433)
(3,201)	Philip Morris International Inc	Goldman Sachs	22,503	(21,006)	Plantronics Inc	Bank of America Merrill Lynch	110,282
29,496	Philip Morris International Inc	Goldman Sachs	(188,383)	(1,534)	Plantronics Inc	Goldman Sachs	8,054
52,925	Phillips 66	Morgan Stanley	(244,841)	5,807	Playa Hotels & Resorts NV	Morgan Stanley	(1,684)
36,400	Phillips 66	Bank of America Merrill Lynch	(214,751)	26,785	Playa Hotels & Resorts NV	Bank of America Merrill Lynch	(16,607)
22,874	Phillips 66	Goldman Sachs	(127,812)	38,393	Playa Hotels & Resorts NV	Goldman Sachs	(23,804)
(15,106)	Photronics Inc	Bank of America Merrill Lynch	9,215	1,851	PlayAGS Inc	Goldman Sachs	(3,901)
4,427	Phunware Inc	Morgan Stanley	(1,240)	(10,456)	Plexus Corp	Bank of America Merrill Lynch	64,304
73,572	Physicians Realty Trust (Reit)	Morgan Stanley	(43,407)	(20,231)	Plexus Corp	Morgan Stanley	59,152
(106,127)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	27,593	(21,184)	Plexus Corp	Goldman Sachs	126,340
27,027	Physicians Realty Trust (Reit)	Goldman Sachs	(7,027)	32,782	Plug Power Inc	Morgan Stanley	(328)
(11,583)	Physicians Realty Trust (Reit)	Goldman Sachs	3,012	(9,805)	Pluralsight Inc 'A'	Goldman Sachs	20,002
20,585	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	(5,352)	(733)	Pluralsight Inc 'A'	Bank of America Merrill Lynch	1,495
(42,189)	PICO Holdings Inc	Bank of America Merrill Lynch	36,283	(1,327)	Pluralsight Inc 'A'	Morgan Stanley	3,158
9,609	Piedmont Office Realty Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	(6,918)	1,352	Pluralsight Inc 'A'	Bank of America Merrill Lynch	(2,758)
(28,240)	Piedmont Office Realty Trust Inc (Reit) 'A'	Morgan Stanley	10,731	4,301	Pluralsight Inc 'A'	Goldman Sachs	(8,774)
20,479	Piedmont Office Realty Trust Inc (Reit) 'A'	Morgan Stanley	(7,782)	(25,993)	PNM Resources Inc	Bank of America Merrill Lynch	36,130
(18,311)	Piedmont Office Realty Trust Inc (Reit) 'A'	Goldman Sachs	10,750	13,320	PNM Resources Inc	Goldman Sachs	(15,706)
(19,870)	Pieris Pharmaceuticals Inc	Goldman Sachs	(9,935)	(12,238)	PNM Resources Inc	Goldman Sachs	17,011
(10,041)	Pieris Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,020)	(1,802)	PNM Resources Inc	Morgan Stanley	2,793
8,966	Pilgrim's Pride Corp	Bank of America Merrill Lynch	(27,705)	34,871	PNM Resources Inc	Morgan Stanley	(38,482)
12,297	Pilgrim's Pride Corp	Morgan Stanley	(16,051)	14,882	PNM Resources Inc	Bank of America Merrill Lynch	(20,686)
9,401	Pilgrim's Pride Corp	Goldman Sachs	(29,049)	(10,442)	Polaris Industries Inc	Morgan Stanley	107,553
57,133	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	(137,439)	(15,504)	Polaris Industries Inc	Goldman Sachs	149,924
8,624	Pinnacle Financial Partners Inc	Morgan Stanley	(23,383)	(14,602)	Polaris Industries Inc	Bank of America Merrill Lynch	141,201
28,883	Pinnacle Financial Partners Inc	Goldman Sachs	(71,266)	(16,637)	Polarityte Inc	Morgan Stanley	6,187
(6,823)	Pinnacle West Capital Corp	Bank of America Merrill Lynch	20,268	52,796	PolyOne Corp	Bank of America Merrill Lynch	(63,883)
(11,830)	Pinnacle West Capital Corp	Morgan Stanley	34,112	48,268	PolyOne Corp	Goldman Sachs	(58,404)

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52,314	PolyOne Corp	Morgan Stanley	(21,378)	(18,067)	Primerica Inc	Bank of America Merrill Lynch	143,452
(66,516)	Ponce de Leon Federal Bank	Morgan Stanley	16,629	(15,326)	Primo Water Corp	Bank of America Merrill Lynch	9,196
(12,204)	Pool Corp	Bank of America Merrill Lynch	49,303	20,443	Primoris Services Corp	Goldman Sachs	(41,467)
(2,027)	Pool Corp	Goldman Sachs	10,197	1,369	Primoris Services Corp	Bank of America Merrill Lynch	(1,299)
(3,918)	Pool Corp	Morgan Stanley	20,295	15,918	Primoris Services Corp	Morgan Stanley	(31,199)
(4,133)	Popular Inc	Goldman Sachs	8,927	(14,311)	Principal Financial Group Inc	Bank of America Merrill Lynch	36,922
(36,620)	Popular Inc	Bank of America Merrill Lynch	79,099	(31,070)	Principal Financial Group Inc	Goldman Sachs	80,161
112,733	Portland General Electric Co	Morgan Stanley	(92,441)	(53,947)	Principal Financial Group Inc	Morgan Stanley	146,736
49,215	Portland General Electric Co	Goldman Sachs	(36,911)	5,378	Principia Biopharma Inc	Goldman Sachs	(9,949)
89,398	Portland General Electric Co	Bank of America Merrill Lynch	(67,048)	1,994	Principia Biopharma Inc	Bank of America Merrill Lynch	(3,689)
(10,476)	Post Holdings Inc	Goldman Sachs	21,200	863	Principia Biopharma Inc	Morgan Stanley	(1,976)
(10,409)	Post Holdings Inc	Morgan Stanley	23,561	(133,707)	ProAssurance Corp	Bank of America Merrill Lynch	166,722
(21,790)	Post Holdings Inc	Bank of America Merrill Lynch	43,362	(41,515)	ProAssurance Corp	Goldman Sachs	47,623
(164,714)	Potbelly Corp	Bank of America Merrill Lynch	177,891	(38,739)	ProAssurance Corp	Morgan Stanley	45,159
(39,030)	PotlatchDeltic Corp (Reit)	Goldman Sachs	122,284	(40,146)	Procter & Gamble Co/The	Bank of America Merrill Lynch	106,387
(26,964)	PotlatchDeltic Corp (Reit)	Bank of America Merrill Lynch	104,940	(5,509)	Procter & Gamble Co/The	Morgan Stanley	14,709
(90,552)	PotlatchDeltic Corp (Reit)	Morgan Stanley	192,011	6,290	Progenics Pharmaceuticals Inc	Goldman Sachs	(4,592)
(33,194)	Powell Industries Inc	Bank of America Merrill Lynch	26,223	(8,937)	Progress Software Corp	Morgan Stanley	15,818
404	PPG Industries Inc	Morgan Stanley	(919)	20,805	Progress Software Corp	Goldman Sachs	(25,999)
32,662	PPL Corp	Goldman Sachs	(12,862)	1,623	Progress Software Corp	Morgan Stanley	(1,285)
17,735	PPL Corp	Morgan Stanley	(3,333)	(1,651)	Progressive Corp/The	Morgan Stanley	1,106
(50,888)	PPL Corp	Morgan Stanley	7,124	(10,202)	Progressive Corp/The	Goldman Sachs	(23,261)
(29,741)	PRA Group Inc	Bank of America Merrill Lynch	35,987	99,752	Prologis Inc (Reit)	Bank of America Merrill Lynch	(277,076)
(39,154)	PRA Group Inc	Goldman Sachs	47,376	14,203	Prologis Inc (Reit)	Morgan Stanley	(15,445)
(745)	PRA Group Inc	Morgan Stanley	1,460	(5,187)	Proofpoint Inc	Bank of America Merrill Lynch	33,975
4,156	PRA Group Inc	Bank of America Merrill Lynch	(5,029)	10,663	Proofpoint Inc	Morgan Stanley	(38,754)
19,319	PRA Group Inc	Goldman Sachs	(23,376)	7,234	Proofpoint Inc	Goldman Sachs	(17,003)
19,501	PRA Group Inc	Morgan Stanley	(38,222)	42,232	ProPetro Holding Corp	Bank of America Merrill Lynch	(135,142)
3,059	PRA Health Sciences Inc	Bank of America Merrill Lynch	(5,782)	4,633	ProPetro Holding Corp	Goldman Sachs	(14,826)
1,302	PRA Health Sciences Inc	Morgan Stanley	(1,003)	(17,044)	ProPetro Holding Corp	Morgan Stanley	38,179
377,419	Precision Drilling Corp	Goldman Sachs	(140,062)	5,094	PROS Holdings Inc	Bank of America Merrill Lynch	28,425
54,742	Precision Drilling Corp	Morgan Stanley	(12,942)	14,648	PROS Holdings Inc	Goldman Sachs	81,736
883	Preferred Bank/Los Angeles CA	Bank of America Merrill Lynch	(423)	4,107	PROS Holdings Inc	Morgan Stanley	20,617
2,397	Preferred Bank/Los Angeles CA	Goldman Sachs	(679)	(527)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	2,359
1,231	Preferred Bank/Los Angeles CA	Morgan Stanley	(710)	(6,503)	Prosperity Bancshares Inc	Morgan Stanley	23,086
405	Preformed Line Products Co	Morgan Stanley	(846)	30,886	Prosperity Bancshares Inc	Bank of America Merrill Lynch	(116,440)
454	Preformed Line Products Co	Goldman Sachs	(804)	13,145	Prosperity Bancshares Inc	Goldman Sachs	(49,557)
1,602	Preformed Line Products Co	Bank of America Merrill Lynch	(2,836)	1,281	Prosperity Bancshares Inc	Morgan Stanley	(4,548)
(28,482)	Premier Inc 'A'	Bank of America Merrill Lynch	32,469	15,959	Protagonist Therapeutics Inc	Bank of America Merrill Lynch	(9,575)
(12,413)	Premier Inc 'A'	Morgan Stanley	8,689	12,473	Protagonist Therapeutics Inc	Goldman Sachs	(7,484)
(10,978)	Premier Inc 'A'	Goldman Sachs	12,748	80,294	Protective Insurance Corp 'B'	Bank of America Merrill Lynch	75,878
14,781	Presidio Inc	Bank of America Merrill Lynch	(10,642)	7,370	Protective Insurance Corp 'B'	Goldman Sachs	6,965
46,129	Presidio Inc	Goldman Sachs	(31,682)	(62,121)	Proteostasis Therapeutics Inc	Morgan Stanley	5,895
50,456	Presidio Inc	Morgan Stanley	(27,568)	(15,505)	Proto Labs Inc	Morgan Stanley	120,319
17,385	Prestige Consumer Healthcare Inc	Bank of America Merrill Lynch	(34,248)	(19,469)	Proto Labs Inc	Bank of America Merrill Lynch	169,007
20,146	Prestige Consumer Healthcare Inc	Goldman Sachs	(38,961)	(15,615)	Proto Labs Inc	Goldman Sachs	146,672
9,254	Prestige Consumer Healthcare Inc	Morgan Stanley	(10,457)	(49,060)	Providence Service Corp/The	Bank of America Merrill Lynch	33,361
(12,814)	PRGX Global Inc	Bank of America Merrill Lynch	11,020	(44,289)	Provident Bancorp Inc	Bank of America Merrill Lynch	(9,522)
(59,894)	PRGX Global Inc	Goldman Sachs	49,579	2,695	Provident Financial Services Inc	Morgan Stanley	(902)
(15,556)	PRGX Global Inc	Morgan Stanley	6,572	17,039	Prudential Financial Inc	Goldman Sachs	(95,109)
(9,973)	PriceSmart Inc	Goldman Sachs	54,004	16,056	Prudential Financial Inc	Morgan Stanley	(106,772)
(21,485)	PriceSmart Inc	Bank of America Merrill Lynch	116,341	13,190	PS Business Parks Inc (Reit)	Bank of America Merrill Lynch	24,929
(17,532)	PriceSmart Inc	Morgan Stanley	70,216	19,090	PS Business Parks Inc (Reit)	Morgan Stanley	(73,663)
(539)	Primerica Inc	Goldman Sachs	4,280	31,744	PS Business Parks Inc (Reit)	Goldman Sachs	41,178

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)
(6,420)	PTC Inc	Morgan Stanley	11,602	5,448	Qualcomm Inc	Bank of America Merrill Lynch	(87,669)
(22,171)	PTC Inc	Bank of America Merrill Lynch	73,940	(9,848)	Qualys Inc	Goldman Sachs	(24,620)
(3,977)	PTC Inc	Goldman Sachs	7,124	(16,828)	Qualys Inc	Bank of America Merrill Lynch	(42,070)
(4,898)	PTC Therapeutics Inc	Morgan Stanley	(2,841)	(1,282)	Qualys Inc	Morgan Stanley	1,408
(13,994)	PTC Therapeutics Inc	Bank of America Merrill Lynch	(8,117)	1,429	Qualys Inc	Goldman Sachs	2,240
(11,500)	Public Service Enterprise Group Inc	Morgan Stanley	28,290	4,425	Quanex Building Products Corp	Goldman Sachs	(4,425)
(65,701)	Public Service Enterprise Group Inc	Goldman Sachs	52,561	10,157	Quanex Building Products Corp	Morgan Stanley	(7,719)
(44,414)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	35,531	(2,313)	Quanta Services Inc	Morgan Stanley	139
1,552	Public Storage (Reit)	Goldman Sachs	10,492	12,020	Quanta Services Inc	Goldman Sachs	(10,698)
(1,462)	Pulse Biosciences Inc	Bank of America Merrill Lynch	833	(46,131)	Quantenna Communications Inc	Morgan Stanley	(7,302)
(8,017)	Pulse Biosciences Inc	Morgan Stanley	2,485	(2,308)	Quantenna Communications Inc	Bank of America Merrill Lynch	(346)
(60,983)	PulteGroup Inc	Bank of America Merrill Lynch	53,055	(22,040)	Quantenna Communications Inc	Goldman Sachs	(3,355)
(1,612)	PulteGroup Inc	Morgan Stanley	1,709	6,359	Quanterix Corp	Goldman Sachs	11,542
(8,050)	PulteGroup Inc	Goldman Sachs	7,004	1,120	Quanterix Corp	Morgan Stanley	1,400
(1,333)	Puma Biotechnology Inc	Bank of America Merrill Lynch	2,746	(5,649)	Quest Diagnostics Inc	Morgan Stanley	14,207
(3,947)	Puma Biotechnology Inc	Morgan Stanley	3,868	(10,687)	Quidel Corp	Bank of America Merrill Lynch	31,206
(2,765)	Pure Cycle Corp	Goldman Sachs	1,797	(5,454)	Quidel Corp	Goldman Sachs	15,926
80,530	Pure Storage Inc 'A'	Goldman Sachs	(380,907)	(8,699)	Quidel Corp	Morgan Stanley	18,181
71,308	Pure Storage Inc 'A'	Bank of America Merrill Lynch	(337,287)	19,148	QuinStreet Inc	Bank of America Merrill Lynch	(9,574)
75,284	Pure Storage Inc 'A'	Morgan Stanley	36,889	18,474	QuinStreet Inc	Goldman Sachs	(9,237)
418	PVH Corp	Goldman Sachs	(6,110)	27,176	Quotient Technology Inc	Goldman Sachs	544
(7,623)	PVH Corp	Goldman Sachs	198,503	38,125	Quotient Technology Inc	Bank of America Merrill Lynch	763
1,088	PVH Corp	Bank of America Merrill Lynch	(23,655)	(33,196)	Qurate Retail Inc	Morgan Stanley	31,204
2,187	PVH Corp	Morgan Stanley	(47,297)	(14,919)	Qurate Retail Inc	Bank of America Merrill Lynch	3,581
(6,088)	PVH Corp	Bank of America Merrill Lynch	158,532	99,511	Qurate Retail Inc	Morgan Stanley	(93,540)
(3,240)	Pyxus International Inc	Goldman Sachs	769	(30,592)	Qurate Retail Inc	Goldman Sachs	15,121
(11,351)	Pyxus International Inc	Morgan Stanley	7,250	(26,011)	R1 RCM Inc	Goldman Sachs	3,220
2,888	Pzena Investment Management Inc 'A'	Morgan Stanley	(1,040)	(42,533)	R1 RCM Inc	Morgan Stanley	(6,984)
5,649	Pzena Investment Management Inc 'A'	Bank of America Merrill Lynch	(3,276)	6,334	Ra Pharmaceuticals Inc	Goldman Sachs	(13,396)
(28,641)	Q2 Holdings Inc	Goldman Sachs	(12,606)	3,139	Ra Pharmaceuticals Inc	Morgan Stanley	(4,442)
(26,570)	Q2 Holdings Inc	Morgan Stanley	34,574	820	Ra Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,734)
(725)	QAD Inc 'A'	Goldman Sachs	3,567	(6,579)	Radian Group Inc	Bank of America Merrill Lynch	3,487
(2,973)	QAD Inc 'A'	Morgan Stanley	17,650	(40,603)	Radian Group Inc	Morgan Stanley	32,888
(1,203)	QCR Holdings Inc	Morgan Stanley	1,007	(10,602)	Radian Group Inc	Goldman Sachs	5,619
(710)	QCR Holdings Inc	Goldman Sachs	1,053	109,664	Radiant Logistics Inc	Bank of America Merrill Lynch	(20,836)
27,117	QEP Resources Inc	Bank of America Merrill Lynch	(24,948)	7,304	Radius Health Inc	Goldman Sachs	(3,506)
15,709	QEP Resources Inc	Morgan Stanley	(13,981)	(9,361)	RadNet Inc	Bank of America Merrill Lynch	13,386
49,623	QEP Resources Inc	Goldman Sachs	(45,653)	4,785	Ralph Lauren Corp	Goldman Sachs	(55,154)
(11,862)	QEP Resources Inc	Goldman Sachs	10,913	5,078	Ralph Lauren Corp	Morgan Stanley	(44,432)
(21,250)	QEP Resources Inc	Bank of America Merrill Lynch	19,550	7,286	Ralph Lauren Corp	Bank of America Merrill Lynch	(83,285)
(5,299)	QEP Resources Inc	Morgan Stanley	4,716	(8,500)	Ramaco Resources Inc	Goldman Sachs	7,225
(19,481)	QIAGEN NV	Morgan Stanley	17,046	(3,671)	Ramaco Resources Inc	Bank of America Merrill Lynch	3,120
(20,753)	QIAGEN NV	Goldman Sachs	(11,933)	49,843	Range Resources Corp	Bank of America Merrill Lynch	(90,714)
(7,040)	Qorvo Inc	Bank of America Merrill Lynch	84,128	24,718	Range Resources Corp	Goldman Sachs	(44,987)
44,487	QTS Realty Trust Inc (Reit) 'A'	Morgan Stanley	445	18,525	Ranger Energy Services Inc	Bank of America Merrill Lynch	(19,173)
42,731	QTS Realty Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	14,529	9,630	Ranger Energy Services Inc	Goldman Sachs	(9,667)
44,445	QTS Realty Trust Inc (Reit) 'A'	Goldman Sachs	15,111	11,753	Ranger Energy Services Inc	Morgan Stanley	(6,405)
11,909	Quad/Graphics Inc	Goldman Sachs	(28,939)	4,545	Rapid7 Inc	Bank of America Merrill Lynch	(773)
15,791	Quad/Graphics Inc	Morgan Stanley	(21,949)	19,475	Rapid7 Inc	Goldman Sachs	(4,317)
(2,369)	Quaker Chemical Corp	Bank of America Merrill Lynch	37,620	11,419	Rapid7 Inc	Morgan Stanley	(7,537)
(1,924)	Quaker Chemical Corp	Morgan Stanley	25,493	(1,356)	Raven Industries Inc	Goldman Sachs	4,176
(2,162)	Quaker Chemical Corp	Goldman Sachs	34,333	(7,918)	Raven Industries Inc	Morgan Stanley	11,719
992	Qualcomm Inc	Goldman Sachs	792	(6,030)	Raymond James Financial Inc	Morgan Stanley	10,603
8,279	Qualcomm Inc	Morgan Stanley	(16,094)	4,587	Raymond James Financial Inc	Goldman Sachs	(6,499)

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3,628	Raymond James Financial Inc	Morgan Stanley	(7,764)	24,186	Regency Centers Corp (Reit)	Goldman Sachs	(43,293)
(55,610)	Rayonier Advanced Materials Inc	Goldman Sachs	72,359	866	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,005)
(54,239)	Rayonier Advanced Materials Inc	Bank of America Merrill Lynch	128,546	3,468	Regeneron Pharmaceuticals Inc	Goldman Sachs	(23,580)
(105,746)	Rayonier Advanced Materials Inc	Morgan Stanley	114,428	2,931	Regeneron Pharmaceuticals Inc	Morgan Stanley	(50,953)
(113,983)	Rayonier Inc (Reit)	Bank of America Merrill Lynch	341,661	(3,805)	REGENXBIO Inc	Morgan Stanley	4,973
(7,297)	Rayonier Inc (Reit)	Morgan Stanley	12,040	(3,936)	REGENXBIO Inc	Goldman Sachs	11,700
(76,816)	Rayonier Inc (Reit)	Goldman Sachs	194,350	14,756	Regional Management Corp	Morgan Stanley	23,019
26,197	Raytheon Co	Bank of America Merrill Lynch	(74,138)	28,852	Regional Management Corp	Bank of America Merrill Lynch	39,527
(1,244)	Raytheon Co	Morgan Stanley	7,564	45,985	Regional Management Corp	Goldman Sachs	62,999
12,285	RBB Bancorp	Bank of America Merrill Lynch	(10,197)	66,781	Regions Financial Corp	Goldman Sachs	(35,090)
20,383	RBB Bancorp	Goldman Sachs	(16,918)	146,908	Regions Financial Corp	Bank of America Merrill Lynch	(73,454)
18,631	RBB Bancorp	Morgan Stanley	(15,464)	38,078	Regions Financial Corp	Morgan Stanley	(9,489)
(2,996)	RBC Bearings Inc	Morgan Stanley	(8,812)	(37,262)	Regis Corp	Goldman Sachs	(9,909)
(2,893)	RBC Bearings Inc	Goldman Sachs	(15,222)	(24,588)	Regis Corp	Morgan Stanley	16,474
2,498	RCI Hospitality Holdings Inc	Goldman Sachs	(9,442)	(39,991)	Regis Corp	Bank of America Merrill Lynch	(15,197)
2,040	RCI Hospitality Holdings Inc	Bank of America Merrill Lynch	(7,711)	33,770	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	(183,023)
10,738	RE/MAX Holdings Inc 'A'	Bank of America Merrill Lynch	(55,838)	13,862	Reliance Steel & Aluminum Co	Goldman Sachs	(58,758)
1,366	RE/MAX Holdings Inc 'A'	Goldman Sachs	(7,103)	3,435	Reliance Steel & Aluminum Co	Morgan Stanley	(7,012)
2,826	RE/MAX Holdings Inc 'A'	Morgan Stanley	(7,715)	(14,592)	Reliant Bancorp Inc	Bank of America Merrill Lynch	5,399
(236,509)	Reading International Inc 'A'	Bank of America Merrill Lynch	342,938	(68,468)	Reliant Bancorp Inc	Goldman Sachs	25,333
(10,382)	Ready Capital Corp (Reit)	Goldman Sachs	2,288	(1,735)	Reliant Bancorp Inc	Morgan Stanley	121
(6,659)	Ready Capital Corp (Reit)	Morgan Stanley	2,212	(28,952)	RenaissanceRe Holdings Ltd	Bank of America Merrill Lynch	(165,026)
34,596	RealNetworks Inc	Bank of America Merrill Lynch	(4,152)	(5,055)	RenaissanceRe Holdings Ltd	Morgan Stanley	(8,492)
12,370	RealNetworks Inc	Goldman Sachs	(1,484)	(11,760)	RenaissanceRe Holdings Ltd	Goldman Sachs	(67,032)
2,774	RealNetworks Inc	Morgan Stanley	(194)	78,153	Renasant Corp	Morgan Stanley	(88,313)
15,682	Realogy Holdings Corp	Goldman Sachs	(11,291)	(30,045)	Renewable Energy Group Inc	Goldman Sachs	26,364
9,565	RealPage Inc	Goldman Sachs	(21,426)	(35,538)	Renewable Energy Group Inc	Morgan Stanley	28,496
14,559	RealPage Inc	Bank of America Merrill Lynch	(32,612)	(18,799)	Rentech Inc	Morgan Stanley	-
1,154	RealPage Inc	Morgan Stanley	(2,031)	(6,046)	Repligen Corp	Bank of America Merrill Lynch	(15,417)
(30,927)	Realty Income Corp (Reit)	Morgan Stanley	11,752	(7,048)	Repligen Corp	Goldman Sachs	(2,047)
83,327	Realty Income Corp (Reit)	Bank of America Merrill Lynch	5,833	(6,112)	Repligen Corp	Morgan Stanley	(7,231)
(4,382)	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	3,725	5,135	Replimune Group Inc	Bank of America Merrill Lynch	(3,338)
2,974	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	(2,980)	7,964	Replimune Group Inc	Goldman Sachs	(5,177)
999	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	420	4,045	Replimune Group Inc	Morgan Stanley	(2,872)
(1,371)	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	2,797	91,775	Republic Bancorp Inc/KY 'A'	Bank of America Merrill Lynch	(331,308)
38,869	Recro Pharma Inc	Goldman Sachs	(3,110)	7,819	Republic Bancorp Inc/KY 'A'	Goldman Sachs	(28,227)
(104,059)	Red Lion Hotels Corp	Bank of America Merrill Lynch	10,406	9,347	Republic Bancorp Inc/KY 'A'	Morgan Stanley	(18,507)
(15,597)	Red Robin Gourmet Burgers Inc	Bank of America Merrill Lynch	93,738	85,656	Republic First Bancorp Inc	Goldman Sachs	(1,713)
(19,752)	Red Robin Gourmet Burgers Inc	Goldman Sachs	119,818	363,793	Republic First Bancorp Inc	Bank of America Merrill Lynch	(7,276)
(12,979)	Red Robin Gourmet Burgers Inc	Morgan Stanley	84,104	61,137	Republic First Bancorp Inc	Morgan Stanley	(2,445)
(17,679)	Red Rock Resorts Inc 'A'	Bank of America Merrill Lynch	38,894	61,175	Republic Services Inc	Bank of America Merrill Lynch	(17,741)
(5,041)	Red Rock Resorts Inc 'A'	Goldman Sachs	11,090	9,538	Republic Services Inc	Goldman Sachs	(2,766)
(7,178)	Red Rock Resorts Inc 'A'	Morgan Stanley	13,566	(30,022)	Research Frontiers Inc	Bank of America Merrill Lynch	16,812
(48,959)	Redfin Corp	Goldman Sachs	66,977	(112,963)	Research Frontiers Inc	Morgan Stanley	61,000
(24,842)	Redfin Corp	Bank of America Merrill Lynch	32,723	59,339	Resideo Technologies Inc	Goldman Sachs	(192,445)
(9,313)	Redfin Corp	Morgan Stanley	12,279	8,935	Resideo Technologies Inc	Morgan Stanley	(21,176)
(115,344)	Redwood Trust Inc (Reit)	Goldman Sachs	33,005	(3,812)	Resideo Technologies Inc	Bank of America Merrill Lynch	12,275
(49,930)	Redwood Trust Inc (Reit)	Morgan Stanley	17,480	(18,520)	Resideo Technologies Inc	Goldman Sachs	59,634
22,785	Regal Beloit Corp	Morgan Stanley	(64,026)	(39,374)	Resideo Technologies Inc	Morgan Stanley	72,763
25,783	Regal Beloit Corp	Bank of America Merrill Lynch	(101,843)	(6,453)	ResMed Inc	Bank of America Merrill Lynch	3,279
25,411	Regal Beloit Corp	Goldman Sachs	(99,202)	(23,676)	ResMed Inc	Morgan Stanley	12,628
15,745	Regency Centers Corp (Reit)	Bank of America Merrill Lynch	(28,184)	(15,717)	ResMed Inc	Goldman Sachs	5,966
(7,474)	Regency Centers Corp (Reit)	Morgan Stanley	9,940	3,102	Resources Connection Inc	Goldman Sachs	(1,241)
8,450	Regency Centers Corp (Reit)	Morgan Stanley	(11,238)	(12,808)	Retail Opportunity Investments Corp (Reit)	Goldman Sachs	12,488

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)
(13,721)	Retail Opportunity Investments Corp (Reit)	Bank of America Merrill Lynch	13,378	(3,137)	Roku Inc	Bank of America Merrill Lynch	(27,480)
(268,548)	Retail Properties of America Inc (Reit) 'A'	Bank of America Merrill Lynch	236,322	(13,435)	Roku Inc	Goldman Sachs	(117,691)
(136,374)	Retail Properties of America Inc (Reit) 'A'	Morgan Stanley	95,462	273	Roku Inc	Goldman Sachs	1,197
34,144	Retrophin Inc	Goldman Sachs	(5,386)	29,713	Rollins Inc	Bank of America Merrill Lynch	32,684
33,945	Retrophin Inc	Morgan Stanley	218	(3,590)	Rollins Inc	Bank of America Merrill Lynch	(2,396)
4,858	REV Group Inc	Morgan Stanley	(1,846)	(3,974)	Rollins Inc	Goldman Sachs	(583)
(5,071)	Revlon Inc 'A'	Morgan Stanley	3,245	(3,145)	Rollins Inc	Morgan Stanley	(1,818)
1,313	REX American Resources Corp	Bank of America Merrill Lynch	(20,365)	2,799	Roper Technologies Inc	Morgan Stanley	(22,251)
1,634	REX American Resources Corp	Goldman Sachs	(25,343)	5,027	Roper Technologies Inc	Bank of America Merrill Lynch	(49,214)
207,700	Rexford Industrial Realty Inc (Reit)	Bank of America Merrill Lynch	(91,032)	4,733	Roper Technologies Inc	Goldman Sachs	(38,976)
96,534	Rexford Industrial Realty Inc (Reit)	Morgan Stanley	(20,568)	(5,684)	Rosehill Resources Inc	Goldman Sachs	4,092
89,260	Rexford Industrial Realty Inc (Reit)	Goldman Sachs	(32,399)	3,371	Rosetta Stone Inc	Goldman Sachs	(766)
173,111	Rexnord Corp	Bank of America Merrill Lynch	(195,307)	7,731	Rosetta Stone Inc	Morgan Stanley	677
93,871	Rexnord Corp	Morgan Stanley	(55,889)	(3,689)	Ross Stores Inc	Goldman Sachs	6,788
35,896	Rexnord Corp	Goldman Sachs	(39,153)	(28,899)	Ross Stores Inc	Morgan Stanley	54,041
(4,872)	RH	Bank of America Merrill Lynch	63,600	5,063	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(9,367)
(14,336)	RH	Morgan Stanley	88,088	5,304	Royal Caribbean Cruises Ltd	Goldman Sachs	(9,812)
47,043	Ribbon Communications Inc	Bank of America Merrill Lynch	(40,457)	(5,835)	Royal Gold Inc	Morgan Stanley	(14,948)
87,426	Ribbon Communications Inc	Goldman Sachs	(75,186)	(8,161)	Royal Gold Inc	Bank of America Merrill Lynch	(17,628)
12,681	Ribbon Communications Inc	Morgan Stanley	(6,340)	(11,741)	Royal Gold Inc	Goldman Sachs	(21,203)
22,567	Rigel Pharmaceuticals Inc	Goldman Sachs	(2,370)	(110,791)	RPC Inc	Goldman Sachs	236,229
42,880	Ring Energy Inc	Goldman Sachs	(45,453)	(9,453)	RPM International Inc	Bank of America Merrill Lynch	27,414
10,490	Ring Energy Inc	Bank of America Merrill Lynch	(11,119)	(19,377)	RPM International Inc	Goldman Sachs	56,193
43,673	RingCentral Inc 'A'	Goldman Sachs	15,286	(284,714)	RPT Realty (Reit)	Bank of America Merrill Lynch	170,828
35,982	RingCentral Inc 'A'	Bank of America Merrill Lynch	6,097	8,694	RR Donnelley & Sons Co	Goldman Sachs	(4,355)
32,323	RingCentral Inc 'A'	Morgan Stanley	(99,555)	19,911	RR Donnelley & Sons Co	Morgan Stanley	(13,938)
233,267	Riverview Bancorp Inc	Bank of America Merrill Lynch	(27,992)	88,744	RTI Surgical Holdings Inc	Goldman Sachs	(52,359)
67,832	Riverview Bancorp Inc	Goldman Sachs	(9,086)	46,041	RTI Surgical Holdings Inc	Bank of America Merrill Lynch	(27,164)
76,507	Riverview Bancorp Inc	Morgan Stanley	(28,139)	89,388	RTI Surgical Holdings Inc	Morgan Stanley	(27,710)
(11,440)	RLI Corp	Bank of America Merrill Lynch	(13,042)	(231,358)	RTW RetailWinds Inc	Bank of America Merrill Lynch	113,365
(43,133)	RLI Corp	Goldman Sachs	(49,172)	10,734	Rubicon Project Inc/The	Bank of America Merrill Lynch	(9,553)
(21,163)	RLI Corp	Morgan Stanley	22,644	(15,110)	Rubicon Technology Inc	Morgan Stanley	(3,475)
215,753	RLJ Lodging Trust (Reit)	Morgan Stanley	(264,179)	1,625	Rubius Therapeutics Inc	Bank of America Merrill Lynch	(894)
466,639	RLJ Lodging Trust (Reit)	Bank of America Merrill Lynch	(815,082)	6,785	Rubius Therapeutics Inc	Goldman Sachs	(3,732)
283,301	RLJ Lodging Trust (Reit)	Goldman Sachs	(497,094)	(4,052)	Rudolph Technologies Inc	Morgan Stanley	(689)
(25,318)	RMR Group Inc/The 'A'	Bank of America Merrill Lynch	68,359	(17,404)	Rudolph Technologies Inc	Bank of America Merrill Lynch	23,321
(2,349)	Roadrunner Transportation Systems Inc	Goldman Sachs	4,181	(15,117)	Rudolph Technologies Inc	Goldman Sachs	20,257
19,357	Roan Resources Inc	Bank of America Merrill Lynch	(39,682)	(3,853)	Rush Enterprises Inc 'A'	Goldman Sachs	15,643
28,990	Roan Resources Inc	Goldman Sachs	(59,429)	(1,344)	Rush Enterprises Inc 'A'	Morgan Stanley	2,231
39,630	Robert Half International Inc	Bank of America Merrill Lynch	(66,578)	(469)	Rush Enterprises Inc 'B'	Bank of America Merrill Lynch	1,930
(13,213)	Rocket Pharmaceuticals Inc	Morgan Stanley	2,114	(1,035)	Rush Enterprises Inc 'B'	Goldman Sachs	4,259
1,911	Rockwell Automation Inc	Goldman Sachs	(23,276)	62,026	Ruth's Hospitality Group Inc	Bank of America Merrill Lynch	(117,849)
32,063	Rockwell Automation Inc	Bank of America Merrill Lynch	(390,527)	12,602	Ruth's Hospitality Group Inc	Goldman Sachs	(23,944)
152	Rockwell Automation Inc	Morgan Stanley	(525)	10,156	Ruth's Hospitality Group Inc	Morgan Stanley	(13,406)
(21,057)	Rockwell Medical Inc	Bank of America Merrill Lynch	8,212	61,845	Ryder System Inc	Goldman Sachs	(484,692)
(57,886)	Rockwell Medical Inc	Goldman Sachs	22,576	42,671	Ryder System Inc	Bank of America Merrill Lynch	(321,995)
(78,819)	Rockwell Medical Inc	Morgan Stanley	18,917	34,765	Ryder System Inc	Morgan Stanley	(184,410)
23,097	Rocky Brands Inc	Bank of America Merrill Lynch	(7,391)	6,794	Ryerson Holding Corp	Morgan Stanley	(9,074)
4,222	Rocky Brands Inc	Morgan Stanley	(3,209)	29,947	Ryerson Holding Corp	Bank of America Merrill Lynch	(62,003)
4,306	Rocky Brands Inc	Goldman Sachs	(576)	37,020	Ryerson Holding Corp	Goldman Sachs	(80,600)
(10,241)	Rogers Corp	Morgan Stanley	(31,542)	85,067	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	(589,514)
(6,375)	Rogers Corp	Goldman Sachs	291,465	76,774	Ryman Hospitality Properties Inc (Reit)	Goldman Sachs	(523,878)
(11,961)	Rogers Corp	Bank of America Merrill Lynch	546,857	33,030	Ryman Hospitality Properties Inc (Reit)	Morgan Stanley	(159,865)
334	Roku Inc	Morgan Stanley	1,363	7,250	S&P Global Inc	Bank of America Merrill Lynch	25,810

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3,929	S&P Global Inc	Goldman Sachs	2,537
(111,341)	S&T Bancorp Inc	Bank of America Merrill Lynch	96,867
(229,631)	Sabra Health Care Inc (Reit)	Goldman Sachs	182,492
(354,607)	Sabra Health Care Inc (Reit)	Bank of America Merrill Lynch	283,686
(371,459)	Sabra Health Care Inc (Reit)	Morgan Stanley	178,300
(165,526)	Sabre Corp	Goldman Sachs	(29,119)
(168,796)	Sabre Corp	Bank of America Merrill Lynch	(13,899)
(110,547)	Sabre Corp	Morgan Stanley	(39,312)
(265,562)	Safeguard Scientifics Inc	Bank of America Merrill Lynch	(180,582)
(10,275)	Safety Insurance Group Inc	Goldman Sachs	11,581
(537)	Safety Insurance Group Inc	Morgan Stanley	707
(27,799)	Saga Communications Inc 'A'	Morgan Stanley	(20,710)
(4,395)	Sage Therapeutics Inc	Goldman Sachs	(11,347)
(10,618)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(20,459)
(6,139)	Sage Therapeutics Inc	Morgan Stanley	40,441
(6,201)	Saia Inc	Bank of America Merrill Lynch	43,717
(18,482)	Saia Inc	Goldman Sachs	130,298
3,319	Saia Inc	Goldman Sachs	(23,399)
13,360	Saia Inc	Morgan Stanley	(79,091)
(2,629)	Saia Inc	Morgan Stanley	15,564
(47,218)	SailPoint Technologies Holding Inc	Morgan Stanley	60,911
(21,829)	SailPoint Technologies Holding Inc	Bank of America Merrill Lynch	30,866
(38,847)	SailPoint Technologies Holding Inc	Goldman Sachs	55,549
16,151	salesforce.com Inc	Bank of America Merrill Lynch	(42,706)
21,302	salesforce.com Inc	Morgan Stanley	(98,565)
64,152	salesforce.com Inc	Goldman Sachs	(158,761)
(80,536)	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	141,743
(17,362)	Sally Beauty Holdings Inc	Morgan Stanley	29,593
(45,636)	Sally Beauty Holdings Inc	Goldman Sachs	72,086
(14,427)	Sanderson Farms Inc	Bank of America Merrill Lynch	200,102
(10,872)	Sanderson Farms Inc	Goldman Sachs	150,795
(114,732)	SandRidge Energy Inc	Bank of America Merrill Lynch	245,526
(9,039)	SandRidge Energy Inc	Goldman Sachs	19,343
(6,408)	SandRidge Energy Inc	Morgan Stanley	8,010
143,972	Sandy Spring Bancorp Inc	Bank of America Merrill Lynch	(136,576)
96,853	Sandy Spring Bancorp Inc	Goldman Sachs	(94,100)
30,055	Sandy Spring Bancorp Inc	Morgan Stanley	(37,991)
13,626	Sangamo Therapeutics Inc	Bank of America Merrill Lynch	(17,032)
8,045	Sangamo Therapeutics Inc	Goldman Sachs	(10,056)
115,483	Sanmina Corp	Bank of America Merrill Lynch	(521,983)
77,070	Sanmina Corp	Goldman Sachs	(287,374)
67,835	Sanmina Corp	Morgan Stanley	(163,943)
(21,024)	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	(34,269)
(2,457)	Sarepta Therapeutics Inc	Goldman Sachs	8,070
(3,942)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	25,360
(1,722)	Sarepta Therapeutics Inc	Morgan Stanley	12,639
2,178	Saul Centers Inc (Reit)	Goldman Sachs	(3,920)
1,365	Saul Centers Inc (Reit)	Bank of America Merrill Lynch	(2,457)
1,068	Saul Centers Inc (Reit)	Morgan Stanley	(1,399)
13,765	Savara Inc	Bank of America Merrill Lynch	(4,818)
7,855	Savara Inc	Morgan Stanley	(1,571)
(5,100)	SB One Bancorp	Bank of America Merrill Lynch	5,049
(7,080)	SB One Bancorp	Goldman Sachs	6,363
(15,158)	SB One Bancorp	Morgan Stanley	14,835

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(4,472)	SBA Communications Corp (Reit)	Goldman Sachs	(24,059)
3,157	SBA Communications Corp (Reit)	Bank of America Merrill Lynch	30,481
8,682	SBA Communications Corp (Reit)	Goldman Sachs	78,482
1,170	SBA Communications Corp (Reit)	Morgan Stanley	5,380
93,869	ScanSource Inc	Bank of America Merrill Lynch	(147,374)
2,302	ScanSource Inc	Morgan Stanley	(4,121)
7,861	ScanSource Inc	Goldman Sachs	(12,342)
25,592	Schlumberger Ltd	Bank of America Merrill Lynch	(112,024)
90,713	Schlumberger Ltd	Morgan Stanley	(304,669)
42,559	Schlumberger Ltd	Goldman Sachs	(172,915)
152,884	Schneider National Inc 'B'	Bank of America Merrill Lynch	(369,979)
12,536	Schneider National Inc 'B'	Goldman Sachs	(30,337)
15,807	Schneider National Inc 'B'	Morgan Stanley	(26,398)
(14,908)	Schnitzer Steel Industries Inc 'A'	Bank of America Merrill Lynch	17,144
(9,966)	Scholastic Corp	Bank of America Merrill Lynch	55,511
(13,522)	Scholastic Corp	Goldman Sachs	74,964
(12,119)	Scholastic Corp	Morgan Stanley	64,261
5,125	Science Applications International Corp	Bank of America Merrill Lynch	(4,904)
2,061	Science Applications International Corp	Goldman Sachs	(4,932)
2,567	Science Applications International Corp	Morgan Stanley	(5,676)
(22,203)	Science Applications International Corp	Bank of America Merrill Lynch	(39,299)
(5,898)	Science Applications International Corp	Morgan Stanley	10,759
(9,880)	Science Applications International Corp	Goldman Sachs	(6,407)
(40,490)	Scientific Games Corp/DE 'A'	Bank of America Merrill Lynch	118,636
(3,183)	Scientific Games Corp/DE 'A'	Morgan Stanley	4,011
4,150	Scientific Games Corp/DE 'A'	Morgan Stanley	(5,229)
(9,362)	Scientific Games Corp/DE 'A'	Goldman Sachs	24,152
(27,893)	Scorpio Bulkers Inc	Goldman Sachs	18,967
(42,165)	Scorpio Bulkers Inc	Morgan Stanley	20,661
4,357	Scorpio Tankers Inc	Goldman Sachs	(1,925)
22,699	Scorpio Tankers Inc	Morgan Stanley	(7,196)
11,057	Scotts Miracle-Gro Co/The	Morgan Stanley	(13,600)
14,192	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	4,584
8,258	Scotts Miracle-Gro Co/The	Goldman Sachs	10,735
(442)	Seaboard Corp	Bank of America Merrill Lynch	101,072
16	Seaboard Corp	Bank of America Merrill Lynch	(3,659)
177	Seaboard Corp	Goldman Sachs	(40,475)
(10,068)	Seacoast Banking Corp of Florida	Bank of America Merrill Lynch	23,257
(39,249)	Seacoast Banking Corp of Florida	Goldman Sachs	90,665
(25,950)	Seacoast Banking Corp of Florida	Morgan Stanley	42,299
(1,426)	SEACOR Holdings Inc	Bank of America Merrill Lynch	4,863
(16,482)	SEACOR Holdings Inc	Goldman Sachs	56,204
(10,189)	SEACOR Marine Holdings Inc	Bank of America Merrill Lynch	(1,936)
(6,503)	SEACOR Marine Holdings Inc	Goldman Sachs	(1,236)
31,472	Seadrill Ltd	Goldman Sachs	(102,913)
17,001	Seadrill Ltd	Morgan Stanley	(49,643)
(52,768)	Seagate Technology Plc	Goldman Sachs	123,099
(22,571)	Seagate Technology Plc	Bank of America Merrill Lynch	65,456
(32,801)	Seagate Technology Plc	Morgan Stanley	62,442
(5,401)	Sealed Air Corp	Goldman Sachs	4,591
(38,722)	Sealed Air Corp	Bank of America Merrill Lynch	32,914
1,018	Sealed Air Corp	Goldman Sachs	(574)
17,432	Sears Hometown and Outlet Stores Inc	Bank of America Merrill Lynch	(2,963)
33,246	Sears Hometown and Outlet Stores Inc	Morgan Stanley	(3,657)

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)
14,407	SeaSpine Holdings Corp	Bank of America Merrill Lynch	(8,788)	(23,262)	ServiceMaster Global Holdings Inc	Morgan Stanley	7,909
7,916	SeaWorld Entertainment Inc	Morgan Stanley	27,189	1,999	ServiceNow Inc	Morgan Stanley	(23,588)
1,370	SeaWorld Entertainment Inc	Bank of America Merrill Lynch	6,836	1,401	ServiceNow Inc	Bank of America Merrill Lynch	(17,330)
22,161	SeaWorld Entertainment Inc	Goldman Sachs	109,734	6,708	ServiceNow Inc	Goldman Sachs	(82,978)
(29,928)	SecureWorks Corp 'A'	Morgan Stanley	61,053	94,049	ServiceSource International Inc	Bank of America Merrill Lynch	4,919
(1,692)	SecureWorks Corp 'A'	Bank of America Merrill Lynch	5,008	80,728	ServiceSource International Inc	Goldman Sachs	4,222
32,395	SEI Investments Co	Bank of America Merrill Lynch	(30,127)	62,393	ServiceSource International Inc	Morgan Stanley	1,872
18,756	Select Bancorp Inc	Bank of America Merrill Lynch	(12,004)	1,010	ServisFirst Bancshares Inc	Morgan Stanley	(1,697)
10,423	Select Bancorp Inc	Goldman Sachs	(6,671)	17,073	ServisFirst Bancshares Inc	Bank of America Merrill Lynch	(26,292)
10,020	Select Bancorp Inc	Morgan Stanley	(3,106)	5,930	Shake Shack Inc 'A'	Morgan Stanley	2,846
(7,426)	Select Energy Services Inc 'A'	Goldman Sachs	8,985	4,390	Shake Shack Inc 'A'	Bank of America Merrill Lynch	(4,087)
(20,893)	Select Energy Services Inc 'A'	Morgan Stanley	23,191	5,961	Shake Shack Inc 'A'	Goldman Sachs	(3,682)
13,584	Select Interior Concepts Inc 'A'	Bank of America Merrill Lynch	(33,960)	9,529	Shenandoah Telecommunications Co	Morgan Stanley	(21,272)
5,849	Select Interior Concepts Inc 'A'	Goldman Sachs	(14,622)	969	Shenandoah Telecommunications Co	Goldman Sachs	(1,851)
8,545	Select Interior Concepts Inc 'A'	Morgan Stanley	(5,412)	383	Sherwin-Williams Co/The	Goldman Sachs	(2,560)
99,605	Select Medical Holdings Corp	Bank of America Merrill Lynch	(50,799)	411	Sherwin-Williams Co/The	Morgan Stanley	(3,358)
18,220	Selecta Biosciences Inc	Goldman Sachs	(6,377)	(3,795)	Sherwin-Williams Co/The	Bank of America Merrill Lynch	47,210
28,807	Selecta Biosciences Inc	Bank of America Merrill Lynch	(10,082)	(43,873)	Shiloh Industries Inc	Bank of America Merrill Lynch	58,351
14,237	Selecta Biosciences Inc	Morgan Stanley	(8,542)	(8,910)	Shiloh Industries Inc	Goldman Sachs	11,850
(11,970)	Selective Insurance Group Inc	Morgan Stanley	19,105	(31,826)	Ship Finance International Ltd	Goldman Sachs	14,837
(20,831)	Selective Insurance Group Inc	Goldman Sachs	6,884	6,920	Shoe Carnival Inc	Goldman Sachs	(52,108)
(3,005)	SemGroup Corp 'A'	Morgan Stanley	4,538	1,486	Shoe Carnival Inc	Morgan Stanley	(7,014)
(29,354)	SemGroup Corp 'A'	Goldman Sachs	43,444	6,608	Shore Bancshares Inc	Morgan Stanley	(2,115)
(41,690)	Sempre Energy	Bank of America Merrill Lynch	(49,611)	16,215	Shore Bancshares Inc	Goldman Sachs	(6,972)
2,666	Sempre Energy	Bank of America Merrill Lynch	3,173	9,527	Shore Bancshares Inc	Bank of America Merrill Lynch	(4,097)
11,338	Sempre Energy	Goldman Sachs	13,492	(5,285)	ShotSpotter Inc	Morgan Stanley	5,126
22,232	Sempre Energy	Morgan Stanley	(71,809)	(533)	ShotSpotter Inc	Goldman Sachs	(730)
2,663	Semtech Corp	Bank of America Merrill Lynch	(16,054)	(10,697)	Shutterfly Inc	Goldman Sachs	(8,547)
6,324	Semtech Corp	Goldman Sachs	(34,383)	(14,293)	Shutterfly Inc	Morgan Stanley	10,318
5,555	Semtech Corp	Morgan Stanley	(27,619)	(11,966)	Shutterfly Inc	Bank of America Merrill Lynch	(30,992)
(3,378)	Semtech Corp	Bank of America Merrill Lynch	30,470	(24,451)	Shutterstock Inc	Bank of America Merrill Lynch	74,087
4,182	Seneca Foods Corp 'A'	Bank of America Merrill Lynch	(1,183)	(4,364)	Shutterstock Inc	Morgan Stanley	5,237
13,459	Seneca Foods Corp 'A'	Morgan Stanley	12,786	(13,572)	Shutterstock Inc	Goldman Sachs	38,853
4,562	Seneca Foods Corp 'A'	Goldman Sachs	765	14,987	SI-BONE Inc	Bank of America Merrill Lynch	(599)
(85,698)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	50,562	8,202	SI-BONE Inc	Goldman Sachs	(328)
(23,787)	Senior Housing Properties Trust (Reit)	Morgan Stanley	4,520	6,385	SI-BONE Inc	Morgan Stanley	(2,043)
13,936	Sensata Technologies Holding Plc	Bank of America Merrill Lynch	(46,966)	(659)	Siebert Financial Corp	Morgan Stanley	402
2,349	Sensata Technologies Holding Plc	Morgan Stanley	(4,440)	35,402	Sienna Biopharmaceuticals Inc	Bank of America Merrill Lynch	(3,894)
22,495	Sensata Technologies Holding Plc	Goldman Sachs	(79,462)	44,634	Sienna Biopharmaceuticals Inc	Goldman Sachs	(4,910)
(105,087)	Senseonics Holdings Inc	Bank of America Merrill Lynch	19,967	96,367	Sierra Bancorp	Bank of America Merrill Lynch	(153,224)
(51,150)	Sensient Technologies Corp	Bank of America Merrill Lynch	156,884	20,142	Sierra Bancorp	Goldman Sachs	(32,026)
(41,927)	Sensient Technologies Corp	Morgan Stanley	132,909	57,379	Sierra Bancorp	Morgan Stanley	(70,002)
(33,509)	Sensient Technologies Corp	Goldman Sachs	100,769	(25,750)	SIGA Technologies Inc	Goldman Sachs	(871)
35,936	Seres Therapeutics Inc	Bank of America Merrill Lynch	(29,108)	(49,295)	SIGA Technologies Inc	Morgan Stanley	7,394
44,153	Seres Therapeutics Inc	Goldman Sachs	(35,764)	(13,398)	Signature Bank/New York NY	Morgan Stanley	32,825
21,286	Seres Therapeutics Inc	Morgan Stanley	(22,776)	(14,318)	Signature Bank/New York NY	Goldman Sachs	36,797
(76,372)	Seritage Growth Properties (Reit) 'A'	Goldman Sachs	303,302	(12,960)	Signet Jewelers Ltd	Bank of America Merrill Lynch	21,643
(36,577)	Service Corp International/US	Bank of America Merrill Lynch	(46,819)	1,979	Signet Jewelers Ltd	Morgan Stanley	(3,443)
(24,353)	Service Corp International/US	Morgan Stanley	(7,306)	(146,066)	Silgan Holdings Inc	Morgan Stanley	157,751
(22,562)	Service Corp International/US	Goldman Sachs	(28,879)	12,672	Silgan Holdings Inc	Bank of America Merrill Lynch	(15,967)
41,343	Service Corp International/US	Goldman Sachs	52,919	21,709	Silgan Holdings Inc	Goldman Sachs	(27,353)
44,056	Service Corp International/US	Morgan Stanley	13,217	21,590	Silgan Holdings Inc	Morgan Stanley	(23,317)
(31,202)	ServiceMaster Global Holdings Inc	Goldman Sachs	4,368	(2,628)	Silicon Laboratories Inc	Bank of America Merrill Lynch	15,111
(12,080)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	1,691	(4,005)	Silicon Laboratories Inc	Morgan Stanley	7,249

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)
1,507	Silicon Laboratories Inc	Bank of America Merrill Lynch	(8,665)	31,598	SM Energy Co	Bank of America Merrill Lynch	(110,593)
(5,815)	Silicon Laboratories Inc	Goldman Sachs	33,436	54,306	SM Energy Co	Goldman Sachs	(190,071)
(2,360)	Silk Road Medical Inc	Morgan Stanley	9,487	9,267	SM Energy Co	Morgan Stanley	(17,700)
(14,477)	SilverBow Resources Inc	Bank of America Merrill Lynch	27,362	53,923	Smart & Final Stores Inc	Bank of America Merrill Lynch	(4,314)
(5,417)	SilverBow Resources Inc	Goldman Sachs	10,238	(12,058)	SMART Global Holdings Inc	Goldman Sachs	34,968
(5,049)	SilverBow Resources Inc	Morgan Stanley	8,583	(12,880)	SMART Global Holdings Inc	Morgan Stanley	12,494
10,922	Silvercrest Asset Management Group Inc ‘A’	Bank of America Merrill Lynch	(6,935)	(25,121)	Smart Sand Inc	Morgan Stanley	3,266
3,932	Silvercrest Asset Management Group Inc ‘A’	Goldman Sachs	(2,497)	(24,597)	Smart Sand Inc	Goldman Sachs	15,742
12,353	Silvercrest Asset Management Group Inc ‘A’	Morgan Stanley	(8,091)	34,012	SmartFinancial Inc	Bank of America Merrill Lynch	4,252
(89,085)	Simmons First National Corp ‘A’	Bank of America Merrill Lynch	93,539	23,075	SmartFinancial Inc	Goldman Sachs	2,884
(36,359)	Simmons First National Corp ‘A’	Morgan Stanley	41,086	3,732	SmartFinancial Inc	Morgan Stanley	(2,855)
(4,957)	Simmons First National Corp ‘A’	Goldman Sachs	5,205	6,089	Smartsheet Inc ‘A’	Goldman Sachs	5,267
32,420	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	(501,213)	(41,868)	Snap Inc ‘A’	Bank of America Merrill Lynch	(49,195)
894	Simon Property Group Inc (Reit)	Goldman Sachs	(13,821)	(5,791)	Snap Inc ‘A’	Goldman Sachs	(6,804)
66,795	Simply Good Foods Co/The	Bank of America Merrill Lynch	(55,440)	20,784	Snap Inc ‘A’	Bank of America Merrill Lynch	24,421
6,947	Simply Good Foods Co/The	Goldman Sachs	(5,766)	23,802	Snap-on Inc	Bank of America Merrill Lynch	(188,988)
3,799	Simply Good Foods Co/The	Morgan Stanley	(2,887)	8,011	Snap-on Inc	Morgan Stanley	(31,243)
7,995	Simpson Manufacturing Co Inc	Morgan Stanley	(25,344)	15,839	Snap-on Inc	Goldman Sachs	(125,762)
(6,938)	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	33,580	(1,233)	SolarEdge Technologies Inc	Goldman Sachs	(2,059)
692	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	(3,349)	(1,067)	SolarEdge Technologies Inc	Morgan Stanley	971
(16,427)	Simulations Plus Inc	Morgan Stanley	4,107	(1,591)	Solaris Oilfield Infrastructure Inc ‘A’	Goldman Sachs	5,569
(46,388)	Simulations Plus Inc	Bank of America Merrill Lynch	(44,069)	14,265	SolarWinds Corp	Goldman Sachs	(23,537)
(11,677)	Simulations Plus Inc	Goldman Sachs	(11,093)	25,401	SolarWinds Corp	Morgan Stanley	(16,257)
32,201	Sinclair Broadcast Group Inc ‘A’	Bank of America Merrill Lynch	(93,705)	(2,564)	SolarWinds Corp	Goldman Sachs	4,231
31,993	Sirius XM Holdings Inc	Morgan Stanley	(9,278)	(17,045)	SolarWinds Corp	Morgan Stanley	10,909
496,410	Sirius XM Holdings Inc	Bank of America Merrill Lynch	(152,386)	63,673	Sonic Automotive Inc ‘A’	Bank of America Merrill Lynch	(94,873)
399,605	Sirius XM Holdings Inc	Goldman Sachs	(111,019)	45,287	Sonic Automotive Inc ‘A’	Goldman Sachs	(67,478)
65,143	SITE Centers Corp (Reit)	Goldman Sachs	(78,823)	(18,868)	Sonoco Products Co	Goldman Sachs	29,057
16,496	SITE Centers Corp (Reit)	Morgan Stanley	(14,022)	(42,935)	Sonoco Products Co	Bank of America Merrill Lynch	66,120
9,665	SITE Centers Corp (Reit)	Bank of America Merrill Lynch	(11,695)	4,394	Sonos Inc	Goldman Sachs	(1,714)
(25,575)	SiteOne Landscape Supply Inc	Morgan Stanley	22,435	(3,760)	Sonos Inc	Bank of America Merrill Lynch	1,466
(44,374)	SiteOne Landscape Supply Inc	Goldman Sachs	80,569	(3,220)	Sonos Inc	Morgan Stanley	1,224
(66,470)	SITO Mobile Ltd	Goldman Sachs	62,748	(3,704)	Sotheby’s	Bank of America Merrill Lynch	10,742
(14,402)	SITO Mobile Ltd	Bank of America Merrill Lynch	13,595	(7,053)	Sotheby’s	Morgan Stanley	26,237
7,747	Six Flags Entertainment Corp	Morgan Stanley	(14,177)	(18,528)	Sotheby’s	Goldman Sachs	57,012
2,836	Six Flags Entertainment Corp	Bank of America Merrill Lynch	(11,968)	(27,902)	South Jersey Industries Inc	Bank of America Merrill Lynch	63,338
13,349	Six Flags Entertainment Corp	Goldman Sachs	(56,333)	(13,131)	South Jersey Industries Inc	Morgan Stanley	30,727
1,495	SJW Group	Bank of America Merrill Lynch	(1,839)	3,276	South Jersey Industries Inc	Bank of America Merrill Lynch	(7,699)
3,502	SJW Group	Goldman Sachs	(4,307)	6,524	South Jersey Industries Inc	Goldman Sachs	(10,981)
(31,148)	Skechers U.S.A. Inc ‘A’	Bank of America Merrill Lynch	13,868	18,156	South Jersey Industries Inc	Morgan Stanley	(19,833)
(22,021)	Skechers U.S.A. Inc ‘A’	Morgan Stanley	36,555	(39,331)	South Jersey Industries Inc	Goldman Sachs	89,226
(52,498)	Skechers U.S.A. Inc ‘A’	Goldman Sachs	27,350	(1,337)	South State Corp	Goldman Sachs	8,116
(27,665)	Skyline Champion Corp	Bank of America Merrill Lynch	(46,477)	(6,388)	South State Corp	Bank of America Merrill Lynch	38,775
(7,090)	SkyWest Inc	Morgan Stanley	2,961	(37,882)	Southern Co/The	Goldman Sachs	22,993
(2,077)	SkyWest Inc	Goldman Sachs	227	(135,204)	Southern Co/The	Bank of America Merrill Lynch	91,514
569	Skyworks Solutions Inc	Goldman Sachs	(6,640)	(45,218)	Southern Co/The	Morgan Stanley	46,734
4,970	Skyworks Solutions Inc	Morgan Stanley	(7,256)	(20,866)	Southern Copper Corp	Morgan Stanley	5,425
4,580	Skyworks Solutions Inc	Bank of America Merrill Lynch	(53,449)	(18,174)	Southern Copper Corp	Bank of America Merrill Lynch	33,622
(7,724)	SL Green Realty Corp (Reit)	Bank of America Merrill Lynch	18,808	(14,212)	Southern Copper Corp	Goldman Sachs	25,200
(25,148)	SL Green Realty Corp (Reit)	Morgan Stanley	51,973	24,575	Southern First Bancshares Inc	Bank of America Merrill Lynch	(21,899)
4,332	Sleep Number Corp	Goldman Sachs	1,126	12,663	Southern First Bancshares Inc	Morgan Stanley	(380)
64	Sleep Number Corp	Morgan Stanley	66	18,980	Southern First Bancshares Inc	Goldman Sachs	(16,309)
(73,474)	SLM Corp	Morgan Stanley	24,246	(22,963)	Southern Missouri Bancorp Inc	Bank of America Merrill Lynch	7,578
(388,854)	SLM Corp	Bank of America Merrill Lynch	167,207	(19,238)	Southern Missouri Bancorp Inc	Goldman Sachs	6,349

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)
(12,706)	Southern Missouri Bancorp Inc	Morgan Stanley	2,795	2,415	Splunk Inc	Morgan Stanley	(50,667)
(14,073)	Southern National Bancorp of Virginia Inc	Bank of America Merrill Lynch	10,414	4,876	Spok Holdings Inc	Goldman Sachs	(1,317)
(7,072)	Southern National Bancorp of Virginia Inc	Goldman Sachs	5,233	35,351	Spok Holdings Inc	Bank of America Merrill Lynch	(9,545)
(103,520)	Southside Bancshares Inc	Bank of America Merrill Lynch	187,371	(23,763)	Sportsman's Warehouse Holdings Inc	Goldman Sachs	11,882
(33,915)	Southside Bancshares Inc	Morgan Stanley	40,286	(1,029)	Spotify Technology SA	Bank of America Merrill Lynch	10,887
(30,211)	Southside Bancshares Inc	Goldman Sachs	49,631	(2,437)	Spotify Technology SA	Goldman Sachs	24,765
3,141	Southwest Airlines Co	Goldman Sachs	(10,114)	(6,986)	Spotify Technology SA	Morgan Stanley	8,663
29,960	Southwest Airlines Co	Bank of America Merrill Lynch	(96,471)	2,938	Spring Bank Pharmaceuticals Inc	Goldman Sachs	(4,701)
5,782	Southwest Airlines Co	Morgan Stanley	(21,856)	417,137	Sprint Corp	Bank of America Merrill Lynch	375,423
23,374	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	(8,725)	521,053	Sprint Corp	Morgan Stanley	156,316
57,280	Southwest Gas Holdings Inc	Goldman Sachs	(35,985)	348,050	Sprint Corp	Goldman Sachs	313,245
40,853	Southwest Gas Holdings Inc	Morgan Stanley	(77,006)	(26,278)	Sprouts Farmers Market Inc	Goldman Sachs	37,982
(27,756)	Southwestern Energy Co	Bank of America Merrill Lynch	5,415	(37,913)	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	58,765
(71,029)	Southwestern Energy Co	Morgan Stanley	19,533	(5,024)	Sprouts Farmers Market Inc	Morgan Stanley	3,416
(41,516)	Southwestern Energy Co	Goldman Sachs	25,117	6,795	SPS Commerce Inc	Bank of America Merrill Lynch	(6,591)
34,551	SP Plus Corp	Goldman Sachs	(74,152)	4,982	SPS Commerce Inc	Morgan Stanley	(10,861)
9,726	SP Plus Corp	Bank of America Merrill Lynch	(21,300)	2,826	SPS Commerce Inc	Goldman Sachs	(2,741)
52,354	SP Plus Corp	Morgan Stanley	(72,882)	16,861	SPX Corp	Morgan Stanley	(21,245)
(10,953)	Spark Energy Inc 'A'	Morgan Stanley	5,257	24,220	SPX Corp	Bank of America Merrill Lynch	(30,759)
(9,508)	Spark Energy Inc 'A'	Goldman Sachs	1,568	32,419	SPX Corp	Goldman Sachs	(39,228)
4,840	Spartan Motors Inc	Goldman Sachs	(1,742)	(25,043)	SPX Flow Inc	Goldman Sachs	36,813
6,115	Spartan Motors Inc	Morgan Stanley	306	(33,883)	SPX Flow Inc	Bank of America Merrill Lynch	47,435
(31,748)	SpartanNash Co	Morgan Stanley	54,924	(14,999)	SPX Flow Inc	Morgan Stanley	12,232
(51,298)	SpartanNash Co	Goldman Sachs	175,952	1,642	Square Inc 'A'	Bank of America Merrill Lynch	(5,796)
4,140	Spectrum Brands Holdings Inc	Goldman Sachs	(40,489)	31,729	Square Inc 'A'	Goldman Sachs	(112,786)
(10,531)	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	102,993	34,663	Square Inc 'A'	Morgan Stanley	(164,996)
1,218	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	(11,912)	(39,831)	SRC Energy Inc	Goldman Sachs	21,110
30,631	Spectrum Pharmaceuticals Inc	Bank of America Merrill Lynch	(41,964)	(154,651)	SRC Energy Inc	Morgan Stanley	78,872
34,961	Spectrum Pharmaceuticals Inc	Goldman Sachs	(34,180)	(47,941)	SS&C Technologies Holdings Inc	Goldman Sachs	127,646
3,567	Spectrum Pharmaceuticals Inc	Morgan Stanley	(1,248)	(920)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	2,392
8,205	Speedway Motorsports Inc	Bank of America Merrill Lynch	410	(9,149)	SS&C Technologies Holdings Inc	Morgan Stanley	14,455
16,389	Speedway Motorsports Inc	Goldman Sachs	819	1,744	St Joe Co/The	Morgan Stanley	(1,395)
11,109	Spero Therapeutics Inc	Goldman Sachs	(9,332)	275	St Joe Co/The	Bank of America Merrill Lynch	(335)
4,499	Spero Therapeutics Inc	Bank of America Merrill Lynch	(3,779)	23,610	St Joe Co/The	Goldman Sachs	(28,804)
(4,416)	Spire Inc	Morgan Stanley	16,207	(15,030)	STAAR Surgical Co	Morgan Stanley	15,236
(75,445)	Spire Inc	Goldman Sachs	223,317	(25,958)	STAAR Surgical Co	Goldman Sachs	40,942
(46,634)	Spire Inc	Bank of America Merrill Lynch	138,037	(13,184)	STAAR Surgical Co	Bank of America Merrill Lynch	22,413
(29,020)	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	67,577	(1,391)	STAG Industrial Inc (Reit)	Morgan Stanley	1,141
(36,330)	Spirit AeroSystems Holdings Inc 'A'	Bank of America Merrill Lynch	53,940	75,307	STAG Industrial Inc (Reit)	Bank of America Merrill Lynch	(39,913)
(46,462)	Spirit AeroSystems Holdings Inc 'A'	Goldman Sachs	69,651	(13,177)	STAG Industrial Inc (Reit)	Goldman Sachs	5,561
38,725	Spirit Airlines Inc	Goldman Sachs	(69,158)	(5,512)	Stamps.com Inc	Bank of America Merrill Lynch	57,215
4,382	Spirit Airlines Inc	Bank of America Merrill Lynch	(8,326)	4,315	Stamps.com Inc	Goldman Sachs	(28,947)
35,385	Spirit Airlines Inc	Morgan Stanley	(45,078)	1,274	Stamps.com Inc	Bank of America Merrill Lynch	(13,224)
25,486	Spirit MTA (Reit)	Goldman Sachs	2,803	3,773	Stamps.com Inc	Morgan Stanley	(11,093)
32,685	Spirit MTA (Reit)	Bank of America Merrill Lynch	3,595	27,076	Standard Motor Products Inc	Goldman Sachs	(118,299)
21,840	Spirit MTA (Reit)	Morgan Stanley	2,402	8,703	Standard Motor Products Inc	Morgan Stanley	(33,981)
5,657	Spirit of Texas Bancshares Inc	Morgan Stanley	(2,206)	8,722	Standex International Corp	Bank of America Merrill Lynch	(58,437)
10,520	Spirit of Texas Bancshares Inc	Bank of America Merrill Lynch	(4,944)	411	Standex International Corp	Morgan Stanley	(1,385)
3,196	Spirit of Texas Bancshares Inc	Goldman Sachs	(1,502)	3,871	Standex International Corp	Goldman Sachs	(25,936)
(4,560)	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	3,374	5,417	Stanley Black & Decker Inc	Bank of America Merrill Lynch	(16,549)
(52,010)	Spirit Realty Capital Inc (Reit)	Goldman Sachs	43,636	6,661	Stanley Black & Decker Inc	Morgan Stanley	(36,121)
(50,895)	Spirit Realty Capital Inc (Reit)	Morgan Stanley	41,086	5,957	Stanley Black & Decker Inc	Goldman Sachs	(47,259)
15,048	Splunk Inc	Bank of America Merrill Lynch	(241,040)	(12,261)	Stanley Black & Decker Inc	Bank of America Merrill Lynch	80,923
14,435	Splunk Inc	Goldman Sachs	(260,279)	(2,102)	Stanley Black & Decker Inc	Goldman Sachs	13,873

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)
(2,298)	Starbucks Corp	Goldman Sachs	5,469	(5,690)	Strategic Education Inc	Morgan Stanley	1,081
(47,310)	Starbucks Corp	Bank of America Merrill Lynch	112,598	4,347	Strategic Education Inc	Bank of America Merrill Lynch	17,518
(4,157)	Starbucks Corp	Morgan Stanley	7,774	2,421	Strategic Education Inc	Morgan Stanley	(460)
14,771	StarTek Inc	Bank of America Merrill Lynch	6,647	(15,012)	Strattec Security Corp	Goldman Sachs	60,874
6,513	StarTek Inc	Goldman Sachs	2,931	(7,225)	Stratus Properties Inc	Morgan Stanley	(9,031)
4,338	StarTek Inc	Morgan Stanley	(1,605)	(31,130)	Stratus Properties Inc	Bank of America Merrill Lynch	(50,119)
(88,901)	Starwood Property Trust Inc (Reit)	Goldman Sachs	49,663	(18,543)	Stratus Properties Inc	Goldman Sachs	(29,854)
(267,459)	Starwood Property Trust Inc (Reit)	Morgan Stanley	163,150	(19,831)	Strongbridge Biopharma Plc	Morgan Stanley	2,776
(362,314)	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	177,870	11,761	Stryker Corp	Goldman Sachs	(32,696)
(125,329)	State Auto Financial Corp	Bank of America Merrill Lynch	(60,158)	24,763	Stryker Corp	Bank of America Merrill Lynch	(68,841)
(8,077)	State Street Corp	Bank of America Merrill Lynch	48,866	91,295	Summit Hotel Properties Inc (Reit)	Bank of America Merrill Lynch	(100,425)
1,525	State Street Corp	Bank of America Merrill Lynch	(2,666)	39,206	Summit Hotel Properties Inc (Reit)	Goldman Sachs	(40,452)
44,319	Steel Dynamics Inc	Bank of America Merrill Lynch	(242,456)	71,984	Summit Hotel Properties Inc (Reit)	Morgan Stanley	(43,190)
69,757	Steel Dynamics Inc	Goldman Sachs	(295,291)	22,406	Summit Materials Inc 'A'	Bank of America Merrill Lynch	(60,048)
48,619	Steel Dynamics Inc	Morgan Stanley	(74,421)	16,413	Summit Materials Inc 'A'	Morgan Stanley	(53,999)
70,048	Steelcase Inc 'A'	Bank of America Merrill Lynch	(88,316)	28,047	Summit Materials Inc 'A'	Goldman Sachs	(63,016)
54,558	Steelcase Inc 'A'	Goldman Sachs	(72,562)	24,801	Sun Communities Inc (Reit)	Bank of America Merrill Lynch	(25,297)
39,872	Steelcase Inc 'A'	Morgan Stanley	(41,881)	5,698	Sun Communities Inc (Reit)	Goldman Sachs	(5,812)
3,725	Stemline Therapeutics Inc	Morgan Stanley	(3,245)	(4,014)	Sun Communities Inc (Reit)	Goldman Sachs	4,094
5,411	Stemline Therapeutics Inc	Goldman Sachs	(9,710)	(10,375)	Sun Communities Inc (Reit)	Bank of America Merrill Lynch	11,829
(4,445)	Stegan Co	Bank of America Merrill Lynch	20,358	(8,397)	Sun Communities Inc (Reit)	Morgan Stanley	9,001
(71,202)	Stericycle Inc	Bank of America Merrill Lynch	274,840	(27,111)	Sun Hydraulics Corp	Morgan Stanley	10,573
(8,869)	Stericycle Inc	Goldman Sachs	24,465	(48,192)	Sun Hydraulics Corp	Bank of America Merrill Lynch	76,143
(8,524)	Stericycle Inc	Morgan Stanley	21,542	40,934	SunCoke Energy Inc	Bank of America Merrill Lynch	(27,016)
27,738	Steris Plc	Goldman Sachs	(23,023)	66,167	SunCoke Energy Inc	Goldman Sachs	(43,670)
(18,459)	Sterling Bancorp Inc/MI	Bank of America Merrill Lynch	13,475	29,753	SunCoke Energy Inc	Morgan Stanley	(13,686)
(28,823)	Sterling Bancorp Inc/MI	Goldman Sachs	21,041	7,690	SunPower Corp	Goldman Sachs	(1,367)
(11,940)	Sterling Bancorp Inc/MI	Morgan Stanley	8,524	8,030	SunPower Corp	Morgan Stanley	(1,808)
(32,125)	Sterling Bancorp/DE	Goldman Sachs	31,428	2,507	Sunrun Inc	Morgan Stanley	(3,359)
(227,105)	Sterling Bancorp/DE	Bank of America Merrill Lynch	262,262	15,967	Sunrun Inc	Bank of America Merrill Lynch	9,261
(268,877)	Sterling Bancorp/DE	Morgan Stanley	263,499	(55,399)	Sunrun Inc	Morgan Stanley	74,235
(31,731)	Steven Madden Ltd	Bank of America Merrill Lynch	71,077	3,846	Sunrun Inc	Goldman Sachs	2,231
30,143	Steven Madden Ltd	Goldman Sachs	(56,403)	313,655	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	(414,025)
24,728	Steven Madden Ltd	Morgan Stanley	(39,998)	67,108	Sunstone Hotel Investors Inc (Reit)	Goldman Sachs	(88,583)
8,881	Steven Madden Ltd	Bank of America Merrill Lynch	(19,893)	78,489	Sunstone Hotel Investors Inc (Reit)	Morgan Stanley	(73,780)
(8,988)	Steven Madden Ltd	Goldman Sachs	20,133	255,063	Superior Energy Services Inc	Goldman Sachs	(252,968)
56,390	Stifel Financial Corp	Morgan Stanley	(193,800)	8,367	Superior Energy Services Inc	Morgan Stanley	(4,602)
24,182	Stifel Financial Corp	Bank of America Merrill Lynch	(74,429)	236,528	Superior Energy Services Inc	Bank of America Merrill Lynch	(248,354)
4,718	Stitch Fix Inc 'A'	Bank of America Merrill Lynch	(6,888)	(51,378)	Superior Industries International Inc	Bank of America Merrill Lynch	75,526
(1,947)	Stitch Fix Inc 'A'	Bank of America Merrill Lynch	2,843	(29,871)	Superior Industries International Inc	Morgan Stanley	19,610
(10,296)	Stitch Fix Inc 'A'	Morgan Stanley	11,017	(25,902)	Superior Industries International Inc	Goldman Sachs	38,076
8,497	Stock Yards Bancorp Inc	Bank of America Merrill Lynch	(7,053)	(2,819)	Supernus Pharmaceuticals Inc	Morgan Stanley	5,947
6,323	Stock Yards Bancorp Inc	Goldman Sachs	(5,248)	(2,890)	Supernus Pharmaceuticals Inc	Goldman Sachs	9,136
839	Stock Yards Bancorp Inc	Morgan Stanley	(1,091)	3,131	Supernus Pharmaceuticals Inc	Bank of America Merrill Lynch	(10,614)
(7,609)	Stoneridge Inc	Morgan Stanley	10,729	12,183	Supernus Pharmaceuticals Inc	Goldman Sachs	(41,300)
(49,011)	Stoneridge Inc	Bank of America Merrill Lynch	118,607	3,639	Supernus Pharmaceuticals Inc	Morgan Stanley	(13,828)
(35,586)	Stoneridge Inc	Goldman Sachs	86,118	69,392	Surface Oncology Inc	Bank of America Merrill Lynch	(30,532)
2,280	STORE Capital Corp (Reit)	Goldman Sachs	(502)	31,814	Surgery Partners Inc	Bank of America Merrill Lynch	(60,128)
118,563	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	(26,084)	(15,838)	Surmodics Inc	Bank of America Merrill Lynch	158
6,990	STORE Capital Corp (Reit)	Morgan Stanley	(3,425)	(2,744)	Surmodics Inc	Goldman Sachs	718
(21,636)	Stratasys Ltd	Morgan Stanley	27,478	(715)	Surmodics Inc	Morgan Stanley	(458)
(13,228)	Stratasys Ltd	Goldman Sachs	21,958	10,794	Sutro Biopharma Inc	Bank of America Merrill Lynch	11,334
5,350	Strategic Education Inc	Goldman Sachs	21,561	7,257	Sutro Biopharma Inc	Goldman Sachs	7,620
(126)	Strategic Education Inc	Goldman Sachs	(508)	2,381	Sutro Biopharma Inc	Morgan Stanley	1,548

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)
(11,966)	SVB Financial Group	Bank of America Merrill Lynch	288,500	(93,068)	T2 Biosystems Inc	Morgan Stanley	57,702
(3,873)	SVB Financial Group	Morgan Stanley	99,923	14,396	Tableau Software Inc 'A'	Bank of America Merrill Lynch	(130,428)
(2,754)	SVB Financial Group	Goldman Sachs	66,399	3,631	Tableau Software Inc 'A'	Goldman Sachs	(32,897)
12,615	SVMK Inc	Bank of America Merrill Lynch	7,821	3,544	Tableau Software Inc 'A'	Morgan Stanley	(14,708)
21,002	SVMK Inc	Goldman Sachs	13,021	(1,847)	Tabula Rasa HealthCare Inc	Goldman Sachs	1,838
7,381	SVMK Inc	Morgan Stanley	886	(5,433)	Tabula Rasa HealthCare Inc	Morgan Stanley	6,388
(3,781)	Switch Inc 'A'	Morgan Stanley	1,059	(3,473)	Tabula Rasa HealthCare Inc	Bank of America Merrill Lynch	14,587
7,571	Switch Inc 'A'	Bank of America Merrill Lynch	1,514	(78,799)	Tailored Brands Inc	Goldman Sachs	159,962
14,230	Switch Inc 'A'	Goldman Sachs	2,846	(7,517)	Tailored Brands Inc	Bank of America Merrill Lynch	15,260
(90,305)	Sykes Enterprises Inc	Bank of America Merrill Lynch	76,759	13,839	Take-Two Interactive Software Inc	Goldman Sachs	2,629
(29,065)	Sykes Enterprises Inc	Morgan Stanley	31,096	509	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	97
(60,990)	Sykes Enterprises Inc	Goldman Sachs	53,706	(17,054)	Take-Two Interactive Software Inc	Morgan Stanley	(48,809)
(70,957)	Symantec Corp	Goldman Sachs	68,585	4,372	Take-Two Interactive Software Inc	Morgan Stanley	15,040
(38,924)	Symantec Corp	Bank of America Merrill Lynch	43,754	(14,422)	Take-Two Interactive Software Inc	Goldman Sachs	(29,544)
(69,314)	Symantec Corp	Morgan Stanley	106,445	(20,402)	Tallgrass Energy LP	Bank of America Merrill Lynch	14,893
26,814	Synaptics Inc	Bank of America Merrill Lynch	(158,471)	25,855	Talos Energy Inc	Goldman Sachs	(98,147)
20,226	Synaptics Inc	Goldman Sachs	(119,536)	4,485	Talos Energy Inc	Bank of America Merrill Lynch	(19,644)
44,488	Synchronoss Technologies Inc	Goldman Sachs	3,114	49,194	Talos Energy Inc	Morgan Stanley	(138,552)
14,446	Synchronoss Technologies Inc	Bank of America Merrill Lynch	1,011	(8,774)	Tandem Diabetes Care Inc	Bank of America Merrill Lynch	10,441
10,974	Synchronoss Technologies Inc	Morgan Stanley	(1,756)	(6,970)	Tandem Diabetes Care Inc	Goldman Sachs	8,772
2,678	Synchrony Financial	Bank of America Merrill Lynch	(2,571)	(1,009)	Tandem Diabetes Care Inc	Morgan Stanley	(1,065)
6,038	Synchrony Financial	Morgan Stanley	(8,091)	(8,206)	Tanger Factory Outlet Centers Inc (Reit)	Goldman Sachs	16,740
20,088	Synchrony Financial	Goldman Sachs	(19,284)	(25,781)	Tapestry Inc	Bank of America Merrill Lynch	69,609
44,694	Syndax Pharmaceuticals Inc	Bank of America Merrill Lynch	2,235	(17,259)	Tapestry Inc	Morgan Stanley	42,802
7,064	Syneos Health Inc	Goldman Sachs	(17,351)	(14,215)	Tapestry Inc	Goldman Sachs	11,431
1,213	Syneos Health Inc	Bank of America Merrill Lynch	(3,506)	(23,529)	Targa Resources Corp	Bank of America Merrill Lynch	80,940
(1,339)	Syneos Health Inc	Morgan Stanley	2,183	56,976	Target Corp	Bank of America Merrill Lynch	504,238
3,294	Syneos Health Inc	Morgan Stanley	(5,369)	36,885	Target Corp	Goldman Sachs	311,143
(516)	SYNNEX Corp	Morgan Stanley	3,400	21,532	Target Corp	Morgan Stanley	45,217
20,335	SYNNEX Corp	Goldman Sachs	(115,005)	28,815	Target Hospitality Corp	Goldman Sachs	(8,309)
(2,910)	SYNNEX Corp	Goldman Sachs	7,710	16,860	Target Hospitality Corp	Morgan Stanley	(5,575)
15,402	SYNNEX Corp	Bank of America Merrill Lynch	(94,136)	(17,028)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	119,196
8,071	SYNNEX Corp	Morgan Stanley	(39,595)	68,620	Taylor Morrison Home Corp	Goldman Sachs	(63,130)
(2,896)	Synopsys Inc	Morgan Stanley	(3,417)	(64,670)	Taylor Morrison Home Corp	Bank of America Merrill Lynch	59,496
11,105	Synopsys Inc	Bank of America Merrill Lynch	(43,976)	(3,162)	TCR2 Therapeutics Inc	Bank of America Merrill Lynch	5,186
(3,969)	Synopsys Inc	Bank of America Merrill Lynch	23,652	(9,352)	TCR2 Therapeutics Inc	Goldman Sachs	15,337
(6,037)	Synopsys Inc	Goldman Sachs	26,422	(7,291)	TCR2 Therapeutics Inc	Morgan Stanley	(4,958)
163,009	Synovus Financial Corp	Bank of America Merrill Lynch	(324,388)	16,856	TD Ameritrade Holding Corp	Goldman Sachs	(25,453)
48,669	Synovus Financial Corp	Goldman Sachs	(97,390)	43,284	TD Ameritrade Holding Corp	Bank of America Merrill Lynch	(65,359)
34,002	Synovus Financial Corp	Morgan Stanley	(74,804)	(22,368)	TE Connectivity Ltd	Morgan Stanley	74,038
(6,559)	Syros Pharmaceuticals Inc	Bank of America Merrill Lynch	2,755	(29,652)	TE Connectivity Ltd	Goldman Sachs	141,144
(6,653)	Syros Pharmaceuticals Inc	Goldman Sachs	2,794	(63,091)	Team Inc	Goldman Sachs	72,555
(22,112)	Sysco Corp	Morgan Stanley	67,442	21,017	Tech Data Corp	Bank of America Merrill Lynch	(109,789)
(21,702)	Sysco Corp	Goldman Sachs	33,976	21,753	Tech Data Corp	Goldman Sachs	(84,550)
(47,920)	Sysco Corp	Bank of America Merrill Lynch	78,106	7,512	Tech Data Corp	Morgan Stanley	(7,132)
5,208	Systemax Inc	Goldman Sachs	(5,789)	26,793	TechnipFMC Plc	Bank of America Merrill Lynch	(50,863)
11,321	Systemax Inc	Morgan Stanley	(14,758)	3,026	TechnipFMC Plc	Goldman Sachs	(7,839)
(773)	T Rowe Price Group Inc	Bank of America Merrill Lynch	1,145	2,169	TechnipFMC Plc	Morgan Stanley	(4,446)
16,017	T Rowe Price Group Inc	Bank of America Merrill Lynch	(46,770)	3,920	TechTarget Inc	Bank of America Merrill Lynch	(8,742)
6,779	T Rowe Price Group Inc	Goldman Sachs	(19,795)	29,344	TechTarget Inc	Goldman Sachs	(65,437)
(126,858)	T-Mobile US Inc	Goldman Sachs	66,304	27,363	TechTarget Inc	Morgan Stanley	(17,239)
(53,612)	T-Mobile US Inc	Bank of America Merrill Lynch	32,851	29,309	Teekay Corp	Bank of America Merrill Lynch	(34,878)
(10,305)	T-Mobile US Inc	Morgan Stanley	22,877	24,027	Teekay Corp	Goldman Sachs	(28,592)
(16,375)	T2 Biosystems Inc	Bank of America Merrill Lynch	12,773	7,955	Teekay Corp	Morgan Stanley	(8,750)

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)
16,604	Tegna Inc	Morgan Stanley	(7,887)	(1,845)	Tesla Inc	Bank of America Merrill Lynch	15,727
85,896	Tegna Inc	Bank of America Merrill Lynch	(54,544)	(1,695)	Tesla Inc	Goldman Sachs	39,755
52,930	Tegna Inc	Goldman Sachs	(33,611)	5,495	TESSCO Technologies Inc	Bank of America Merrill Lynch	(5,000)
(9,480)	Tejon Ranch Co	Bank of America Merrill Lynch	5,783	11,511	TESSCO Technologies Inc	Goldman Sachs	(9,134)
(35,904)	Tejon Ranch Co	Goldman Sachs	20,035	12,921	TESSCO Technologies Inc	Morgan Stanley	(9,045)
(46,476)	Tejon Ranch Co	Morgan Stanley	8,014	22,088	Tetra Tech Inc	Bank of America Merrill Lynch	(13,032)
(3,996)	Teladoc Health Inc	Goldman Sachs	9,597	47,244	Tetra Tech Inc	Morgan Stanley	(84,094)
9,059	Telaria Inc	Goldman Sachs	(3,171)	7,918	Tetra Tech Inc	Goldman Sachs	(6,035)
3,837	Teledyne Technologies Inc	Bank of America Merrill Lynch	(18,327)	(34,752)	TETRA Technologies Inc	Bank of America Merrill Lynch	18,766
16,308	Teledyne Technologies Inc	Goldman Sachs	(87,279)	(229,872)	TETRA Technologies Inc	Goldman Sachs	124,131
13,554	Teledyne Technologies Inc	Morgan Stanley	(140,995)	109,079	Tetraphase Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,214)
(2,945)	Teleflex Inc	Bank of America Merrill Lynch	24,915	51,774	Tetraphase Pharmaceuticals Inc	Goldman Sachs	(2,475)
41,305	Telefonica Brasil SA ADR (Pref)	Morgan Stanley	27,055	(25,936)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	79,255
1,482	Telefonica Brasil SA ADR (Pref)	Goldman Sachs	1,445	(29,934)	Texas Capital Bancshares Inc	Morgan Stanley	88,502
36,063	Telenav Inc	Bank of America Merrill Lynch	4,795	(19,454)	Texas Capital Bancshares Inc	Goldman Sachs	63,532
91,360	Telenav Inc	Goldman Sachs	8,657	(10,281)	Texas Instruments Inc	Bank of America Merrill Lynch	54,284
61,607	Telenav Inc	Morgan Stanley	(32,652)	(8,452)	Texas Instruments Inc	Morgan Stanley	14,960
44,147	Telephone & Data Systems Inc	Bank of America Merrill Lynch	(61,966)	(4,506)	Texas Instruments Inc	Goldman Sachs	23,792
23,554	Telephone & Data Systems Inc	Goldman Sachs	(30,515)	28,585	Texas Instruments Inc	Bank of America Merrill Lynch	(150,929)
11,419	Telephone & Data Systems Inc	Morgan Stanley	(13,920)	7,515	Texas Roadhouse Inc	Goldman Sachs	(19,389)
(65,565)	Tellurian Inc	Goldman Sachs	69,536	2,552	Texas Roadhouse Inc	Morgan Stanley	(9,774)
(19,973)	Tellurian Inc	Bank of America Merrill Lynch	13,230	81,212	Texas Roadhouse Inc	Bank of America Merrill Lynch	(209,527)
(15,206)	Tellurian Inc	Morgan Stanley	13,685	(2,673)	Textainer Group Holdings Ltd	Morgan Stanley	642
11,081	Tempur Sealy International Inc	Morgan Stanley	(10,416)	(32,424)	Textainer Group Holdings Ltd	Bank of America Merrill Lynch	44,097
13,938	Tempur Sealy International Inc	Bank of America Merrill Lynch	21,947	(13,540)	Textainer Group Holdings Ltd	Goldman Sachs	18,414
13,157	Tempur Sealy International Inc	Goldman Sachs	29,102	(102,552)	TFS Financial Corp	Bank of America Merrill Lynch	9,230
(3,909)	Tenable Holdings Inc	Bank of America Merrill Lynch	3,596	(114,399)	TFS Financial Corp	Goldman Sachs	11,631
(7,324)	Tenable Holdings Inc	Goldman Sachs	6,738	(50,215)	TFS Financial Corp	Morgan Stanley	562
(6,768)	Tenable Holdings Inc	Morgan Stanley	14,416	(21,812)	TG Therapeutics Inc	Morgan Stanley	10,688
(3,682)	Tenet Healthcare Corp	Bank of America Merrill Lynch	1,363	1,465	Theravance Biopharma Inc	Morgan Stanley	(4,256)
(11,369)	Tenet Healthcare Corp	Morgan Stanley	28,027	11,616	Theravance Biopharma Inc	Goldman Sachs	(56,163)
(20,907)	Tenet Healthcare Corp	Goldman Sachs	32,095	(2,107)	Thermo Fisher Scientific Inc	Morgan Stanley	10,303
(15,599)	Tennant Co	Bank of America Merrill Lynch	117,148	4,205	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	8,366
(8,537)	Tennant Co	Goldman Sachs	53,004	9,704	Thermo Fisher Scientific Inc	Morgan Stanley	(29,439)
(5,688)	Tennant Co	Morgan Stanley	10,596	7,546	Thermon Group Holdings Inc	Bank of America Merrill Lynch	(24,223)
72,528	Tenneco Inc ‘A’	Bank of America Merrill Lynch	(206,705)	6,919	Third Point Reinsurance Ltd	Bank of America Merrill Lynch	(3,252)
44,818	Tenneco Inc ‘A’	Goldman Sachs	(127,731)	78,932	Third Point Reinsurance Ltd	Goldman Sachs	(33,714)
48,685	Tenneco Inc ‘A’	Morgan Stanley	(29,211)	62,232	Third Point Reinsurance Ltd	Morgan Stanley	(46,674)
(9,775)	Teradata Corp	Goldman Sachs	10,382	30,544	Thor Industries Inc	Bank of America Merrill Lynch	(178,452)
(11,680)	Teradata Corp	Bank of America Merrill Lynch	5,604	40,668	Thor Industries Inc	Goldman Sachs	(216,681)
(8,117)	Teradata Corp	Morgan Stanley	3,327	38,175	Thor Industries Inc	Morgan Stanley	(136,178)
(1,500)	Teradyne Inc	Bank of America Merrill Lynch	5,730	(20,858)	Tidewater Inc	Morgan Stanley	71,126
(29,359)	Teradyne Inc	Morgan Stanley	34,056	(2,096)	Tidewater Inc	Bank of America Merrill Lynch	4,968
(51,552)	Teradyne Inc	Goldman Sachs	195,988	(22,580)	Tidewater Inc	Goldman Sachs	53,515
(69,263)	Terex Corp	Bank of America Merrill Lynch	178,699	(100,634)	Tier Inc (Reit)	Bank of America Merrill Lynch	126,296
(31,070)	Terex Corp	Morgan Stanley	42,953	(5,582)	Tier Inc (Reit)	Goldman Sachs	2,142
(25,069)	Terex Corp	Goldman Sachs	45,266	(1,936)	Tier Inc (Reit)	Morgan Stanley	820
61,310	TerraForm Power Inc ‘A’	Goldman Sachs	794	(17,351)	Tiffany & Co	Bank of America Merrill Lynch	172,556
18,346	TerraForm Power Inc ‘A’	Morgan Stanley	(4,914)	(1,226)	Tiffany & Co	Goldman Sachs	12,193
9,381	TerraForm Power Inc ‘A’	Bank of America Merrill Lynch	750	(15,102)	Tile Shop Holdings Inc	Bank of America Merrill Lynch	2,718
4,619	Terreno Realty Corp (Reit)	Bank of America Merrill Lynch	(277)	(77,762)	Tile Shop Holdings Inc	Morgan Stanley	19,558
24,587	Terreno Realty Corp (Reit)	Morgan Stanley	(11,001)	(110,382)	Tile Shop Holdings Inc	Goldman Sachs	24,683
10,057	Terreno Realty Corp (Reit)	Goldman Sachs	(1,522)	26,140	Tilly’s Inc ‘A’	Bank of America Merrill Lynch	(82,602)
(3,394)	Tesla Inc	Morgan Stanley	17,692	32,110	Tilly’s Inc ‘A’	Goldman Sachs	(101,468)

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)
(2,458)	Tilray Inc	Goldman Sachs	26,891	(7,596)	Trade Desk Inc/The 'A'	Morgan Stanley	7,061
27,854	TIM Participacoes SA ADR	Morgan Stanley	17,548	(6,717)	Trade Desk Inc/The 'A'	Goldman Sachs	9,746
115,378	TIM Participacoes SA ADR	Goldman Sachs	58,843	(11,407)	Tradeweb Markets Inc 'A'	Bank of America Merrill Lynch	(2,279)
8,250	Timberland Bancorp Inc/WA	Bank of America Merrill Lynch	(9,570)	(17,731)	Tradeweb Markets Inc 'A'	Morgan Stanley	(4,241)
20,657	Timberland Bancorp Inc/WA	Goldman Sachs	(21,956)	(14,367)	Transcat Inc	Bank of America Merrill Lynch	(8,477)
3,386	Timberland Bancorp Inc/WA	Morgan Stanley	440	(17,224)	Transcat Inc	Morgan Stanley	5,167
17,881	Timken Co/The	Bank of America Merrill Lynch	(84,756)	128,607	Transocean Ltd	Bank of America Merrill Lynch	(128,607)
6,865	Timken Co/The	Goldman Sachs	(32,540)	130,359	Transocean Ltd	Goldman Sachs	(130,359)
2,035	Timken Co/The	Morgan Stanley	(4,090)	14,067	Transocean Ltd	Morgan Stanley	(12,520)
6,776	TimkenSteel Corp	Bank of America Merrill Lynch	(12,603)	6,617	TransUnion	Bank of America Merrill Lynch	5,294
3,276	Tiptree Financial Inc 'A' (Reit)	Goldman Sachs	(33)	(56,151)	TravelCenters of America LLC	Goldman Sachs	7,861
(35,021)	Titan International Inc	Morgan Stanley	10,857	57,516	Travelers Cos Inc/The	Bank of America Merrill Lynch	(63,268)
(155,524)	Titan International Inc	Goldman Sachs	150,682	12,893	Travelers Cos Inc/The	Morgan Stanley	(32,748)
(5,981)	Titan International Inc	Bank of America Merrill Lynch	5,921	2,468	Travelers Cos Inc/The	Goldman Sachs	(2,715)
18,176	Titan Machinery Inc	Bank of America Merrill Lynch	24,356	10,148	Travelzoo	Bank of America Merrill Lynch	(29,429)
14,525	Titan Machinery Inc	Goldman Sachs	19,464	(106,213)	Treco Resources	Bank of America Merrill Lynch	53,107
54,007	Tivity Health Inc	Bank of America Merrill Lynch	(30,244)	(28,517)	Tredegar Corp	Bank of America Merrill Lynch	36,787
18,372	Tivity Health Inc	Morgan Stanley	(608)	(17,360)	TreeHouse Foods Inc	Bank of America Merrill Lynch	114,055
12,142	Tivity Health Inc	Goldman Sachs	(6,506)	(32,857)	TreeHouse Foods Inc	Morgan Stanley	159,928
(49,679)	TiVo Corp	Bank of America Merrill Lynch	4,471	(29,989)	TreeHouse Foods Inc	Goldman Sachs	189,068
33,735	TJX Cos Inc/The	Bank of America Merrill Lynch	(73,542)	11,854	Trex Co Inc	Morgan Stanley	(54,054)
19,504	TJX Cos Inc/The	Morgan Stanley	(30,426)	2,722	Trex Co Inc	Bank of America Merrill Lynch	(5,417)
2,196	TJX Cos Inc/The	Goldman Sachs	(4,787)	3,926	Trex Co Inc	Goldman Sachs	(5,472)
26,332	Tocagen Inc	Goldman Sachs	(104,275)	(58,153)	Tribune Publishing Co	Bank of America Merrill Lynch	56,990
3,466	Tocagen Inc	Bank of America Merrill Lynch	(13,725)	(6,633)	Tribune Publishing Co	Goldman Sachs	6,500
17,976	Toll Brothers Inc	Goldman Sachs	(63,276)	2,470	Tricida Inc	Bank of America Merrill Lynch	(1,729)
31,343	Toll Brothers Inc	Morgan Stanley	(46,074)	2,685	Tricida Inc	Goldman Sachs	(1,879)
1,140	Tompkins Financial Corp	Goldman Sachs	(877)	5,341	Tricida Inc	Morgan Stanley	(10,468)
6,958	TopBuild Corp	Goldman Sachs	(21,290)	(13,046)	TriCo Bancshares	Goldman Sachs	25,440
3,848	TopBuild Corp	Morgan Stanley	(7,809)	22,800	TriMas Corp	Bank of America Merrill Lynch	(42,408)
(28,247)	Torchmark Corp	Bank of America Merrill Lynch	30,507	66,141	TriMas Corp	Goldman Sachs	(118,221)
(12,663)	Toro Co/The	Bank of America Merrill Lynch	87,628	36,535	TriMas Corp	Morgan Stanley	(52,816)
(21,860)	Toro Co/The	Morgan Stanley	69,696	(95,275)	Trimble Inc	Bank of America Merrill Lynch	61,809
(52,265)	Toro Co/The	Goldman Sachs	169,159	(46,492)	Trimble Inc	Morgan Stanley	43,797
(6,278)	Total System Services Inc	Morgan Stanley	(7,357)	(33,596)	Trimble Inc	Goldman Sachs	22,886
4,586	Total System Services Inc	Bank of America Merrill Lynch	107,496	24,735	TriNet Group Inc	Bank of America Merrill Lynch	35,526
(12,583)	Total System Services Inc	Goldman Sachs	(239,128)	29,184	TriNet Group Inc	Morgan Stanley	12,036
440	Tower International Inc	Bank of America Merrill Lynch	(1,113)	69,990	TriNet Group Inc	Goldman Sachs	101,168
75,997	Tower International Inc	Goldman Sachs	(182,179)	(179,828)	Trinity Industries Inc	Bank of America Merrill Lynch	320,094
68,822	Tower International Inc	Morgan Stanley	(130,516)	(36,777)	Trinity Industries Inc	Morgan Stanley	57,004
(20,608)	Town Sports International Holdings Inc	Morgan Stanley	8,037	(50,079)	Trinity Industries Inc	Goldman Sachs	89,141
(2,985)	Town Sports International Holdings Inc	Goldman Sachs	1,970	(50,634)	Trinity Place Holdings Inc	Bank of America Merrill Lynch	7,595
3,625	Towne Bank/Portsmouth VA	Morgan Stanley	(2,102)	(16,263)	Trinity Place Holdings Inc	Goldman Sachs	2,439
65,105	Towne Bank/Portsmouth VA	Bank of America Merrill Lynch	(28,646)	20,554	Trinseo SA	Bank of America Merrill Lynch	(97,631)
19,141	Towne Bank/Portsmouth VA	Goldman Sachs	(8,422)	5,644	Trinseo SA	Morgan Stanley	(17,440)
34,668	Townsquare Media Inc 'A'	Goldman Sachs	(16,294)	11,973	Trinseo SA	Goldman Sachs	(56,872)
48,543	Townsquare Media Inc 'A'	Bank of America Merrill Lynch	(22,815)	(19,168)	TripAdvisor Inc	Morgan Stanley	68,115
5,910	Townsquare Media Inc 'A'	Morgan Stanley	(148)	(18,639)	TripAdvisor Inc	Goldman Sachs	75,886
206,432	TPG RE Finance Trust Inc (Reit)	Bank of America Merrill Lynch	(107,345)	(4,244)	TripAdvisor Inc	Bank of America Merrill Lynch	13,799
(41,568)	TPI Composites Inc	Bank of America Merrill Lynch	101,842	(111)	Triple-S Management Corp 'B'	Morgan Stanley	383
(5,986)	TPI Composites Inc	Goldman Sachs	10,091	(6,764)	Triple-S Management Corp 'B'	Bank of America Merrill Lynch	10,755
(1,714)	TPI Composites Inc	Morgan Stanley	3,141	(10,515)	Triple-S Management Corp 'B'	Goldman Sachs	16,719
1,818	Tractor Supply Co	Bank of America Merrill Lynch	436	231,651	TriState Capital Holdings Inc	Bank of America Merrill Lynch	(284,931)
(345)	Trade Desk Inc/The 'A'	Bank of America Merrill Lynch	442	33,482	TriState Capital Holdings Inc	Goldman Sachs	(41,183)

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)
1,945	TriState Capital Holdings Inc	Morgan Stanley	(1,537)	(81,450)	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	84,708
(58,226)	Triton International Ltd/Bermuda	Goldman Sachs	99,622	(6,523)	Tyler Technologies Inc	Bank of America Merrill Lynch	13,936
(64,476)	Triton International Ltd/Bermuda	Morgan Stanley	48,632	(1,025)	Tyler Technologies Inc	Goldman Sachs	6,277
(11,368)	Triton International Ltd/Bermuda	Bank of America Merrill Lynch	10,939	(707)	Tyler Technologies Inc	Morgan Stanley	1,553
(31,688)	Triumph Bancorp Inc	Bank of America Merrill Lynch	29,153	12,439	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	(86,949)
(6,667)	Triumph Group Inc	Bank of America Merrill Lynch	13,334	(7,099)	Tyson Foods Inc 'A'	Morgan Stanley	42,665
(465)	Triumph Group Inc	Morgan Stanley	897	(9,272)	Tyson Foods Inc 'A'	Goldman Sachs	58,173
(3,324)	Triumph Group Inc	Goldman Sachs	6,648	(6,357)	Ubiquiti Networks Inc	Morgan Stanley	39,486
(53,887)	Tronox Holdings Plc 'A'	Bank of America Merrill Lynch	67,898	(9,659)	Ubiquiti Networks Inc	Bank of America Merrill Lynch	57,256
(129,678)	Tronox Holdings Plc 'A'	Goldman Sachs	163,394	53,459	UBS Group AG	Goldman Sachs	(17,641)
(95,714)	Tronox Holdings Plc 'A'	Morgan Stanley	170,371	(78,246)	UDR Inc (Reit)	Goldman Sachs	66,780
4,357	TrueBlue Inc	Bank of America Merrill Lynch	(10,239)	(53,754)	UDR Inc (Reit)	Morgan Stanley	43,581
3,670	TrueBlue Inc	Goldman Sachs	(8,624)	(3,780)	UFP Technologies Inc	Goldman Sachs	6,917
182,157	TrueCar Inc	Bank of America Merrill Lynch	(41,896)	124,982	UGI Corp	Morgan Stanley	(343,326)
61,471	TrueCar Inc	Morgan Stanley	(8,606)	37,643	UGI Corp	Goldman Sachs	(114,884)
138,558	TrueCar Inc	Goldman Sachs	(31,868)	26,347	UGI Corp	Bank of America Merrill Lynch	(80,622)
(116,481)	Trustmark Corp	Bank of America Merrill Lynch	203,842	4,249	Ultra Salon Cosmetics & Fragrance Inc	Bank of America Merrill Lynch	(125,261)
(155,433)	Trustmark Corp	Goldman Sachs	272,008	8,388	Ultra Salon Cosmetics & Fragrance Inc	Morgan Stanley	(310,881)
(12,810)	TTEC Holdings Inc	Goldman Sachs	(9,736)	1,810	Ultra Salon Cosmetics & Fragrance Inc	Goldman Sachs	(47,171)
(6,280)	TTEC Holdings Inc	Morgan Stanley	2,700	2,590	Ultra Clean Holdings Inc	Goldman Sachs	(3,315)
(15,145)	TTM Technologies Inc	Bank of America Merrill Lynch	34,834	(11,754)	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	82,689
(33,044)	TTM Technologies Inc	Morgan Stanley	44,609	(1,750)	Ultragenyx Pharmaceutical Inc	Goldman Sachs	12,311
28,289	TTM Technologies Inc	Goldman Sachs	(65,065)	(39,694)	Ultrapar Participacoes SA ADR	Goldman Sachs	6,351
(71,123)	TTM Technologies Inc	Goldman Sachs	121,265	(292,576)	Ultrapar Participacoes SA ADR	Morgan Stanley	(5,852)
(12,355)	Tucows Inc 'A'	Bank of America Merrill Lynch	103,658	(53,343)	UMB Financial Corp	Bank of America Merrill Lynch	267,782
(10,634)	Tucows Inc 'A'	Goldman Sachs	65,385	(101,885)	UMH Properties Inc (Reit)	Goldman Sachs	(3,057)
(2,530)	Tucows Inc 'A'	Morgan Stanley	10,171	(63,997)	UMH Properties Inc (Reit)	Morgan Stanley	1,851
(45,975)	Tupperware Brands Corp	Bank of America Merrill Lynch	207,347	85,868	Umpqua Holdings Corp	Bank of America Merrill Lynch	(40,637)
(11,914)	Tupperware Brands Corp	Morgan Stanley	36,933	410,044	Umpqua Holdings Corp	Goldman Sachs	(203,080)
(48,579)	Tupperware Brands Corp	Goldman Sachs	217,024	11,447	Umpqua Holdings Corp	Morgan Stanley	(5,305)
7,948	Turning Point Brands Inc	Bank of America Merrill Lynch	318	(24,031)	Under Armour Inc 'A'	Bank of America Merrill Lynch	(35,326)
6,481	Turning Point Brands Inc	Goldman Sachs	259	(13,913)	Under Armour Inc 'A'	Goldman Sachs	(5,228)
2,535	Turning Point Brands Inc	Morgan Stanley	684	(62,656)	Unifi Inc	Goldman Sachs	98,309
(29,409)	Turning Point Therapeutics Inc	Goldman Sachs	(164,396)	(64,878)	Unifi Inc	Morgan Stanley	77,629
(17,529)	Turning Point Therapeutics Inc	Morgan Stanley	34,707	(38,588)	Unifi Inc	Bank of America Merrill Lynch	72,545
(3,087)	Turtle Beach Corp	Goldman Sachs	2,624	(1,986)	Union Bankshares Inc/Morrisville VT	Bank of America Merrill Lynch	7,805
(2,186)	Turtle Beach Corp	Morgan Stanley	1,202	(35,870)	Union Pacific Corp	Bank of America Merrill Lynch	287,677
(5,633)	Tutor Perini Corp	Goldman Sachs	14,646	(669)	Union Pacific Corp	Morgan Stanley	5,827
(2,643)	Tutor Perini Corp	Morgan Stanley	3,832	(2,550)	Union Pacific Corp	Goldman Sachs	20,451
6,380	Twilio Inc 'A'	Morgan Stanley	(54,612)	(722)	Uniqure Nv	Morgan Stanley	4,130
8,249	Twilio Inc 'A'	Goldman Sachs	(82,572)	(5,612)	Unisys Corp	Bank of America Merrill Lynch	393
(265)	Twilio Inc 'A'	Goldman Sachs	2,653	(10,743)	Unisys Corp	Goldman Sachs	752
114	Twilio Inc 'A'	Bank of America Merrill Lynch	(1,141)	9,149	Unit Corp	Bank of America Merrill Lynch	(23,421)
(1,211)	Twin Disc Inc	Bank of America Merrill Lynch	557	21,569	Unit Corp	Goldman Sachs	(55,217)
(4,111)	Twin Disc Inc	Morgan Stanley	(946)	382	Unit Corp	Morgan Stanley	(623)
(4,147)	Twin Disc Inc	Goldman Sachs	2,029	(360,250)	United Bankshares Inc/WV	Bank of America Merrill Lynch	353,798
(5,457)	Twin River Worldwide Holdings Inc	Morgan Stanley	6,385	(238,422)	United Bankshares Inc/WV	Goldman Sachs	233,714
6,229	Twist Bioscience Corp	Goldman Sachs	9,037	(33,406)	United Bankshares Inc/WV	Morgan Stanley	38,635
3,813	Twist Bioscience Corp	Morgan Stanley	(1,144)	217,506	United Community Banks Inc/GA	Bank of America Merrill Lynch	(187,055)
19,695	Twitter Inc	Goldman Sachs	(25,407)	11	United Community Banks Inc/GA	Morgan Stanley	(11)
(6,802)	Twitter Inc	Morgan Stanley	13,400	42,575	United Community Banks Inc/GA	Goldman Sachs	(36,614)
(3,547)	Twitter Inc	Bank of America Merrill Lynch	1,583	451,821	United Community Financial Corp/OH	Bank of America Merrill Lynch	(36,146)
(11,040)	Twitter Inc	Goldman Sachs	14,242	34,938	United Community Financial Corp/OH	Goldman Sachs	(2,795)
(10,860)	Two Harbors Investment Corp (Reit)	Goldman Sachs	11,294	15,438	United Community Financial Corp/OH	Morgan Stanley	(2,316)

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1,630	United Continental Holdings Inc	Goldman Sachs	(1,100)	(2,256)	Universal Health Realty Income Trust (Reit)	Morgan Stanley	6,390
(1,685)	United Continental Holdings Inc	Bank of America Merrill Lynch	5,021	(25,770)	Universal Health Realty Income Trust (Reit)	Bank of America Merrill Lynch	67,260
4,075	United Continental Holdings Inc	Bank of America Merrill Lynch	(8,824)	(2,970)	Universal Health Realty Income Trust (Reit)	Goldman Sachs	7,958
3,093	United Continental Holdings Inc	Morgan Stanley	(7,763)	(9,727)	Universal Health Services Inc 'B'	Goldman Sachs	31,110
(9,412)	United Financial Bancorp Inc	Bank of America Merrill Lynch	3,765	(12,315)	Universal Health Services Inc 'B'	Bank of America Merrill Lynch	34,975
(51,143)	United Financial Bancorp Inc	Goldman Sachs	20,457	(10,363)	Universal Health Services Inc 'B'	Morgan Stanley	63,900
5,647	United Fire Group Inc	Goldman Sachs	(4,061)	16,032	Universal Insurance Holdings Inc	Goldman Sachs	(17,635)
3,379	United Fire Group Inc	Morgan Stanley	(5,913)	6,591	Universal Insurance Holdings Inc	Morgan Stanley	923
(1,759)	United Insurance Holdings Corp	Goldman Sachs	1,390	6,495	Universal Insurance Holdings Inc	Bank of America Merrill Lynch	(7,144)
(39,268)	United Insurance Holdings Corp	Bank of America Merrill Lynch	31,022	44,908	Universal Logistics Holdings Inc	Bank of America Merrill Lynch	(163,914)
(53,180)	United Natural Foods Inc	Goldman Sachs	65,943	38,939	Universal Stainless & Alloy Products Inc	Bank of America Merrill Lynch	(43,222)
(61,761)	United Natural Foods Inc	Bank of America Merrill Lynch	76,584	1,608	Universal Stainless & Alloy Products Inc	Morgan Stanley	(354)
(16,795)	United Parcel Service Inc 'B'	Bank of America Merrill Lynch	114,038	7,547	Universal Stainless & Alloy Products Inc	Goldman Sachs	(8,377)
(185)	United Parcel Service Inc 'B'	Goldman Sachs	1,256	129,838	Univest Financial Corp	Bank of America Merrill Lynch	(138,927)
(195)	United Rentals Inc	Morgan Stanley	2,053	55,825	Univest Financial Corp	Goldman Sachs	(59,733)
(2,104)	United Rentals Inc	Goldman Sachs	35,368	5,208	Univest Financial Corp	Morgan Stanley	(7,031)
11,351	United States Cellular Corp	Bank of America Merrill Lynch	(14,529)	99,677	Unum Group	Bank of America Merrill Lynch	(289,063)
27,194	United States Cellular Corp	Goldman Sachs	(35,240)	56,945	Unum Group	Goldman Sachs	(165,141)
8,058	United States Cellular Corp	Morgan Stanley	(12,651)	91,308	Unum Group	Morgan Stanley	(241,966)
(6,391)	United States Lime & Minerals Inc	Bank of America Merrill Lynch	25,756	102,933	Unum Therapeutics Inc	Bank of America Merrill Lynch	22,131
(482)	United States Lime & Minerals Inc	Morgan Stanley	1,253	12,463	Unum Therapeutics Inc	Morgan Stanley	607
(3,746)	United States Lime & Minerals Inc	Goldman Sachs	15,096	31,378	Unum Therapeutics Inc	Goldman Sachs	6,706
(209,200)	United States Steel Corp	Goldman Sachs	625,023	724	Upland Software Inc	Morgan Stanley	58
(84,053)	United States Steel Corp	Bank of America Merrill Lynch	237,437	5,793	Upland Software Inc	Bank of America Merrill Lynch	1,332
(18,005)	United States Steel Corp	Morgan Stanley	38,888	8,639	Upland Software Inc	Goldman Sachs	1,987
(4,390)	United Technologies Corp	Morgan Stanley	39,334	(23,672)	Upwork Inc	Bank of America Merrill Lynch	37,165
(12,682)	United Technologies Corp	Goldman Sachs	95,495	(3,540)	Upwork Inc	Goldman Sachs	4,334
(26,748)	United Technologies Corp	Bank of America Merrill Lynch	201,412	(19,079)	Upwork Inc	Morgan Stanley	18,572
6,071	United Therapeutics Corp	Bank of America Merrill Lynch	(27,380)	6,835	Urban Edge Properties (Reit)	Bank of America Merrill Lynch	(8,065)
1,252	United Therapeutics Corp	Goldman Sachs	(2,276)	21,179	Urban Edge Properties (Reit)	Goldman Sachs	(24,991)
2,400	UnitedHealth Group Inc	Bank of America Merrill Lynch	13,248	14,377	Urban Edge Properties (Reit)	Morgan Stanley	(12,364)
8,853	UnitedHealth Group Inc	Goldman Sachs	48,869	41,474	Urban One Inc	Morgan Stanley	-
6,696	UnitedHealth Group Inc	Morgan Stanley	(9,572)	9,869	Urban One Inc	Goldman Sachs	(1,480)
(106,647)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	69,321	(3,408)	Urban Outfitters Inc	Goldman Sachs	13,905
(63,616)	Uniti Group Inc (Reit)	Morgan Stanley	59,799	(28,132)	Urban Outfitters Inc	Morgan Stanley	39,564
(26,379)	Uniti Group Inc (Reit)	Goldman Sachs	17,146	(10,765)	Urstadt Biddle Properties Inc (Reit) 'A'	Bank of America Merrill Lynch	12,810
(1,316)	Unitil Corp	Bank of America Merrill Lynch	645	(41,160)	Urstadt Biddle Properties Inc (Reit) 'A'	Goldman Sachs	45,660
5,009	Unity Bancorp Inc	Bank of America Merrill Lynch	(5,059)	(15,902)	Urstadt Biddle Properties Inc (Reit) 'A'	Morgan Stanley	10,391
4,892	Unity Bancorp Inc	Morgan Stanley	(3,033)	(75,212)	US Bancorp	Bank of America Merrill Lynch	51,143
10,788	Unity Bancorp Inc	Goldman Sachs	(10,896)	(74,503)	US Bancorp	Goldman Sachs	51,508
5,592	UNITY Biotechnology Inc	Morgan Stanley	(3,132)	(32,477)	US Bancorp	Morgan Stanley	54,065
26,263	UNITY Biotechnology Inc	Goldman Sachs	(30,202)	(8,538)	US Concrete Inc	Morgan Stanley	31,847
15,701	UNITY Biotechnology Inc	Bank of America Merrill Lynch	(18,056)	(3,262)	US Concrete Inc	Goldman Sachs	10,797
(56,624)	Univar Inc	Goldman Sachs	100,224	930	US Ecology Inc	Bank of America Merrill Lynch	651
(20,597)	Univar Inc	Bank of America Merrill Lynch	36,457	2,312	US Ecology Inc	Morgan Stanley	(2,682)
(27,800)	Univar Inc	Morgan Stanley	52,542	2,975	US Foods Holding Corp	Goldman Sachs	(5,522)
(8,809)	Universal Corp/VA	Goldman Sachs	(3,786)	(35,831)	US Foods Holding Corp	Bank of America Merrill Lynch	104,627
(4,979)	Universal Corp/VA	Morgan Stanley	(7,636)	13,918	US Physical Therapy Inc	Bank of America Merrill Lynch	(48,574)
(15)	Universal Display Corp	Bank of America Merrill Lynch	301	11,257	US Physical Therapy Inc	Goldman Sachs	(35,729)
(7,861)	Universal Display Corp	Goldman Sachs	157,574	5,743	US Physical Therapy Inc	Morgan Stanley	(31,850)
(1,331)	Universal Electronics Inc	Bank of America Merrill Lynch	5,084	3,028	US Silica Holdings Inc	Goldman Sachs	(1,569)
64,912	Universal Forest Products Inc	Bank of America Merrill Lynch	(258,999)	11,049	US Silica Holdings Inc	Bank of America Merrill Lynch	(33,478)
9,736	Universal Forest Products Inc	Goldman Sachs	(38,847)	31,409	US Xpress Enterprises Inc 'A'	Bank of America Merrill Lynch	(22,614)
18,904	Universal Forest Products Inc	Morgan Stanley	(44,613)	10,534	US Xpress Enterprises Inc 'A'	Goldman Sachs	(7,584)

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10,223	US Xpress Enterprises Inc ‘A’	Morgan Stanley	(5,520)	(82,769)	VEREIT Inc (Reit)	Goldman Sachs	(5,883)
(83,527)	USA Technologies Inc	Goldman Sachs	(77,680)	(1,045,011)	VEREIT Inc (Reit)	Bank of America Merrill Lynch	(20,490)
(5,127)	USA Technologies Inc	Morgan Stanley	2,871	(369,967)	VEREIT Inc (Reit)	Morgan Stanley	(7,362)
(9,602)	USA Technologies Inc	Bank of America Merrill Lynch	(8,930)	(2,167)	Vericel Corp	Goldman Sachs	3,836
(5,716)	USA Truck Inc	Bank of America Merrill Lynch	14,004	(2,285)	Vericel Corp	Morgan Stanley	1,005
(9,295)	USA Truck Inc	Goldman Sachs	22,773	10,007	Verint Systems Inc	Goldman Sachs	(47,233)
5,023	USANA Health Sciences Inc	Goldman Sachs	(31,571)	1,086	Verint Systems Inc	Bank of America Merrill Lynch	(5,126)
6,959	USANA Health Sciences Inc	Morgan Stanley	(27,480)	20,729	VeriSign Inc	Bank of America Merrill Lynch	605
(736)	Utah Medical Products Inc	Morgan Stanley	(132)	4,768	VeriSign Inc	Goldman Sachs	191
(1,156)	Utah Medical Products Inc	Goldman Sachs	7,456	398	VeriSign Inc	Morgan Stanley	(656)
(1,074)	Vail Resorts Inc	Goldman Sachs	9,226	(2,294)	Verisk Analytics Inc	Goldman Sachs	2,592
29,350	Vale SA ADR	Goldman Sachs	13,795	551	Verisk Analytics Inc	Bank of America Merrill Lynch	(1,336)
1,680	Valero Energy Corp	Bank of America Merrill Lynch	(9,698)	5,926	Verisk Analytics Inc	Goldman Sachs	(11,127)
1,752	Valero Energy Corp	Morgan Stanley	(9,456)	1,612	Verisk Analytics Inc	Morgan Stanley	(5,534)
1,668	Valero Energy Corp	Goldman Sachs	(21,734)	(106,343)	Verisk Analytics Inc	Bank of America Merrill Lynch	120,168
(8,003)	Valhi Inc	Goldman Sachs	2,241	(11,991)	Veritex Holdings Inc	Goldman Sachs	5,156
(49,029)	Valhi Inc	Bank of America Merrill Lynch	13,728	(13,468)	Veritex Holdings Inc	Bank of America Merrill Lynch	5,791
(952,614)	Valley National Bancorp	Bank of America Merrill Lynch	314,363	84,750	Verizon Communications Inc	Morgan Stanley	(393,240)
(408,350)	Valley National Bancorp	Goldman Sachs	135,403	47,913	Verizon Communications Inc	Bank of America Merrill Lynch	(105,409)
(117,727)	Valley National Bancorp	Morgan Stanley	36,857	58,820	Verizon Communications Inc	Goldman Sachs	(131,578)
(31,341)	Valmont Industries Inc	Bank of America Merrill Lynch	237,251	(8,062)	Verso Corp ‘A’	Goldman Sachs	19,167
(6,656)	Valmont Industries Inc	Morgan Stanley	44,129	(24,098)	Verso Corp ‘A’	Morgan Stanley	22,244
(319)	Valmont Industries Inc	Goldman Sachs	2,415	(1,718)	Versum Materials Inc	Bank of America Merrill Lynch	979
(4,977)	Valvoline Inc	Bank of America Merrill Lynch	1,742	5,114	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	4,756
(2,085)	Vanda Pharmaceuticals Inc	Bank of America Merrill Lynch	2,314	(1,757)	Vertex Pharmaceuticals Inc	Goldman Sachs	2,476
(8,354)	Vanda Pharmaceuticals Inc	Goldman Sachs	9,422	(6,117)	Vertex Pharmaceuticals Inc	Morgan Stanley	27,872
(17,436)	Vapotherm Inc	Bank of America Merrill Lynch	(15,169)	(2,090)	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	(145)
(5,994)	Vapotherm Inc	Goldman Sachs	(5,215)	18,129	VF Corp	Morgan Stanley	(157,904)
7,038	Varex Imaging Corp	Morgan Stanley	(14,076)	8,301	VF Corp	Goldman Sachs	(75,373)
11,968	Varex Imaging Corp	Goldman Sachs	(39,494)	41,243	VF Corp	Bank of America Merrill Lynch	(379,851)
1,445	Varian Medical Systems Inc	Goldman Sachs	(5,578)	33,232	Viacom Inc ‘A’	Bank of America Merrill Lynch	32,900
5,351	Varian Medical Systems Inc	Bank of America Merrill Lynch	(21,141)	6,939	Viacom Inc ‘A’	Goldman Sachs	6,870
1,500	Varian Medical Systems Inc	Morgan Stanley	(3,195)	43,232	Viacom Inc ‘B’	Bank of America Merrill Lynch	28,101
(8,825)	Varonis Systems Inc	Bank of America Merrill Lynch	78,101	886	Viacom Inc ‘B’	Goldman Sachs	576
(10,492)	Varonis Systems Inc	Goldman Sachs	92,854	28,227	Viacom Inc ‘B’	Morgan Stanley	3,105
(10,269)	Varonis Systems Inc	Morgan Stanley	57,712	19,226	Viad Corp	Goldman Sachs	(5,827)
54,587	Vector Group Ltd	Goldman Sachs	(33,891)	6,170	Viad Corp	Morgan Stanley	1,730
66,948	Vector Group Ltd	Morgan Stanley	(28,879)	(4,137)	ViaSat Inc	Goldman Sachs	7,612
(84,000)	Vector Group Ltd	Goldman Sachs	57,120	539	ViaSat Inc	Bank of America Merrill Lynch	(419)
234,537	Vector Group Ltd	Bank of America Merrill Lynch	(159,485)	6,052	ViaSat Inc	Morgan Stanley	(9,804)
(42,843)	Vector Group Ltd	Morgan Stanley	21,422	7,605	ViaSat Inc	Goldman Sachs	(20,160)
1,409	Vectrus Inc	Bank of America Merrill Lynch	(3,424)	(15,910)	Viavi Solutions Inc	Bank of America Merrill Lynch	20,842
3,783	Vectrus Inc	Goldman Sachs	(9,193)	(21,534)	Viavi Solutions Inc	Morgan Stanley	6,030
(37,935)	Veeco Instruments Inc	Bank of America Merrill Lynch	44,384	(3,319)	Viavi Solutions Inc	Goldman Sachs	4,348
(5,718)	Veeco Instruments Inc	Morgan Stanley	123	(295,866)	VICI Properties Inc (Reit)	Bank of America Merrill Lynch	53,256
(2,078)	Veeco Instruments Inc	Goldman Sachs	519	(101,247)	VICI Properties Inc (Reit)	Morgan Stanley	35,409
29,148	Veeva Systems Inc ‘A’	Bank of America Merrill Lynch	285,399	(17,949)	VICI Properties Inc (Reit)	Goldman Sachs	10,134
14,914	Veeva Systems Inc ‘A’	Morgan Stanley	121,466	(10,355)	Vicor Corp	Bank of America Merrill Lynch	29,305
14,703	Veeva Systems Inc ‘A’	Goldman Sachs	139,795	(18,597)	Vicor Corp	Goldman Sachs	43,308
22,586	Venator Materials Plc	Morgan Stanley	(11,971)	(4,830)	Vicor Corp	Morgan Stanley	5,494
12,515	Ventas Inc (Reit)	Goldman Sachs	(3,254)	(22,384)	ViewRay Inc	Goldman Sachs	-
540	Ventas Inc (Reit)	Morgan Stanley	(540)	(46,852)	ViewRay Inc	Bank of America Merrill Lynch	-
41,373	Ventas Inc (Reit)	Bank of America Merrill Lynch	(10,757)	(5,276)	ViewRay Inc	Morgan Stanley	633
34,796	Veracyte Inc	Bank of America Merrill Lynch	(37,928)	(3,807)	Viking Therapeutics Inc	Goldman Sachs	3,122

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)
(2,842)	Viking Therapeutics Inc	Morgan Stanley	1,904	(22,859)	Wabtec Corp	Goldman Sachs	139,897
(23,482)	Village Super Market Inc 'A'	Bank of America Merrill Lynch	30,527	(21,463)	Waddell & Reed Financial Inc 'A'	Morgan Stanley	18,673
(5,279)	Village Super Market Inc 'A'	Goldman Sachs	6,863	(78,618)	Waddell & Reed Financial Inc 'A'	Goldman Sachs	76,259
(14,891)	Vince Holding Corp	Morgan Stanley	4,244	3,610	WageWorks Inc	Bank of America Merrill Lynch	4,404
(12,173)	VirnetX Holding Corp	Bank of America Merrill Lynch	8,643	503	WageWorks Inc	Morgan Stanley	316
(4,038)	VirnetX Holding Corp	Morgan Stanley	40	4,444	WageWorks Inc	Goldman Sachs	5,422
(52,952)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	36,728	(1,178)	WageWorks Inc	Bank of America Merrill Lynch	(701)
(28,079)	Virtu Financial Inc 'A'	Goldman Sachs	19,167	(33,220)	Walgreens Boots Alliance Inc	Bank of America Merrill Lynch	107,301
(65,059)	Virtu Financial Inc 'A'	Morgan Stanley	24,722	(46,073)	Walgreens Boots Alliance Inc	Morgan Stanley	158,030
(4,169)	Virtus Investment Partners Inc	Bank of America Merrill Lynch	60,992	17,416	Walker & Dunlop Inc	Morgan Stanley	(45,853)
(707)	Virtusa Corp	Morgan Stanley	93	7,051	Walker & Dunlop Inc	Bank of America Merrill Lynch	(30,531)
194	Visa Inc 'A'	Morgan Stanley	(321)	28,738	Walker & Dunlop Inc	Goldman Sachs	(117,875)
(11,933)	Vishay Intertechnology Inc	Morgan Stanley	4,634	610	Walmart Inc	Morgan Stanley	(689)
77,298	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(140,682)	(37,779)	Walt Disney Co/The	Bank of America Merrill Lynch	101,436
88,939	Vishay Intertechnology Inc	Goldman Sachs	(161,869)	(11,623)	Walt Disney Co/The	Morgan Stanley	20,562
116,317	Vishay Intertechnology Inc	Morgan Stanley	(76,769)	(13,969)	Walt Disney Co/The	Goldman Sachs	31,807
(22,081)	Vishay Intertechnology Inc	Goldman Sachs	24,529	(6,106)	Warrior Met Coal Inc	Morgan Stanley	11,113
(11,661)	Vishay Intertechnology Inc	Bank of America Merrill Lynch	21,223	(11,118)	Warrior Met Coal Inc	Goldman Sachs	26,461
(6,827)	Vishay Precision Group Inc	Bank of America Merrill Lynch	30,312	244,426	Washington Federal Inc	Bank of America Merrill Lynch	(131,990)
(931)	Vishay Precision Group Inc	Morgan Stanley	2,272	4,231	Washington Federal Inc	Goldman Sachs	(2,285)
(10,032)	Vishay Precision Group Inc	Goldman Sachs	44,542	(22,179)	Washington Prime Group Inc (Reit)	Bank of America Merrill Lynch	23,732
(4,493)	Visteon Corp	Bank of America Merrill Lynch	40,796	(59,862)	Washington Prime Group Inc (Reit)	Goldman Sachs	64,052
(99,104)	Vistra Energy Corp	Goldman Sachs	123,880	72,884	Washington Real Estate Investment Trust (Reit)	Goldman Sachs	(80,705)
(63,252)	Vistra Energy Corp	Bank of America Merrill Lynch	79,065	41,840	Washington Real Estate Investment Trust (Reit)	Morgan Stanley	(24,146)
(17,758)	Vistra Energy Corp	Morgan Stanley	33,437	33,926	Waste Connections Inc	Bank of America Merrill Lynch	(27,099)
1,614	VMware Inc 'A'	Morgan Stanley	(22,677)	61,205	Waste Connections Inc	Goldman Sachs	(48,051)
(5,506)	VMware Inc 'A'	Bank of America Merrill Lynch	113,809	39,697	Waste Management Inc	Bank of America Merrill Lynch	35,330
4,702	VMware Inc 'A'	Goldman Sachs	(93,929)	1,123	Waste Management Inc	Morgan Stanley	(1,404)
4,062	VMware Inc 'A'	Bank of America Merrill Lynch	(80,926)	8,594	Waste Management Inc	Goldman Sachs	7,649
8,244	Vocera Communications Inc	Bank of America Merrill Lynch	(14,592)	(171)	Waters Corp	Bank of America Merrill Lynch	980
5,319	Vocera Communications Inc	Goldman Sachs	(9,415)	(4,884)	Waters Corp	Morgan Stanley	25,250
3,420	Vocera Communications Inc	Morgan Stanley	(1,163)	(13,904)	Waters Corp	Goldman Sachs	76,208
(7,120)	Vonage Holdings Corp	Goldman Sachs	(2,137)	(47,713)	Waterstone Financial Inc	Bank of America Merrill Lynch	16,700
37,458	Vonage Holdings Corp	Goldman Sachs	14,796	(77,403)	Waterstone Financial Inc	Goldman Sachs	27,091
25,755	Vornado Realty Trust (Reit)	Goldman Sachs	(25,106)	(7,884)	Waterstone Financial Inc	Morgan Stanley	1,971
20,705	Vornado Realty Trust (Reit)	Morgan Stanley	(26,315)	(379)	Watsco Inc	Morgan Stanley	(83)
23,885	VOXX International Corp	Bank of America Merrill Lynch	(14,809)	21,133	Watsco Inc	Goldman Sachs	(2,747)
8,927	VOXX International Corp	Goldman Sachs	(5,543)	4,113	Watsco Inc	Morgan Stanley	(5,882)
10,739	VOXX International Corp	Morgan Stanley	(1,289)	(362)	Watsco Inc	Goldman Sachs	(353)
(4,314)	Voya Financial Inc	Goldman Sachs	6,989	37,346	Watts Water Technologies Inc 'A'	Bank of America Merrill Lynch	(119,507)
(36,250)	Voya Financial Inc	Bank of America Merrill Lynch	58,725	29,408	Watts Water Technologies Inc 'A'	Goldman Sachs	(94,106)
(6,075)	Voyager Therapeutics Inc	Bank of America Merrill Lynch	10,267	68,508	Watts Water Technologies Inc 'A'	Morgan Stanley	(134,276)
(27,671)	VSE Corp	Bank of America Merrill Lynch	89,931	3,136	Wayfair Inc 'A'	Morgan Stanley	(3,075)
40,677	Vulcan Materials Co	Bank of America Merrill Lynch	(228,843)	(1,964)	WD-40 Co	Goldman Sachs	13,885
23,492	Vulcan Materials Co	Goldman Sachs	(129,024)	(9,007)	Webster Financial Corp	Bank of America Merrill Lynch	36,884
5,937	Vulcan Materials Co	Morgan Stanley	(22,196)	21,235	Webster Financial Corp	Bank of America Merrill Lynch	(88,771)
25,098	W&T Offshore Inc	Bank of America Merrill Lynch	(17,067)	80,020	Webster Financial Corp	Morgan Stanley	(279,825)
18,786	W&T Offshore Inc	Morgan Stanley	(7,139)	47,675	Webster Financial Corp	Goldman Sachs	(186,623)
31,086	W&T Offshore Inc	Goldman Sachs	(23,179)	(60,395)	WEC Energy Group Inc	Morgan Stanley	92,615
41,320	Wabash National Corp	Bank of America Merrill Lynch	(30,577)	(18,120)	WEC Energy Group Inc	Goldman Sachs	11,042
42,432	Wabash National Corp	Morgan Stanley	(35,010)	(56,314)	Weight Watchers International Inc	Morgan Stanley	140,785
56,844	Wabash National Corp	Goldman Sachs	(40,790)	(7,739)	Weight Watchers International Inc	Bank of America Merrill Lynch	35,290
32,188	Wabtec Corp	Goldman Sachs	(184,082)	(39,355)	Weight Watchers International Inc	Goldman Sachs	134,382
1,107	Wabtec Corp	Morgan Stanley	(3,398)	86,599	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	(70,145)

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37,648	Weingarten Realty Investors (Reit)	Goldman Sachs	(30,495)	(2,338)	Weyco Group Inc	Goldman Sachs	9,527
6,714	Weis Markets Inc	Bank of America Merrill Lynch	(15,912)	49,752	Weyerhaeuser Co (Reit)	Morgan Stanley	(14,079)
5,261	Weis Markets Inc	Goldman Sachs	(12,469)	45,315	Weyerhaeuser Co (Reit)	Goldman Sachs	(36,016)
(13,681)	Welbilt Inc	Morgan Stanley	12,723	22,473	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	(12,380)
(100,689)	Welbilt Inc	Bank of America Merrill Lynch	124,854	2,262	Whirlpool Corp	Goldman Sachs	(27,428)
104,924	Wells Fargo & Co	Morgan Stanley	(157,386)	20,778	Whirlpool Corp	Bank of America Merrill Lynch	(330,786)
(23,473)	Wells Fargo & Co	Bank of America Merrill Lynch	29,107	4,903	Whirlpool Corp	Morgan Stanley	(73,272)
(41,569)	Welltower Inc (Reit)	Bank of America Merrill Lynch	(85,667)	(2,398)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(41,845)
(9,120)	Welltower Inc (Reit)	Morgan Stanley	(7,906)	40	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	698
(19,162)	Welltower Inc (Reit)	Goldman Sachs	(16,388)	14,987	Whitestone (Reit)	Bank of America Merrill Lynch	(4,646)
(56,337)	Wendy's Co/The	Goldman Sachs	19,155	7,519	Whitestone (Reit)	Goldman Sachs	(2,331)
(23,608)	Wendy's Co/The	Bank of America Merrill Lynch	8,027	9,834	Whitestone (Reit)	Morgan Stanley	(3,049)
(37,825)	Wendy's Co/The	Morgan Stanley	29,125	18,951	Whiting Petroleum Corp	Bank of America Merrill Lynch	(111,053)
68,084	Werner Enterprises Inc	Morgan Stanley	(448,674)	6,487	Whiting Petroleum Corp	Morgan Stanley	(5,268)
43,563	Werner Enterprises Inc	Goldman Sachs	(236,409)	5,666	WideOpenWest Inc	Bank of America Merrill Lynch	(4,533)
62,875	Werner Enterprises Inc	Bank of America Merrill Lynch	(335,753)	13,335	WideOpenWest Inc	Goldman Sachs	(10,668)
2,584	WesBanco Inc	Goldman Sachs	(6,305)	(9,812)	Willdan Group Inc	Morgan Stanley	38,659
19,902	WESCO International Inc	Morgan Stanley	(65,080)	(8,071)	Willdan Group Inc	Bank of America Merrill Lynch	33,333
94,889	WESCO International Inc	Bank of America Merrill Lynch	(479,189)	(14,385)	William Lyon Homes 'A'	Goldman Sachs	1,720
18,185	WESCO International Inc	Goldman Sachs	(91,834)	(9,701)	William Lyon Homes 'A'	Morgan Stanley	1,358
97,985	West Bancorporation Inc	Bank of America Merrill Lynch	5,879	19,841	Williams Cos Inc/The	Goldman Sachs	(25,595)
52,469	West Bancorporation Inc	Goldman Sachs	3,148	49,709	Williams Cos Inc/The	Bank of America Merrill Lynch	(64,125)
35,669	West Bancorporation Inc	Morgan Stanley	(32,102)	31,064	Williams Cos Inc/The	Morgan Stanley	(37,587)
(2,630)	West Pharmaceutical Services Inc	Goldman Sachs	6,641	(9,072)	Williams Cos Inc/The	Morgan Stanley	10,977
(19,963)	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	50,407	(2,651)	Williams-Sonoma Inc	Bank of America Merrill Lynch	(9,464)
(32,946)	Westamerica Bancorporation	Goldman Sachs	53,043	(534)	Williams-Sonoma Inc	Morgan Stanley	(2,383)
123,467	Western Alliance Bancorp	Bank of America Merrill Lynch	(350,665)	(980)	Willis Lease Finance Corp	Morgan Stanley	3,165
72,123	Western Alliance Bancorp	Goldman Sachs	(203,695)	(1,057)	Willis Lease Finance Corp	Goldman Sachs	7,056
29,621	Western Alliance Bancorp	Morgan Stanley	(71,294)	(7,134)	Willis Towers Watson Plc	Goldman Sachs	(3,810)
18,969	Western Asset Mortgage Capital Corp (Reit)	Bank of America Merrill Lynch	(6,275)	(966)	Willis Towers Watson Plc	Morgan Stanley	(742)
13,622	Western Asset Mortgage Capital Corp (Reit)	Goldman Sachs	(4,181)	(134,224)	WillScot Corp	Bank of America Merrill Lynch	99,326
27,390	Western Asset Mortgage Capital Corp (Reit)	Morgan Stanley	(8,011)	(6,857)	WillScot Corp	Goldman Sachs	5,074
(17,191)	Western Digital Corp	Bank of America Merrill Lynch	123,088	464	Wingstop Inc	Goldman Sachs	617
(16,055)	Western Digital Corp	Morgan Stanley	61,972	(6,961)	Winmark Corp	Bank of America Merrill Lynch	86,108
(8,910)	Western Digital Corp	Goldman Sachs	63,796	(938)	Winmark Corp	Morgan Stanley	11,113
10,376	Western Midstream Partners L	Bank of America Merrill Lynch	(11,517)	(2,994)	Winmark Corp	Goldman Sachs	34,691
5,715	Western Midstream Partners L	Morgan Stanley	(8,344)	(1,378)	Winnebago Industries Inc	Bank of America Merrill Lynch	3,025
(104,851)	Western New England Bancorp Inc	Bank of America Merrill Lynch	35,649	(6,367)	Winnebago Industries Inc	Goldman Sachs	10,657
(16,022)	Western New England Bancorp Inc	Goldman Sachs	5,447	(5,040)	Winnebago Industries Inc	Morgan Stanley	4,259
(266,344)	Western Union Co/The	Goldman Sachs	70,536	10,347	Winthrop Realty Trust*	Bank of America Merrill Lynch	(36,214)
(84,166)	Western Union Co/The	Bank of America Merrill Lynch	19,426	97,374	Wintrust Financial Corp	Bank of America Merrill Lynch	(380,622)
(340,673)	Western Union Co/The	Morgan Stanley	94,655	7,165	Wintrust Financial Corp	Morgan Stanley	(20,984)
(8,570)	Westlake Chemical Corp	Goldman Sachs	29,109	23,586	Wintrust Financial Corp	Goldman Sachs	(77,306)
(5,234)	Westlake Chemical Corp	Morgan Stanley	20,191	2,516	Wix.com Ltd	Bank of America Merrill Lynch	(2,834)
158,679	Westrock Co	Goldman Sachs	(731,343)	2,473	Wix.com Ltd	Goldman Sachs	2,303
188,850	Westrock Co	Bank of America Merrill Lynch	(878,437)	1,592	Wix.com Ltd	Morgan Stanley	4,777
87,883	Westrock Co	Morgan Stanley	(224,102)	69,867	Wolverine World Wide Inc	Goldman Sachs	(108,294)
24,246	Westwood Holdings Group Inc	Bank of America Merrill Lynch	5,092	46,958	Wolverine World Wide Inc	Bank of America Merrill Lynch	(72,785)
9,569	Westwood Holdings Group Inc	Morgan Stanley	(262)	46,439	Wolverine World Wide Inc	Morgan Stanley	(100,308)
25,720	Westwood Holdings Group Inc	Goldman Sachs	5,015	3,664	Woodward Inc	Bank of America Merrill Lynch	(9,372)
(21,624)	WEX Inc	Goldman Sachs	208,487	25,979	Woodward Inc	Goldman Sachs	(70,547)
(17,075)	WEX Inc	Bank of America Merrill Lynch	156,426	4,921	Woodward Inc	Morgan Stanley	(32,282)
(7,528)	WEX Inc	Morgan Stanley	95,609	(3,567)	Woodward Inc	Bank of America Merrill Lynch	8,846
(20,526)	Weyco Group Inc	Bank of America Merrill Lynch	83,643	7,458	Workday Inc 'A'	Bank of America Merrill Lynch	11,730

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15,332	Workday Inc 'A'	Morgan Stanley	(65,621)	6,694	Xencor Inc	Morgan Stanley	(11,045)
15,301	Workday Inc 'A'	Goldman Sachs	17,314	18,233	Xenia Hotels & Resorts Inc (Reit)	Goldman Sachs	(9,529)
52,357	Workhorse Group Inc	Bank of America Merrill Lynch	(22,514)	52,153	Xenia Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(87,096)
8,904	Workhorse Group Inc	Goldman Sachs	(3,829)	9,136	Xeris Pharmaceuticals Inc	Goldman Sachs	(12,151)
21,706	Workhorse Group Inc	Morgan Stanley	(1,302)	8,988	Xeris Pharmaceuticals Inc	Morgan Stanley	(11,864)
10,464	Workiva Inc	Bank of America Merrill Lynch	19,817	(26,979)	Xerox Corp	Bank of America Merrill Lynch	32,105
2,922	Workiva Inc	Goldman Sachs	1,518	(104,031)	Xerox Corp	Morgan Stanley	110,273
5,914	Workiva Inc	Morgan Stanley	5,240	(8,011)	Xerox Corp	Goldman Sachs	9,533
(776)	World Acceptance Corp	Goldman Sachs	(1,436)	17,177	Xilinx Inc	Bank of America Merrill Lynch	(179,671)
(1,531)	World Acceptance Corp	Morgan Stanley	3,047	18,777	Xilinx Inc	Goldman Sachs	(94,584)
15,868	World Fuel Services Corp	Goldman Sachs	(14,440)	34,036	Xilinx Inc	Morgan Stanley	(23,825)
(12,164)	World Fuel Services Corp	Morgan Stanley	11,799	(136)	XOMA Corp	Morgan Stanley	(107)
6,576	World Fuel Services Corp	Morgan Stanley	(6,379)	(18,914)	XOMA Corp	Bank of America Merrill Lynch	(43,880)
(5,772)	World Wrestling Entertainment Inc 'A'	Morgan Stanley	33,433	7,932	Xperi Corp	Bank of America Merrill Lynch	(20,940)
(11,217)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	110,151	9,606	Xperi Corp	Morgan Stanley	(7,397)
921	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(9,044)	18,512	Xperi Corp	Goldman Sachs	(48,424)
(12,272)	World Wrestling Entertainment Inc 'A'	Goldman Sachs	108,068	(4,491)	XPO Logistics Inc	Goldman Sachs	4,418
4,588	Worthington Industries Inc	Morgan Stanley	(7,478)	(4,883)	Xylem Inc/NY	Goldman Sachs	5,365
(80,314)	WP Carey Inc (Reit)	Bank of America Merrill Lynch	(179,774)	(2,799)	Xylem Inc/NY	Bank of America Merrill Lynch	1,292
(6,030)	WP Carey Inc (Reit)	Goldman Sachs	(13,688)	(23,971)	Xylem Inc/NY	Morgan Stanley	30,347
(79,990)	WP Carey Inc (Reit)	Morgan Stanley	(27,931)	3,143	Y-mAbs Therapeutics Inc	Bank of America Merrill Lynch	(4,086)
(77,415)	WPX Energy Inc	Morgan Stanley	89,801	2,201	Y-mAbs Therapeutics Inc	Goldman Sachs	(2,861)
(68,886)	WPX Energy Inc	Bank of America Merrill Lynch	143,283	4,344	Y-mAbs Therapeutics Inc	Morgan Stanley	(2,129)
(54,407)	WPX Energy Inc	Goldman Sachs	113,167	6,263	Yandex NV 'A'	Bank of America Merrill Lynch	(2,693)
(76,900)	WR Berkley Corp	Bank of America Merrill Lynch	(8,459)	665	Yandex NV 'A'	Morgan Stanley	(1,177)
(1,130)	WR Berkley Corp	Morgan Stanley	622	(3,212)	Yandex NV 'A'	Morgan Stanley	5,685
(18,402)	WR Berkley Corp	Goldman Sachs	(2,024)	51,210	Yelp Inc	Bank of America Merrill Lynch	(108,565)
8,551	WR Grace & Co	Morgan Stanley	(20,864)	27,111	Yelp Inc	Morgan Stanley	(36,871)
7,164	WR Grace & Co	Bank of America Merrill Lynch	(21,277)	2,447	Yelp Inc	Goldman Sachs	(3,456)
38,558	WR Grace & Co	Goldman Sachs	(114,517)	(46,060)	Yeti Holdings Inc	Bank of America Merrill Lynch	111,269
5,790	Wright Medical Group NV	Morgan Stanley	(4,400)	(3,301)	Yeti Holdings Inc	Morgan Stanley	7,361
3,637	Wright Medical Group NV	Bank of America Merrill Lynch	(6,801)	7,019	Yext Inc	Goldman Sachs	(26,181)
3,853	Wright Medical Group NV	Goldman Sachs	(7,205)	6,801	Yext Inc	Morgan Stanley	(25,572)
(12,820)	Wright Medical Group NV	Goldman Sachs	22,596	(4,422)	Yext Inc	Morgan Stanley	16,627
47,006	WSFS Financial Corp	Bank of America Merrill Lynch	(99,888)	18,011	Yext Inc	Bank of America Merrill Lynch	(67,181)
43,605	WSFS Financial Corp	Goldman Sachs	(92,661)	14,200	York Water Co/The	Bank of America Merrill Lynch	(6,106)
91,255	WSFS Financial Corp	Morgan Stanley	(179,316)	8,014	York Water Co/The	Goldman Sachs	(3,446)
4,071	WW Grainger Inc	Bank of America Merrill Lynch	(6,127)	4,247	York Water Co/The	Morgan Stanley	(4,757)
15,196	WW Grainger Inc	Morgan Stanley	16,339	(38,588)	YRC Worldwide Inc	Bank of America Merrill Lynch	44,376
15,541	WW Grainger Inc	Goldman Sachs	(24,663)	(15,661)	Yum China Holdings Inc	Morgan Stanley	2,274
31,848	Wyndham Destinations Inc	Bank of America Merrill Lynch	(100,640)	(23,192)	Yum China Holdings Inc	Goldman Sachs	59,539
8,506	Wyndham Destinations Inc	Morgan Stanley	(21,265)	(847)	Yum! Brands Inc	Bank of America Merrill Lynch	122
(31,305)	Wyndham Hotels & Resorts Inc	Goldman Sachs	49,337	(4,815)	Yum! Brands Inc	Morgan Stanley	192
(13,681)	Wyndham Hotels & Resorts Inc	Morgan Stanley	35,844	23,704	Yum! Brands Inc	Goldman Sachs	13,985
(3,733)	Wynn Resorts Ltd	Bank of America Merrill Lynch	64,357	1,663	Yum! Brands Inc	Morgan Stanley	(848)
(2,491)	Wynn Resorts Ltd	Goldman Sachs	42,945	1,367	Yum! Brands Inc	Bank of America Merrill Lynch	807
(8,064)	Wynn Resorts Ltd	Morgan Stanley	80,576	9,720	Zafgen Inc	Morgan Stanley	(7,290)
1,370	X4 Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,959)	10,996	Zafgen Inc	Bank of America Merrill Lynch	(7,697)
2,733	X4 Pharmaceuticals Inc	Goldman Sachs	(11,889)	11,768	Zafgen Inc	Goldman Sachs	(8,238)
7,777	XBiotech Inc	Bank of America Merrill Lynch	(13,960)	35,429	ZAGG Inc	Bank of America Merrill Lynch	2,126
8,737	XBiotech Inc	Goldman Sachs	(15,683)	17,892	ZAGG Inc	Goldman Sachs	(151)
180,483	Xcel Energy Inc	Bank of America Merrill Lynch	23,463	9,838	ZAGG Inc	Morgan Stanley	(295)
9,578	Xencor Inc	Bank of America Merrill Lynch	(35,343)	(49,363)	Zayo Group Holdings Inc	Morgan Stanley	6,911
15,314	Xencor Inc	Goldman Sachs	(48,846)	(67,857)	Zayo Group Holdings Inc	Goldman Sachs	21,036

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)
4,537	Zebra Technologies Corp ‘A’	Bank of America Merrill Lynch	(70,913)
582	Zebra Technologies Corp ‘A’	Goldman Sachs	(827)
38,694	Zendesk Inc	Bank of America Merrill Lynch	(102,374)
39,759	Zendesk Inc	Goldman Sachs	(121,049)
27,132	Zendesk Inc	Morgan Stanley	(126,212)
3,706	Zillow Group Inc ‘C’	Morgan Stanley	4,373
(26,247)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	171,393
1,145	Zimmer Biomet Holdings Inc	Goldman Sachs	(174)
140,383	Zions Bancorp NA	Morgan Stanley	(270,053)
12,925	Zions Bancorp NA	Bank of America Merrill Lynch	(23,744)
13,996	Zoetis Inc	Bank of America Merrill Lynch	(13,296)
9,719	Zoetis Inc	Goldman Sachs	(9,233)
3,875	Zogenix Inc	Goldman Sachs	(2,247)
(21,378)	Zogenix Inc	Goldman Sachs	12,399
(54,357)	Zoom Video Communications Inc ‘A’	Bank of America Merrill Lynch	12,920
(29,795)	Zoom Video Communications Inc ‘A’	Morgan Stanley	77,169

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(784)	Zscaler Inc	Bank of America Merrill Lynch	5,386
(9,485)	Zscaler Inc	Goldman Sachs	66,314
(17,558)	Zscaler Inc	Morgan Stanley	135,899
21,138	Zumiez Inc	Bank of America Merrill Lynch	(56,809)
3,872	Zumiez Inc	Morgan Stanley	(6,627)
23,349	Zumiez Inc	Goldman Sachs	(46,988)
77,729	Zynga Inc ‘A’	Morgan Stanley	2,332
154,575	Zynga Inc ‘A’	Bank of America Merrill Lynch	7,729
186,652	Zynga Inc ‘A’	Goldman Sachs	9,690
			<u>(6,065,729)</u>
合計（基礎となるエクスポージャー総額－7,434,063,535米ドル）			<u>(7,569,282)</u>

* 公正価値調整の対象である有価証券。

** 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(2019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 10,025,320	ファンドは3ヶ月LIBORを受け取り、MSCI Chile Net USD Indexを支払う	Morgan Stanley	17/12/2019	1,466,900	1,466,900
TRS	USD 3,682,026	ファンドは3ヶ月LIBORを受け取り、MSCI Chile Net USD Indexを支払う	Morgan Stanley	13/3/2020	538,799	538,799
合計(基礎となるエクスポージャー総額－11,834,858米ドル)					2,005,699	2,005,699

TRS: トータル・リターン・スワップ

未決済先渡為替予約(2019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)
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	3,966,848	USD	3,925,988	State Street Bank & Trust Company	14/6/2019	24,481
USD	135,656	CHF	136,740	State Street Bank & Trust Company	14/6/2019	(520)
						23,961
ヘッジを使用したユーロ建投資証券クラス						
EUR	475,147,430	USD	535,010,974	State Street Bank & Trust Company	14/6/2019	(4,376,785)
USD	25,635,815	EUR	22,868,027	State Street Bank & Trust Company	14/6/2019	97,307
						(4,279,478)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	159,045	USD	207,433	State Street Bank & Trust Company	14/6/2019	(7,095)
USD	1,226	GBP	939	State Street Bank & Trust Company	14/6/2019	43
						(7,052)
ヘッジを使用した日本円建投資証券クラス						
JPY	26,721,186,425	USD	243,972,647	State Street Bank & Trust Company	14/6/2019	1,806,889
USD	1,012,252	JPY	110,582,416	State Street Bank & Trust Company	14/6/2019	(4,877)
						1,802,012
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	1,442,507,925	USD	150,256,997	State Street Bank & Trust Company	14/6/2019	1,251,587
USD	6,445,797	SEK	61,798,825	State Street Bank & Trust Company	14/6/2019	(45,019)
						1,206,568
合計(基礎となるエクスポージャー総額－965,256,927米ドル)						(1,253,989)

添付の注記は、これらの財務書類の不可分の一部である。

レッグ・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	レッグ・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・サービスズ(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17期（決算日2019年8月19日）

作成対象期間（2018年8月21日～2019年8月19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		債 組 入 比 率	債 先 物 比 率	純 資 産 額
		騰 落 率	中 率			
	円		%	%	%	百万円
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
17期(2019年 8 月19日)	10, 205	△0. 0		59. 3	—	8, 458

* 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

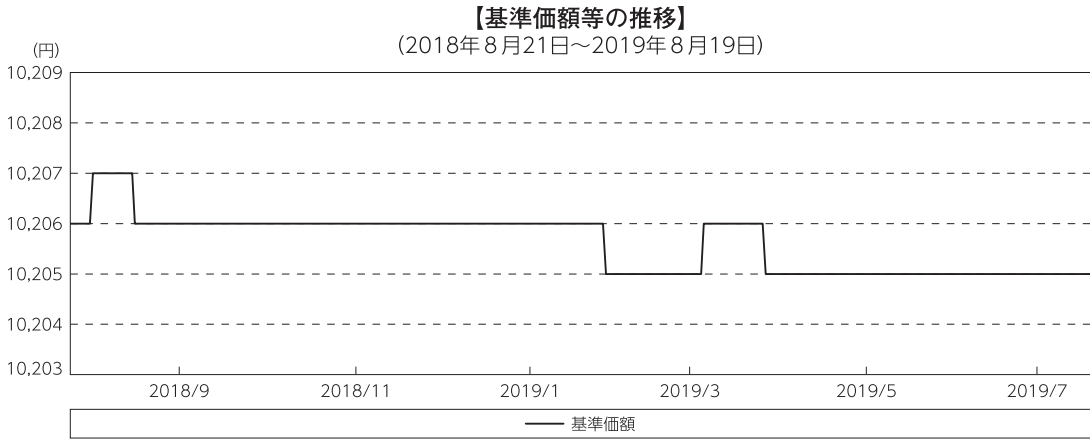
年 月 日	基 準	価 額		債 組 入 比 率	債 先 物 比 率	券 率
		騰 落 率	率			
(期 首)	円		%	%	%	%
2018年 8 月20日	10, 206	—		38. 7	—	—
8 月末	10, 207	0. 0		40. 6	—	—
9 月末	10, 206	0. 0		52. 5	—	—
10月末	10, 206	0. 0		53. 1	—	—
11月末	10, 206	0. 0		41. 5	—	—
12月末	10, 206	0. 0		51. 0	—	—
2019年 1 月末	10, 206	0. 0		51. 1	—	—
2 月末	10, 205	△0. 0		55. 7	—	—
3 月末	10, 205	△0. 0		64. 2	—	—
4 月末	10, 205	△0. 0		54. 0	—	—
5 月末	10, 205	△0. 0		65. 5	—	—
6 月末	10, 205	△0. 0		61. 8	—	—
7 月末	10, 205	△0. 0		57. 8	—	—
(期 末)						
2019年 8 月19日	10, 205	△0. 0		59. 3	—	—

* 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いたものの、海外経済の減速から輸出や生産に弱含みの動きもみられました。

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、2019年4月には「政策金利のフォワードガイダンス」をより明確に示すため、少なくとも2020年春頃まで現在のきわめて低い長短金利の水準を維持することとしました。

マイナス金利政策のもと、T-Bill（国庫短期証券）3ヵ月物の利回りは、2018年9月まで概ね-0.1%台で推移し、10月以降は良好な円調達環境を受け海外投資家等買い進まれ-0.3%台まで低下、その後期末にかけては-0.1%台まで上昇しました。また、無担保コール翌日物金利は期を通して概ね-0.06～-0.07%程度で推移しました。

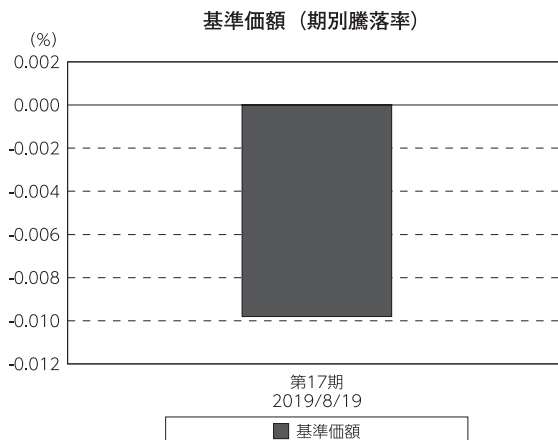
○当ファンドのポートフォリオ

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

(2018年８月21日～2019年８月19日)

該当事項はございません。

○売買及び取引の状況

(2018年８月21日～2019年８月19日)

公社債

		買付額	売付額
		千円	千円
国内	国債証券	6,812,723	6,812,701
	地方債証券	2,994,475	—
	特殊債券	5,906,659	—
	社債券（投資法人債券を含む）	11,495,778	—
			(10,167,000)

*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
国内	コマーシャル・ペーパー	4,699,986	—
			(8,600,000)

*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

(2018年8月21日～2019年8月19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	$\frac{B}{A}$	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	百万円 20,396	百万円 1,141	% 5.6	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

(2019年8月19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	1,156,000	1,157,903	13.7	—	—	—	13.7
	(1,156,000)	(1,157,903)	(13.7)	(—)	(—)	(—)	(13.7)
特殊債券 (除く金融債)	700,000	700,671	8.3	—	—	—	8.3
	(700,000)	(700,671)	(8.3)	(—)	(—)	(—)	(8.3)
金融債券	350,000	350,021	4.1	—	—	—	4.1
	(350,000)	(350,021)	(4.1)	(—)	(—)	(—)	(4.1)
普通社債券 (含む投資法人債券)	2,800,000	2,804,925	33.2	—	—	—	33.2
	(2,800,000)	(2,804,925)	(33.2)	(—)	(—)	(—)	(33.2)
合 計	5,006,000	5,013,521	59.3	—	—	—	59.3
	(5,006,000)	(5,013,521)	(59.3)	(—)	(—)	(—)	(59.3)

* () 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
地方債証券		%	千円	千円	
大阪府	公募第330回	1.48	116,000	116,173	2019/9/27
大阪府	公募第331回	1.41	100,000	100,269	2019/10/29
兵庫県	公募平成21年度第23回	1.37	100,000	100,218	2019/10/18
静岡県	公募平成21年度第4回	1.56	100,000	100,007	2019/8/20
静岡県	公募平成21年度第5回	1.35	100,000	100,222	2019/10/18
広島県	公募平成21年度第3回	1.41	140,000	140,196	2019/9/25
福岡県	公募平成26年度第4回	0.135	100,000	100,016	2019/9/26
岐阜県	公募平成21年度第1回	1.35	100,000	100,256	2019/10/28
共同発行市場地方債 公募第79回		1.34	100,000	100,246	2019/10/25
広島市	公募平成21年度第2回	1.35	100,000	100,262	2019/10/29
鹿児島県	公募（5年）平成26年度第1回	0.153	100,000	100,034	2019/10/31
小	計		1,156,000	1,157,903	
特殊債券(除く金融債)					
日本政策投資銀行社債	財投機関債第46回	0.219	100,000	100,020	2019/9/20
日本政策投資銀行社債	財投機関債第67回	0.001	100,000	100,000	2019/9/20
日本高速道路保有・債務返済機構債券	財投機関債第53回	1.38	400,000	400,478	2019/9/20
国際協力銀行債券	第16回財投機関債	2.07	100,000	100,172	2019/9/20
小	計		700,000	700,671	
金融債券					
商工債券	利付第771回い号	0.2	350,000	350,021	2019/8/27
小	計		350,000	350,021	
普通社債券(含む投資法人債券)					
中部電力	第492回	1.405	350,000	350,881	2019/10/25
東北電力	第452回	1.405	100,000	100,489	2019/12/25
九州電力	第423回	0.959	100,000	100,093	2019/9/25
北海道電力	第319回	0.514	550,000	550,281	2019/9/25
三菱東京UFJ銀行	第110回特定社債間限定同順位特約付	1.485	400,000	400,898	2019/10/16
三菱UFJリース	第26回社債間限定同順位特約付	0.441	200,000	200,224	2019/11/21
三井不動産	第37回社債間限定同順位特約付	1.493	100,000	100,484	2019/12/20
東京急行電鉄	第69回社債間限定同順位特約付	1.7	200,000	200,594	2019/10/25
東海旅客鉄道	第16回社債間限定同順位特約付	1.875	600,000	600,959	2019/9/20
電源開発	第28回社債間限定同順位特約付	1.474	200,000	200,017	2019/8/20
小	計		2,800,000	2,804,925	
合	計		5,006,000	5,013,521	

*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 499,996	% 5.9

*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

(2019年8月19日現在)

項 目	当 期 末	
	評 価 額	比 率
公社債	千円 5,013,521	% 59.3
その他有価証券	499,996	5.9
コール・ローン等、その他	2,944,648	34.8
投資信託財産総額	8,458,165	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8月19日現在)

項 目	当 期 末
	円
(A) 資産	8,458,165,584
コール・ローン等	2,925,096,627
公社債(評価額)	5,013,521,293
その他有価証券	499,996,087
未収利息	7,780,208
前払費用	11,771,369
(B) 負債	4,506
未払利息	4,506
(C) 純資産総額(A－B)	8,458,161,078
元本	8,288,568,727
次期繰越損益金	169,592,351
(D) 受益権総口数	8,288,568,727口
1万円当たり基準価額(C／D)	10,205円

(注) 期首元本額は13,238,234,160円、期中追加設定元本額は505,769,218円、期中一部解約元本額は5,455,434,651円、1口当たり純資産額は1.0205円です。

○損益の状況 (2018年8月21日～2019年8月19日)

項 目	当 期
	円
(A) 配当等収益	46,233,836
受取利息	48,231,124
支払利息	△ 1,997,288
(B) 有価証券売買損益	△ 48,206,310
売買損	△ 48,206,310
(C) 当期損益金(A＋B)	△ 1,972,474
(D) 前期繰越損益金	273,342,594
(E) 追加信託差損益金	10,418,721
(F) 解約差損益金	△112,196,490
(G) 計(C＋D＋E＋F)	169,592,351
次期繰越損益金(G)	169,592,351

*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)	5,129,840,665
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)	2,050,866,611
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)	424,221,200
野村世界高金利通貨投信	151,953,753
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	104,556,769
ノムラ・アジア・シリーズ(マネーボール・ファンド)	96,909,215
野村DC運用戦略ファンド	85,180,134
野村高金利国際機関債投信(毎月分配型)	49,354,623
ネクストコア	19,922,154

ファンド名	当期末 元本額
	円
野村世界業種別投資シリーズ(マネーボール・ファンド)	10,607,461
野村DC運用戦略ファンド(マイルド)	7,492,405
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
第2回 野村短期公社債ファンド	3,919,169
第1回 野村短期公社債ファンド	3,037,421
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	2,551,759
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	2,513,115
第5回 野村短期公社債ファンド	1,959,729

ファンド名	当期末
	元本額
	円
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
野村グローバルCB投信(マネーボールファンド) 年2回決算型	996,807
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
野村ドイチェ・高配当インフラ関連株投信(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信(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信(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信(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・イールド債券投信(円コース) 毎月分配型	982,898
野村アジアハイ・イールド債券投信(通貨セレクトコース) 毎月分配型	982,898
野村アジアハイ・イールド債券投信(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・イールド債券投信(円コース) 年2回決算型	982,898
野村アジアハイ・イールド債券投信(通貨セレクトコース) 年2回決算型	982,898
野村アジアハイ・イールド債券投信(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

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(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信(通貨セレクトコース) 毎月分配型	982,609
野村新世界高金利通貨投資	982,608
野村米国ハイ・イールド債券投信(円コース) 毎月分配型	982,608
野村米国ハイ・イールド債券投信(豪ドルコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投信(ブラジルレアルコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投信(南アフリカランドコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投信(トルコリラコース) 毎月分配型	982,608
野村米国ハイ・イールド債券投信(豪ドルコース) 年2回決算型	982,608
野村米国ハイ・イールド債券投信(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・イールド債券投信(円コース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投信(豪ドルコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投信(ブラジルレアルコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投信(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・イールド債券投信(トルコリラコース) 毎月分配型	982,608
野村新米国ハイ・イールド債券投信(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(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投信(毎月分配型)	982,608
野村PIMCO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PIMCO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PIMCO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プレミアム(円コース) 毎月分配型	982,029
野村高配当インフラ関連株プレミアム(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プレミアム(円コース) 年2回決算型	982,029
野村高配当インフラ関連株プレミアム(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(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
野村グローバルボンド投信 Bコース	980,489
野村グローバルボンド投信 Dコース	980,489

ファンド名	当期末
	元本額
	円
野村グローバルボンド投信 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
野村通貨選択日本株投信(ブラジルレアルコース) 毎月分配型	946,340
野村通貨選択日本株投信(メキシコペソコース) 年2回決算型	774,485
第7回 野村短期公社債ファンド	686,093
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信(豪ドルコース) 毎月分配型	315,476
野村通貨選択日本株投信(インドルピーコース) 毎月分配型	277,875
野村通貨選択日本株投信(豪ドルコース) 年2回決算型	253,829
野村通貨選択日本株投信(ブラジルレアルコース) 年2回決算型	213,673
野村通貨選択日本株投信(トルコリラコース) 毎月分配型	123,377
野村通貨選択日本株投信(インドルピーコース) 年2回決算型	118,445
野村米国ハイ・イールド債券投信(通貨セレクトコース) 年2回決算型	98,262
野村米国ハイ・イールド債券投信(米ドルコース) 毎月分配型	98,261
野村米国ハイ・イールド債券投信(ユーロコース) 毎月分配型	98,261
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) 毎月分配型	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(円コース) 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 野村短期公社債ファンド	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

ファンド名	当期末
	元本額
	円
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	54,497
野村通貨選択日本株投信(中国元コース) 年2回決算型	51,703
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(トルコリラコース) 年2回決算型	43,905
野村通貨選択日本株投信(中国元コース) 毎月分配型	41,316
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	36,381
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SMA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
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 ブラジルレアル毎月分配型	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
野村ブルーベイク・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	1,813

〇お知らせ

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。

(2020年1月20日現在)

年 月	日
2020年 1 月	20
2 月	17
3 月	－
4 月	10、13
5 月	8、25
6 月	－
7 月	3
8 月	31
9 月	7
10月	12
11月	11、26
12月	25、28

※ 2020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注意ください。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。