# 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９期（決算日2021年７月20日）

作成対象期間（2021年１月21日～2021年７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。<br>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。 |
| 主な投資対象 | 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。 |
| 主な投資制限 | 投資信託証券への投資割合には制限を設けません。<br>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**

東京都江東区豊洲二丁目2番1号

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 | 基準価額 | | | 債券組入比率 | 債券先物比率 | 投資信託証券組入比率 | 純資産総額 |
|---|---|---|---|---|---|---|---|
| | (分配落) | 税込み分配金 | 期中騰落率 | | | | |
| | 円 | 円 | % | % | % | % | 百万円 |
| 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 |
| ７期(2020年７月20日) | 9,242 | 0 | △0.5 | 0.0 | － | 99.2 | 28,575 |
| ８期(2021年１月20日) | 9,105 | 0 | △1.5 | 0.0 | － | 99.1 | 27,223 |
| ９期(2021年７月20日) | 9,168 | 0 | 0.7 | 0.0 | － | 99.1 | 28,801 |

＊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。

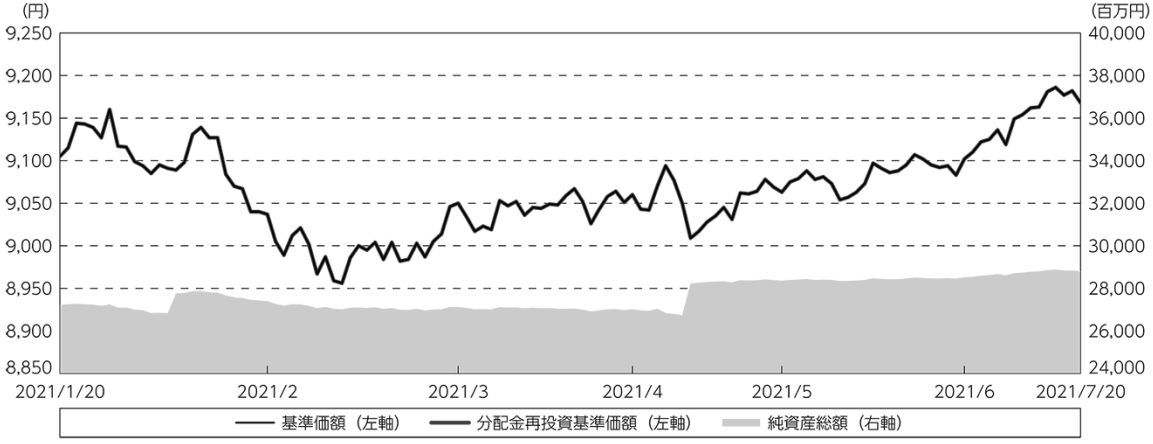
## ○当期中の基準価額と市況等の推移

| 年月日 | 基準価額 | | 債券組入比率 | 債券先物比率 | 投資信託証券組入比率 |
|---|---|---|---|---|---|
| | | 騰落率 | | | |
| (期　首) | 円 | % | % | % | % |
| 2021年１月20日 | 9,105 | － | 0.0 | － | 99.1 |
| １月末 | 9,117 | 0.1 | 0.0 | － | 99.3 |
| ２月末 | 9,037 | △0.7 | 0.0 | － | 99.2 |
| ３月末 | 9,050 | △0.6 | 0.0 | － | 99.1 |
| ４月末 | 9,060 | △0.5 | 0.0 | － | 99.0 |
| ５月末 | 9,063 | △0.5 | 0.0 | － | 98.8 |
| ６月末 | 9,102 | △0.0 | 0.0 | － | 98.7 |
| (期　末) | | | | | |
| 2021年７月20日 | 9,168 | 0.7 | 0.0 | － | 99.1 |

＊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、「債券組入比率」、「債券先物比率」は実質比率を記載しております。
＊債券先物比率は買い建て比率－売り建て比率。

# ◎運用経過

## ○期中の基準価額等の推移




期　首：9,105円
期　末：9,168円（既払分配金(税込み)：0円）
騰落率：　0.7%（分配金再投資ベース）

（注）分配金再投資基準価額は、分配金（税込み）を分配時に再投資したものとみなして計算したもので、ファンド運用の実質的なパフォーマンスを示すものです。作成期首（2021年１月20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9,105円から期末9,168円となりました。

**（上昇要因）**

・「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」が値上がりしたこと。

## ○投資環境

### ＜世界株式市場＞

新型コロナウイルスのワクチン接種加速による経済正常化への期待が高まったことや、米欧企業の堅調な業績見通しや堅調な経済発表、パウエルFRB（米連邦準備制度理事会）議長が利上げを急がない姿勢を示したことなどを背景に、当作成期間では値上がりとなりました。

### ＜世界債券市場＞

米国債券は、新型コロナウイルスのワクチン接種加速による経済正常化への期待が高まったことなどから下落したものの、FRBの継続的な国債買い入れなどにより上昇し、当作成期間ではほぼ横ばいとなりました。欧州債券は、イタリアでドラギ前ECB（欧州中央銀行）総裁が新首相となり政局不安が後退したことや、新型コロナウイルスのワクチン普及による経済正常化への期待が高まったことなどから下落し、当作成期間では値下がりとなりました。

### ＜為替市場＞

当作成期中において、米欧の堅調な経済指標や、新型コロナウイルスのワクチン接種の普及により欧州で行動制限の緩和が進んだことや米欧の景気回復の期待が高まったことなどを背景に、当作成期間では、米ドル、ユーロとも円に対して上昇しました。

## ○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、指定投資信託証券（投資対象ファンド）の見直しを実施し、『インベスコ・ファンズ－グローバル・ターゲティッド・リターンズ・セレクト・ファンド（Cアキュミュレーション　日本円ヘッジ・シェアクラス）』を除外し、『スパークス・日本株・双剣ファンドF』と『ピクテTR－アトラスHI-JPYクラス（円建て円ヘッジ）』を新たに組み入れました。

## ・指定投資信託証券の組入れ比率推移

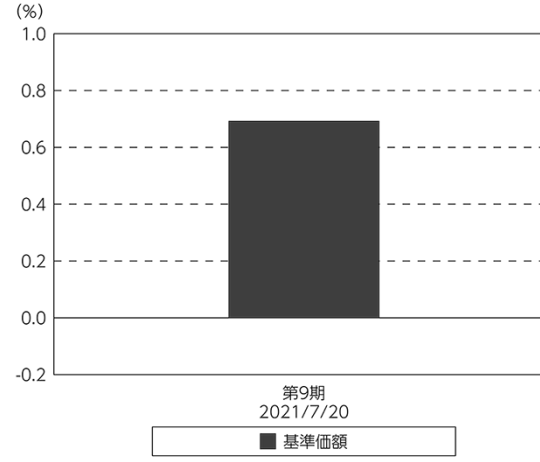
| ファンド名 | 期首 | 1月末 | 2月末 | 3月末 | 4月末 | 5月末 | 6月末 | 期末 |
|---|---|---|---|---|---|---|---|---|
| ノムラスマートプレミアムF | 23.0% | 23.0% | 23.9% | 23.4% | 21.5% | 19.6% | 19.7% | 20.0% |
| グローバル・アセット・モデル・ファンドF | 9.9% | 9.9% | 9.8% | 9.9% | 0.7% | 0.7% | 0.7% | 0.7% |
| スパークス・日本株・双剣ファンドF | － | － | － | － | 14.0% | 14.8% | 14.6% | 14.7% |
| LM・カレンシー・アルファ・ファンドF | 20.0% | 19.9% | 20.3% | 19.4% | 24.0% | 24.6% | 24.7% | 24.7% |
| 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 | 29.5% | 30.2% | 30.5% | 31.6% | 14.7% | 14.9% | 14.9% | 14.9% |
| ピクテTR－アトラスHI-JPYクラス（円建て円ヘッジ） | － | － | － | － | 24.1% | 24.1% | 24.2% | 24.1% |
| 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% |
| インベスコ・ファンズ－グローバル・ターゲティッド・リターンズ・セレクト・ファンド（Cアキュミュレーション　日本円ヘッジ・シェアクラス） | 16.7% | 16.3% | 14.7% | 14.8% | － | － | － | － |

## ○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。

基準価額（期別騰落率）




（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９期<br>2021年１月21日～<br>2021年７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 | 72 |

（注）対基準価額比率は当期分配金（税込み）の期末基準価額（分配金込み）に対する比率であり、ファンドの収益率とは異なります。
（注）当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

## ◎今後の運用方針

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

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

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

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

※店頭デリバティブ取引に関する国際的な規制強化について
店頭デリバティブ取引等の金融取引に関して、国際的に規制の強化が行われており、ファンドが実質的に活用する当該金融取引が当該規制強化等の影響をうけ、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

（2021年１月21日～2021年７月20日）

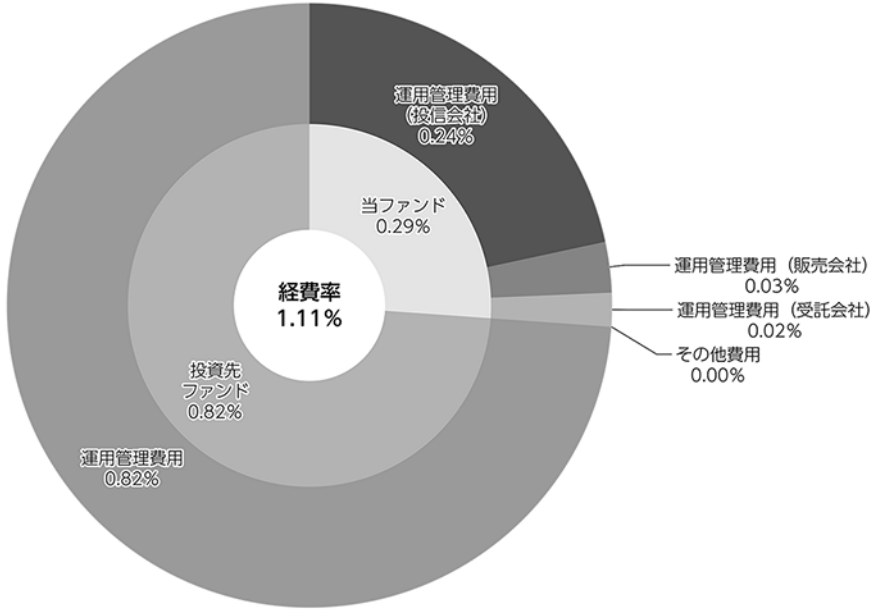
| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 信託報酬 | 13 | 0.147 | (a)信託報酬＝期中の平均基準価額×信託報酬率 |
| （投信会社） | (11) | (0.120) | ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等 |
| （販売会社） | ( 1) | (0.016) | 購入後の情報提供、運用報告書等各種書類の送付、口座内でのファンドの管理および事務手続き等 |
| （受託会社） | ( 1) | (0.011) | ファンドの財産の保管・管理、委託会社からの指図の実行等 |
| (b) その他費用 | 0 | 0.002 | (b)その他費用＝期中のその他費用÷期中の平均受益権口数 |
| （監査費用） | ( 0) | (0.002) | 監査費用は、監査法人等に支払うファンドの監査に係る費用 |
| 合計 | 13 | 0.149 | |
| 期中の平均基準価額は、9,071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1.11％です。




（単位：％）

| | |
|---|---|
| **経費率(①＋②)** | **1.11** |
| 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 | 0.82 |

（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

（2021年１月21日～2021年７月20日）

### 投資信託証券

| 銘柄 | | 買付 | | 売付 | |
|---|---|---|---|---|---|
| | | 口数 | 金額 | 口数 | 金額 |
| | | 口 | 千円 | 口 | 千円 |
| 国内 | グローバル・アセット・モデル・ファンドF | 5,782 | 70,910 | 207,253 | 2,526,764 |
| | ノムラスマートプレミアムF | 48,266 | 558,998 | 90,689 | 1,031,950 |
| | LM・カレンシー・アルファ・ファンドF | 187,684 | 1,930,452 | 30,153 | 311,314 |
| | スパークス・日本株・双剣ファンドF | 427,930 | 4,277,692 | － | － |
| | ｲﾝﾍﾞｽｺ・ﾌｧﾝｽﾞｰｸﾞﾛｰﾊﾞﾙ・ﾀｰｹﾞﾃｨｯﾄﾞ・ﾘﾀｰﾝｽﾞ・ｾﾚｸﾄ・ﾌｧﾝﾄﾞ(Cｱｷｭﾐｭﾚｰｼｮﾝ 日本円ﾍｯｼﾞ・ｼｪｱｸﾗｽ) | － | － | 465,692 | 4,462,264 |
| | ﾌﾞﾗｯｸﾛｯｸ・ｽﾄﾗﾃｼﾞｯｸ・ﾌｧﾝｽﾞ ﾌﾞﾗｯｸﾛｯｸ・ｱﾒﾘｶｽﾞ・ﾀﾞｲﾊﾞｰｼﾌｧｲﾄﾞ・ｴｸｲﾃｨ・ｱﾌﾞｿﾙｰﾄ・ﾘﾀｰﾝ・ﾌｧﾝﾄﾞ ｸﾗｽI2 円ﾍｯｼﾞ | 58,018 | 551,364 | 488,418 | 4,622,742 |
| | ピクテTRーアトラスHI-JPYクラス(円建て円ヘッジ) | 560,599 | 6,868,785 | － | － |
| 合計 | | 1,288,279 | 14,258,203 | 1,282,205 | 12,955,036 |

＊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

（2021年１月21日～2021年７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 | B/A | 売付額等 C | うち利害関係人との取引状況D | D/C |
|---|---|---|---|---|---|---|
| | 百万円 | 百万円 | % | 百万円 | 百万円 | % |
| 投資信託証券 | 14,258 | 6,838 | 48.0 | 12,955 | 3,870 | 29.9 |

＜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 | B/A | 売付額等 C | うち利害関係人との取引状況D | D/C |
|---|---|---|---|---|---|---|
| | 百万円 | 百万円 | % | 百万円 | 百万円 | % |
| 公社債 | 7,612 | 30 | 0.4 | － | － | － |

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證券株式会社、野村信託銀行です。

## ○組入資産の明細

(2021年７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 | 217,309 | 15,838 | 193,920 | 0.7 |
| ノムラスマートプレミアムF | 536,492 | 494,069 | 5,766,773 | 20.0 |
| LM・カレンシー・アルファ・ファンドF | 523,464 | 680,995 | 7,114,354 | 24.7 |
| スパークス・日本株・双剣ファンドF | － | 427,930 | 4,221,529 | 14.7 |
| インベスコ・ファンズ－グローバル・ターゲティッド・リターンズ・セレクト・ファンド(Cアキュミュレーション 日本円ヘッジ・シェアクラス) | 465,692 | － | － | － |
| 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 | 868,330 | 437,930 | 4,288,797 | 14.9 |
| ピクテTR－アトラスHI-JPYクラス（円建て円ヘッジ） | － | 560,599 | 6,943,018 | 24.1 |
| 合計 | 2,611,287 | 2,617,361 | 28,528,394 | 99.1 |

＊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

(2021年７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 | 28,528,394 | 98.7 |
| 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 | 381,448 | 1.3 |
| 投資信託財産総額 | 28,909,851 | 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 (2021年７月20日現在)

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 28,909,851,232 |
| コール・ローン等 | 381,447,186 |
| 投資信託受益証券(評価額) | 28,528,394,056 |
| 野村マネー マザーファンド(評価額) | 9,990 |
| (B) 負債 | 108,057,402 |
| 未払解約金 | 66,883,817 |
| 未払信託報酬 | 40,720,836 |
| 未払利息 | 356 |
| その他未払費用 | 452,393 |
| (C) 純資産総額(Ａ－Ｂ) | 28,801,793,830 |
| 元本 | 31,414,952,970 |
| 次期繰越損益金 | △ 2,613,159,140 |
| (D) 受益権総口数 | 31,414,952,970口 |
| １万口当たり基準価額(Ｃ／Ｄ) | 9,168円 |

(注) 期首元本額は29,897,847,472円、期中追加設定元本額は4,475,765,045円、期中一部解約元本額は2,958,659,547円、１口当たり純資産額は0.9168円です。

## ○損益の状況 (2021年１月21日～2021年７月20日)

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △ 55,174 |
| 支払利息 | △ 55,174 |
| (B) 有価証券売買損益 | 252,723,346 |
| 売買益 | 456,585,675 |
| 売買損 | △ 203,862,329 |
| (C) 信託報酬等 | △ 41,173,229 |
| (D) 当期損益金(Ａ＋Ｂ＋Ｃ) | 211,494,943 |
| (E) 前期繰越損益金 | △ 793,887,436 |
| (F) 追加信託差損益金 | △2,030,766,647 |
| (配当等相当額) | ( 188,626,827) |
| (売買損益相当額) | (△2,219,393,474) |
| (G) 計(Ｄ＋Ｅ＋Ｆ) | △2,613,159,140 |
| (H) 収益分配金 | 0 |
| 次期繰越損益金(Ｇ＋Ｈ) | △2,613,159,140 |
| 追加信託差損益金 | △2,030,766,647 |
| (配当等相当額) | ( 188,626,827) |
| (売買損益相当額) | (△2,219,393,474) |
| 分配準備積立金 | 40,258,806 |
| 繰越損益金 | △ 622,651,299 |

＊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 (2021年１月21日～2021年７月20日) は以下の通りです。

| 項　　目 | 当　　期<br>2021年１月21日～<br>2021年７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 | 188,626,827円 |
| d. 信託約款に定める分配準備積立金 | 40,258,806円 |
| e. 分配対象収益(a＋b＋c＋d) | 228,885,633円 |
| f. 分配対象収益(１万口当たり) | 72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 |

※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４期(2019年12月14日～2020年12月14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 | | 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 | 純資産総額 |
|---|---|---|---|---|---|---|---|---|
| | | 期中騰落率 | | | | | | |
| (設定日) | 円 | % | % | % | % | % | % | 百万円 |
| 2016年９月29日 | 10,000 | ― | ― | ― | ― | ― | ― | 0.1 |
| １期(2017年12月13日) | 9,381 | △ 6.2 | ― | △ 1.2 | 53.5 | 110.5 | 24.9 | 9,895 |
| ２期(2018年12月13日) | 9,038 | △ 3.7 | ― | △12.6 | 52.0 | 224.9 | 23.8 | 7,582 |
| ３期(2019年12月13日) | 10,606 | 17.3 | ― | 26.1 | 44.7 | 176.8 | 23.1 | 7,843 |
| ４期(2020年12月14日) | 11,648 | 9.8 | ― | 10.7 | 35.3 | 46.2 | 24.5 | 6,126 |

＊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 |
|---|---|---|---|---|---|---|---|
| | | 騰落率 | | | | | |
| | 円 | % | % | % | % | % | % |
| （期　首）<br>2019年12月13日 | 10,606 | － | － | 26.1 | 44.7 | 176.8 | 23.1 |
| 12月末 | 10,865 | 2.4 | － | 17.1 | 41.6 | 153.9 | 21.5 |
| 2020年１月末 | 10,970 | 3.4 | － | 19.4 | 46.3 | 257.7 | 24.8 |
| ２月末 | 10,879 | 2.6 | － | 14.1 | 49.9 | 176.2 | 23.3 |
| ３月末 | 10,064 | △5.1 | － | 14.8 | 51.3 | 73.4 | 20.4 |
| ４月末 | 10,399 | △2.0 | － | 2.2 | 54.7 | 89.1 | 24.0 |
| ５月末 | 10,619 | 0.1 | － | 11.7 | 56.8 | 67.9 | 24.9 |
| ６月末 | 10,764 | 1.5 | － | 21.7 | 44.8 | 51.3 | 25.1 |
| ７月末 | 11,216 | 5.8 | － | 26.6 | 34.5 | 48.5 | 24.7 |
| ８月末 | 11,324 | 6.8 | － | 19.4 | 32.1 | 26.7 | 27.8 |
| ９月末 | 11,109 | 4.7 | － | 10.6 | 42.8 | 67.1 | 28.3 |
| 10月末 | 11,152 | 5.1 | － | 15.0 | 50.8 | 65.4 | 28.2 |
| 11月末 | 11,597 | 9.3 | － | 16.0 | 47.2 | 46.5 | 26.6 |
| （期　末）<br>2020年12月14日 | 11,648 | 9.8 | － | 10.7 | 35.3 | 46.2 | 24.5 |

＊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」、「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（債券価格の上昇）を背景に、基準価額は上昇しました。その後、2020年３月上旬から下旬にかけて、株式市場を中心とする世界的なリスク資産価格の大幅下落を受けて基準価額は大きく下落しました。ただし、その後は世界的な株式市場の反発、金利低下を追い風にして下落分の回復以上に上昇して期末を迎えました。

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。債券市場では2020年初より、世界的に景況指標の減速感が現れ始めていたことや、新型コロナウイルスの感染がアジアだけでなく欧米へと拡大しつつある中で主要国国債利回りが低下しました。さらに、３月に感染抑制策として欧米でロックダウン（都市封鎖）の実施が決定された際には世界景気減速が市場で強く意識されてリスク資産価格が大幅下落する一方で、各国の国債利回りは大幅低下しました。こうした大規模な金利低下が生じた期首から３月下旬にかけて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て基準価額を押し上げました。この積極投資は４月以降には緩和したものの、期を通じて債券投資効果はプラスとなりました。

株式投資についても市場が大きく下落した３月こそ基準価額を大きく押し下げたものの、その後の反発を享受したことにより、期を通じた投資効果はプラスでした。

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が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がマイナスに影響しました。外貨選択においては南アフリカランドやメキシコペソ等の新興国通貨や、ノルウェークローネ等の資源国通貨の下落が顕著だった１月から３月にかけて、これら通貨を買い持ちとして米国ドルを売り持ちとしたことがマイナスに影響しました。ただし、４月以降はこうした外貨の選択がプラスに作用した結果、上述のマイナス効果は縮小しました。また、為替戦略においてはファンドの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も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かげりが見え始めたこと等を背景に、ファンドでは2018年春頃から徐々に「世界景気懸念」が市場で高まることを想定した戦略を強めました。期首については、この見通しに「世界的金融緩和期待」の高まりを想定した戦略を合わせて臨みました。しかし、３月に市場で生じた「コロナショック」を機にそれまで成熟が進み成長余地の乏しかった世界経済が、景気循環上の新たな拡大サイクルに移行したとの判断のもと、「世界景気懸念」を「世界景気期待」へ、「金融緩和期待の拡大」を「金融緩和期待の剥落」へ判断を転換しました。その結果、３月下旬以降は株式には積極的に、債券には慎重な投資姿勢を維持しています。株式投資に積極的にも関わらず、期首比でやや低めの投資比率で推移しているのは３月の大きな市場変動を経てこれまでよりも株式投資のリスク（価格変動性）を大きく見積もっているためです。為替戦略については、引き続き外貨を売り持ちとする戦略を維持しています。ただし、上述の通り世界景気期待が高まる方へ戦略を転換したことを背景に期首比では外貨比率を引き上げました。外貨選択においては米国ドルを売り持ちとする一方、資源国や新興国通貨を買い持ちとしています。

**[今後の運用方針]**

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

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

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

## ○１口当たりの費用明細

（2019年12月14日～2020年12月14日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 信託報酬（基本報酬） | 102 | 0.938 | (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） | ( 96) | (0.882) | 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） | ( 4) | (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） | 96 | 0.877 | (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 | 19 | 0.172 | (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<br>※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) | (0.021) | |
| （先物・オプション） | ( 16) | (0.150) | |
| (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<br>※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 | 5 | 0.049 | (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) | (0.017) | 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） | ( 3) | (0.029) | 信託事務の処理に要するその他の諸費用 |
| 合計 | 222 | 2.037 | |
| 期中の平均基準価額は、10,913円です。 | | | |

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

## ○売買及び取引の状況

（2019年12月14日～2020年12月14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 | 658,050 | 1,242,200 | 2,016,020 | 3,586,600 |

＊単位未満は切り捨て。

## ○利害関係人との取引状況等

（2019年12月14日～2020年12月14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 | B/A | 売付額等 C | うち利害関係人との取引状況D | D/C |
|---|---|---|---|---|---|---|
| | 百万円 | 百万円 | % | 百万円 | 百万円 | % |
| 公社債 | 12,483 | － | － | 14,208 | 201 | 1.4 |
| 株式先物取引 | 94,058 | 8,510 | 9.0 | 97,222 | 7,797 | 8.0 |
| 債券先物取引 | 316,018 | 27,314 | 8.6 | 339,594 | 23,977 | 7.1 |
| 為替先物取引 | 133,470 | 891 | 0.7 | 129,580 | 486 | 0.4 |
| 為替直物取引 | 13,752 | 13 | 0.1 | 17,570 | 371 | 2.1 |

平均保有割合　36.7%

※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） | 10,626千円 |
| うち利害関係人への支払額（B） | 294千円 |
| （B）／（A） | 2.8% |

＊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、野村信託銀行です。

## ○組入資産の明細

（2020年12月14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 | 4,474,924 | 3,116,953 | 6,098,632 |

＊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

（2020年12月14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 | 6,098,632 | 98.0 |
| コール・ローン等、その他 | 123,037 | 2.0 |
| 投資信託財産総額 | 6,221,669 | 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（11,366,298千円）の投資信託財産総額（17,874,524千円）に対する比率は63.6%です。

＊外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。１米ドル＝104.04円、１カナダドル＝81.50円、１英ポンド＝138.37円、１スイスフラン＝116.96円、１スウェーデンクローナ＝12.29円、１ノルウェークローネ＝11.81円、１ユーロ＝126.09円、１ズロチ＝28.31円、１香港ドル＝13.42円、１シンガポールドル＝77.91円、１豪ドル＝78.36円、１メキシコペソ＝5.17円。

## ○資産、負債、元本及び基準価額の状況 (2020年12月14日現在)

| 項　　目 | 当期末 |
|---|---|
| | 円 |
| (A) 資産 | 6,221,669,428 |
| コール・ローン等 | 101,337,291 |
| ノムラスマートプレミアムマザーファンド(評価額) | 6,098,632,137 |
| 未収入金 | 21,700,000 |
| (B) 負債 | 94,751,915 |
| 未払解約金 | 19,861,824 |
| 未払信託報酬 | 74,799,418 |
| 未払利息 | 93 |
| その他未払費用 | 90,580 |
| (C) 純資産総額(A－B) | 6,126,917,513 |
| 元本 | 5,260,200,000 |
| 次期繰越損益金 | 866,717,513 |
| (D) 受益権総口数 | 526,020口 |
| １口当たり基準価額(C／D) | 11,648円 |

(注) 期首元本額は7,394,870,000円、期中追加設定元本額は1,146,590,000円、期中一部解約元本額は3,281,260,000円、１口当たり純資産額は11,648円です。

## ○損益の状況 (2019年12月14日～2020年12月14日)

| 項　　目 | 当　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △ 9,810 |
| 支払利息 | △ 9,810 |
| (B) 有価証券売買損益 | 581,237,513 |
| 売買益 | 701,463,931 |
| 売買損 | △120,226,418 |
| (C) 信託報酬等 | △107,174,164 |
| (D) 当期損益金(A＋B＋C) | 474,053,539 |
| (E) 前期繰越損益金 | 426,772,903 |
| (F) 追加信託差損益金 | △ 34,108,929 |
| (配当等相当額) | ( 107,327,056) |
| (売買損益相当額) | (△141,435,985) |
| (G) 計(D＋E＋F) | 866,717,513 |
| 次期繰越損益金(G) | 866,717,513 |
| 追加信託差損益金 | △ 34,108,929 |
| (配当等相当額) | ( 107,327,056) |
| (売買損益相当額) | (△141,435,985) |
| 分配準備積立金 | 900,836,252 |
| 繰越損益金 | △ 9,810 |

＊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８期(計算期間：2019年12月14日～2020年12月14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）を背景に、基準価額は上昇しました。その後、2020年３月上旬から下旬にかけて、株式市場を中心とする世界的なリスク資産価格の大幅下落を受けて基準価額はわずか２週間程度（３月５日から19日）の間に15%強もの下落をしました。ただし、その後は世界的な株式市場の反発、金利低下を追い風にして下落分の回復以上に上昇して期末を迎えました。

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。債券市場では2020年初より、世界的に景況指標の減速感が現れ始めていたことや、新型コロナウイルスの感染がアジアだけでなく欧米へと拡大しつつある中で主要国国債利回りが低下しました。さらに、３月に感染抑制策として欧米でロックダウン（都市封鎖）の実施が決定された際には世界景気減速が市場で強く意識されてリスク資産価格が大幅下落する一方で、各国の国債利回りは大幅低下しました。こうした大規模な金利低下が生じた期首から３月下旬にかけて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て基準価額を押し上げました。この積極投資は４月以降には緩和したものの、期を通じて債券投資効果はプラスとなりました。

株式投資についても市場が大きく下落した３月こそ基準価額を大きく押し下げたものの、その後の反発を享受したことにより、期を通じた投資効果はプラスでした。

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が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がマイナスに影響しました。外貨選択においては南アフリカランドやメキシコペソ等の新興国通貨や、ノルウェークローネ等の資源国通貨の下落が顕著だった１月から３月にかけて、これら通貨を買い持ちとして米国ドルを売り持ちとしたことがマイナスに影響しました。ただし、４月以降はこうした外貨の選択がプラスに作用した結果、上述のマイナス効果は縮小しました。また、為替戦略においてはファンドの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もマイナスに影響しました。

以上より、基準価額は期首の17,492円から期末の19,566円に値上がりしました。11.9%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かげりが見え始めたこと等を背景に、ファンドでは2018年春頃から徐々に「世界景気懸念」が市場で高まることを想定した戦略を強めました。期首については、この見通しに「世界的金融緩和期待」の高まりを想定した戦略を合わせて臨みました。しかし、３月に市場で生じた「コロナショック」を機にそれまで成熟が進み成長余地の乏しかった世界経済が、景気循環上の新たな拡大サイクルに移行したとの判断のもと、「世界景気懸念」を「世界景気期待」へ、「金融緩和期待の拡大」を「金融緩和期待の剥落」へ判断を転換しました。その結果、３月下旬以降は株式には積極的に、債券には慎重な投資姿勢を維持しています。株式投資に積極的にも関わらず、期首比でやや低めの投資比率で推移しているのは３月の大きな市場変動を経てこれまでよりも株式投資のリスク（価格変動性）を大きく見積もっているためです。為替戦略については、引き続き外貨を売り持ちとする戦略を維持しています。ただし、上述の通り世界景気期待が高まる方へ戦略を転換したことを背景に期首比では外貨比率を引き上げました。外貨選択においては米国ドルを売り持ちとする一方、資源国や新興国通貨を買い持ちとしています。

**[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ないます。

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

## ○１万口当たりの費用明細

（2019年12月14日～2020年12月14日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 売買委託手数料 | 31 | 0.171 | (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<br>※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） | ( 4) | (0.022) | |
| （先物・オプション） | (27) | (0.149) | |
| (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<br>※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 | 8 | 0.047 | (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) | (0.017) | 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 |
| （その他） | ( 5) | (0.030) | 信託事務の処理に要するその他の諸費用 |
| 合計 | 39 | 0.219 | |
| 期中の平均基準価額は、18,104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

（2019年12月14日～2020年12月14日）

### 公社債

| | | | 買付額 | 売付額 |
|---|---|---|---|---|
| 国内 | 国債証券 | | 千円<br>1,874,905 | 千円<br>1,443,366 |
| 外国 | アメリカ | 国債証券 | 千米ドル<br>60,247 | 千米ドル<br>48,400 |
| | カナダ | 国債証券 | 千カナダドル<br>17,326 | 千カナダドル<br>11,482 |
| | イギリス | 国債証券 | 千英ポンド<br>5,563 | 千英ポンド<br>5,109 |
| | スウェーデン | 国債証券 | 千スウェーデンクローナ<br>10,607 | 千スウェーデンクローナ<br>96,697 |
| | ユーロ | | 千ユーロ | 千ユーロ |
| | ドイツ | 国債証券 | － | 1,027 |
| | イタリア | 国債証券 | 11,651 | 10,538 |
| | フランス | 国債証券 | 920 | 2,431 |
| | スペイン | 国債証券 | － | 12,841 |
| | ポーランド | 国債証券 | 千ズロチ<br>－ | 千ズロチ<br>42,895 |
| | メキシコ | 国債証券 | 千メキシコペソ<br>74,482 | 千メキシコペソ<br>92,013 |

＊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 | | 口 | 千円 | 口 | 千円 |
| | ＮＥＸＴＦＵＮＤＳ東証ＲＥＩＴ指数連動型上場投信 | 70,400 | 127,208 | 30,500 | 71,745 |
| 外国 | アメリカ | | 千米ドル | | 千米ドル |
| | ALERIAN MLP ETF | 9,000<br>( 46,200) | 199<br>( 1,888) | 3,800 | 103 |
| | ALERIAN MLP ETF | 18,000<br>(△ 231,000) | 130<br>(△ 1,888) | － | － |
| | INVESCO DB AGRICULTURE FUND | 278,200 | 4,097 | 181,200 | 2,680 |
| | ISHARES GOLD TRUST | 93,000 | 1,500 | 690,600 | 11,663 |
| | ISHARES MSCI EMERGING MARKET ASIA | 6,700 | 482 | 22,700 | 1,640 |
| | ISHARES MSCI TURKEY ETF | 25,300 | 690 | 51,700 | 1,041 |
| | ISHARES LATIN AMERICA 40 ETF | 51,000 | 1,415 | 55,000 | 1,163 |
| | ISHARES US REAL ESTATE ETF | 28,000 | 2,285 | 4,000 | 382 |
| | ISHARES JP MORGAN USD EM BOND ETF | 53,000 | 5,932 | 14,200 | 1,566 |
| | ISHARES MBS ETF | 21,600 | 2,379 | 10,600 | 1,176 |
| | ISHARES BROAD USD INVESTMENT ETF | 84,300 | 4,943 | 21,400 | 1,320 |
| | ISHARES S&P GSCI COMMODITY I | 164,200 | 2,110 | 74,500 | 747 |
| | ISHARES MSCI POLAND ETF | － | － | 34,700 | 562 |
| | SPDR DJ GLOBAL REAL ESTATE E | 14,400 | 574 | 25,600 | 1,221 |
| | SPDR BBG BARC HIGH YIELD BND | 59,300 | 6,169 | 10,900 | 1,182 |
| | UNITED STATES OIL FUND LP | 93,300<br>(△ 113,800) | 787<br>(△ 1,040) | － | － |
| | UNITED STATES OIL FUND LP | 13,600<br>( 14,225) | 393<br>( 1,040) | 20,700 | 558 |
| | VANECK VECTORS RUSSIA ETF | 16,200 | 392 | 103,400 | 2,227 |
| | VANECK VECTORS J.P. MORGAN EM LOCAL CURR | 120,500 | 4,010 | 186,800 | 5,540 |
| | VANGUARD CONSUMER DISCRETIONARY ETF | 3,600 | 660 | 3,000 | 758 |
| | VANGUARD CONSUMER STAPLE ETF | 4,200 | 639 | 2,400 | 393 |
| | VANGUARD ENERGY ETF | 4,100 | 258 | 18,000 | 980 |
| | VANGUARD FINANCIALS ETF | 14,200 | 957 | 5,500 | 365 |
| | VANGUARD HEALTH CARE ETF | 2,200 | 419 | 2,200 | 448 |
| | VANGUARD INDUSTRIALS ETF | － | － | 2,000 | 272 |
| | VANGUARD INFORMATION TECHNOLOGY ETF | 3,300 | 803 | 4,600 | 1,397 |
| | VANGUARD MATERIALS ETF | 2,700 | 360 | 5,600 | 684 |
| | VANGUARD UTILITIES ETF | － | － | 16,300 | 2,143 |
| | VANGUARD COMMUNICATION SERVICE ETF | 17,600 | 1,590 | 8,000 | 838 |
| | 小計 | 1,201,500<br>(△ 284,375) | 44,186<br>( －) | 1,579,400 | 43,061 |
| | 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 | 22,800 | 3,152 | 18,000 | 2,541 |
| | ISHARES EUR HY CORP BOND UCITS ETF EUR D | 25,500 | 2,545 | 5,900 | 597 |
| | 小計 | 48,300 | 5,697 | 23,900 | 3,139 |
| | ユーロ計 | 48,300 | 5,697 | 23,900 | 3,139 |

＊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 |
| | | 百万円 | 百万円 | 百万円 | 百万円 |
| 国内 | 株式先物取引 | 3,974 | 3,882 | 3,914 | 4,535 |
| 国内 | 債券先物取引 | 607 | 608 | 23,369 | 26,706 |
| 外国 | 株式先物取引 | 59,429 | 63,199 | 26,225 | 26,118 |
| 外国 | 債券先物取引 | 171,198 | 215,501 | 100,116 | 117,505 |

＊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

（2019年12月14日～2020年12月14日）

## 利害関係人との取引状況

| 区分 | 買付額等 A | うち利害関係人との取引状況B | B/A | 売付額等 C | うち利害関係人との取引状況D | D/C |
|---|---|---|---|---|---|---|
| | 百万円 | 百万円 | % | 百万円 | 百万円 | % |
| 公社債 | 12,483 | － | － | 14,208 | 201 | 1.4 |
| 株式先物取引 | 94,058 | 8,510 | 9.0 | 97,222 | 7,797 | 8.0 |
| 債券先物取引 | 316,018 | 27,314 | 8.6 | 339,594 | 23,977 | 7.1 |
| 為替先物取引 | 133,470 | 891 | 0.7 | 129,580 | 486 | 0.4 |
| 為替直物取引 | 13,752 | 13 | 0.1 | 17,570 | 371 | 2.1 |

## 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） | 28,715千円 |
| うち利害関係人への支払額（B） | 821千円 |
| （B）／（A） | 2.9% |

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

# ○組入資産の明細

（2020年12月14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 | 1,350,000 | 1,511,546 | 8.6 | － | 8.6 | － | － |
| 合計 | 1,350,000 | 1,511,546 | 8.6 | － | 8.6 | － | － |

＊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359回 | 0.1 | 750,000 | 757,492 | 2030/６/20 |
| 国庫債券　利付（30年）第33回 | 2.0 | 500,000 | 653,110 | 2040/９/20 |
| 国庫債券　利付（20年）第168回 | 0.4 | 100,000 | 100,944 | 2039/３/20 |
| 合計 | | 1,350,000 | 1,511,546 | |

＊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 | 25,400 | 28,496 | 2,964,737 | 16.8 | － | 2.9 | 7.4 | 6.4 |
| | 千カナダドル | 千カナダドル | | | | | | |
| カナダ | 6,000 | 6,223 | 507,244 | 2.9 | － | － | 2.9 | － |
| | 千英ポンド | 千英ポンド | | | | | | |
| イギリス | 4,000 | 4,457 | 616,769 | 3.5 | － | 3.5 | － | － |
| | 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 | 2,000 | 2,112 | 25,966 | 0.1 | － | － | 0.1 | － |
| ユーロ | 千ユーロ | 千ユーロ | | | | | | |
| ドイツ | 200 | 340 | 42,939 | 0.2 | － | 0.2 | － | － |
| イタリア | 3,500 | 3,684 | 464,606 | 2.6 | － | 1.3 | 1.3 | － |
| フランス | 250 | 283 | 35,730 | 0.2 | － | 0.2 | － | － |
| | 千メキシコペソ | 千メキシコペソ | | | | | | |
| メキシコ | 15,000 | 18,149 | 93,832 | 0.5 | － | 0.5 | － | － |
| 合計 | － | － | 4,751,827 | 26.9 | － | 8.7 | 11.8 | 6.4 |

＊邦貨換算金額は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。
＊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 | 当期末 額面金額 | 当期末 評価額 外貨建金額 | 当期末 評価額 邦貨換算金額 | 当期末 償還年月日 |
|---|---|---|---|---|---|---|---|
| アメリカ | | | % | 千米ドル | 千米ドル | 千円 | |
| | 国債証券 | TSY INFL IX N/B | 0.125 | 10,000 | 10,898 | 1,133,927 | 2022/4/15 |
| | | TSY INFL IX N/B | 1.0 | 750 | 1,116 | 116,207 | 2046/2/15 |
| | | TSY INFL IX N/B | 0.25 | 1,500 | 1,796 | 186,937 | 2050/2/15 |
| | | TSY INFL IX N/B I/L | 0.625 | 11,500 | 12,633 | 1,314,404 | 2023/4/15 |
| | | TSY INFL IX N/B I/L | 0.125 | 1,000 | 1,129 | 117,513 | 2030/7/15 |
| | | TSY INFL IX N/BI/L | 0.75 | 650 | 920 | 95,746 | 2045/2/15 |
| 小計 | | | | | | 2,964,737 | |
| カナダ | | | | 千カナダドル | 千カナダドル | | |
| | 国債証券 | CANADIAN GOVERNMENT | 1.25 | 6,000 | 6,223 | 507,244 | 2025/3/1 |
| 小計 | | | | | | 507,244 | |
| イギリス | | | | 千英ポンド | 千英ポンド | | |
| | 国債証券 | UK TREASURY | 1.5 | 3,000 | 3,266 | 452,033 | 2026/7/22 |
| | | UK TREASURY | 1.75 | 1,000 | 1,190 | 164,736 | 2037/9/7 |
| 小計 | | | | | | 616,769 | |
| スウェーデン | | | | 千ｽｳｪｰﾃﾞﾝｸﾛｰﾅ | 千ｽｳｪｰﾃﾞﾝｸﾛｰﾅ | | |
| | 国債証券 | SWEDISH GOVERNMENT | 1.5 | 2,000 | 2,112 | 25,966 | 2023/11/13 |
| 小計 | | | | | | 25,966 | |
| ユーロ | | | | 千ユーロ | 千ユーロ | | |
| ドイツ | 国債証券 | BUNDESREPUB. DEUTSCHLAND | 2.5 | 200 | 340 | 42,939 | 2044/7/4 |
| イタリア | 国債証券 | BUONI POLIENNALI DEL TES | 0.3 | 500 | 509 | 64,217 | 2023/8/15 |
| | | BUONI POLIENNALI DEL TES | 1.75 | 1,000 | 1,070 | 135,010 | 2024/7/1 |
| | | BUONI POLIENNALI DEL TES | 1.45 | 250 | 267 | 33,710 | 2025/5/15 |
| | | BUONI POLIENNALI DEL TES | 0.95 | 1,750 | 1,837 | 231,668 | 2027/9/15 |
| フランス | 国債証券 | FRANCE (GOVT OF) | 0.75 | 250 | 283 | 35,730 | 2052/5/25 |
| 小計 | | | | | | 543,276 | |
| 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 | 15,000 | 18,149 | 93,832 | 2038/11/18 |
| 小計 | | | | | | 93,832 | |
| 合計 | | | | | | 4,751,827 | |

＊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） 口数 | 当期末 口数 | 当期末 評価額 | 当期末 比率 |
|---|---|---|---|---|---|
| | | 口 | 口 | 千円 | % |
| ＮＥＸＴＦＵＮＤＳ東証ＲＥＩＴ指数連動型上場投信 | | 50,500 | 90,400 | 165,251 | 0.9 |
| 合計 | 口数・金額 | 50,500 | 90,400 | 165,251 | |
| | 銘柄数＜比率＞ | 1 | 1 | ＜0.9%＞ | |

＊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 | | — | 51,400 | 1,447 | 150,589 | 0.9 |
| ALERIAN MLP ETF | | 213,000 | — | — | — | — |
| INVESCO DB AGRICULTURE FUND | | 73,900 | 170,900 | 2,645 | 275,241 | 1.6 |
| ISHARES GOLD TRUST | | 598,600 | 1,000 | 17 | 1,824 | 0.0 |
| ISHARES MSCI EMERGING MARKET ASIA | | 16,800 | 800 | 68 | 7,121 | 0.0 |
| ISHARES MSCI TURKEY ETF | | 30,600 | 4,200 | 100 | 10,461 | 0.1 |
| ISHARES LATIN AMERICA 40 ETF | | 21,100 | 17,100 | 497 | 51,789 | 0.3 |
| ISHARES US REAL ESTATE ETF | | 1,100 | 25,100 | 2,109 | 219,488 | 1.2 |
| ISHARES JP MORGAN USD EM BOND ETF | | 68,500 | 107,300 | 12,330 | 1,282,908 | 7.3 |
| ISHARES MBS ETF | | 100 | 11,100 | 1,220 | 126,963 | 0.7 |
| ISHARES BROAD USD INVESTMENT ETF | | 200 | 63,100 | 3,892 | 404,990 | 2.3 |
| ISHARES S&P GSCI COMMODITY I | | 61,900 | 151,600 | 1,797 | 187,061 | 1.1 |
| ISHARES MSCI POLAND ETF | | 34,800 | 100 | 1 | 199 | 0.0 |
| SPDR DJ GLOBAL REAL ESTATE E | | 18,500 | 7,300 | 319 | 33,258 | 0.2 |
| SPDR BBG BARC HIGH YIELD BND | | 9,333 | 57,733 | 6,238 | 649,066 | 3.7 |
| UNITED STATES OIL FUND LP | | 20,500 | — | — | — | — |
| UNITED STATES OIL FUND LP | | — | 7,125 | 227 | 23,676 | 0.1 |
| VANECK VECTORS RUSSIA ETF | | 87,300 | 100 | 2 | 261 | 0.0 |
| VANECK VECTORS J.P. MORGAN EM LOCAL CURR | | 66,400 | 100 | 3 | 343 | 0.0 |
| VANGUARD CONSUMER DISCRETIONARY ETF | | 100 | 700 | 184 | 19,172 | 0.1 |
| VANGUARD CONSUMER STAPLE ETF | | 100 | 1,900 | 329 | 34,322 | 0.2 |
| VANGUARD ENERGY ETF | | 14,000 | 100 | 5 | 582 | 0.0 |
| VANGUARD FINANCIALS ETF | | 100 | 8,800 | 621 | 64,683 | 0.4 |
| VANGUARD HEALTH CARE ETF | | 100 | 100 | 22 | 2,294 | 0.0 |
| VANGUARD INDUSTRIALS ETF | | 2,100 | 100 | 16 | 1,762 | 0.0 |
| VANGUARD INFORMATION TECHNOLOGY ETF | | 1,400 | 100 | 33 | 3,515 | 0.0 |
| VANGUARD MATERIALS ETF | | 4,100 | 1,200 | 184 | 19,200 | 0.1 |
| VANGUARD UTILITIES ETF | | 16,400 | 100 | 13 | 1,416 | 0.0 |
| VANGUARD COMMUNICATION SERVICE ETF | | — | 9,600 | 1,145 | 119,204 | 0.7 |
| 小計 | 口数・金額 | 1,361,033 | 698,758 | 35,480 | 3,691,400 | |
| | 銘柄数＜比率＞ | 26 | 27 | — | ＜20.9%＞ | |
| (ユーロ…アイルランド) | | | | 千ユーロ | | |
| ISHARES EUR CORP BOND LARGE CAP UCITS ET | | 100 | 4,900 | 697 | 87,915 | 0.5 |
| ISHARES EUR HY CORP BOND UCITS ETF EUR D | | 11,200 | 30,800 | 3,139 | 395,813 | 2.2 |
| ユーロ計 | 口数・金額 | 11,300 | 35,700 | 3,836 | 483,729 | |
| | 銘柄数＜比率＞ | 2 | 2 | — | ＜2.7%＞ | |
| 合計 | 口数・金額 | 1,372,333 | 734,458 | — | 4,175,129 | |
| | 銘柄数＜比率＞ | 28 | 29 | — | ＜23.6%＞ | |

＊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 | 当期末 売建額 |
|---|---|---|---|---|
| | | | 百万円 | 百万円 |
| 国内 | 株式先物取引 | ＴＯＰＩＸ | － | 678 |
| | | 日経２２５ | 373 | － |
| 外国 | 株式先物取引 | AEX | － | 201 |
| | | CAC40 | 1,207 | － |
| | | DAX30 | － | 289 |
| | | DJIAVMN | 609 | － |
| | | ERSL2 | 29 | － |
| | | EURO50 | － | 316 |
| | | FT100 | 108 | － |
| | | FTSE/MIB | － | 95 |
| | | HANGSENG | － | 53 |
| | | IBEX | 324 | － |
| | | MSCIN | 898 | － |
| | | MSCIS | 458 | － |
| | | MSTWN | 118 | － |
| | | NASDAQMN | － | 1,132 |
| | | OMX30 | － | 150 |
| | | SPI200 | 649 | － |
| | | SPEMINI | 114 | － |
| | | SWISSMKT | － | 84 |
| | 債券先物取引 | TNOTE(2YEAR) | － | 3,448 |
| | | TNOTE(5YEAR) | 9,694 | － |
| | | AU03YR | － | 91 |
| | | AU10YR | － | 2,546 |
| | | BTP | － | 153 |
| | | BUNDS | － | 157 |
| | | BUXL | － | 259 |
| | | CANADA | － | 242 |
| | | GILTS | － | 451 |
| | | OAT10Y | 3,038 | － |
| | | TBOND | 198 | － |
| | | TNOTE(10YEAR) | 2,614 | － |

＊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

（2020年12月14日現在）

| 項目 | 当期末 評価額 | 当期末 比率 |
|---|---|---|
| | 千円 | % |
| 公社債 | 6,263,374 | 35.0 |
| 投資信託受益証券 | 4,340,380 | 24.3 |
| コール・ローン等、その他 | 7,270,770 | 40.7 |
| 投資信託財産総額 | 17,874,524 | 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（11,366,298千円）の投資信託財産総額（17,874,524千円）に対する比率は63.6％です。
＊外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。１米ドル＝104.04円、１カナダドル＝81.50円、１英ポンド＝138.37円、１スイスフラン＝116.96円、１スウェーデンクローナ＝12.29円、１ノルウェークローネ＝11.81円、１ユーロ＝126.09円、１ズロチ＝28.31円、１香港ドル＝13.42円、１シンガポールドル＝77.91円、１豪ドル＝78.36円、１メキシコペソ＝5.17円。

## ○資産、負債、元本及び基準価額の状況

（2020年12月14日現在）

| 項目 | 当期末 |
|---|---|
| | 円 |
| (A) 資産 | 35,181,392,760 |
| コール・ローン等 | 4,607,131,996 |
| 公社債(評価額) | 6,263,374,032 |
| 投資信託受益証券(評価額) | 4,340,380,968 |
| 未収入金 | 18,744,977,684 |
| 未収配当金 | 1,898,025 |
| 未収利息 | 10,959,136 |
| 前払費用 | 1,428,933 |
| 差入委託証拠金 | 1,211,241,986 |
| (B) 負債 | 17,518,970,460 |
| 未払金 | 17,497,266,283 |
| 未払解約金 | 21,700,000 |
| 未払利息 | 4,177 |
| (C) 純資産総額(Ａ－Ｂ) | 17,662,422,300 |
| 元本 | 9,027,209,345 |
| 次期繰越損益金 | 8,635,212,955 |
| (D) 受益権総口数 | 9,027,209,345口 |
| １万口当たり基準価額(Ｃ／Ｄ) | 19,566円 |

（注）期首元本額は10,106,158,631円、期中追加設定元本額は3,132,621,026円、期中一部解約元本額は4,211,570,312円、１口当たり純資産額は1.9566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） 3,116,953,970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） 2,421,226,796円
・ノムラスマートプレミアム（野村SMA・EW向け） 1,744,161,659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） 1,620,879,139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） 93,499,160円
・野村オールウェザー・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） 30,488,621円

## ○損益の状況

（2019年12月14日～2020年12月14日）

| 項目 | 当期 |
|---|---|
| | 円 |
| (A) 配当等収益 | 230,215,911 |
| 受取配当金 | 134,803,623 |
| 受取利息 | 96,241,795 |
| その他収益金 | 670,554 |
| 支払利息 | △ 1,500,061 |
| (B) 有価証券売買損益 | △ 292,377,653 |
| 売買益 | 2,932,870,636 |
| 売買損 | △3,225,248,289 |
| (C) 先物取引等取引損益 | 1,905,167,103 |
| 取引益 | 7,710,134,590 |
| 取引損 | △5,804,967,487 |
| (D) 保管費用等 | △ 8,035,564 |
| (E) 当期損益金(Ａ＋Ｂ＋Ｃ＋Ｄ) | 1,834,969,797 |
| (F) 前期繰越損益金 | 7,571,293,872 |
| (G) 追加信託差損益金 | 2,570,878,974 |
| (H) 解約差損益金 | △3,341,929,688 |
| (I) 計(Ｅ＋Ｆ＋Ｇ＋Ｈ) | 8,635,212,955 |
| 次期繰越損益金(Ｉ) | 8,635,212,955 |

＊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F（適格機関投資家専用）
第15期(2020年３月６日～2021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F | マザーファンドの受益証券を主要投資対象とします。なお、短期有価証券等に直接投資する場合があります。 |
| | マザーファンド | 内外の短期有価証券を主要投資対象とし、世界主要国の株価指数先物取引および債券先物取引を主要取引対象とし、為替予約取引等も積極的に活用します。 |
| 主な投資制限 | グローバル・アセット・モデル・ファンド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 | 外貨建て資産への投資割合には制限を設けません。デリバティブの利用はヘッジ目的に限定しません。外国為替予約取引はヘッジ目的に限定しません。 |
| 分配方針 | 運用による収益は、期中に分配を行わず、信託終了時まで信託財産内に留保し、運用の基本方針に基づいて運用します。 | |

## ○最近５期の運用実績

| 決算期 | 基準価額 | 期中騰落率 | 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 | 純資産総額 |
|---|---|---|---|---|---|---|---|---|
| | 円 | % | % | % | % | % | % | 百万円 |
| 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 |
| 14期(2020年３月５日) | 11,894 | △2.9 | △0.11 | ― | 3.7 | ― | △ 3.1 | 4,127 |
| 15期(2021年３月５日) | 12,068 | 1.5 | △0.09 | ― | 5.5 | ― | △ 5.4 | 3,519 |

＊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 |
|---|---|---|---|---|---|---|---|
| | 円 | % | % | % | % | % | % |
| (期　首)<br>2020年３月５日 | 11,894 | ― | ― | ― | 3.7 | ― | △ 3.1 |
| ３月末 | 12,140 | 2.1 | △0.01 | ― | △16.7 | ― | 18.4 |
| ４月末 | 11,559 | △2.8 | △0.02 | ― | 1.5 | ― | △ 0.7 |
| ５月末 | 12,022 | 1.1 | △0.02 | ― | 17.1 | ― | △16.9 |
| ６月末 | 12,193 | 2.5 | △0.03 | ― | 15.4 | ― | △16.0 |
| ７月末 | 12,709 | 6.9 | △0.04 | ― | 12.9 | ― | △12.4 |
| ８月末 | 12,569 | 5.7 | △0.04 | ― | 14.6 | ― | △13.9 |
| ９月末 | 12,532 | 5.4 | △0.05 | ― | 8.2 | ― | △ 7.4 |
| 10月末 | 12,368 | 4.0 | △0.06 | ― | 3.5 | ― | △ 4.1 |
| 11月末 | 12,486 | 5.0 | △0.07 | ― | 14.0 | ― | △13.5 |
| 12月末 | 12,555 | 5.6 | △0.08 | ― | 14.4 | ― | △13.3 |
| 2021年１月末 | 12,337 | 3.7 | △0.08 | ― | 13.3 | ― | △13.3 |
| ２月末 | 12,153 | 2.2 | △0.09 | ― | 11.5 | ― | △11.6 |
| (期　末)<br>2021年３月５日 | 12,068 | 1.5 | △0.09 | ― | 5.5 | ― | △ 5.4 |

＊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、＋1.46%となり、ベンチマークの－0.09%を1.55ポイント上回りました。債券国別選択はマイナスに影響しましたが、株式国別選択、通貨選択がプラスに寄与し、基準価額は上昇しました。株式部分では、売り建てていたフランス株はマイナスに影響しましたが、売り建てから買い建てに変更したイタリア株、買い建てていた英国株がプラスに寄与しました。債券部分では、買い建てていた豪州債、英国債がマイナスに影響しました。為替部分では、売り建てていたカナダ・ドルはマイナスに影響しましたが、概ね買い建てていたスウェーデン・クローナ、買い建てていたユーロ、売り建てから買い建てに変更した米ドルがプラスに寄与しました。

**[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

（2020年３月６日～2021年３月５日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 信託報酬（基本報酬） | 122 | 0.990 | (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） | (108) | (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） | ( 7) | (0.055) | 口座内でのファンドの管理および事務手続き等 |
| （受託会社） | ( 7) | (0.055) | 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 | 6 | 0.052 | (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<br>※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 |
| （先物・オプション） | ( 6) | (0.052) | |
| (d) その他費用 | 14 | 0.118 | (d)その他費用＝期中のその他費用÷期中の平均受益権口数 |
| （監査費用） | ( 0) | (0.003) | 監査費用は、監査法人等に支払うファンドの監査に係る費用 |
| （その他） | ( 14) | (0.114) | 信託事務の処理に要するその他の諸費用 |
| 合計 | 142 | 1.160 | |
| 期中の平均基準価額は、12,301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

（2020年３月６日～2021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 | 311,833 | 487,570 | 766,568 | 1,183,740 |

＊単位未満は切り捨て。

## ○利害関係人との取引状況等

（2020年３月６日～2021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

（2021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 | 2,711,890 | 2,257,155 | 3,484,596 |

＊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

（2021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 | 3,484,596 | 98.5 |
| コール・ローン等、その他 | 52,266 | 1.5 |
| 投資信託財産総額 | 3,536,862 | 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（2,239,716千円）の投資信託財産総額（5,407,234千円）に対する比率は41.4%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=107.90円、1カナダドル=85.11円、1英ポンド=149.94円、1スイスフラン=116.11円、1ユーロ=129.11円、1香港ドル=13.90円、1豪ドル=83.21円。

## ○資産、負債、元本及び基準価額の状況 (2021年３月５日現在)

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 3,536,862,765 |
| コール・ローン等 | 52,266,293 |
| 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) | 3,484,596,472 |
| (B) 負債 | 17,342,321 |
| 未払信託報酬 | 17,284,748 |
| 未払利息 | 20 |
| その他未払費用 | 57,553 |
| (C) 純資産総額(Ａ－Ｂ) | 3,519,520,444 |
| 元本 | 2,916,320,000 |
| 次期繰越損益金 | 603,200,444 |
| (D) 受益権総口数 | 291,632口 |
| １口当たり基準価額(Ｃ／Ｄ) | 12,068円 |

(注) 期首元本額は3,469,860,000円、期中追加設定元本額は452,560,000円、期中一部解約元本額は1,006,100,000円、１口当たり純資産額は12,068円です。

## ○損益の状況 (2020年３月６日～2021年３月５日)

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △ 17,179 |
| 支払利息 | △ 17,179 |
| (B) 有価証券売買損益 | 70,690,972 |
| 売買益 | 104,508,153 |
| 売買損 | △ 33,817,181 |
| (C) 信託報酬等 | △ 36,466,361 |
| (D) 当期損益金(Ａ＋Ｂ＋Ｃ) | 34,207,432 |
| (E) 前期繰越損益金 | △104,493,844 |
| (F) 追加信託差損益金 | 673,486,856 |
| (配当等相当額) | ( 602,480,415) |
| (売買損益相当額) | ( 71,006,441) |
| (G) 計(Ｄ＋Ｅ＋Ｆ) | 603,200,444 |
| 次期繰越損益金(Ｇ) | 603,200,444 |
| 追加信託差損益金 | 673,486,856 |
| (配当等相当額) | ( 602,472,326) |
| (売買損益相当額) | ( 71,014,530) |
| 分配準備積立金 | 23,087,300 |
| 繰越損益金 | △ 93,373,712 |

＊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17期(計算期間：2020年３月６日～2021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、イタリア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、豪州株先物は通貨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。
債券では、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上昇、一部買い戻ししました。一方、豪州債先物は相対的な長短金利差の観点から魅力度が低下、一部売却しました。
為替では、ニュージーランド・ドルは購買力平価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、・英ポンドは相対的なインフレ率の低下から魅力度が低下、さらに売り建てしました。

（２）基準価額は期首15,066円から期末15,438円に372円の値上がりとなりました。

**[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

（2020年３月６日～2021年３月５日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 売買委託手数料 | 8 | 0.053 | (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<br>※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 |
| （先物・オプション） | ( 8) | (0.053) | |
| (b) その他費用 | 18 | 0.115 | (b)その他費用＝期中のその他費用÷期中の平均受益権口数 |
| （その他） | (18) | (0.115) | 信託事務の処理に要するその他の諸費用 |
| 合計 | 26 | 0.168 | |
| 期中の平均基準価額は、15,668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

（2020年３月６日～2021年３月５日）

### 先物取引の銘柄別取引・残高状況

| 銘柄別 | | | 買建 新規買付額 | 買建 決済額 | 売建 新規売付額 | 売建 決済額 | 当期末評価額 買建額 | 当期末評価額 売建額 | 当期末評価額 評価損益 |
|---|---|---|---|---|---|---|---|---|---|
| | | | 百万円 | 百万円 | 百万円 | 百万円 | 百万円 | 百万円 | 百万円 |
| 国内 | 株式先物取引 | ＴＯＰＩＸ | 376 | 389 | 284 | 283 | 56 | － | 3 |
| | 債券先物取引 | １０年国債標準物 | 303 | 304 | 1,984 | 2,135 | － | 303 | 1 |
| 外国 | 株式先物取引 | SPEMINI | 769 | 773 | 296 | 326 | 182 | － | 5 |
| | | CAN60 | 558 | 807 | 44 | 48 | 36 | － | 1 |
| | | SPI200 | 1,065 | 1,627 | 42 | － | － | 42 | △0.049926 |
| | | FT100 | 1,488 | 1,430 | － | － | 258 | － | 6 |
| | | SWISSMKT | 300 | 309 | 706 | 735 | － | 62 | △0.539911 |
| | | HANGSENG | 720 | 736 | 758 | 813 | － | 60 | 3 |
| | | AEX | 26 | 27 | 1,386 | 1,457 | － | 16 | 0.705973 |
| | | CAC40 | － | － | 2,075 | 1,962 | － | 218 | △ 1 |
| | | DAX30 | 275 | 225 | 296 | 323 | 90 | － | 5 |
| | | FTSE/MIB | 268 | 227 | 714 | 1,020 | 59 | － | 3 |
| | | IBEX | 21 | 10 | 867 | 1,035 | 10 | － | 0.172749 |
| | 債券先物取引 | TNOTE (10YEAR) | － | － | 7,262 | 8,240 | － | 357 | 4 |
| | | CANADA | － | － | 4,252 | 5,795 | － | 106 | 2 |
| | | AU10YR | 12,270 | 14,987 | － | － | 645 | － | △ 37 |
| | | GILTS | 6,176 | 6,945 | － | － | 385 | － | △0.269892 |
| | | BUNDS | － | － | 7,153 | 7,603 | － | 553 | △0.484162 |

＊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

（2020年３月６日～2021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

（2021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 | 当期末 売建額 |
|---|---|---|---|---|
| | | | 百万円 | 百万円 |
| 国内 | 株式先物取引 | ＴＯＰＩＸ | 56 | － |
| 国内 | 債券先物取引 | １０年国債標準物 | － | 303 |
| 外国 | 株式先物取引 | AEX | － | 16 |
| 外国 | 株式先物取引 | CAC40 | － | 218 |
| 外国 | 株式先物取引 | CAN60 | 36 | － |
| 外国 | 株式先物取引 | DAX30 | 90 | － |
| 外国 | 株式先物取引 | FT100 | 258 | － |
| 外国 | 株式先物取引 | FTSE/MIB | 59 | － |
| 外国 | 株式先物取引 | HANGSENG | － | 60 |
| 外国 | 株式先物取引 | IBEX | 10 | － |
| 外国 | 株式先物取引 | SPI200 | － | 42 |
| 外国 | 株式先物取引 | SPEMINI | 182 | － |
| 外国 | 株式先物取引 | SWISSMKT | － | 62 |
| 外国 | 債券先物取引 | AU10YR | 645 | － |
| 外国 | 債券先物取引 | BUNDS | － | 553 |
| 外国 | 債券先物取引 | CANADA | － | 106 |
| 外国 | 債券先物取引 | GILTS | 385 | － |
| 外国 | 債券先物取引 | TNOTE (10YEAR) | － | 357 |

＊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

（2021年３月５日現在）

| 項　　目 | 当　期　末 | |
|---|---|---|
| | 評　価　額 | 比　率 |
| | 千円 | % |
| コール・ローン等、その他 | 5,407,234 | 100.0 |
| 投資信託財産総額 | 5,407,234 | 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（2,239,716千円）の投資信託財産総額（5,407,234千円）に対する比率は41.4%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=107.90円、1カナダドル=85.11円、1英ポンド=149.94円、1スイスフラン=116.11円、1ユーロ=129.11円、1香港ドル=13.90円、1豪ドル=83.21円。

## ○資産、負債、元本及び基準価額の状況

（2021年３月５日現在）

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 16,115,574,577 |
| コール・ローン等 | 3,086,280,864 |
| 未収入金 | 10,784,799,151 |
| 差入委託証拠金 | 2,244,494,562 |
| (B) 負債 | 10,827,843,235 |
| 未払金 | 10,827,842,045 |
| 未払利息 | 1,190 |
| (C) 純資産総額（Ａ－Ｂ） | 5,287,731,342 |
| 元本 | 3,425,244,402 |
| 次期繰越損益金 | 1,862,486,940 |
| (D) 受益権総口数 | 3,425,244,402口 |
| １万口当たり基準価額（Ｃ／Ｄ） | 15,438円 |

（注）期首元本額は4,276,066,408円、期中追加設定元本額は505,672,110円、期中一部解約元本額は1,356,494,116円、１口当たり純資産額は1.5438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）
2,257,155,378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）
991,898,805円
・野村グローバル・アセット・モデル・ファンド（野村SMA向け）
176,190,219円

## ○損益の状況

（2020年３月６日～2021年３月５日）

| 項　　目 | 当　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △ 1,239,294 |
| その他収益金 | 19,976 |
| 支払利息 | △ 1,259,270 |
| (B) 有価証券売買損益 | 257,866,880 |
| 売買益 | 1,650,098,543 |
| 売買損 | △1,392,231,663 |
| (C) 先物取引等取引損益 | △ 84,615,594 |
| 取引益 | 980,436,443 |
| 取引損 | △1,065,052,037 |
| (D) 保管費用等 | △ 6,829,914 |
| (E) 当期損益金（Ａ＋Ｂ＋Ｃ＋Ｄ） | 165,182,078 |
| (F) 前期繰越損益金 | 2,166,368,194 |
| (G) 追加信託差損益金 | 284,297,890 |
| (H) 解約差損益金 | △ 753,361,222 |
| (I) 計（Ｅ＋Ｆ＋Ｇ＋Ｈ） | 1,862,486,940 |
| 次期繰越損益金（Ｉ） | 1,862,486,940 |

＊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。

# ＬＭ・カレンシー・アルファ・ファンドＦ（適格機関投資家専用）

第１期（2020年４月９日～2020年11月16日）

## ◎当ファンドの仕組み

| | | |
|---|---|---|
| 商品分類 | 追加型投信／内外／資産複合 | |
| 信託期間 | 無期限 | |
| 運用方針 | 主に日本の公社債に投資を行うとともに、為替予約取引等を積極的に活用する通貨ロング・ショート戦略により、市場動向に左右されにくい安定した収益の獲得を目指します。 | |
| 主要運用対象 | ベビーファンド | 「ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド」受益証券を主要投資対象とします。 |
| | ＬＭ･ｳｴｽﾀﾝ･ｶﾚﾝｼｰ･ｱﾙﾌｧ･ﾏｻﾞｰﾌｧﾝﾄﾞ | 主に日本の公社債に投資を行うとともに、為替予約取引等を積極的に活用します。 |
| 組入制限 | 外貨建資産への実質投資割合には、制限を設けません。 | |
| 分配方針 | 期中分配は行いません。 | |

## ○設定以来の運用実績

| 決算期 | 基準価額 | | 債券組入比率 | 債券先物比率 | 純資産総額 |
|---|---|---|---|---|---|
| | | 期中騰落率 | | | |
| (設定日) | 円 | % | % | % | 百万円 |
| 2020年４月９日 | 10,000 | － | － | － | 0.1 |
| １期(2020年11月16日) | 10,306 | 3.1 | 65.2 | － | 5,835 |

(注) 設定日の基準価額は、設定時の価額です。
(注) 設定日の純資産総額は、設定元本を表示しております。
(注) 当ファンドは親投資信託を組入れますので、「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。
(注) 債券先物比率は買建比率－売建比率。
(注) 市場に広く認知されているベンチマーク等で、当ファンドのリスク特性を正確に反映する指標が見当たらないため、現状では、当ファンドの収益率およびリスク特性を特定のベンチマーク等と比較しておりません。

## ○当期中の基準価額と市況等の推移

| 年月日 | 基準価額 | | 債券組入比率 | 債券先物比率 |
|---|---|---|---|---|
| | | 騰落率 | | |
| (設定日) | 円 | % | % | % |
| 2020年４月９日 | 10,000 | － | － | － |
| ４月末 | 10,031 | 0.3 | 62.5 | － |
| ５月末 | 10,178 | 1.8 | 63.3 | － |
| ６月末 | 10,295 | 3.0 | 62.7 | － |
| ７月末 | 10,263 | 2.6 | 75.8 | － |
| ８月末 | 10,126 | 1.3 | 68.0 | － |
| ９月末 | 10,211 | 2.1 | 63.8 | － |
| 10月末 | 10,299 | 3.0 | 64.9 | － |
| (期　末) 2020年11月16日 | 10,306 | 3.1 | 65.2 | － |

(注) 騰落率は設定日比です。
(注) 当ファンドは親投資信託を組入れますので、「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。
(注) 債券先物比率は買建比率－売建比率。

## ◎当期の運用経過と今後の運用方針

**［基準価額の推移］**

当期においては、新型コロナウイルスの感染拡大が鈍化し、経済活動を再開する動きが広がったことから、世界経済の先行きに対する過度に悲観的な見方が後退する中、主要国の株式相場は概ね回復傾向を辿る展開となりました。

債券市場では、米国では株式相場が上昇基調となる中、相対的に安全資産とされる債券を売る動きが優勢となったことなどから、利回りは上昇（価格は下落）しました。一方、欧州では新型コロナウイルスの感染が再拡大する中、利回りは期の後半にかけて低下（価格は上昇）しました。

為替市場では、経済活動の再開とともにリスク回避姿勢が和らいだことなどから、円は対主要通貨で総じて下落しました。ただし、米ドルについては、米国の低金利環境が長期間にわたり続くとの見方が広がる中、対円で下落しました。一方、豪ドルは資源価格全般が上昇する中、堅調となりました。

このような環境の中、当期の基準価額の騰落率はプラス3.1％となりました。

**［運用経過］**

当ファンドは、主に「ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド」受益証券への投資を通じて、主に日本の公社債に投資するとともに、主要先進国通貨を中心とした為替予約取引等を積極的に活用する通貨ロング・ショート戦略により、市場動向に左右されにくい安定した収益の獲得を目指して運用に努めてまいりました。

当期の運用にあたっては、モデルによる定量分析とポートフォリオマネージャーによる定性分析を組み合わせた独自のアプローチにより、ポートフォリオの構築を行いました。

**［今後の運用方針］**

当ファンドは、主要先進国通貨を中心とした為替予約取引等を積極的に活用する通貨ロング・ショート戦略により、信託財産の中長期的な成長を目指した運用を継続する方針です。

## ○１口当たりの費用明細

（2020年４月９日～2020年11月16日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) 信託報酬 | 26 | 0.260 | (a)信託報酬＝期中の平均基準価額×信託報酬率 |
| （投信会社） | (24) | (0.234) | 委託した資金の運用の対価 |
| （販売会社） | ( 1) | (0.013) | 交付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、購入後の情報提供等の対価 |
| （受託会社） | ( 1) | (0.012) | 運用財産の管理、投信会社からの指図の実行の対価 |
| (b) その他費用 | 2 | 0.015 | (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） | ( 1) | (0.005) | 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 |
| （印刷等費用） | ( 0) | (0.003) | 印刷等費用は、印刷業者等に支払う法定書類の作成、印刷、交付および届出に係る費用 |
| （業務委託等費用） | ( 1) | (0.005) | 計理及びこれに付随する業務の委託等の費用 |
| （その他） | ( 0) | (0.001) | 金銭信託手数料 |
| 合計 | 28 | 0.275 | |
| 期中の平均基準価額は、10,200円です。 | | | |

（注）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。
（注）各金額は項目ごとに円未満は四捨五入してあります。
（注）その他費用は、このファンドが組み入れている親投資信託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。
（注）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

（2020年４月９日～2020年11月16日）

### 親投資信託受益証券の設定、解約状況

| 銘柄 | 設定 口数 | 設定 金額 | 解約 口数 | 解約 金額 |
|---|---|---|---|---|
| | 千口 | 千円 | 千口 | 千円 |
| ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド | 6,531,050 | 6,559,643 | 895,705 | 916,090 |

（注）単位未満は切捨て。

## ○利害関係人との取引状況等

（2020年４月９日～2020年11月16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。

## ○第二種金融商品取引業を兼業している投資信託委託会社の自己取引状況

（2020年４月９日～2020年11月16日）

該当事項はございません。

## ○自社による当ファンドの設定・解約状況

（2020年４月９日～2020年11月16日）

該当事項はございません。

## ○組入資産の明細

（2020年11月16日現在）

### 親投資信託残高

| 銘柄 | 当期末 | |
|---|---|---|
| | 口数 | 評価額 |
| | 千口 | 千円 |
| ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド | 5,635,345 | 5,837,653 |

（注）単位未満は切捨て。

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

（2020年11月16日現在）

| 項目 | 当期末 | |
|---|---|---|
| | 評価額 | 比率 |
| | 千円 | % |
| ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド | 5,837,653 | 100.0 |
| 投資信託財産総額 | 5,837,653 | 100.0 |

（注）評価額の単位未満は切捨て。

## ○資産、負債、元本及び基準価額の状況 （2020年11月16日現在）

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 5,837,653,977 |
| LM・ウエスタン・カレンシー・アルファ・マザーファンド(評価額) | 5,837,653,977 |
| (B) 負債 | 2,142,731 |
| 未払信託報酬 | 2,049,450 |
| その他未払費用 | 93,281 |
| (C) 純資産総額（Ａ－Ｂ） | 5,835,511,246 |
| 元本 | 5,662,380,000 |
| 次期繰越損益金 | 173,131,246 |
| (D) 受益権総口数 | 566,238口 |
| １口当たり基準価額（Ｃ／Ｄ） | 10,306円 |

＜注記事項＞

（注）元本の状況

| | |
|---|---|
| 当初設定元本額 | 100,000円 |
| 期中追加設定元本額 | 6,551,810,000円 |
| 期中一部解約元本額 | 889,530,000円 |

## ○損益の状況 （2020年４月９日～2020年11月16日）

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 有価証券売買損益 | 170,555,546 |
| 売買益 | 193,297,531 |
| 売買損 | △ 22,741,985 |
| (B) 信託報酬等 | △ 11,870,528 |
| (C) 当期損益金（Ａ＋Ｂ） | 158,685,018 |
| (D) 追加信託差損益金 | 14,446,228 |
| （売買損益相当額） | ( 14,446,228) |
| (E) 計（Ｃ＋Ｄ） | 173,131,246 |
| 次期繰越損益金（Ｅ） | 173,131,246 |
| 追加信託差損益金 | 14,446,228 |
| （配当等相当額） | (△ 407,016) |
| （売買損益相当額） | ( 14,853,244) |
| 分配準備積立金 | 161,719,585 |
| 繰越損益金 | △ 3,034,567 |

（注）損益の状況の中で**(A)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。

（注）損益の状況の中で**(B)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。

（注）損益の状況の中で**(D)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）信託財産の運用の指図に係る権限の全部又は一部を委託するために要する費用として、委託者報酬のうち販売会社へ支払う手数料を除いた額の100分の50相当額を支払っております。

# ＬＭ・ウエスタン・カレンシー・アルファ・マザーファンド
第２期（2019年11月19日～2020年11月16日）

## ◎当期の運用経過と今後の運用方針

[基準価額の推移]

当期においては、新型コロナウイルスの感染拡大が続き、経済活動の停滞が世界的に長期化する可能性が意識されたことなどから、株式相場は期の前半に世界的に急落しました。しかしその後は、新型コロナウイルスの感染拡大が鈍化し、経済活動を再開する動きが広がったことから、世界経済の先行きに対する過度に悲観的な見方が後退する中、株式相場は回復傾向となりました。

債券市場では、現金確保の動きを背景に、利回りは急上昇（価格は下落）する場面が見られたものの、主要国の中央銀行が積極的な金融緩和策を相次いで打ち出したことから、当期を通しては概ね低下（価格は上昇）しました。

為替市場では、リスク回避姿勢が強まる場面で、円は対主要通貨で上昇しましたが、その後は経済活動の再開とともに、円売りが優勢となりました。ただし、米ドルについては、米国の低金利環境が長期間にわたり続くとの見方が広がる中、対円で下落しました。一方、豪ドルは資源価格全般が上昇する中、堅調となりました。

このような環境の中、当期の基準価額の騰落率はプラス5.9％となりました。

[運用経過]

当ファンドは、主に日本の公社債に投資するとともに、主要先進国通貨を中心とした為替予約取引等を積極的に活用する通貨ロング・ショート戦略により、市場動向に左右されにくい安定した収益の獲得を目指して運用に努めてまいりました。

当期の運用にあたっては、モデルによる定量分析とポートフォリオマネージャーによる定性分析を組み合わせた独自のアプローチにより、ポートフォリオの構築を行いました。

[今後の運用方針]

当ファンドは、主要先進国通貨を中心とした為替予約取引等を積極的に活用する通貨ロング・ショート戦略により、信託財産の中長期的な成長を目指した運用を継続する方針です。

## ○１万口当たりの費用明細

（2019年11月19日～2020年11月16日）

| 項目 | 当期 金額 | 当期 比率 | 項目の概要 |
|---|---|---|---|
| | 円 | % | |
| (a) その他費用 | 0 | 0.002 | (a)その他費用＝期中のその他費用÷期中の平均受益権口数 |
| （その他） | (0) | (0.002) | 金銭信託手数料 |
| 合計 | 0 | 0.002 | |
| 期中の平均基準価額は、10,070円です。 | | | |

（注）各金額は項目ごとに円未満は四捨五入してあります。
（注）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

（2019年11月19日～2020年11月16日）

### 公社債

| | | 買付額 | 売付額 |
|---|---|---|---|
| | | 千円 | 千円 |
| 国内 | 国債証券 | 31,222,614 | 675,168<br>(23,629,600) |

（注）金額は受け渡し代金。（経過利息分は含まれておりません。）
（注）単位未満は切捨て。
（注）（　）内は償還等による増減分で、上段の数字には含まれておりません。

## ○利害関係人との取引状況等

（2019年11月19日～2020年11月16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

（2020年11月16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 | 10,309,000 | 10,310,497 | 65.2 | － | － | － | 65.2 |
| | (10,309,000) | (10,310,497) | (65.2) | (－) | (－) | (－) | (65.2) |
| 合計 | 10,309,000 | 10,310,497 | 65.2 | － | － | － | 65.2 |
| | (10,309,000) | (10,310,497) | (65.2) | (－) | (－) | (－) | (65.2) |

（注）（　）内は非上場債で内書き。
（注）組入比率は、純資産総額に対する評価額の割合。
（注）金額の単位未満は切捨て。

（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 | |
| 第933回国庫短期証券 | － | 3,850,000 | 3,850,181 | 2020/11/30 |
| 第941回国庫短期証券 | － | 5,105,000 | 5,105,993 | 2021/１/12 |
| 第948回国庫短期証券 | － | 1,354,000 | 1,354,322 | 2021/２/８ |
| 合計 | | 10,309,000 | 10,310,497 | |

（注）額面・評価額の単位未満は切捨て。

## ○投資信託財産の構成

（2020年11月16日現在）

| 項目 | 当期末 | |
|---|---|---|
| | 評価額 | 比率 |
| | 千円 | % |
| 公社債 | 10,310,497 | 59.8 |
| コール・ローン等、その他 | 6,929,608 | 40.2 |
| 投資信託財産総額 | 17,240,105 | 100.0 |

（注）金額の単位未満は切捨て。

## ○特定資産の価格等の調査

（2019年11月19日～2020年11月16日）

該当事項はございません。

## ○資産、負債、元本及び基準価額の状況 (2020年11月16日現在)

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 114,389,681,316 |
| コール・ローン等 | 6,384,330,484 |
| 公社債(評価額) | 10,310,497,953 |
| 未収入金 | 97,694,852,879 |
| (B) 負債 | 98,565,551,450 |
| 未払金 | 98,565,534,480 |
| 未払利息 | 16,970 |
| (C) 純資産総額(Ａ－Ｂ) | 15,824,129,866 |
| 元本 | 15,276,183,196 |
| 次期繰越損益金 | 547,946,670 |
| (D) 受益権総口数 | 15,276,183,196口 |
| １万口当たり基準価額(Ｃ／Ｄ) | 10,359円 |

＜注記事項＞

(注) 元本の状況

| | |
|---|---|
| 期首元本額 | 5,589,593,268円 |
| 期中追加設定元本額 | 13,119,021,643円 |
| 期中一部解約元本額 | 3,432,431,715円 |

(注) 期末における元本の内訳

| | |
|---|---|
| ＬＭ・カレンシー・アルファ・ファンド（適格機関投資家専用） | 7,502,985,449円 |
| ＬＭ・カレンシー・アルファ・ファンドＦ（適格機関投資家専用） | 5,635,345,089円 |
| ＬＭ・ウエスタン・カレンシー・アルファ・ファンド（適格機関投資家専用） | 2,137,852,658円 |

## ○損益の状況 (2019年11月19日～2020年11月16日)

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △ 11,371,844 |
| 受取利息 | △ 8,356,858 |
| 支払利息 | △ 3,014,986 |
| (B) 有価証券売買損益 | 619,105,126 |
| 売買益 | 8,721,409,671 |
| 売買損 | △8,102,304,545 |
| (C) 保管費用等 | △ 155,064 |
| (D) 当期損益金(Ａ＋Ｂ＋Ｃ) | 607,578,218 |
| (E) 前期繰越損益金 | △ 123,897,862 |
| (F) 追加信託差損益金 | 114,668,550 |
| (G) 解約差損益金 | △ 50,402,236 |
| (H) 計(Ｄ＋Ｅ＋Ｆ＋Ｇ) | 547,946,670 |
| 次期繰越損益金(Ｈ) | 547,946,670 |

(注) 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。

(注) 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) 損益の状況の中で(G)**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。

# 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

2020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<br>管理事務代行会社 | ステート・ストリート・バンク・インターナショナル・ゲーエムベーハー、ルクセンブルグ支店 |

＊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。

## 損益および純資産変動計算書（2020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** | **1,240,896,160** |
| **収益** | |
| 預金利息 | 4,021,148 |
| 債券利息 | 19,096,885 |
| スワップに係る受取利息および受取配当金 | 252,400 |
| 差金決済契約に係る受取配当金、源泉徴収税控除後 | 59,238,335 |
| **収益合計** | **82,608,768** |
| **費用** | |
| 差金決済契約に係る支払利息 | 16,818,999 |
| 差金決済契約に係る支払配当金、源泉徴収税控除後 | 73,272,651 |
| 管理事務代行報酬 | 2,064,663 |
| 預託報酬 | 960,425 |
| 税金 | 378,408 |
| パフォーマンス・フィー | 115 |
| 販売報酬 | 106,563 |
| ローン・コミットメント・フィー | 14,148 |
| 投資運用報酬および投資運用再委託報酬 | 13,434,627 |
| **費用合計** | **107,050,599** |
| **投資純損失** | **(24,441,831)** |
| 以下に係る実現純利益／（損失）: | |
| 投資有価証券 | 5,628,213 |
| 差金決済契約 | 27,454,580 |
| 外貨および先渡為替予約 | (33,785,184) |
| スワップ取引 | 7,489,630 |
| 当期実現純利益 | 6,787,239 |
| 以下に係る未実現評価益／（損）の純変動額: | |
| 投資有価証券 | 88,890 |
| 差金決済契約 | 9,235,850 |
| 外貨および先渡為替予約 | 12,053,786 |
| スワップ取引 | (3,359,499) |
| **当期未実現評価益／（損）の純変動** | **18,019,027** |
| **運用成績による純資産の増加** | **364,435** |
| **資本の変動** | |
| 投資証券発行による正味受取額 | 674,864,869 |
| 投資証券買戻しによる正味支払額 | (978,982,953) |
| **資本の変動による純資産の減少** | **(304,118,084)** |
| **期末純資産** | **937,142,511** |

投資有価証券明細表（2020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 | | |
| | 20,298 | Beam Therapeutics Inc | 517,396 | 0.05 |
| | 1,742 | Bill.com Holdings Inc | 115,930 | 0.01 |
| | 4,769 | Lyft Inc 'A' | 149,890 | 0.02 |
| | 3,375 | Pinterest Inc 'A' | 67,669 | 0.01 |
| | | | 850,885 | 0.09 |
| 普通株式合計 | | | 850,885 | 0.09 |
| **債券** | | | | |
| | | 米国 | | |
| USD | 4,000,000 | United States Cash Management Bill 8/9/2020 (Zero Coupon) | 3,997,295 | 0.43 |
| USD | 23,500,000 | United States Cash Management Bill 6/10/2020 (Zero Coupon) | 23,488,613 | 2.50 |
| USD | 15,000,000 | United States Cash Management Bill 3/11/2020 (Zero Coupon) | 14,988,643 | 1.60 |
| USD | 4,000,000 | United States Treasury Bill 18/6/2020 (Zero Coupon) | 3,999,831 | 0.43 |
| USD | 70,000,000 | United States Treasury Bill 9/7/2020 (Zero Coupon) | 69,906,483 | 7.46 |
| USD | 18,000,000 | United States Treasury Bill 14/7/2020 (Zero Coupon) | 17,997,533 | 1.92 |
| USD | 25,000,000 | United States Treasury Bill 6/8/2020 (Zero Coupon) | 24,928,175 | 2.66 |
| USD | 40,000,000 | United States Treasury Bill 13/8/2020 (Zero Coupon) | 39,991,339 | 4.27 |
| USD | 3,000,000 | United States Treasury Bill 10/9/2020 (Zero Coupon) | 2,998,858 | 0.32 |
| USD | 6,000,000 | United States Treasury Bill 17/9/2020 (Zero Coupon) | 5,997,727 | 0.64 |
| USD | 15,000,000 | United States Treasury Bill 1/10/2020 (Zero Coupon) | 14,994,833 | 1.60 |
| USD | 8,000,000 | United States Treasury Bill 22/10/2020 (Zero Coupon) | 7,995,231 | 0.85 |
| USD | 15,000,000 | United States Treasury Bill 27/11/2020 (Zero Coupon) | 14,987,933 | 1.60 |
| USD | 15,000,000 | United States Treasury Bill-When Issued 7/7/2020 (Zero Coupon) | 14,998,322 | 1.60 |
| USD | 19,000,000 | United States Treasury Bill-When Issued 3/9/2020 (Zero Coupon) | 18,942,493 | 2.02 |
| | | | 280,213,309 | 29.90 |
| 債券合計 | | | 280,213,309 | 29.90 |
| **譲渡性預金証書** | | | | |
| | | 米国 | | |
| USD | 9,250,000 | KBC Bank NV 0.57% 28/7/2020 | 9,250,000 | 0.99 |
| USD | 6,000,000 | KBC Bank NV 0.42% 30/7/2020 | 6,000,711 | 0.64 |
| USD | 15,000,000 | Mizuho Bank Ltd 0.31% 18/9/2020 | 15,000,000 | 1.60 |
| USD | 11,400,000 | Oversea-Chinese Banking Corp 1.87% 4/8/2020 | 11,400,000 | 1.22 |
| USD | 2,500,000 | Oversea-Chinese Banking Corp 10/8/2020 (Zero Coupon) | 2,499,975 | 0.27 |
| USD | 14,500,000 | Skandinaviska Enskilda Banken AB 1.83% 8/6/2020 | 14,500,000 | 1.55 |
| USD | 17,000,000 | Skandinaviska Enskilda Banken AB 1.85% 2/7/2020 | 17,000,308 | 1.81 |
| USD | 800,000 | Sumitomo Mitsui Banking Corp 1.15% 14/7/2020 | 800,449 | 0.08 |
| USD | 5,000,000 | Sumitomo Mitsui Trust Bank Ltd 0.90% 21/7/2020 | 5,001,081 | 0.53 |
| USD | 12,000,000 | Sumitomo Mitsui Trust Bank Ltd 0.43% 12/11/2020 | 12,000,000 | 1.28 |
| | | | 93,452,524 | 9.97 |
| 譲渡性預金証書合計 | | | 93,452,524 | 9.97 |

| 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 | | | | |
| | | 米国 | | |
| USD | 4,000,000 | ABN Amro Funding USA LLC 2/10/2020 (Zero Coupon) | 3,975,000 | 0.42 |
| USD | 7,000,000 | Albion Capital Corp SA 27/7/2020 (Zero Coupon) | 6,994,361 | 0.75 |
| USD | 20,000,000 | Banque Et Caisse Epargne 5/6/2020 (Zero Coupon) | 19,994,533 | 2.13 |
| USD | 15,300,000 | Banque Et Caisse Epargne 20/10/2020 (Zero Coupon) | 15,278,729 | 1.63 |
| USD | 12,050,000 | Barton Capital SA 1/6/2020 (Zero Coupon) | 12,049,130 | 1.28 |
| USD | 12,000,000 | Barton Capital SA 15/9/2020 (Zero Coupon) | 11,989,200 | 1.28 |
| USD | 16,000,000 | Bedford Row Funding Corp 18/6/2020 (Zero Coupon) | 15,986,236 | 1.71 |
| USD | 12,000,000 | Bennington Stark Cap Co 10/6/2020 (Zero Coupon) | 11,999,083 | 1.28 |
| USD | 4,000,000 | BNP Paribas 24/8/2020 (Zero Coupon) | 3,995,700 | 0.43 |
| USD | 10,000,000 | Chariot Funding LLC 21/7/2020 (Zero Coupon) | 9,976,311 | 1.06 |
| USD | 11,500,000 | Charta LLC 3/8/2020 (Zero Coupon) | 11,494,394 | 1.23 |
| USD | 18,000,000 | Ciesco LLC 9/6/2020 (Zero Coupon) | 17,991,700 | 1.92 |
| USD | 22,750,000 | CRC Funding LLC 4/6/2020 (Zero Coupon) | 22,744,755 | 2.43 |
| USD | 10,000,000 | Credit Suisse 11/6/2020 (Zero Coupon) | 9,996,333 | 1.07 |
| USD | 10,000,000 | DBS Bank Ltd 6/8/2020 (Zero Coupon) | 9,968,644 | 1.06 |
| USD | 11,700,000 | DBS Bank Ltd 20/8/2020 (Zero Coupon) | 11,650,697 | 1.24 |
| USD | 15,000,000 | Erste Abwicklungsanstalt 2/6/2020 (Zero Coupon) | 14,998,125 | 1.60 |
| USD | 18,000,000 | European Investment Bank 2/9/2020 (Zero Coupon) | 17,987,175 | 1.92 |
| USD | 3,000,000 | Exxon Mobil Corp 13/7/2020 (Zero Coupon) | 2,994,500 | 0.32 |
| USD | 9,000,000 | Federation Des Caisses Desjardins 16/7/2020 (Zero Coupon) | 8,978,967 | 0.96 |
| USD | 13,000,000 | JP Morgan Securities LLC 6/10/2020 (Zero Coupon) | 12,917,082 | 1.38 |
| USD | 7,500,000 | JP Morgan Securities LLC 3/11/2020 (Zero Coupon) | 7,488,552 | 0.80 |
| USD | 25,000,000 | Jupiter Securitization Company LLC 15/7/2020 (Zero Coupon) | 24,964,861 | 2.66 |
| USD | 6,000,000 | Jupiter Securitization Company LLC 3/8/2020 (Zero Coupon) | 5,996,208 | 0.64 |
| USD | 16,000,000 | Kells Funding LLC 19/6/2020 (Zero Coupon) | 15,985,422 | 1.71 |
| USD | 15,000,000 | La Fayette Asset Securitization LLC (Zero Coupon) | 14,967,550 | 1.60 |
| USD | 5,000,000 | LMA Americas LLC 5/6/2020 (Zero Coupon) | 4,998,592 | 0.53 |
| USD | 10,000,000 | LMA Americas LLC 20/8/2020 (Zero Coupon) | 9,994,306 | 1.07 |
| USD | 26,000,000 | Matchpoint Finance Plc 16/7/2020 (Zero Coupon) | 25,962,322 | 2.77 |
| USD | 5,000,000 | Metlife Short Term Fund 8/6/2020 (Zero Coupon) | 4,997,688 | 0.53 |
| USD | 10,500,000 | National Security Clearing Corp 9/6/2020 (Zero Coupon) | 10,494,633 | 1.12 |
| USD | 26,075,000 | National Security Clearing Corp 7/7/2020 (Zero Coupon) | 26,026,558 | 2.78 |
| USD | 13,500,000 | National Security Clearing Corp 10/7/2020 (Zero Coupon) | 13,473,401 | 1.44 |
| USD | 15,000,000 | Natixis 9/6/2020 (Zero Coupon) | 14,992,500 | 1.60 |
| USD | 6,000,000 | Old Line Funding LLC 7/7/2020 (Zero Coupon) | 5,992,020 | 0.64 |
| USD | 19,000,000 | Old Line Funding LLC 13/7/2020 (Zero Coupon) | 18,958,897 | 2.02 |
| USD | 9,750,000 | Old Line Funding LLC 27/7/2020 (Zero Coupon) | 9,722,825 | 1.04 |
| USD | 8,000,000 | Oversea-Chinese Banking Corp 8/6/2020 (Zero Coupon) | 7,997,900 | 0.85 |
| USD | 20,631,000 | Santander UK Plc 1/7/2020 (Zero Coupon) | 20,600,008 | 2.20 |
| USD | 17,200,000 | Suncorp Metway Ltd 26/8/2020 (Zero Coupon) | 17,131,888 | 1.83 |
| USD | 13,050,000 | Suncorp Metway Ltd 4/11/2020 (Zero Coupon) | 13,027,090 | 1.39 |
| USD | 15,000,000 | Svenska Handelsbanken AB 17/7/2020 (Zero Coupon) | 14,965,600 | 1.60 |
| USD | 2,200,000 | Swedbank AB 19/10/2020 (Zero Coupon) | 2,197,136 | 0.23 |
| USD | 16,000,000 | Total Capital Canada Ltd 19/8/2020 (Zero Coupon) | 15,984,160 | 1.70 |
| | | | 560,880,772 | 59.85 |
| コマーシャル・ペーパー合計 | | | 560,880,772 | 59.85 |
| 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 | | | 935,397,490 | 99.81 |
| 投資有価証券（時価）合計 | | | 935,397,490 | 99.81 |
| その他の純資産 | | | 1,745,021 | 0.19 |
| 純資産合計（米ドル） | | | 937,142,511 | 100.00 |

## 差金決済契約（2020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） |
|---|---|---|---|
| | ブラジル | | |
| 166,386 | AES Tiete Energia SA (Unit) | Morgan Stanley | 12,614 |
| 13,100 | Agrenco Ltd* | Morgan Stanley | (377) |
| (8,454) | Aliansce Sonae Shopping Centers sa | Morgan Stanley | 1,080 |
| 35,353 | Alliar Medicos A Frente SA | Goldman Sachs | 12,145 |
| 13,169 | Alliar Medicos A Frente SA | HSBC | 3,204 |
| 16,950 | Alliar Medicos A Frente SA | Morgan Stanley | 4,019 |
| (21,580) | Alpargatas SA (Pref) | Goldman Sachs | (18,282) |
| (4,404) | Alpargatas SA (Pref) | HSBC | (2,086) |
| (13,859) | Alpargatas SA (Pref) | Morgan Stanley | (1) |
| (238,229) | Alupar Investimento SA (Unit) | Morgan Stanley | (72,168) |
| (64,173) | Ambev SA | HSBC | (16,363) |
| (8,053) | Anima Holding SA | Goldman Sachs | (5,689) |
| (4,886) | Anima Holding SA | Morgan Stanley | (2,424) |
| 16,000 | Arezzo Industria e Comercio SA | HSBC | 10,007 |
| 32,954 | Arezzo Industria e Comercio SA | Morgan Stanley | 12,957 |
| 4,277 | B2W Cia Digital | Goldman Sachs | 9,090 |
| 1,434 | B2W Cia Digital | HSBC | 2,408 |
| 1,973 | B2W Cia Digital | Morgan Stanley | 3,193 |
| 7,242 | B3 SA - Brasil Bolsa Balcao | Goldman Sachs | 9,078 |
| 36,875 | B3 SA - Brasil Bolsa Balcao | HSBC | 29,457 |
| 49,638 | Banco Bradesco SA (Pref) | Goldman Sachs | 24,873 |
| 63,358 | Banco Bradesco SA (Pref) | HSBC | 23,390 |
| 42,424 | Banco Bradesco SA (Pref) | Morgan Stanley | 3,080 |
| (2,178) | Banco do Brasil SA | HSBC | 650 |
| (2,640) | Banco do Brasil SA | Morgan Stanley | 812 |
| (18,280) | Banco Inter SA (Pref) | Goldman Sachs | (10,204) |
| (29,900) | Banco Inter SA (Pref) | Morgan Stanley | (12,195) |
| (3,314) | Banco Inter SA (Unit) | Goldman Sachs | (1,270) |
| (2,551) | Banco Inter SA (Unit) | Morgan Stanley | (2,605) |
| (15,600) | Banco Pan SA (Pref) | HSBC | (3,034) |
| (168,500) | Banco Pan SA (Pref) | Morgan Stanley | (18,584) |
| 2,567 | Banco Santander Brasil SA (Unit) | Goldman Sachs | 1,567 |
| 20,729 | Banco Santander Brasil SA (Unit) | HSBC | 6,256 |
| 10,762 | Banco Santander Brasil SA (Unit) | Morgan Stanley | 1,446 |
| (3,488) | BR Properties SA | Goldman Sachs | (971) |
| (229,032) | BR Properties SA | Morgan Stanley | (15,733) |
| (19,548) | Braskem SA ‘A’ (Pref) | HSBC | (32,773) |
| (31,094) | Braskem SA ‘A’ (Pref) | Morgan Stanley | (18,094) |
| 15,011 | BRF SA | Goldman Sachs | 5,352 |
| 8,764 | BRF SA | HSBC | 8,656 |
| 43,790 | CCR SA | Goldman Sachs | 36,906 |
| 52,506 | CCR SA | HSBC | 34,720 |
| (59,778) | Centrais Eletricas Brasileiras SA | HSBC | (82,416) |
| (30,880) | Centrais Eletricas Brasileiras SA | Morgan Stanley | (21,075) |
| (86) | Cia Brasileira de Distribuicao | Goldman Sachs | (145) |
| (34,527) | Cia Brasileira de Distribuicao | Morgan Stanley | (30,598) |
| 23,203 | Cia de Locacao das Americas | Goldman Sachs | 10,401 |
| 106,597 | Cia de Locacao das Americas | Morgan Stanley | 20,758 |
| (73,278) | Cia de Saneamento Basico do Estado de Sao Paulo | HSBC | (193,115) |
| 32,827 | Cia de Saneamento de Minas Gerais-COPASA | Goldman Sachs | 93,445 |
| 77,645 | Cia de Saneamento de Minas Gerais-COPASA | Morgan Stanley | 113,562 |
| 67,182 | Cia de Saneamento do Parana (Unit) | Morgan Stanley | 41,763 |
| (7,212) | Cia Ferro Ligas da Bahia - FERBASA (Pref) | Goldman Sachs | (3,404) |
| (3,314) | Cia Ferro Ligas da Bahia - FERBASA (Pref) | HSBC | (1,795) |
| (17,040) | Cia Ferro Ligas da Bahia - FERBASA (Pref) | Morgan Stanley | (1,779) |
| 43,008 | Cia Hering | Goldman Sachs | 12,742 |
| 7,967 | Cia Hering | HSBC | 220 |
| 36,895 | Cia Hering | Morgan Stanley | 2,641 |
| 82,768 | Cielo SA | Goldman Sachs | 5,319 |
| 86,654 | Cielo SA | HSBC | 11,146 |
| 168,213 | Cielo SA | Morgan Stanley | 19,471 |
| (342,778) | Cogna Educacao | HSBC | (52,460) |
| 5,871 | Cosan SA | Goldman Sachs | 5,659 |
| 9,769 | Cosan SA | HSBC | (949) |
| 9,931 | Cosan SA | Morgan Stanley | 7,474 |
| 31,391 | Cyrela Brazil Realty SA Empreendimentos e Participacoes | Goldman Sachs | 30,848 |
| 82,870 | Cyrela Brazil Realty SA Empreendimentos e Participacoes | HSBC | 67,560 |
| 32,866 | Cyrela Brazil Realty SA Empreendimentos e Participacoes | Morgan Stanley | 15,875 |
| (2,448) | Direcional Engenharia SA | Goldman Sachs | 104 |
| (27,695) | Direcional Engenharia SA | Morgan Stanley | (1,795) |
| 317,869 | Duratex SA | HSBC | 118,266 |
| (95,229) | EcoRodovias Infraestrutura e Logistica SA | Goldman Sachs | (77,507) |
| (8,824) | EcoRodovias Infraestrutura e Logistica SA | Morgan Stanley | (2,462) |
| 23,129 | Embraer SA | Goldman Sachs | 4,166 |
| 74,777 | Embraer SA | HSBC | (4,661) |
| 88,259 | Embraer SA | Morgan Stanley | 7,795 |
| 46,943 | Enauta Participacoes SA | Goldman Sachs | 11,162 |
| 10,639 | Energisa SA (Unit) | Morgan Stanley | (532) |
| (2,675) | Eneva SA | Goldman Sachs | (3,512) |
| (20,556) | Eneva SA | Morgan Stanley | (8,920) |
| (6,639) | Equatorial Energia SA | HSBC | 397 |
| 4,120 | Ez Tec Empreendimentos e Participacoes SA | HSBC | 5,739 |
| 3,850 | Ez Tec Empreendimentos e Participacoes SA | Morgan Stanley | 1,606 |
| 7,481 | Fleury SA | Morgan Stanley | 1,563 |
| (37,505) | Gerdau SA (Pref) | Morgan Stanley | (14,968) |
| (6,691) | Grendene SA | HSBC | (1,216) |
| (11,786) | Grendene SA | Morgan Stanley | (1,725) |
| (6,262) | Grupo SBF SA | Goldman Sachs | (6,613) |
| (9,652) | Grupo SBF SA | Morgan Stanley | (6,824) |
| 22,278 | Guararapes Confeccoes SA | Goldman Sachs | 14,723 |
| 38,872 | Guararapes Confeccoes SA | HSBC | 21,786 |
| 36,403 | Guararapes Confeccoes SA | Morgan Stanley | 12,140 |
| (6,892) | Hapvida Participacoes e Investimentos SA | Goldman Sachs | (12,680) |
| (30,859) | Hapvida Participacoes e Investimentos SA | HSBC | (33,575) |
| (12,150) | Hapvida Participacoes e Investimentos SA | Morgan Stanley | (6,327) |
| (3,369) | Iguatemi Empresa de Shopping Centers SA | Morgan Stanley | (774) |
| 3,339 | Instituto Hermes Pardini SA | HSBC | 519 |
| 192,177 | International Meal Co Alimentacao SA ‘A’ | Goldman Sachs | 42,407 |
| 40,908 | International Meal Co Alimentacao SA ‘A’ | HSBC | 7,097 |
| 83,379 | International Meal Co Alimentacao SA ‘A’ | Morgan Stanley | 14,522 |
| 5,869 | Itau Unibanco Holding SA (Pref) | Morgan Stanley | 661 |
| 172,051 | Itausa - Investimentos Itau SA (Pref) | HSBC | 27,284 |
| 4,633 | Itausa - Investimentos Itau SA (Pref) | Morgan Stanley | 209 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,227 | JBS SA | Goldman Sachs | (38) |
| 25,380 | JBS SA | HSBC | (1,349) |
| 37,651 | JBS SA | Morgan Stanley | 11,076 |
| (12,700) | JHSF Participacoes SA | HSBC | (2,240) |
| (363,625) | JHSF Participacoes SA | Morgan Stanley | (28,533) |
| 2,653 | JSL SA | Goldman Sachs | 2,147 |
| 3,944 | JSL SA | HSBC | 2,684 |
| 10,422 | JSL SA | Morgan Stanley | 4,000 |
| 96,583 | Klabin SA (Unit) | HSBC | (12,880) |
| 13,700 | Laep Investments Ltd* | Goldman Sachs | (660) |
| 24,300 | Laep Investments Ltd* | Morgan Stanley | (1,179) |
| (7,327) | Localiza Rent a Car SA | Goldman Sachs | (11,436) |
| (1,268) | Localiza Rent a Car SA | HSBC | (2,013) |
| (56,561) | Localiza Rent a Car SA | Morgan Stanley | (14,038) |
| 6,784 | Locaweb Servicos de Internet SA | HSBC | 1,199 |
| 2,237 | Locaweb Servicos de Internet SA | Morgan Stanley | (1,002) |
| (12,337) | LOG Commercial Properties e Participacoes SA | Goldman Sachs | (7,290) |
| (13,654) | LOG Commercial Properties e Participacoes SA | HSBC | (4,995) |
| (16,337) | LOG Commercial Properties e Participacoes SA | Morgan Stanley | (1,183) |
| (19,795) | Log-in Logistica Intermodal SA | Goldman Sachs | (12,614) |
| (13,911) | Log-in Logistica Intermodal SA | Morgan Stanley | (5,392) |
| 73,876 | Lojas Americanas SA (Pref) | HSBC | 35,772 |
| (33,953) | Lojas Renner SA | HSBC | (43,134) |
| (7,900) | Lojas Renner SA | Morgan Stanley | (3,629) |
| (36,711) | LPS Brasil Consultoria de Imoveis SA | Goldman Sachs | (3,737) |
| (29,100) | LPS Brasil Consultoria de Imoveis SA | HSBC | (2,939) |
| (116,104) | LPS Brasil Consultoria de Imoveis SA | Morgan Stanley | (7,273) |
| (10,659) | M Dias Branco SA | HSBC | (5,884) |
| (2,006) | Magazine Luiza SA | HSBC | 1,435 |
| (145,800) | Mahle-Metal Leve SA | Goldman Sachs | (104,458) |
| (8,921) | Mahle-Metal Leve SA | Morgan Stanley | (3,401) |
| (222,645) | Marcopolo SA (Pref) | Morgan Stanley | (5,356) |
| (11,435) | Marisa Lojas SA | Goldman Sachs | (5,396) |
| (26,350) | Marisa Lojas SA | Morgan Stanley | (6,475) |
| (79,239) | Metalurgica Gerdau SA (Pref) | Goldman Sachs | (23,401) |
| (39,062) | Metalurgica Gerdau SA (Pref) | HSBC | (5,105) |
| (65,516) | Metalurgica Gerdau SA (Pref) | Morgan Stanley | (12,457) |
| (81,591) | Mills Estruturas e Servicos de Engenharia SA | Goldman Sachs | (17,819) |
| (14,577) | Mills Estruturas e Servicos de Engenharia SA | HSBC | (3,470) |
| (141,704) | Mills Estruturas e Servicos de Engenharia SA | Morgan Stanley | (19,741) |
| 30,040 | Minerva SA | Goldman Sachs | (522) |
| 13,332 | Minerva SA | HSBC | (974) |
| 29,962 | Minerva SA | Morgan Stanley | 2,140 |
| (24,081) | Mitre Realty Empreendimentos E Participacoes LTDA | Morgan Stanley | (5,592) |
| 72,915 | Movida Participacoes SA | Goldman Sachs | 30,928 |
| 43,640 | Movida Participacoes SA | HSBC | 17,423 |
| (166,485) | MRV Engenharia e Participacoes SA | Goldman Sachs | (72,709) |
| (97,284) | MRV Engenharia e Participacoes SA | Morgan Stanley | (13,176) |
| 3,100 | Multiplan Empreendimentos Imobiliarios SA | Goldman Sachs | 2,326 |
| 28,083 | Multiplan Empreendimentos Imobiliarios SA | HSBC | 6,520 |
| 3,495 | Multiplan Empreendimentos Imobiliarios SA | Morgan Stanley | 187 |
| 65,439 | Neoenergia SA | HSBC | 35,668 |
| 91,562 | Neoenergia SA | Morgan Stanley | 36,112 |
| (2,307,372) | Oi SA | Morgan Stanley | (44,509) |
| (121,993) | Omega Geracao SA | Morgan Stanley | (87,815) |
| (2,566) | Petrobras Distribuidora SA | Goldman Sachs | 288 |
| (137,922) | Petrobras Distribuidora SA | HSBC | (80,982) |
| (21,354) | Petrobras Distribuidora SA | Morgan Stanley | (8,749) |
| (97,679) | Petroleo Brasileiro SA (Pref) | HSBC | (35,650) |
| 112,635 | Qualicorp Consultoria e Corretora de Seguros SA | Morgan Stanley | 33,931 |
| 1,783 | Raia Drogasil SA | Goldman Sachs | 4,026 |
| 29,429 | Raia Drogasil SA | HSBC | 50,040 |
| 9,773 | Raia Drogasil SA | Morgan Stanley | 9,417 |
| (46,422) | Randon SA Implementos e Participacoes (Pref) | HSBC | (15,103) |
| (68,142) | Rumo SA | Goldman Sachs | (52,169) |
| 88,685 | Santos Brasil Participacoes SA | Goldman Sachs | 18,733 |
| 27,083 | Santos Brasil Participacoes SA | HSBC | 4,288 |
| 5,746 | SLC Agricola SA | HSBC | 302 |
| 15,384 | SLC Agricola SA | Morgan Stanley | 503 |
| 4,382 | Smiles Fidelidade SA | Goldman Sachs | (41) |
| 3,218 | Smiles Fidelidade SA | HSBC | 437 |
| 11,520 | Smiles Fidelidade SA | Morgan Stanley | 375 |
| (14,888) | Sul America SA (Unit) | HSBC | (5,706) |
| 10,954 | Suzano SA | HSBC | (958) |
| 2,132 | Suzano SA | Morgan Stanley | 488 |
| (49,609) | Taurus Armas SA | Goldman Sachs | (462) |
| (15,583) | Taurus Armas SA | HSBC | 154 |
| (90,530) | Taurus Armas SA | Morgan Stanley | (5,577) |
| 111,280 | Tegma Gestao Logistica SA | Goldman Sachs | 60,172 |
| 23,490 | Tegma Gestao Logistica SA | Morgan Stanley | 5,309 |
| (51,621) | TIM Participacoes SA | HSBC | (7,451) |
| 30,550 | TOTVS SA | HSBC | 14,135 |
| 309,446 | TOTVS SA | Morgan Stanley | 43,123 |
| (20,415) | Trisul SA | Morgan Stanley | (4,750) |
| (2,342) | Tupy SA | Goldman Sachs | (1,398) |
| (7,418) | Tupy SA | Morgan Stanley | (740) |
| (74,053) | Ultrapar Participacoes SA | HSBC | (59,393) |
| (43,550) | Usinas Siderurgicas de Minas Gerais SA Usiminas 'A' (Pref) | Goldman Sachs | (9,911) |
| (48,242) | Usinas Siderurgicas de Minas Gerais SA Usiminas 'A' (Pref) | Morgan Stanley | (14,642) |
| 68,730 | Vale SA | HSBC | 67,656 |
| 14,194 | Vale SA | Morgan Stanley | 6,517 |
| (5,500) | Vivara Participacoes SA | Goldman Sachs | (5,329) |
| (24,662) | Vivara Participacoes SA | Morgan Stanley | (6,950) |
| 1,543 | WEG SA | Goldman Sachs | 1,786 |
| 36,770 | WEG SA | HSBC | 28,268 |
| 16,404 | WEG SA | Morgan Stanley | 11,872 |
| (263,459) | Wiz Solucoes e Corretagem de Seguros SA | Morgan Stanley | (86,975) |
| (3,152) | YDUQS Participacoes SA | Goldman Sachs | (3,551) |
| (2,730) | YDUQS Participacoes SA | Morgan Stanley | (1,699) |
| | | | (259,253) |
| | カナダ | | |
| 53,301 | Absolute Software Corp | Goldman Sachs | 51,268 |
| (99,161) | Advantage Oil & Gas Ltd | Goldman Sachs | (12,777) |
| (11,516) | Advantage Oil & Gas Ltd | Morgan Stanley | (612) |
| 744 | Advanz Pharma Corp Ltd | Morgan Stanley | (6,576) |
| 1,148 | Aecon Group Inc | Goldman Sachs | (309) |
| 34,368 | Aecon Group Inc | HSBC | 60 |
| 47,373 | Aecon Group Inc | Morgan Stanley | 11,827 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,579) | Ag Growth International Inc | Goldman Sachs | (4,072) |
| (3,987) | Ag Growth International Inc | HSBC | 4,270 |
| (5,111) | Ag Growth International Inc | Morgan Stanley | 683 |
| (577) | Agnico Eagle Mines Ltd | Goldman Sachs | 2,892 |
| (1,450) | Agnico Eagle Mines Ltd | HSBC | 2,630 |
| (1,297) | Agnico Eagle Mines Ltd | Morgan Stanley | 1,719 |
| (20,275) | Aimia Inc | Goldman Sachs | 1,186 |
| (12,007) | Aimia Inc | HSBC | (3,958) |
| (49,936) | Aimia Inc | Morgan Stanley | 6,080 |
| (12,206) | Air Canada | Morgan Stanley | 6,676 |
| 33,473 | AKITA Drilling Ltd ‘A’ | Morgan Stanley | 2,062 |
| 7,950 | Alacer Gold Corp | Goldman Sachs | (5,437) |
| 1,337 | Alacer Gold Corp | Morgan Stanley | (677) |
| (6,560) | Alamos Gold Inc ‘A’ | Goldman Sachs | 2,303 |
| (9,491) | Alamos Gold Inc ‘A’ | Morgan Stanley | 747 |
| (4,425) | Alaris Royalty Corp | Goldman Sachs | (2,370) |
| (1,644) | Alaris Royalty Corp | HSBC | (163) |
| 143,655 | Algonquin Power & Utilities Corp | Goldman Sachs | 114,822 |
| 2,997 | Algonquin Power & Utilities Corp | HSBC | 1,300 |
| 2,220 | Algonquin Power & Utilities Corp | Morgan Stanley | 1,188 |
| 2,707 | Alimentation Couche-Tard Inc ‘B’ | Goldman Sachs | 6,960 |
| 12,928 | Alimentation Couche-Tard Inc ‘B’ | HSBC | 26,127 |
| 46,303 | Alimentation Couche-Tard Inc ‘B’ | Morgan Stanley | 45,229 |
| 25,139 | Allied Properties Real Estate Investment Trust (REIT) | Goldman Sachs | (3,201) |
| 15,029 | Allied Properties Real Estate Investment Trust (REIT) | HSBC | (21,950) |
| 28,662 | Allied Properties Real Estate Investment Trust (REIT) | Morgan Stanley | (787) |
| (17,476) | AltaGas Ltd | Goldman Sachs | (1,960) |
| (32,039) | AltaGas Ltd | HSBC | 25,117 |
| (21,376) | AltaGas Ltd | Morgan Stanley | 888 |
| 478 | Altius Minerals Corp | Goldman Sachs | 303 |
| 67,499 | Altius Minerals Corp | Morgan Stanley | 10,027 |
| (4,533) | Altus Group Ltd | Goldman Sachs | (14,970) |
| (1,331) | Altus Group Ltd | HSBC | (2,433) |
| (13,496) | Altus Group Ltd | Morgan Stanley | (24,708) |
| 5,843 | Andlauer Healthcare Group Inc | Goldman Sachs | 1,518 |
| 1,303 | Andlauer Healthcare Group Inc | HSBC | 5,118 |
| 2,192 | Andlauer Healthcare Group Inc | Morgan Stanley | 293 |
| 2,774 | Aptose Biosciences Inc | Goldman Sachs | (2,133) |
| 2,394 | Aptose Biosciences Inc | HSBC | (1,342) |
| (9,121) | ARC Resources Ltd | Goldman Sachs | (3,716) |
| (34,144) | ARC Resources Ltd | HSBC | (3,975) |
| (39,710) | ARC Resources Ltd | Morgan Stanley | 1,832 |
| 8,199 | Aritzia Inc | Goldman Sachs | 21,209 |
| 8,148 | Aritzia Inc | HSBC | 7,907 |
| 18,425 | Aritzia Inc | Morgan Stanley | 20,007 |
| (51,144) | Artis Real Estate Investment Trust (REIT) | Goldman Sachs | (7,884) |
| (6,805) | Artis Real Estate Investment Trust (REIT) | HSBC | (732) |
| (22,088) | Artis Real Estate Investment Trust (REIT) | Morgan Stanley | (1,950) |
| (15,307) | Atco Ltd ‘I’ | Goldman Sachs | (49,603) |
| (6,693) | Atco Ltd ‘I’ | HSBC | (10,139) |
| (6,795) | Atco Ltd ‘I’ | Morgan Stanley | (15,792) |
| 12,075 | Atlantic Power Corp | HSBC | 2,445 |
| 88,599 | Atlantic Power Corp | Morgan Stanley | 3,423 |
| (5,258) | ATS Automation Tooling Systems Inc | Goldman Sachs | (1,645) |
| (5,166) | ATS Automation Tooling Systems Inc | HSBC | 2,424 |
| (25,704) | ATS Automation Tooling Systems Inc | Morgan Stanley | 24,473 |
| (809) | Aurinia Pharmaceuticals Inc | Goldman Sachs | 1,603 |
| (2,087) | Aurinia Pharmaceuticals Inc | Morgan Stanley | 2,198 |
| 3,201 | B2Gold Corp | Goldman Sachs | (155) |
| 9,175 | B2Gold Corp | HSBC | (1,110) |
| 23,093 | B2Gold Corp | Morgan Stanley | 463 |
| (15,940) | Badger Daylighting Ltd | HSBC | (23,756) |
| (1,603) | Badger Daylighting Ltd | Morgan Stanley | (526) |
| 611 | Ballard Power Systems Inc | Goldman Sachs | 550 |
| 3,193 | Ballard Power Systems Inc | Morgan Stanley | 2,413 |
| 1,621 | Bank of Montreal | Goldman Sachs | 8,530 |
| 3,798 | Bank of Montreal | HSBC | 11,247 |
| 6,522 | Bank of Montreal | Morgan Stanley | 25,175 |
| 4,501 | Bank of Nova Scotia | HSBC | 12,149 |
| 6,311 | Bank of Nova Scotia | Morgan Stanley | 27,159 |
| (12,989) | Barrick Gold Corp | Goldman Sachs | 48,387 |
| (935) | Barrick Gold Corp | Morgan Stanley | 1,734 |
| (9,179) | Bausch Health Cos Inc | Goldman Sachs | (23,965) |
| (3,456) | Bausch Health Cos Inc | HSBC | (4,664) |
| (4,629) | Bausch Health Cos Inc | Morgan Stanley | (3,145) |
| 128,778 | Baytex Energy Corp | Goldman Sachs | 7,266 |
| 97,749 | Baytex Energy Corp | HSBC | 2,790 |
| 12,029 | Baytex Energy Corp | Morgan Stanley | 155 |
| 25,511 | BCE Inc | Goldman Sachs | 61,992 |
| 7,317 | BCE Inc | HSBC | 4,990 |
| 60,996 | BCE Inc | Morgan Stanley | 152,875 |
| 1,858 | Bellatrix Exploration Ltd* | Morgan Stanley | (490) |
| (1,781) | BELLUS Health Inc | Goldman Sachs | 970 |
| (5,305) | BELLUS Health Inc | Morgan Stanley | (216) |
| 96,031 | Birchcliff Energy Ltd | Morgan Stanley | 2,463 |
| (53,694) | BlackBerry Ltd | Goldman Sachs | (9,125) |
| (47,434) | BlackBerry Ltd | Morgan Stanley | (2,999) |
| 15,799 | Boardwalk Real Estate Investment Trust (REIT) | Goldman Sachs | 48,664 |
| 4,419 | Boardwalk Real Estate Investment Trust (REIT) | Morgan Stanley | 1,298 |
| (248,108) | Bombardier Inc ‘B’ | Morgan Stanley | 4,668 |
| 153,318 | Bonavista Energy Corp | Morgan Stanley | 317 |
| (31,199) | Boralex Inc ‘A’ | Morgan Stanley | (25,031) |
| 5,557 | Brookfield Asset Management Inc ‘A’ | Goldman Sachs | 6,872 |
| 172 | Brookfield Asset Management Inc ‘A’ | HSBC | (279) |
| 10,966 | Brookfield Asset Management Inc ‘A’ | Morgan Stanley | 17,021 |
| 12,879 | Brookfield Business Partners LP | Goldman Sachs | 25,986 |
| 2,811 | Brookfield Business Partners LP | HSBC | 3,762 |
| 8,099 | Brookfield Business Partners LP | Morgan Stanley | 8,364 |
| 2,128 | Brookfield Infrastructure Corp ‘A’ | Morgan Stanley | (1,914) |
| 19,159 | Brookfield Infrastructure Partners LP | Morgan Stanley | 34,282 |
| 28,558 | Brookfield Property Partners LP | Morgan Stanley | 31,284 |
| 16,758 | Brookfield Renewable Partners LP | Morgan Stanley | (6,375) |
| 1,289 | BRP Inc | HSBC | 6,738 |
| (7,901) | CAE Inc | HSBC | 5,447 |
| (9,049) | CAE Inc | Morgan Stanley | (14,378) |
| 102,667 | Calfrac Well Services Ltd | Goldman Sachs | 684 |
| 20,811 | Calfrac Well Services Ltd | HSBC | (116) |
| 117,031 | Calfrac Well Services Ltd | Morgan Stanley | (2,607) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (5,986) | Cameco Corp | Goldman Sachs | (4,552) |
| (51,841) | Cameco Corp | Morgan Stanley | (35,589) |
| (10,560) | Canaccord Genuity Group Inc | Goldman Sachs | (2,935) |
| (11,318) | Canaccord Genuity Group Inc | HSBC | (2,121) |
| (4,814) | Canaccord Genuity Group Inc | Morgan Stanley | (698) |
| (22,839) | Canacol Energy Ltd | Goldman Sachs | (8,371) |
| (23,321) | Canacol Energy Ltd | HSBC | (6,250) |
| (2,833) | Canacol Energy Ltd | Morgan Stanley | 34 |
| (3,038) | Canada Goose Holdings Inc | Goldman Sachs | (1,149) |
| (1,379) | Canada Goose Holdings Inc | HSBC | 4,458 |
| (5,661) | Canada Goose Holdings Inc | Morgan Stanley | 5,467 |
| 3,108 | Canadian Apartment Properties REIT (REIT) | Goldman Sachs | 1,138 |
| 10,509 | Canadian Apartment Properties REIT (REIT) | HSBC | (13,990) |
| 18,232 | Canadian Apartment Properties REIT (REIT) | Morgan Stanley | 6,942 |
| (2,820) | Canadian Imperial Bank of Commerce | HSBC | (13,713) |
| (6,635) | Canadian Imperial Bank of Commerce | Morgan Stanley | (39,644) |
| (11,037) | Canadian National Railway Co | Goldman Sachs | (86,534) |
| (1,282) | Canadian National Railway Co | HSBC | (5,152) |
| (19,081) | Canadian National Railway Co | Morgan Stanley | (73,348) |
| 8,127 | Canadian Natural Resources Ltd | Goldman Sachs | 7,226 |
| 19,735 | Canadian Natural Resources Ltd | HSBC | 30,220 |
| 2,292 | Canadian Natural Resources Ltd | Morgan Stanley | (392) |
| (1,831) | Canadian Pacific Railway Ltd | Goldman Sachs | (51,856) |
| (2,342) | Canadian Pacific Railway Ltd | HSBC | (47,613) |
| (2,284) | Canadian Pacific Railway Ltd | Morgan Stanley | (21,103) |
| 1,726 | Canadian Tire Corp Ltd ‘A’ | Goldman Sachs | 25,991 |
| 4,581 | Canadian Tire Corp Ltd ‘A’ | HSBC | 59,305 |
| 1,299 | Canadian Tire Corp Ltd ‘A’ | Morgan Stanley | 17,000 |
| 42,520 | Canadian Utilities Ltd ‘A’ | Goldman Sachs | 101,081 |
| 12,182 | Canadian Utilities Ltd ‘A’ | HSBC | 17,152 |
| 20,769 | Canadian Utilities Ltd ‘A’ | Morgan Stanley | 40,359 |
| (6,526) | Canadian Western Bank | Morgan Stanley | (14,984) |
| (14,282) | Canfor Corp | Goldman Sachs | (12,258) |
| (4,215) | Canfor Corp | HSBC | (1,543) |
| (28,565) | Canfor Corp | Morgan Stanley | (326) |
| (45,017) | Canfor Pulp Products Inc | Morgan Stanley | 40,470 |
| 2,579 | Capital Power Corp | Goldman Sachs | 4,589 |
| 6,307 | Capital Power Corp | HSBC | 3,915 |
| 54,437 | Capital Power Corp | Morgan Stanley | 48,057 |
| 5,740 | Cardinal Energy Ltd | HSBC | (165) |
| 358 | Cargojet Inc | Goldman Sachs | 608 |
| 40 | Cargojet Inc | HSBC | (201) |
| 1,868 | Cargojet Inc | Morgan Stanley | (1,212) |
| 18,244 | Cascades Inc | Goldman Sachs | 17,167 |
| 1,486 | Cascades Inc | HSBC | (562) |
| 3,627 | CCL Industries Inc ‘B’ | Goldman Sachs | 13,104 |
| 26,753 | CCL Industries Inc ‘B’ | HSBC | 39,139 |
| 4,040 | CCL Industries Inc ‘B’ | Morgan Stanley | 6,589 |
| (6,152) | Celestica Inc | Goldman Sachs | (7,524) |
| (26,879) | Celestica Inc | Morgan Stanley | (9,995) |
| 18,851 | Cenovus Energy Inc | Goldman Sachs | 10,973 |
| 33,310 | Cenovus Energy Inc | HSBC | 13,995 |
| (8,595) | Centerra Gold Inc | Morgan Stanley | (2,334) |
| (2,604) | Ceridian HCM Holding Inc | Goldman Sachs | (15,084) |
| (1,919) | Ceridian HCM Holding Inc | Morgan Stanley | (9,323) |
| 62,857 | CES Energy Solutions Corp | Morgan Stanley | 1,344 |
| 11,365 | CGI Inc | Goldman Sachs | 41,590 |
| 1,134 | CGI Inc | HSBC | (1,219) |
| 5,191 | CGI Inc | Morgan Stanley | 9,687 |
| (9,723) | Choice Properties Real Estate Investment Trust (REIT) | Goldman Sachs | (7,671) |
| (94,427) | Choice Properties Real Estate Investment Trust (REIT) | Morgan Stanley | (55,806) |
| (5,082) | CI Financial Corp | Goldman Sachs | (7,889) |
| 203 | Cogeco Communications Inc | Goldman Sachs | 167 |
| 4,572 | Cogeco Communications Inc | HSBC | 7,916 |
| 2,522 | Cogeco Inc | Goldman Sachs | 6,720 |
| 2,395 | Cogeco Inc | HSBC | 1,065 |
| 5,205 | Cogeco Inc | Morgan Stanley | 18,478 |
| 186 | Colliers International Group Inc | Goldman Sachs | 879 |
| 2,086 | Colliers International Group Inc | HSBC | 4,729 |
| 7,764 | Colliers International Group Inc | Morgan Stanley | 21,049 |
| (13,294) | Cominar ‘U’ (REIT) | Goldman Sachs | (6,142) |
| (37,327) | Cominar ‘U’ (REIT) | HSBC | 2,526 |
| (65,563) | Cominar ‘U’ (REIT) | Morgan Stanley | (15,197) |
| (3,293) | Computer Modelling Group Ltd | Goldman Sachs | (852) |
| (1,884) | Computer Modelling Group Ltd | HSBC | 355 |
| (9,474) | Computer Modelling Group Ltd | Morgan Stanley | (1,149) |
| 191 | Constellation Software Inc | Goldman Sachs | 16,774 |
| 343 | Constellation Software Inc | HSBC | 25,125 |
| 735 | Constellation Software Inc | Morgan Stanley | 1,731 |
| 11,140 | Corby Spirit and Wine Ltd | Morgan Stanley | 2,566 |
| 11,089 | Corus Entertainment Inc | Goldman Sachs | 3,303 |
| 31,662 | Corus Entertainment Inc | HSBC | 3,521 |
| 80,689 | Corus Entertainment Inc | Morgan Stanley | 16,623 |
| 26,305 | Crescent Point Energy Corp | Goldman Sachs | 4,341 |
| 35,431 | Crescent Point Energy Corp | HSBC | 3,595 |
| 143,257 | Crescent Point Energy Corp | Morgan Stanley | (1,421) |
| (34,229) | Crombie Real Estate Investment Trust (REIT) | HSBC | (5,853) |
| (96,859) | Crombie Real Estate Investment Trust (REIT) | Morgan Stanley | (26,603) |
| 117,014 | CT Real Estate Investment Trust (REIT) | Goldman Sachs | 107,039 |
| 658 | CT Real Estate Investment Trust (REIT) | HSBC | 205 |
| 5,233 | CT Real Estate Investment Trust (REIT) | Morgan Stanley | 2,518 |
| (3,775) | Descartes Systems Group Inc | Goldman Sachs | (8,105) |
| (9,304) | Descartes Systems Group Inc | HSBC | (10,614) |
| (7,384) | Descartes Systems Group Inc | Morgan Stanley | (6,555) |
| (32,701) | DIRTT Environmental Solutions | Morgan Stanley | (1,215) |
| (3,738) | Dollarama Inc | HSBC | (7,679) |
| (16,871) | Dollarama Inc | Morgan Stanley | (37,819) |
| 7,076 | Domtar Corp | Goldman Sachs | 6,340 |
| 4,281 | Domtar Corp | Morgan Stanley | 2,414 |
| 16,689 | Dorel Industries Inc ‘B’ | Goldman Sachs | 23,068 |
| 3,175 | Dorel Industries Inc ‘B’ | Morgan Stanley | 23 |
| 19,481 | Dream Industrial Real Estate Investment Trust (REIT) | Goldman Sachs | 14,136 |
| 137,347 | Dream Industrial Real Estate Investment Trust (REIT) | Morgan Stanley | 43,930 |
| (4,425) | Dream Office Real Estate Investment Trust (REIT) | Goldman Sachs | (4,066) |
| (35,562) | Dream Office Real Estate Investment Trust (REIT) | Morgan Stanley | (17,517) |
| 19,025 | DREAM Unlimited Corp | Goldman Sachs | 5,521 |
| 32,652 | DREAM Unlimited Corp | HSBC | 3,989 |
| 14,984 | DREAM Unlimited Corp | Morgan Stanley | 771 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (8,218) | Dundee Precious Metals Inc | Goldman Sachs | (637) |
| (1,873) | Dundee Precious Metals Inc | HSBC | (1,184) |
| (6,421) | Dundee Precious Metals Inc | Morgan Stanley | (339) |
| (5,442) | ECN Capital Corp | HSBC | (3,595) |
| (16,815) | ECN Capital Corp | Morgan Stanley | (4,972) |
| (360) | Eldorado Gold Corp | Goldman Sachs | 313 |
| (395) | Eldorado Gold Corp | HSBC | 295 |
| (5,945) | Eldorado Gold Corp | Morgan Stanley | 2,802 |
| (1,365) | Element Fleet Management Corp | HSBC | (1,167) |
| (13,434) | Element Fleet Management Corp | Morgan Stanley | (12,363) |
| (5,708) | Emera Inc | Goldman Sachs | (16,609) |
| (14,961) | Emera Inc | HSBC | (31,507) |
| (44,029) | Emera Inc | Morgan Stanley | (105,999) |
| 24,773 | Empire Co Ltd ‘A’ | Goldman Sachs | 27,961 |
| 2,239 | Empire Co Ltd ‘A’ | HSBC | 472 |
| 28,362 | Empire Co Ltd ‘A’ | Morgan Stanley | 23,623 |
| (27,086) | Enbridge Inc | Goldman Sachs | (21,741) |
| (1,643) | Enbridge Inc | HSBC | (1,087) |
| (2,222) | Enbridge Inc | Morgan Stanley | (1,527) |
| 766 | Endeavour Mining Corp | Goldman Sachs | (171) |
| 4,485 | Endeavour Mining Corp | HSBC | 14,588 |
| 2,160 | Endeavour Mining Corp | Morgan Stanley | 127 |
| 16,429 | Enerflex Ltd | Goldman Sachs | 5,111 |
| 12,087 | Enerflex Ltd | Morgan Stanley | 3,450 |
| 32,651 | Enerplus Corp | Goldman Sachs | 9,562 |
| 12,300 | Enerplus Corp | HSBC | 1,779 |
| 91,809 | Enerplus Corp | Morgan Stanley | (3,265) |
| (6,412) | Enghouse Systems Ltd | Goldman Sachs | (15,548) |
| (5,260) | Enghouse Systems Ltd | Morgan Stanley | (3,319) |
| 76,181 | Ensign Energy Services Inc | Goldman Sachs | 12,772 |
| 49,582 | Ensign Energy Services Inc | Morgan Stanley | 482 |
| 771 | Equinox Gold Corp | HSBC | 148 |
| 6,008 | Equinox Gold Corp | Morgan Stanley | 1,299 |
| (492) | Equitable Group Inc | HSBC | (502) |
| 3,997 | ERO Copper Corp | Goldman Sachs | 4,165 |
| 868 | ERO Copper Corp | HSBC | 286 |
| 15,537 | ERO Copper Corp | Morgan Stanley | 3,481 |
| 67,346 | Essential Energy Services Trust | Morgan Stanley | 257 |
| 75 | Exchange Income Corp | Goldman Sachs | 211 |
| 5,164 | Exchange Income Corp | HSBC | (3,760) |
| 866 | Exchange Income Corp | Morgan Stanley | 844 |
| (38,978) | Extendicare Inc | Goldman Sachs | 4,734 |
| (5,322) | Extendicare Inc | HSBC | 1,338 |
| (67,376) | Extendicare Inc | Morgan Stanley | 17,213 |
| 522 | Fairfax Financial Holdings Ltd | Goldman Sachs | 14,466 |
| 189 | Fairfax Financial Holdings Ltd | HSBC | 5,167 |
| 19,479 | Fiera Capital Corp | Goldman Sachs | 16,876 |
| 1,534 | Fiera Capital Corp | HSBC | 628 |
| (23,345) | Finning International Inc | Morgan Stanley | (23,478) |
| 6,717 | First Majestic Silver Corp | Goldman Sachs | 6,322 |
| 9,825 | First Majestic Silver Corp | HSBC | 12,040 |
| 7,962 | First Majestic Silver Corp | Morgan Stanley | 3,186 |
| 1,015 | First National Financial Corp | HSBC | 2,088 |
| 5,473 | First National Financial Corp | Morgan Stanley | 7,794 |
| (12,898) | First Quantum Minerals Ltd | Goldman Sachs | (6,015) |
| (24,883) | First Quantum Minerals Ltd | HSBC | 13,421 |
| (21,367) | First Quantum Minerals Ltd | Morgan Stanley | (5,032) |
| 1,348 | FirstService Corp | Goldman Sachs | 13,085 |
| 2,954 | FirstService Corp | HSBC | 19,664 |
| 3,827 | FirstService Corp | Morgan Stanley | 15,104 |
| 12,851 | Fortis Inc | Goldman Sachs | 34,003 |
| 8,321 | Fortis Inc | HSBC | 6,450 |
| 67,753 | Fortis Inc | Morgan Stanley | 176,037 |
| (25) | Fortuna Silver Mines Inc | HSBC | (28) |
| (14,633) | Fortuna Silver Mines Inc | Morgan Stanley | (2,742) |
| 1,209 | Franco-Nevada Corp | Goldman Sachs | (5,916) |
| 2,090 | Franco-Nevada Corp | Morgan Stanley | (8,329) |
| 12,710 | Freehold Royalties Ltd | Goldman Sachs | 1,445 |
| 59,903 | Freehold Royalties Ltd | Morgan Stanley | (3,918) |
| 15,514 | Frontera Energy Corp | Goldman Sachs | 6,302 |
| 8,754 | Frontera Energy Corp | HSBC | (2,064) |
| 20,725 | Frontera Energy Corp | Morgan Stanley | (741) |
| 2,381 | Genworth MI Canada Inc | Goldman Sachs | 7,565 |
| 2,331 | Genworth MI Canada Inc | HSBC | 416 |
| 1,165 | Genworth MI Canada Inc | Morgan Stanley | 2,516 |
| 2,692 | George Weston Ltd | Goldman Sachs | 7,997 |
| 6,728 | George Weston Ltd | HSBC | 12,923 |
| 44,625 | George Weston Ltd | Morgan Stanley | 154,935 |
| 18,108 | GFL Environmental Inc | Goldman Sachs | 25,264 |
| 5,420 | GFL Environmental Inc | HSBC | 8,970 |
| 9,603 | GFL Environmental Inc | Morgan Stanley | 15,472 |
| 32,017 | Gibson Energy Inc | Goldman Sachs | 17,030 |
| (9,047) | Gildan Activewear Inc | Goldman Sachs | (11,716) |
| (19,053) | Gildan Activewear Inc | HSBC | (758) |
| (15,533) | Gildan Activewear Inc | Morgan Stanley | (9,868) |
| (3,505) | Golden Star Resources Ltd | Goldman Sachs | (184) |
| (16,640) | Golden Star Resources Ltd | Morgan Stanley | 2,116 |
| 7,392 | Gran Colombia Gold Corp | Goldman Sachs | 1,346 |
| (12,143) | Granite Real Estate Investment Trust (REIT) | Goldman Sachs | (31,811) |
| (5,220) | Granite Real Estate Investment Trust (REIT) | HSBC | (13,339) |
| (13,780) | Granite Real Estate Investment Trust (REIT) | Morgan Stanley | (5,287) |
| (11,649) | Great Canadian Gaming Corp | Goldman Sachs | (39,797) |
| (3,634) | Great Canadian Gaming Corp | HSBC | (6,332) |
| (22,898) | Great Canadian Gaming Corp | Morgan Stanley | (17,309) |
| (10,523) | Great-West Lifeco Inc | Goldman Sachs | (21,131) |
| (9,249) | Great-West Lifeco Inc | HSBC | (5,944) |
| (11,383) | Great-West Lifeco Inc | Morgan Stanley | (17,482) |
| (41,866) | H&R Real Estate Investment Trust (REIT) | Goldman Sachs | (44,790) |
| 44,882 | High Arctic Energy Services Inc | Morgan Stanley | (1,536) |
| (407) | Home Capital Group Inc | Goldman Sachs | (767) |
| (3,567) | Home Capital Group Inc | Morgan Stanley | (6,756) |
| (77,476) | Hudbay Minerals Inc | Goldman Sachs | (38,653) |
| (31,853) | Hudbay Minerals Inc | HSBC | (9,441) |
| (25,215) | Hudbay Minerals Inc | Morgan Stanley | (6,484) |
| (92,230) | Husky Energy Inc | Goldman Sachs | (28,023) |
| (3,919) | Husky Energy Inc | HSBC | 129 |
| (38,429) | Husky Energy Inc | Morgan Stanley | 1,239 |
| (65,060) | Hydro One Ltd | Goldman Sachs | (66,227) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (7,234) | Hydro One Ltd | Morgan Stanley | (6,591) |
| (3,578) | iA Financial Corp Inc | Goldman Sachs | (16,445) |
| (388) | iA Financial Corp Inc | HSBC | (1,452) |
| 11,011 | IAMGOLD Corp | Goldman Sachs | (902) |
| 30,918 | IAMGOLD Corp | HSBC | 3,057 |
| 2,413 | IAMGOLD Corp | Morgan Stanley | 56 |
| (2,305) | IGM Financial Inc | HSBC | (8,492) |
| (3,285) | IGM Financial Inc | Morgan Stanley | (10,789) |
| (5,582) | Imperial Oil Ltd | Goldman Sachs | (7,906) |
| (8,133) | Imperial Oil Ltd | HSBC | (3,787) |
| (41,922) | Imperial Oil Ltd | Morgan Stanley | (21,032) |
| (1,657) | Innergex Renewable Energy Inc | Goldman Sachs | (1,395) |
| (2,953) | Innergex Renewable Energy Inc | HSBC | (1,601) |
| (94,596) | Innergex Renewable Energy Inc | Morgan Stanley | (64,053) |
| 2,041 | Intact Financial Corp | HSBC | (4,761) |
| 440 | Intact Financial Corp | Morgan Stanley | 2,121 |
| (20,971) | Inter Pipeline Ltd | Goldman Sachs | (13,682) |
| (82,764) | Inter Pipeline Ltd | HSBC | (80,530) |
| (22,224) | Inter Pipeline Ltd | Morgan Stanley | (5,208) |
| (13,034) | Interfor Corp | HSBC | (12,253) |
| (22,972) | Interfor Corp | Morgan Stanley | (3,030) |
| (19,099) | InterRent Real Estate Investment Trust (REIT) | Goldman Sachs | (14,383) |
| (60,886) | InterRent Real Estate Investment Trust (REIT) | HSBC | (6,456) |
| 30,473 | Intertape Polymer Group Inc | Goldman Sachs | 30,484 |
| 12,954 | Intertape Polymer Group Inc | HSBC | (10,279) |
| 15,266 | Intertape Polymer Group Inc | Morgan Stanley | 9,668 |
| 97,460 | Ivanhoe Mines Ltd ‘A’ | Goldman Sachs | 29,570 |
| 11,062 | Ivanhoe Mines Ltd ‘A’ | HSBC | 2,413 |
| 25,749 | Ivanhoe Mines Ltd ‘A’ | Morgan Stanley | 4,720 |
| 442 | Jamieson Wellness Inc | Goldman Sachs | 16 |
| 1,339 | Jamieson Wellness Inc | HSBC | (787) |
| 16,764 | Jamieson Wellness Inc | Morgan Stanley | 9,756 |
| (39,957) | Just Energy Group Inc | Goldman Sachs | (1,206) |
| (25,689) | Kelt Exploration Ltd | Goldman Sachs | (3,655) |
| (9,312) | Kelt Exploration Ltd | HSBC | (1,038) |
| (127,048) | Kelt Exploration Ltd | Morgan Stanley | 2,191 |
| 5,077 | Keyera Corp | Goldman Sachs | 2,271 |
| 2,711 | Keyera Corp | HSBC | 1,007 |
| 20,583 | Keyera Corp | Morgan Stanley | (5,254) |
| 5,072 | Killam Apartment Real Estate Investment Trust (REIT) | Goldman Sachs | 1,892 |
| 5,004 | Killam Apartment Real Estate Investment Trust (REIT) | HSBC | 273 |
| 61,324 | Killam Apartment Real Estate Investment Trust (REIT) | Morgan Stanley | 18,311 |
| (94) | Kinaxis Inc | HSBC | (780) |
| (3,858) | Kinaxis Inc | Morgan Stanley | (11,696) |
| 5,061 | Kinross Gold Corp | Goldman Sachs | (3,803) |
| 3,440 | Kirkland Lake Gold Ltd | Goldman Sachs | (8,067) |
| 390 | Kirkland Lake Gold Ltd | Morgan Stanley | 110 |
| 9,887 | Knight Therapeutics Inc | HSBC | (906) |
| 51,177 | Knight Therapeutics Inc | Morgan Stanley | 3,627 |
| 15,804 | Labrador Iron Ore Royalty Corp | Goldman Sachs | 37,831 |
| 4,740 | Labrador Iron Ore Royalty Corp | Morgan Stanley | 5,937 |
| (307) | Laurentian Bank of Canada | Goldman Sachs | (31) |
| (3,871) | Laurentian Bank of Canada | Morgan Stanley | (651) |
| (4,394) | Lightspeed POS Inc | HSBC | (9,908) |
| (735) | Lightspeed POS Inc | Morgan Stanley | 792 |
| (17,874) | Linamar Corp | Morgan Stanley | (50,875) |
| 9,826 | Lithium Americas Corp | Goldman Sachs | 6,798 |
| 3,117 | Lithium Americas Corp | HSBC | 2,378 |
| 17,374 | Lithium Americas Corp | Morgan Stanley | 1,432 |
| (51,500) | Loblaw Cos Ltd | Goldman Sachs | (91,061) |
| (32) | Loblaw Cos Ltd | HSBC | 3 |
| (8,017) | Loblaw Cos Ltd | Morgan Stanley | (18,558) |
| 6,627 | Lundin Gold Inc | Goldman Sachs | 2,916 |
| 6,269 | Lundin Gold Inc | Morgan Stanley | (1,788) |
| (15,591) | Lundin Mining Corp | Goldman Sachs | (6,631) |
| (3,663) | Lundin Mining Corp | HSBC | (756) |
| (111,682) | Lundin Mining Corp | Morgan Stanley | (10,947) |
| (132) | MAG Silver Corp | Goldman Sachs | 54 |
| (5,950) | MAG Silver Corp | Morgan Stanley | 3,474 |
| 12,192 | Magna International Inc | Goldman Sachs | 58,250 |
| 16,546 | Magna International Inc | Morgan Stanley | 36,795 |
| 10,157 | Manulife Financial Corp | Morgan Stanley | 10,261 |
| 4,885 | Maple Leaf Foods Inc | Goldman Sachs | 2,289 |
| 12,756 | Maple Leaf Foods Inc | Morgan Stanley | 7,779 |
| (4,741) | Martinrea International Inc | HSBC | (2,923) |
| (18,185) | Martinrea International Inc | Morgan Stanley | (10,071) |
| (250) | Maxar Technologies Inc | HSBC | (875) |
| (5,493) | Maxar Technologies Inc | Morgan Stanley | (14,646) |
| 19,197 | McCoy Global Inc | Morgan Stanley | 931 |
| 11,468 | Medical Facilities Corp | Morgan Stanley | 3,950 |
| 26,130 | MEG Energy Corp | Goldman Sachs | 6,879 |
| (9,171) | Methanex Corp | Goldman Sachs | (19,601) |
| (12,526) | Methanex Corp | HSBC | (7,193) |
| (9,018) | Methanex Corp | Morgan Stanley | 1,886 |
| (5,495) | Metro Inc | Goldman Sachs | (2,390) |
| (788) | Metro Inc | HSBC | (137) |
| (29,662) | Metro Inc | Morgan Stanley | (37,221) |
| 28,768 | Morguard North American Residential Real Estate Investment Trust (REIT) | Goldman Sachs | 29,555 |
| 22,029 | Morguard North American Residential Real Estate Investment Trust (REIT) | HSBC | 8,053 |
| 21,387 | Morguard North American Residential Real Estate Investment Trust (REIT) | Morgan Stanley | 5,176 |
| (890) | Morguard Real Estate Investment Trust (REIT) | Morgan Stanley | (105) |
| 14,662 | Morneau Shepell Inc | Goldman Sachs | 19,954 |
| 21,636 | Morneau Shepell Inc | HSBC | 4,587 |
| 11,788 | Morneau Shepell Inc | Morgan Stanley | 10,995 |
| (7,261) | MTY Food Group Inc | Morgan Stanley | (15,225) |
| (6,519) | Mullen Group Ltd | Goldman Sachs | (3,468) |
| (13,860) | Mullen Group Ltd | HSBC | (3,432) |
| (31,140) | Mullen Group Ltd | Morgan Stanley | (17,530) |
| (1,120) | National Bank of Canada | Goldman Sachs | (8,344) |
| (370) | National Bank of Canada | HSBC | (1,517) |
| (5,718) | National Bank of Canada | Morgan Stanley | (32,886) |
| 626 | Newmont Corp | Goldman Sachs | 748 |
| 1,817 | Newmont Corp | HSBC | (8,908) |
| (5,837) | Nexa Resources SA | Goldman Sachs | 1,406 |
| (29,505) | Nexa Resources SA | Morgan Stanley | 15,283 |
| 75,627 | NexGen Energy Ltd | Goldman Sachs | 5,999 |
| (14,918) | NFI Group Inc | Goldman Sachs | (27,220) |
| (3,523) | NFI Group Inc | Morgan Stanley | (2,776) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (16,577) | Norbord Inc | Morgan Stanley | (14,460) |
| 6,235 | North American Construction Group Ltd | Goldman Sachs | 8,011 |
| 8,069 | North American Construction Group Ltd | HSBC | 5,996 |
| 17,480 | North American Construction Group Ltd | Morgan Stanley | 8,730 |
| (26,518) | North West Co Inc | Goldman Sachs | (21,625) |
| (3,506) | North West Co Inc | HSBC | (1,603) |
| (17,607) | North West Co Inc | Morgan Stanley | (12,642) |
| (15,383) | Northland Power Inc | Goldman Sachs | (24,281) |
| (29,123) | Northland Power Inc | HSBC | (23,960) |
| (32,402) | Northland Power Inc | Morgan Stanley | (49,628) |
| (965) | Northview Apartment Real Estate Investment Trust (REIT) | Goldman Sachs | (205) |
| (6,112) | Northview Apartment Real Estate Investment Trust (REIT) | HSBC | 1,376 |
| (17,895) | Northview Apartment Real Estate Investment Trust (REIT) | Morgan Stanley | (17,726) |
| 16,012 | NorthWest Healthcare Properties Real Estate Investment Trust (REIT) | Goldman Sachs | 16,140 |
| 106,773 | NorthWest Healthcare Properties Real Estate Investment Trust (REIT) | Morgan Stanley | 71,920 |
| (12,713) | Novagold Resources Inc | Goldman Sachs | 23,777 |
| (99) | Novagold Resources Inc | Morgan Stanley | 166 |
| 19,184 | Nutrien Ltd | Goldman Sachs | 43,578 |
| 1,299 | Nutrien Ltd | HSBC | 3,090 |
| 19,597 | Nutrien Ltd | Morgan Stanley | 23,828 |
| (34,172) | OceanaGold Corp | Goldman Sachs | (3,200) |
| (758) | Onex Corp | Goldman Sachs | (3,300) |
| (2,110) | Onex Corp | HSBC | (1,274) |
| (110) | Onex Corp | Morgan Stanley | (262) |
| (5,416) | Open Text Corp | Goldman Sachs | (12,331) |
| (2,412) | Open Text Corp | HSBC | (3,645) |
| (14,198) | Open Text Corp | Morgan Stanley | (22,138) |
| (3,393) | Orla Mining Ltd | Goldman Sachs | 548 |
| (36,025) | Orla Mining Ltd | Morgan Stanley | 6,840 |
| (6,667) | Osisko Gold Royalties Ltd | Goldman Sachs | 2,798 |
| (6,406) | Osisko Gold Royalties Ltd | Morgan Stanley | 2,442 |
| (13,629) | Osisko Mining Inc | Goldman Sachs | (2,310) |
| (12,034) | Osisko Mining Inc | Morgan Stanley | (562) |
| 13,265 | Ovintiv Inc | HSBC | 27,907 |
| (4,266) | Pan American Silver Corp | Goldman Sachs | (17,904) |
| (1,235) | Pan American Silver Corp | HSBC | (7,890) |
| 2,218 | Paramount Resources Ltd ‘A’ | Goldman Sachs | 48 |
| 15,605 | Paramount Resources Ltd ‘A’ | HSBC | (2,881) |
| 9,240 | Paramount Resources Ltd ‘A’ | Morgan Stanley | (623) |
| 4,739 | Parex Resources Inc | Goldman Sachs | 3,496 |
| 18,487 | Parex Resources Inc | HSBC | 2,262 |
| 20,089 | Parex Resources Inc | Morgan Stanley | (8,357) |
| (22,108) | Park Lawn Corp | HSBC | (4,158) |
| 14,352 | Parkland Corp | Goldman Sachs | 25,842 |
| 13,088 | Parkland Corp | HSBC | 44,405 |
| 1,291 | Pason Systems Inc | Goldman Sachs | 19 |
| 7,018 | Pason Systems Inc | HSBC | (1,288) |
| 51,632 | Pason Systems Inc | Morgan Stanley | (1,413) |
| 6,516 | Pembina Pipeline Corp | Goldman Sachs | 9,017 |
| 23,471 | Pembina Pipeline Corp | HSBC | 44,770 |
| 7,883 | Pembina Pipeline Corp | Morgan Stanley | (1,755) |
| (30,732) | Peyto Exploration & Development Corp | Goldman Sachs | (4,908) |
| (66,642) | Peyto Exploration & Development Corp | Morgan Stanley | (8,394) |
| (26,058) | Poseidon Concepts Corp* | Morgan Stanley | 5,009 |
| (12,284) | Power Corp of Canada | Goldman Sachs | (31,456) |
| (5,342) | Power Corp of Canada | HSBC | (7,054) |
| (3,697) | PrairieSky Royalty Ltd | HSBC | 1,732 |
| (65,878) | PrairieSky Royalty Ltd | Morgan Stanley | 22,288 |
| (9,339) | Premium Brands Holdings Corp | Goldman Sachs | (13,938) |
| (2,406) | Premium Brands Holdings Corp | HSBC | (17,608) |
| (1,344) | Premium Brands Holdings Corp | Morgan Stanley | (1,266) |
| (9,955) | Pretium Resources Inc | Goldman Sachs | 2,513 |
| (1,298) | Pretium Resources Inc | HSBC | (292) |
| 7,365 | Primo Water Corp | Goldman Sachs | 10,722 |
| 22,681 | Primo Water Corp | Morgan Stanley | 5,622 |
| (13,248) | Quebecor Inc ‘B’ | Goldman Sachs | (11,321) |
| (5,020) | Quebecor Inc ‘B’ | HSBC | (716) |
| (54,697) | Quebecor Inc ‘B’ | Morgan Stanley | (52,495) |
| 7,454 | Real Matters Inc | HSBC | 9,242 |
| (1,601) | Recipe Unlimited Corp | Goldman Sachs | (360) |
| (640) | Recipe Unlimited Corp | Morgan Stanley | (203) |
| 11,222 | Resolute Forest Products Inc | Goldman Sachs | 1,004 |
| 38,827 | Resolute Forest Products Inc | HSBC | (9,810) |
| 2,376 | Resolute Forest Products Inc | Morgan Stanley | 30 |
| 3,477 | Restaurant Brands International Inc | Goldman Sachs | 9,240 |
| 1,229 | Restaurant Brands International Inc | HSBC | 1,651 |
| 25,439 | Richelieu Hardware Ltd | HSBC | 34,170 |
| (37,540) | RioCan Real Estate Investment Trust (REIT) | Goldman Sachs | (27,105) |
| (37,519) | RioCan Real Estate Investment Trust (REIT) | HSBC | 6,538 |
| (25,316) | RioCan Real Estate Investment Trust (REIT) | Morgan Stanley | (7,573) |
| 3,581 | Ritchie Bros Auctioneers Inc | Goldman Sachs | 8,116 |
| 5,309 | Ritchie Bros Auctioneers Inc | HSBC | (8,694) |
| 8,572 | Ritchie Bros Auctioneers Inc | Morgan Stanley | 24,743 |
| (44,433) | Rogers Communications Inc ‘B’ | Goldman Sachs | (114,000) |
| (8,679) | Rogers Communications Inc ‘B’ | HSBC | (8,940) |
| (15,244) | Rogers Communications Inc ‘B’ | Morgan Stanley | (41,344) |
| (170,633) | Rogers Sugar Inc | Morgan Stanley | (12,014) |
| 9,493 | Royal Bank of Canada | Goldman Sachs | 65,348 |
| 1,324 | Royal Bank of Canada | HSBC | 7,069 |
| 3,096 | Royal Bank of Canada | Morgan Stanley | 21,577 |
| (20,898) | Russel Metals Inc | Goldman Sachs | (16,081) |
| (2,601) | Russel Metals Inc | HSBC | (117) |
| (22,047) | Russel Metals Inc | Morgan Stanley | (3,858) |
| 5,130 | Sandstorm Gold Ltd | Morgan Stanley | (1,141) |
| (12,146) | Saputo Inc | Goldman Sachs | (5,199) |
| (19,421) | Saputo Inc | HSBC | 4,829 |
| (1,421) | Saputo Inc | Morgan Stanley | (1,461) |
| (14,898) | Savaria Corp | Goldman Sachs | (9,066) |
| (15,813) | Savaria Corp | Morgan Stanley | (4,428) |
| 2,220 | Seabridge Gold Inc | Goldman Sachs | (960) |
| 254 | Seabridge Gold Inc | HSBC | 186 |
| 4,564 | Seabridge Gold Inc | Morgan Stanley | (2,657) |
| 12,100 | Sears Canada Inc* | Morgan Stanley | (5,335) |
| 57,610 | Secure Energy Services Inc | Goldman Sachs | 4,742 |
| 111,039 | Secure Energy Services Inc | Morgan Stanley | 3,328 |
| 16,003 | SEMAFO Inc | Goldman Sachs | (1,051) |
| 42,597 | Seven Generations Energy Ltd ‘A’ | Goldman Sachs | 9,740 |
| 58,379 | Seven Generations Energy Ltd ‘A’ | Morgan Stanley | (7,737) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 81,693 | Shaw Communications Inc ‘B’ | Goldman Sachs | 69,398 |
| 16,280 | Shaw Communications Inc ‘B’ | HSBC | 4,028 |
| 4,472 | Shaw Communications Inc ‘B’ | Morgan Stanley | 3,605 |
| (34,356) | ShawCor Ltd | Goldman Sachs | (4,359) |
| (14,118) | ShawCor Ltd | Morgan Stanley | 876 |
| 46 | Shopify Inc ‘A’ | Goldman Sachs | 173 |
| 132 | Shopify Inc ‘A’ | HSBC | 6,821 |
| 328 | Shopify Inc ‘A’ | Morgan Stanley | (19,930) |
| 17,829 | Sienna Senior Living Inc | Goldman Sachs | (11,685) |
| 15,187 | Sienna Senior Living Inc | HSBC | (26,015) |
| 13,071 | Sienna Senior Living Inc | Morgan Stanley | (11,766) |
| (25,325) | Sierra Wireless Inc | Goldman Sachs | (16,165) |
| (1,146) | Sierra Wireless Inc | Morgan Stanley | (123) |
| (3,948) | Silvercorp Metals Inc | Goldman Sachs | 1,041 |
| (7,079) | Silvercorp Metals Inc | HSBC | (838) |
| 1,019 | SilverCrest Metals Inc | Goldman Sachs | 483 |
| 10,124 | SilverCrest Metals Inc | HSBC | 8,212 |
| 49,531 | Slate Retail ‘U’ (REIT) | Morgan Stanley | 27,930 |
| 6,400 | Sleep Country Canada Holdings Inc | Goldman Sachs | 10,129 |
| 24,340 | Sleep Country Canada Holdings Inc | Morgan Stanley | 27,026 |
| (63,965) | SmartCentres Real Estate Investment Trust (REIT) | Goldman Sachs | (87,033) |
| (9,321) | SmartCentres Real Estate Investment Trust (REIT) | HSBC | (2,370) |
| (28,246) | SmartCentres Real Estate Investment Trust (REIT) | Morgan Stanley | (18,110) |
| (12,786) | SNC-Lavalin Group Inc | Morgan Stanley | (9,177) |
| (3,597) | Spin Master Corp | Goldman Sachs | (4,234) |
| (7,419) | Spin Master Corp | HSBC | 1,519 |
| (4,177) | Spin Master Corp | Morgan Stanley | (4,337) |
| 630 | Sprott Inc | Goldman Sachs | 1,816 |
| (10,820) | SSR Mining Inc | Morgan Stanley | 16,899 |
| (8,618) | Stantec Inc | Goldman Sachs | (13,533) |
| (8,102) | Stantec Inc | Morgan Stanley | (8,236) |
| 4,151 | Stelco Holdings Inc | Goldman Sachs | 3,474 |
| 4,656 | Stelco Holdings Inc | HSBC | 99 |
| 10,050 | Stelco Holdings Inc | Morgan Stanley | 5,334 |
| 15,666 | Stella-Jones Inc | Goldman Sachs | 22,911 |
| 11,025 | Stella-Jones Inc | HSBC | 8,168 |
| 11,294 | STEP Energy Services Ltd | Goldman Sachs | 395 |
| 26,849 | STEP Energy Services Ltd | Morgan Stanley | 246 |
| (29,333) | Summit Industrial Income REIT (REIT) | Goldman Sachs | (20,108) |
| (18,485) | Summit Industrial Income REIT (REIT) | HSBC | (4,527) |
| (79,414) | Summit Industrial Income REIT (REIT) | Morgan Stanley | (28,965) |
| 4,173 | Sun Life Financial Inc | Goldman Sachs | 9,103 |
| 1,045 | Sun Life Financial Inc | HSBC | (312) |
| 5,760 | Sun Life Financial Inc | Morgan Stanley | 7,214 |
| (48,703) | Suncor Energy Inc | Goldman Sachs | (41,384) |
| (5,492) | Suncor Energy Inc | HSBC | (152) |
| (2,949) | Suncor Energy Inc | Morgan Stanley | (189) |
| 15,091 | SunOpta Inc | Goldman Sachs | 9,635 |
| 74,546 | Superior Plus Corp | Goldman Sachs | 19,708 |
| 66,307 | Tamarack Valley Energy Ltd | Goldman Sachs | 4,093 |
| 70,622 | Tamarack Valley Energy Ltd | Morgan Stanley | (282) |
| (13,361) | TC Energy Corp | Goldman Sachs | (7,521) |
| (1,085) | TC Energy Corp | HSBC | (855) |
| (12,774) | TC Energy Corp | Morgan Stanley | (40,070) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (35,095) | Teck Resources Ltd ‘B’ | Goldman Sachs | (23,344) |
| (3,601) | Teck Resources Ltd ‘B’ | HSBC | (1,200) |
| (1,382) | Teck Resources Ltd ‘B’ | Morgan Stanley | (477) |
| (121,235) | TELUS Corp | Goldman Sachs | (146,324) |
| (6,669) | TELUS Corp | Morgan Stanley | (7,141) |
| (14,000) | Teranga Gold Corp | Morgan Stanley | (392) |
| 643 | TFI International Inc | HSBC | 2,083 |
| 37,556 | TFI International Inc | Morgan Stanley | 50,523 |
| (1,347) | Thomson Reuters Corp | Goldman Sachs | (861) |
| (3,939) | Thomson Reuters Corp | HSBC | 192 |
| (22,152) | Thomson Reuters Corp | Morgan Stanley | (26,685) |
| 18,057 | Timbercreek Financial Corp | Morgan Stanley | 4,561 |
| (861) | TMX Group Ltd | Goldman Sachs | (8,415) |
| (193) | TMX Group Ltd | Morgan Stanley | (1,283) |
| 32,740 | TORC Oil & Gas Ltd | Goldman Sachs | 9,360 |
| 150,763 | TORC Oil & Gas Ltd | Morgan Stanley | (9,921) |
| 4,801 | Torex Gold Resources Inc | Goldman Sachs | (441) |
| 547 | Torex Gold Resources Inc | HSBC | (372) |
| 2,833 | Torex Gold Resources Inc | Morgan Stanley | (1,393) |
| 3,019 | Toromont Industries Ltd | Goldman Sachs | 12,354 |
| 8,105 | Toromont Industries Ltd | HSBC | 12,250 |
| 7,859 | Toromont Industries Ltd | Morgan Stanley | 17,951 |
| 9,728 | Toronto-Dominion Bank | Goldman Sachs | 41,723 |
| 3,081 | Toronto-Dominion Bank | HSBC | 7,208 |
| 478 | Toronto-Dominion Bank | Morgan Stanley | 1,780 |
| 14,943 | Tourmaline Oil Corp | Goldman Sachs | 4,607 |
| 4,935 | Tourmaline Oil Corp | Morgan Stanley | (1,018) |
| 67,222 | TransAlta Corp | Goldman Sachs | 32,253 |
| 19,822 | TransAlta Corp | HSBC | (622) |
| 7,013 | TransAlta Corp | Morgan Stanley | 1,597 |
| (16,801) | TransAlta Renewables Inc | Goldman Sachs | (9,113) |
| (67,183) | TransAlta Renewables Inc | HSBC | 20,880 |
| (30,524) | TransAlta Renewables Inc | Morgan Stanley | (16,257) |
| (17,077) | Transcontinental Inc ‘A’ | Goldman Sachs | (12,925) |
| (21,141) | Transcontinental Inc ‘A’ | Morgan Stanley | (9,006) |
| 151,684 | Trican Well Service Ltd | Morgan Stanley | 8,143 |
| (71,538) | Tricon Capital Group Inc | Goldman Sachs | (44,784) |
| (26,850) | Tricon Capital Group Inc | HSBC | (8,486) |
| (48,801) | Tricon Capital Group Inc | Morgan Stanley | (17,484) |
| (4,863) | Trillium Therapeutics Inc | Morgan Stanley | 832 |
| (2,628) | Tucows Inc ‘A’ | Goldman Sachs | (8,897) |
| (640) | Tucows Inc ‘A’ | Morgan Stanley | (344) |
| (36,651) | Uni-Select Inc | Goldman Sachs | (7,952) |
| (33,459) | Uni-Select Inc | Morgan Stanley | 4,666 |
| (12,389) | Uranium Participation Corp | Morgan Stanley | (2,343) |
| (43,045) | Vermilion Energy Inc | Goldman Sachs | (26,038) |
| (7,796) | Vermilion Energy Inc | HSBC | (1,826) |
| (29,385) | Vermilion Energy Inc | Morgan Stanley | 2,321 |
| 3,434 | Victoria Gold Corp | HSBC | 10,970 |
| 12,913 | Viemed Healthcare Inc | HSBC | (5,216) |
| 6,805 | Village Farms International Inc | HSBC | (1,179) |
| 1,682 | Waste Connections Inc | Goldman Sachs | 5,528 |
| 510 | Waste Connections Inc | HSBC | 1,112 |
| 5,422 | Waste Connections Inc | Morgan Stanley | 13,121 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 153 | Wesdome Gold Mines Ltd | Goldman Sachs | (94) |
| 10,922 | Wesdome Gold Mines Ltd | Morgan Stanley | (9,257) |
| (10,951) | West Fraser Timber Co Ltd | Goldman Sachs | (22,374) |
| (3,148) | West Fraser Timber Co Ltd | Morgan Stanley | (1,666) |
| (223,271) | Western Forest Products Inc | Morgan Stanley | 22 |
| (383) | Westshore Terminals Investment Corp | Goldman Sachs | (219) |
| (31,014) | Westshore Terminals Investment Corp | Morgan Stanley | (22,675) |
| (2,989) | Wheaton Precious Metals Corp | Goldman Sachs | 6,032 |
| (2,940) | Wheaton Precious Metals Corp | Morgan Stanley | 2,651 |
| 101,316 | Whitecap Resources Inc | HSBC | 18,698 |
| 79,574 | Whitecap Resources Inc | Morgan Stanley | (6,108) |
| (11,131) | Winpak Ltd | Goldman Sachs | (6,328) |
| (988) | Winpak Ltd | HSBC | (167) |
| (5,553) | Winpak Ltd | Morgan Stanley | (2,200) |
| 27,055 | WPT Industrial Real Estate Investment Trust (REIT) | Morgan Stanley | 4,599 |
| 12,955 | WSP Global Inc | Goldman Sachs | 57,104 |
| 5,496 | WSP Global Inc | Morgan Stanley | 10,011 |
| 4,573 | Yamana Gold Inc | Goldman Sachs | (32) |
| 9,374 | Yamana Gold Inc | HSBC | 543 |
| 16,666 | Yamana Gold Inc | Morgan Stanley | 910 |
| 16,142 | Yangarra Resources Ltd | Goldman Sachs | 1,983 |
| 21,273 | Yangarra Resources Ltd | Morgan Stanley | 925 |
| 3,913 | Zymeworks Inc* | Goldman Sachs | 56,252 |
| 205 | Zymeworks Inc* | HSBC | 2,895 |
| 11,400 | Zymeworks Inc* | Morgan Stanley | 163,032 |
| | | | 561,386 |
| | チリ | | |
| 960,814 | AES Gener SA | HSBC | (4,201) |
| 5,135,282 | AES Gener SA | Morgan Stanley | 16,412 |
| 1,131,707 | Aguas Andinas SA ‘A’ | HSBC | (18,620) |
| 508,623 | Aguas Andinas SA ‘A’ | Morgan Stanley | (4,161) |
| (711) | Banco de Credito e Inversiones SA | HSBC | (446) |
| 176,641 | Cencosud SA | HSBC | (5,218) |
| 254,425 | Cencosud SA | Morgan Stanley | (20,525) |
| (105,192) | Cencosud Shopping SA | HSBC | (3,526) |
| (21,762) | Cencosud Shopping SA | Morgan Stanley | 4,398 |
| 4,405 | Cia Cervecerias Unidas SA | HSBC | 1,006 |
| 2,511 | Cia Cervecerias Unidas SA | Morgan Stanley | 639 |
| 1,461,966 | Colbun SA | HSBC | 18,946 |
| 3,903,405 | Colbun SA | Morgan Stanley | 9,153 |
| 132,345 | Embotelladora Andina SA ‘B’ (Pref) | HSBC | 4,514 |
| 173,405 | Embotelladora Andina SA ‘B’ (Pref) | Morgan Stanley | (5,069) |
| 91,149 | Empresa Nacional de Telecomunicaciones SA | HSBC | 9,721 |
| 25,952 | Empresa Nacional de Telecomunicaciones SA | Morgan Stanley | (4,247) |
| 23,398 | Empresas COPEC SA | HSBC | (2,336) |
| (162,636) | Enel Americas SA | HSBC | 347 |
| 142,198 | Enel Chile SA | HSBC | (153) |
| 232,413 | Engie Energia Chile SA | HSBC | 6,849 |
| 106,460 | Engie Energia Chile SA | Morgan Stanley | (1,388) |
| (8,922) | Falabella SA | HSBC | 968 |
| 34,168 | Inversiones Aguas Metropolitanas SA | HSBC | (729) |
| 370,742 | Inversiones Aguas Metropolitanas SA | Morgan Stanley | 5,552 |
| 83,665 | Inversiones La Construccion SA | Morgan Stanley | (21,809) |
| 1,992,185 | Ripley Corp SA | Morgan Stanley | (42,503) |
| 218,096 | Salfacorp SA | Morgan Stanley | (1,811) |
| 1,096,146 | SONDA SA | Morgan Stanley | (2,669) |
| 39,232 | Vina Concha y Toro SA | HSBC | (2,506) |
| 12,505 | Vina Concha y Toro SA | Morgan Stanley | (771) |
| | | | (64,183) |
| | コロンビア | | |
| 1,178,860 | Ecopetrol SA | Morgan Stanley | (64) |
| | | | (64) |
| | メキシコ | | |
| 63,748 | Alfa SAB de CV ‘A’ | HSBC | (863) |
| 448,615 | Alfa SAB de CV ‘A’ | Morgan Stanley | 5,520 |
| 91,127 | Alpek SAB de CV | Goldman Sachs | 14,489 |
| 32,639 | Alpek SAB de CV | HSBC | 5,881 |
| 726,101 | Alpek SAB de CV | Morgan Stanley | 37,644 |
| 252,076 | America Movil SAB de CV ‘L’ | Goldman Sachs | 12,444 |
| 951,067 | America Movil SAB de CV ‘L’ | HSBC | 22,219 |
| 227,626 | America Movil SAB de CV ‘L’ | Morgan Stanley | 4,077 |
| 35,711 | Arca Continental SAB de CV | Goldman Sachs | 9,773 |
| 254,816 | Arca Continental SAB de CV | HSBC | 48,392 |
| 34,887 | Arca Continental SAB de CV | Morgan Stanley | 9,906 |
| (697,809) | Axtel SAB de CV (Unit) | Morgan Stanley | (15,831) |
| 95,013 | Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand | Goldman Sachs | 9,052 |
| 15,845 | Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand | HSBC | 660 |
| 80,939 | Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand | Morgan Stanley | 4,103 |
| (4,555) | Becle SAB de CV | Goldman Sachs | (400) |
| (11,834) | Becle SAB de CV | HSBC | (1,371) |
| (849,764) | Becle SAB de CV | Morgan Stanley | (131,208) |
| (138,058) | Bolsa Mexicana de Valores SAB de CV | HSBC | (7,019) |
| (1,844,076) | Cemex SAB de CV (Unit) | HSBC | (30,676) |
| (43,881) | Coca-Cola Femsa SAB de CV (Unit) | HSBC | (5,783) |
| 343,967 | Concentradora Fibra Danhos SA de CV (REIT) | Goldman Sachs | 49,968 |
| 190,819 | Concentradora Fibra Danhos SA de CV (REIT) | HSBC | 22,448 |
| 94,676 | Concentradora Fibra Danhos SA de CV (REIT) | Morgan Stanley | 7,999 |
| (43) | Concentradora Fibra Hotelera Mexicana SA de CV (REIT) | Morgan Stanley | (1) |
| (315,477) | Concentradora Hipotecaria SAPI de CV (REIT) | Morgan Stanley | (925) |
| 135,592 | Consorcio ARA SAB de CV | Goldman Sachs | (252) |
| 884,786 | Consorcio ARA SAB de CV | Morgan Stanley | (3,285) |
| (416,061) | Controladora Vuela Cia de Aviacion SAB de CV ‘A’ | Morgan Stanley | (7,410) |
| 147,936 | Credito Real SAB de CV SOFOM ER | Goldman Sachs | 954 |
| 381,992 | Credito Real SAB de CV SOFOM ER | Morgan Stanley | (749) |
| 17,689 | Fibra Uno Administracion SA de CV (REIT) | Goldman Sachs | 119 |
| 32,454 | Fibra Uno Administracion SA de CV (REIT) | HSBC | 139 |
| 35,921 | Fibra Uno Administracion SA de CV (REIT) | Morgan Stanley | (590) |
| 77,077 | Gentera SAB de CV | HSBC | (1,845) |
| 117,118 | Gentera SAB de CV | Morgan Stanley | (873) |
| (63,500) | Gruma SAB de CV ‘B’ | HSBC | 24,300 |
| (1,895) | Gruma SAB de CV ‘B’ | Morgan Stanley | (177) |
| 138,794 | Grupo Aeromexico SAB de CV | Goldman Sachs | 904 |
| 174,947 | Grupo Aeromexico SAB de CV | Morgan Stanley | 845 |
| 39,406 | Grupo Aeroportuario del Centro Norte SAB de CV | Morgan Stanley | 16,614 |
| 4,973 | Grupo Aeroportuario del Pacifico SAB de CV ‘B’ | HSBC | 131 |
| 51,893 | Grupo Aeroportuario del Pacifico SAB de CV ‘B’ | Morgan Stanley | 26,168 |
| 69,320 | Grupo Bimbo SAB de CV ‘A’ | Goldman Sachs | 5,164 |
| 122,013 | Grupo Bimbo SAB de CV ‘A’ | HSBC | 12,091 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 33,100 | Grupo Bimbo SAB de CV ‘A’ | Morgan Stanley | 510 |
| (364,068) | Grupo Carso SAB de CV ‘A1’ | HSBC | (33,080) |
| 30,815 | Grupo Cementos de Chihuahua SAB de CV | Goldman Sachs | 17,590 |
| 48,482 | Grupo Cementos de Chihuahua SAB de CV | HSBC | 20,567 |
| 46,882 | Grupo Cementos de Chihuahua SAB de CV | Morgan Stanley | 19,391 |
| 32,666 | Grupo Comercial Chedraui SA de CV | Morgan Stanley | 1,660 |
| (8,107) | Grupo Elektra SAB DE CV | Goldman Sachs | (8,281) |
| (2,833) | Grupo Elektra SAB DE CV | HSBC | (2,364) |
| (776) | Grupo Elektra SAB DE CV | Morgan Stanley | 482 |
| 137,689 | Grupo Financiero Banorte SAB de CV ‘O’ | Morgan Stanley | 14,736 |
| 41,451 | Grupo Financiero Inbursa SAB de CV ‘O’ | Goldman Sachs | 1,706 |
| 31,419 | Grupo Financiero Inbursa SAB de CV ‘O’ | Morgan Stanley | 1,048 |
| (124,157) | Grupo GICSA SAB de CV | Goldman Sachs | (37) |
| (330,808) | Grupo GICSA SAB de CV | Morgan Stanley | (889) |
| (439,836) | Grupo Herdez SAB de CV | Goldman Sachs | (67,960) |
| (1,110,836) | Grupo Lala SAB de CV | Morgan Stanley | (17,220) |
| (317,875) | Grupo Mexico SAB de CV ‘B’ | HSBC | 24,109 |
| (134,606) | Grupo Rotoplas SAB de CV | Goldman Sachs | (7,129) |
| (424,193) | Grupo Rotoplas SAB de CV | Morgan Stanley | (4,578) |
| 49,727 | Grupo Televisa SAB (Unit) | Goldman Sachs | 8,093 |
| 77,581 | Grupo Televisa SAB (Unit) | HSBC | 7,779 |
| 87,718 | Grupo Televisa SAB (Unit) | Morgan Stanley | 3,088 |
| (3,289) | Hoteles City Express SAB de CV | Goldman Sachs | 37 |
| (934,386) | Hoteles City Express SAB de CV | Morgan Stanley | 10,404 |
| 22,577 | Industrias Bachoco SAB de CV ‘B’ | Goldman Sachs | 5,832 |
| 4,941 | Industrias Bachoco SAB de CV ‘B’ | HSBC | 711 |
| 99,462 | Industrias Bachoco SAB de CV ‘B’ | Morgan Stanley | 15,901 |
| (19,987) | Industrias Penoles SAB de CV | HSBC | (29,250) |
| (2,558) | Industrias Penoles SAB de CV | Morgan Stanley | 93 |
| (313,571) | Infraestructura Energetica Nova SAB de CV | HSBC | 123,626 |
| (22,887) | Infraestructura Energetica Nova SAB de CV | Morgan Stanley | (3,778) |
| 159,732 | Kimberly-Clark de Mexico SAB de CV ‘A’ | HSBC | 17,750 |
| 509,953 | Kimberly-Clark de Mexico SAB de CV ‘A’ | Morgan Stanley | 58,077 |
| (519,397) | La Comer SAB de CV | Morgan Stanley | (24,966) |
| 841,288 | Macquarie Mexico Real Estate Management SA de CV (REIT) | Goldman Sachs | 99,143 |
| (17,440) | Megacable Holdings SAB de CV (Unit) | HSBC | (2,374) |
| (6,679) | Megacable Holdings SAB de CV (Unit) | Morgan Stanley | (370) |
| (40,785) | Nemak SAB de CV | HSBC | 11 |
| (31,680) | Nemak SAB de CV | Morgan Stanley | 8 |
| 25,351 | Orbia Advance Corp SAB de CV | Goldman Sachs | 2,058 |
| 27,499 | Orbia Advance Corp SAB de CV | Morgan Stanley | 3,684 |
| 280,148 | PLA Administradora Industrial S de RL de CV (REIT) | Goldman Sachs | 59,167 |
| 357,434 | PLA Administradora Industrial S de RL de CV (REIT) | Morgan Stanley | 29,486 |
| 359,730 | Prologis Property Mexico SA de CV (REIT) | Morgan Stanley | 18,881 |
| (1,472) | Promotora y Operadora de Infraestructura SAB de CV | Goldman Sachs | (452) |
| (4,546) | Promotora y Operadora de Infraestructura SAB de CV | HSBC | (402) |
| 58,549 | Regional SAB de CV | Goldman Sachs | 17,249 |
| 65,919 | Regional SAB de CV | HSBC | 5,696 |
| 59,044 | Regional SAB de CV | Morgan Stanley | 3,571 |
| (1,368,092) | Telesites SAB de CV | Morgan Stanley | (13,615) |
| (7,400) | Unifin Financiera SAB de CV | Goldman Sachs | (718) |
| (55,293) | Unifin Financiera SAB de CV | Morgan Stanley | (2,624) |
| 27,639 | Wal-Mart de Mexico SAB de CV | HSBC | (15) |
| | | | 514,788 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| | オランダ | | |
| 2,997 | uniQure NV | Bank of America Merrill Lynch | 15,255 |
| 2,616 | uniQure NV | Barclays Bank | (732) |
| 932 | uniQure NV | Goldman Sachs | 4,744 |
| 4,939 | uniQure NV | HSBC | 20,568 |
| | | | 39,835 |
| | ペルー | | |
| 7,452 | Tahoe Resources Inc | Morgan Stanley | 671 |
| | | | 671 |
| | 英国 | | |
| (128) | Flutter Entertainment Plc | HSBC | (4,844) |
| | | | (4,844) |
| | 米国 | | |
| (793) | 10X Genomics Inc ‘A’ | Bank of America Merrill Lynch | 1,467 |
| (1,492) | 10X Genomics Inc ‘A’ | Barclays Bank | (1,865) |
| (1,100) | 10X Genomics Inc ‘A’ | Goldman Sachs | 2,035 |
| 2,365 | 10X Genomics Inc ‘A’ | Goldman Sachs | (766) |
| (1,443) | 10X Genomics Inc ‘A’ | HSBC | 9,899 |
| (2,287) | 10X Genomics Inc ‘A’ | Morgan Stanley | (2,859) |
| 2,622 | 10X Genomics Inc ‘A’ | Morgan Stanley | 108 |
| (4,271) | 1-800-Flowers.com Inc ‘A’ | Bank of America Merrill Lynch | 2,073 |
| (6,876) | 1-800-Flowers.com Inc ‘A’ | Barclays Bank | 11,090 |
| 5,793 | 1-800-Flowers.com Inc ‘A’ | Goldman Sachs | 463 |
| (4,158) | 1-800-Flowers.com Inc ‘A’ | Goldman Sachs | 2,345 |
| 30,320 | 1-800-Flowers.com Inc ‘A’ | HSBC | (12,261) |
| 27,151 | 1-800-Flowers.com Inc ‘A’ | Morgan Stanley | (74,122) |
| 6,202 | 1Life Healthcare Inc | Bank of America Merrill Lynch | (14,389) |
| (32,581) | 1Life Healthcare Inc | Barclays Bank | 268,142 |
| (4,044) | 1Life Healthcare Inc | Goldman Sachs | 9,382 |
| 18,620 | 1Life Healthcare Inc | Goldman Sachs | (43,198) |
| 4,211 | 1st Constitution Bancorp | Bank of America Merrill Lynch | 3,790 |
| 1,376 | 1st Constitution Bancorp | Barclays Bank | 1,087 |
| 22,652 | 1st Constitution Bancorp | HSBC | (6,116) |
| 16,704 | 1st Constitution Bancorp | Morgan Stanley | 13,196 |
| (2,184) | 1st Source Corp | Bank of America Merrill Lynch | (12,099) |
| (1,311) | 1st Source Corp | Barclays Bank | (3,658) |
| (19,920) | 1st Source Corp | Goldman Sachs | (106,363) |
| (19,856) | 1st Source Corp | HSBC | (28,990) |
| (6,558) | 1st Source Corp | Morgan Stanley | (18,297) |
| 1,155 | 2U Inc | HSBC | (78) |
| 8,413 | 2U Inc | Morgan Stanley | (18,761) |
| (4,296) | 3D Systems Corp | Bank of America Merrill Lynch | (1,847) |
| (29,108) | 3D Systems Corp | Barclays Bank | (2,329) |
| (46,548) | 3D Systems Corp | Goldman Sachs | (20,016) |
| (18,775) | 3D Systems Corp | HSBC | 7,698 |
| (18,915) | 3D Systems Corp | Morgan Stanley | (1,513) |
| (5,489) | 3M Co | Bank of America Merrill Lynch | (74,638) |
| (4,063) | 3M Co | Barclays Bank | (30,571) |
| (7,533) | 3M Co | Goldman Sachs | (97,111) |
| (6,603) | 3M Co | HSBC | (77,872) |
| (22,853) | 3M Co | Morgan Stanley | (188,537) |
| (10,671) | 89bio Inc | Barclays Bank | (14,619) |
| (731) | 89bio Inc | HSBC | 2,800 |
| 3,530 | 8x8 Inc | Bank of America Merrill Lynch | (811) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,200 | 8x8 Inc | Barclays Bank | (7,056) |
| 76,307 | 8x8 Inc | HSBC | (277,254) |
| 50,599 | 8x8 Inc | Morgan Stanley | (49,587) |
| 78,492 | A10 Networks Inc | Bank of America Merrill Lynch | 7,849 |
| 23,452 | A10 Networks Inc | Goldman Sachs | 2,345 |
| (4,285) | AAON Inc | Bank of America Merrill Lynch | (25,067) |
| (3,072) | AAON Inc | Barclays Bank | (5,837) |
| (1,954) | AAON Inc | Goldman Sachs | (11,431) |
| (6,745) | AAON Inc | HSBC | (31,432) |
| (5,120) | AAON Inc | Morgan Stanley | (9,728) |
| 1,473 | AAR Corp | Bank of America Merrill Lynch | 6,614 |
| 9,513 | AAR Corp | Barclays Bank | 17,219 |
| 16,307 | AAR Corp | Goldman Sachs | 73,218 |
| 9,580 | AAR Corp | HSBC | 14,657 |
| 16,760 | AAR Corp | Morgan Stanley | 30,336 |
| 3,129 | Aaron's Inc | Barclays Bank | 6,602 |
| (644) | Aaron's Inc | Barclays Bank | (1,359) |
| (12,879) | Aaron's Inc | Goldman Sachs | (61,690) |
| 2,185 | Aaron's Inc | HSBC | 4,751 |
| (3,596) | Aaron's Inc | HSBC | (1,115) |
| (9,446) | Aaron's Inc | Morgan Stanley | (19,931) |
| 10,643 | Aaron's Inc | Morgan Stanley | 19,852 |
| 5,598 | Abbott Laboratories | Goldman Sachs | 15,954 |
| (5,214) | Abbott Laboratories | Goldman Sachs | (15,578) |
| 528 | Abbott Laboratories | HSBC | 134 |
| (21,850) | Abbott Laboratories | HSBC | 20,976 |
| 41,274 | Abbott Laboratories | Morgan Stanley | 52,418 |
| 9,061 | AbbVie Inc | Bank of America Merrill Lynch | 1,813 |
| 24,205 | AbbVie Inc | Barclays Bank | (28,804) |
| 24,177 | AbbVie Inc | Goldman Sachs | 4,697 |
| 3,029 | AbbVie Inc | Morgan Stanley | 3,801 |
| (13,274) | Abeona Therapeutics Inc | Goldman Sachs | (2,257) |
| (31,440) | Abeona Therapeutics Inc | HSBC | (16,663) |
| (109,590) | Abeona Therapeutics Inc | Morgan Stanley | 1,096 |
| 69,707 | Abercrombie & Fitch Co 'A' | HSBC | 77,375 |
| 25,742 | Abercrombie & Fitch Co 'A' | Morgan Stanley | (2,832) |
| (631) | ABIOMED Inc | Bank of America Merrill Lynch | (21,801) |
| (572) | ABIOMED Inc | Barclays Bank | (7,613) |
| 2,450 | ABIOMED Inc | Barclays Bank | 23,663 |
| (2,676) | ABIOMED Inc | Goldman Sachs | (92,456) |
| (1,082) | ABIOMED Inc | HSBC | (35,057) |
| (755) | ABIOMED Inc | Morgan Stanley | (10,049) |
| (19,817) | ABM Industries Inc | Bank of America Merrill Lynch | (18,430) |
| (2,186) | ABM Industries Inc | Barclays Bank | 175 |
| (14,931) | ABM Industries Inc | Goldman Sachs | (13,886) |
| (3,118) | ABM Industries Inc | HSBC | 3,118 |
| (47,442) | ABM Industries Inc | Morgan Stanley | 3,795 |
| (24,084) | Acacia Research Corp | Bank of America Merrill Lynch | (7,707) |
| (41,114) | Acacia Research Corp | Barclays Bank | 1,645 |
| (124,485) | Acacia Research Corp | Goldman Sachs | (39,835) |
| (20,774) | Acacia Research Corp | HSBC | (2,285) |
| (44,308) | Acacia Research Corp | Morgan Stanley | 1,772 |
| 2,958 | Acadia Healthcare Co Inc | Bank of America Merrill Lynch | 10,915 |
| (4,281) | Acadia Healthcare Co Inc | Barclays Bank | (3,810) |
| 1,870 | Acadia Healthcare Co Inc | Barclays Bank | 1,664 |
| (1,531) | Acadia Healthcare Co Inc | Goldman Sachs | (5,649) |
| 13,014 | Acadia Healthcare Co Inc | HSBC | 23,708 |
| (17,989) | Acadia Healthcare Co Inc | Morgan Stanley | (16,010) |
| 1,648 | Acadia Healthcare Co Inc | Morgan Stanley | 1,467 |
| (4,136) | ACADIA Pharmaceuticals Inc | Bank of America Merrill Lynch | 2,812 |
| 2,962 | ACADIA Pharmaceuticals Inc | Bank of America Merrill Lynch | (2,014) |
| 7,701 | ACADIA Pharmaceuticals Inc | Barclays Bank | (8,394) |
| (7,051) | ACADIA Pharmaceuticals Inc | Barclays Bank | 7,686 |
| 8,060 | ACADIA Pharmaceuticals Inc | Goldman Sachs | (5,481) |
| 2,125 | ACADIA Pharmaceuticals Inc | HSBC | (1,211) |
| (2,762) | ACADIA Pharmaceuticals Inc | HSBC | 2,234 |
| 15,972 | ACADIA Pharmaceuticals Inc | Morgan Stanley | (17,410) |
| 9,603 | Acadia Realty Trust (REIT) | Bank of America Merrill Lynch | (1,342) |
| 7,717 | Acadia Realty Trust (REIT) | Barclays Bank | 2,701 |
| 7,290 | Acadia Realty Trust (REIT) | Goldman Sachs | 10,498 |
| 4,160 | Acadia Realty Trust (REIT) | HSBC | 997 |
| 226,213 | Acadia Realty Trust (REIT) | Morgan Stanley | 79,175 |
| 22,193 | Accel Entertainment Inc | Bank of America Merrill Lynch | 24,634 |
| 14,292 | Accel Entertainment Inc | Barclays Bank | 2,858 |
| 13,420 | Accel Entertainment Inc | Goldman Sachs | 14,896 |
| 11,223 | Accel Entertainment Inc | HSBC | 4,489 |
| 11,466 | Accel Entertainment Inc | Morgan Stanley | 2,293 |
| 10,253 | Accelerate Diagnostics Inc | Bank of America Merrill Lynch | (4,152) |
| 8,725 | Accelerate Diagnostics Inc | Barclays Bank | (175) |
| 21,217 | Accelerate Diagnostics Inc | Goldman Sachs | (8,593) |
| 8,532 | Accelerate Diagnostics Inc | Morgan Stanley | (171) |
| (2,479) | Acceleron Pharma Inc | Barclays Bank | (49) |
| 3,777 | Acceleron Pharma Inc | Barclays Bank | 76 |
| (5,155) | Acceleron Pharma Inc | Goldman Sachs | 20,155 |
| 2,529 | Acceleron Pharma Inc | Goldman Sachs | (8,852) |
| (1,571) | Acceleron Pharma Inc | HSBC | 2,415 |
| 2,665 | Acceleron Pharma Inc | HSBC | (8,475) |
| (7,422) | Acceleron Pharma Inc | Morgan Stanley | (148) |
| 4,120 | Acceleron Pharma Inc | Morgan Stanley | 82 |
| (8,951) | Accenture Plc 'A' | Bank of America Merrill Lynch | (140,262) |
| (2,719) | Accenture Plc 'A' | Barclays Bank | (15,879) |
| (11,748) | Accenture Plc 'A' | Goldman Sachs | (184,091) |
| (8,477) | Accenture Plc 'A' | HSBC | (93,162) |
| (23,463) | Accenture Plc 'A' | Morgan Stanley | (137,024) |
| 12,819 | ACCO Brands Corp | Bank of America Merrill Lynch | 7,050 |
| 35,875 | ACCO Brands Corp | Barclays Bank | 1,435 |
| 46,555 | ACCO Brands Corp | Goldman Sachs | 25,605 |
| 55,693 | ACCO Brands Corp | HSBC | (12,809) |
| 21,832 | ACCO Brands Corp | Morgan Stanley | 873 |
| 43,620 | Accuray Inc | Bank of America Merrill Lynch | 6,979 |
| 11,982 | Accuray Inc | Barclays Bank | (1,318) |
| 39,776 | Accuray Inc | Goldman Sachs | 6,364 |
| 24,552 | Accuray Inc | HSBC | (2,210) |
| 43,435 | Accuray Inc | Morgan Stanley | (4,778) |
| (38,291) | AcelRx Pharmaceuticals Inc | Barclays Bank | 2,297 |
| (18,887) | AcelRx Pharmaceuticals Inc | Goldman Sachs | (1,133) |
| (11,355) | AcelRx Pharmaceuticals Inc | HSBC | 1,022 |
| 93,135 | Acer Therapeutics Inc | Barclays Bank | (29,803) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,062 | Acer Therapeutics Inc | Goldman Sachs | (367) |
| 3,597 | Acer Therapeutics Inc | Morgan Stanley | (1,151) |
| 2,024 | ACI Worldwide Inc | Bank of America Merrill Lynch | 4,331 |
| (2,966) | ACI Worldwide Inc | Bank of America Merrill Lynch | (1,796) |
| 3,729 | ACI Worldwide Inc | Barclays Bank | 1,081 |
| (16,589) | ACI Worldwide Inc | Barclays Bank | (4,811) |
| 19,427 | ACI Worldwide Inc | Goldman Sachs | 41,574 |
| (23,858) | ACI Worldwide Inc | Goldman Sachs | (51,056) |
| 14,237 | ACI Worldwide Inc | HSBC | (7,403) |
| (29,687) | ACI Worldwide Inc | HSBC | 15,437 |
| 16,748 | ACI Worldwide Inc | Morgan Stanley | 4,857 |
| (38,603) | ACI Worldwide Inc | Morgan Stanley | (11,195) |
| (29,751) | Aclaris Therapeutics Inc | Bank of America Merrill Lynch | (3,273) |
| (15,408) | Aclaris Therapeutics Inc | Barclays Bank | (2,619) |
| (18,298) | Aclaris Therapeutics Inc | Goldman Sachs | (2,013) |
| (44,773) | Aclaris Therapeutics Inc | HSBC | 895 |
| (9,932) | Aclaris Therapeutics Inc | Morgan Stanley | (1,688) |
| (6,606) | ACM Research Inc ‘A’ | Barclays Bank | (42,477) |
| (2,713) | ACM Research Inc ‘A’ | Goldman Sachs | (1,601) |
| (1,813) | ACM Research Inc ‘A’ | HSBC | (22,916) |
| 1,046 | ACNB Corp | Bank of America Merrill Lynch | 3,870 |
| 4,893 | ACNB Corp | Barclays Bank | 6,850 |
| 3,598 | ACNB Corp | Goldman Sachs | 13,313 |
| 13,202 | ACNB Corp | HSBC | 4,093 |
| 11,091 | ACNB Corp | Morgan Stanley | 15,527 |
| (1,465) | Activision Blizzard Inc | Bank of America Merrill Lynch | 3,355 |
| (6,266) | Activision Blizzard Inc | Barclays Bank | 5,886 |
| 3,169 | Activision Blizzard Inc | Goldman Sachs | (9,665) |
| 3,003 | Activision Blizzard Inc | HSBC | (6,817) |
| (9,946) | Activision Blizzard Inc | HSBC | 21,777 |
| 6,398 | Activision Blizzard Inc | Morgan Stanley | (14,140) |
| (9,330) | Activision Blizzard Inc | Morgan Stanley | 20,619 |
| 1,323 | Actua Corp* | Bank of America Merrill Lynch | (1,191) |
| (4,774) | Acuity Brands Inc | Bank of America Merrill Lynch | (43,109) |
| 3,867 | Acuity Brands Inc | Bank of America Merrill Lynch | 34,919 |
| (6,354) | Acuity Brands Inc | Barclays Bank | (10,103) |
| 5,286 | Acuity Brands Inc | Barclays Bank | 8,405 |
| (4,090) | Acuity Brands Inc | Goldman Sachs | (36,933) |
| 4,619 | Acuity Brands Inc | Goldman Sachs | 27,727 |
| (730) | Acuity Brands Inc | HSBC | (285) |
| 3,801 | Acuity Brands Inc | HSBC | 22,379 |
| (3,557) | Acuity Brands Inc | Morgan Stanley | (5,656) |
| 4,901 | Acuity Brands Inc | Morgan Stanley | 7,793 |
| 9,932 | Acushnet Holdings Corp | HSBC | 50,653 |
| (44,948) | Adamas Pharmaceuticals Inc | Barclays Bank | 6,293 |
| (8,988) | Adamas Pharmaceuticals Inc | Goldman Sachs | (1,528) |
| (5,423) | Adamas Pharmaceuticals Inc | HSBC | (989) |
| (6,488) | Adamas Pharmaceuticals Inc | Morgan Stanley | 908 |
| 230 | Adams Resources & Energy Inc | Barclays Bank | 76 |
| 6,457 | Adams Resources & Energy Inc | HSBC | (8,071) |
| 3,128 | Adams Resources & Energy Inc | Morgan Stanley | 1,032 |
| 23,138 | AdaptHealth Corp | Bank of America Merrill Lynch | 1,620 |
| 2,220 | AdaptHealth Corp | HSBC | (122) |
| 27,875 | AdaptHealth Corp | Morgan Stanley | (8,363) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (11,467) | Adaptive Biotechnologies Corp | Barclays Bank | 32,452 |
| (3,972) | Adaptive Biotechnologies Corp | Goldman Sachs | (3,416) |
| (3,928) | Adaptive Biotechnologies Corp | HSBC | (15,090) |
| (3,342) | Adaptive Biotechnologies Corp | Morgan Stanley | 9,458 |
| (6,407) | Addus HomeCare Corp | Goldman Sachs | (82,714) |
| (4,974) | Addus HomeCare Corp | HSBC | (70,283) |
| (2,822) | Addus HomeCare Corp | Morgan Stanley | (10,611) |
| 2,663 | Adecoagro SA | HSBC | 1,310 |
| (2,879) | Adient Plc | Bank of America Merrill Lynch | (1,555) |
| 4,254 | Adient Plc | Barclays Bank | (1,744) |
| 5,144 | Adient Plc | Goldman Sachs | 2,778 |
| (4,438) | Adient Plc | HSBC | (4,634) |
| 8,794 | Adient Plc | HSBC | (9,665) |
| (34,884) | ADMA Biologics Inc | Bank of America Merrill Lynch | (20,930) |
| (38,942) | ADMA Biologics Inc | Goldman Sachs | (23,365) |
| (26,311) | ADMA Biologics Inc | HSBC | (21,180) |
| 299 | Adobe Inc | Bank of America Merrill Lynch | 2,767 |
| 1,124 | Adobe Inc | Barclays Bank | (2,866) |
| 4,344 | Adobe Inc | HSBC | 67,790 |
| 15,131 | Adobe Inc | Morgan Stanley | (38,584) |
| 42,463 | ADT Inc | Bank of America Merrill Lynch | 42,039 |
| 23,596 | ADT Inc | Barclays Bank | 11,562 |
| 51,121 | ADT Inc | Goldman Sachs | 50,609 |
| 40,356 | ADT Inc | Morgan Stanley | 19,774 |
| (53,707) | Adtalem Global Education Inc | Bank of America Merrill Lynch | (45,381) |
| (13,743) | Adtalem Global Education Inc | Barclays Bank | 1,787 |
| (6,095) | Adtalem Global Education Inc | Goldman Sachs | (5,607) |
| (35,891) | Adtalem Global Education Inc | HSBC | 54,254 |
| (13,873) | Adtalem Global Education Inc | Morgan Stanley | 1,803 |
| 3,761 | ADTRAN Inc | Barclays Bank | (1,204) |
| 8,845 | ADTRAN Inc | Goldman Sachs | 4,246 |
| 32,969 | ADTRAN Inc | HSBC | (16,649) |
| 11,145 | ADTRAN Inc | Morgan Stanley | (3,566) |
| 9,201 | Aduro Biotech Inc | Barclays Bank | 92 |
| 14,922 | Aduro Biotech Inc | Goldman Sachs | 4,626 |
| 23,328 | Aduro Biotech Inc | Morgan Stanley | 233 |
| (7,055) | Advance Auto Parts Inc | Bank of America Merrill Lynch | (76,617) |
| (489) | Advance Auto Parts Inc | Barclays Bank | (1,682) |
| (4,042) | Advance Auto Parts Inc | Goldman Sachs | (43,896) |
| (5,869) | Advance Auto Parts Inc | HSBC | (70,838) |
| (10,484) | Advance Auto Parts Inc | Morgan Stanley | (36,065) |
| 6,610 | Advanced Drainage Systems Inc | Bank of America Merrill Lynch | 23,110 |
| 1,906 | Advanced Drainage Systems Inc | Barclays Bank | (1,734) |
| 10,502 | Advanced Drainage Systems Inc | Goldman Sachs | 51,901 |
| 21,692 | Advanced Drainage Systems Inc | HSBC | 61,824 |
| 47,955 | Advanced Drainage Systems Inc | Morgan Stanley | (43,639) |
| (16,383) | Advanced Emissions Solutions Inc | Bank of America Merrill Lynch | (3,113) |
| (45,011) | Advanced Emissions Solutions Inc | Barclays Bank | 450 |
| (2,280) | Advanced Emissions Solutions Inc | Goldman Sachs | (433) |
| (16,175) | Advanced Emissions Solutions Inc | HSBC | 39,144 |
| (69,868) | Advanced Emissions Solutions Inc | Morgan Stanley | 699 |
| 1,989 | Advanced Energy Industries Inc | Barclays Bank | 6,424 |
| 3,530 | Advanced Energy Industries Inc | Goldman Sachs | 24,992 |
| (5,177) | Advanced Energy Industries Inc | HSBC | (13,098) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 11,361 | Advanced Energy Industries Inc | HSBC | 28,743 |
| (3,800) | Advanced Energy Industries Inc | Morgan Stanley | (12,274) |
| 18,943 | Advanced Energy Industries Inc | Morgan Stanley | 61,186 |
| (15,571) | Advanced Micro Devices Inc | Barclays Bank | 35,813 |
| (8,307) | Advanced Micro Devices Inc | Goldman Sachs | 11,048 |
| (6,963) | Advanced Micro Devices Inc | HSBC | 2,228 |
| (10,803) | Advanced Micro Devices Inc | Morgan Stanley | 24,847 |
| 18,952 | Advanced Micro Devices Inc | Morgan Stanley | 8,410 |
| (32,395) | AdvanSix Inc | HSBC | (1,620) |
| (6,646) | AdvanSix Inc | Morgan Stanley | (3,921) |
| (6,511) | Adverum Biotechnologies Inc | Bank of America Merrill Lynch | (4,493) |
| (6,166) | Adverum Biotechnologies Inc | Goldman Sachs | (4,255) |
| (19,374) | Adverum Biotechnologies Inc | HSBC | 15,499 |
| (1,773) | Adverum Biotechnologies Inc | Morgan Stanley | 3,138 |
| 8,915 | AECOM | Bank of America Merrill Lynch | 58,572 |
| (5,713) | AECOM | Bank of America Merrill Lynch | (37,534) |
| 1,830 | AECOM | Barclays Bank | 5,069 |
| (3,327) | AECOM | Barclays Bank | (9,216) |
| 3,066 | AECOM | Goldman Sachs | 20,144 |
| 10,461 | AECOM | HSBC | 25,629 |
| (8,027) | AECOM | HSBC | (19,666) |
| 17,432 | AECOM | Morgan Stanley | 48,287 |
| (15,383) | AECOM | Morgan Stanley | (42,611) |
| (81,580) | Aegion Corp | Bank of America Merrill Lynch | (171,318) |
| (10,918) | Aegion Corp | HSBC | (2,511) |
| (9,647) | Aegion Corp | Morgan Stanley | (1,833) |
| 3,220 | Aeglea BioTherapeutics Inc | Bank of America Merrill Lynch | 5,345 |
| 15,955 | Aeglea BioTherapeutics Inc | Goldman Sachs | 26,485 |
| 5,024 | Aeglea BioTherapeutics Inc | HSBC | 2,663 |
| 19,844 | Aeglea BioTherapeutics Inc | Morgan Stanley | (2,183) |
| (5,065) | AerCap Holdings NV | Barclays Bank | (16,208) |
| (7,040) | AerCap Holdings NV | Goldman Sachs | (27,629) |
| (2,768) | AerCap Holdings NV | HSBC | (4,373) |
| (26,785) | AerCap Holdings NV | Morgan Stanley | (85,712) |
| 4,610 | Aerie Pharmaceuticals Inc | Bank of America Merrill Lynch | (2,881) |
| 24,881 | Aerie Pharmaceuticals Inc | Barclays Bank | (37,819) |
| 11,571 | Aerie Pharmaceuticals Inc | Goldman Sachs | (8,347) |
| 10,187 | Aerie Pharmaceuticals Inc | HSBC | (11,973) |
| 7,208 | Aerie Pharmaceuticals Inc | Morgan Stanley | (10,956) |
| (1,254) | AeroVironment Inc | Bank of America Merrill Lynch | (8,189) |
| (463) | AeroVironment Inc | Barclays Bank | (1,417) |
| (1,262) | AeroVironment Inc | Goldman Sachs | (8,241) |
| (7,035) | AeroVironment Inc | HSBC | (50,230) |
| (7,325) | AeroVironment Inc | Morgan Stanley | (22,415) |
| 10,151 | Aerpio Pharmaceuticals Inc | Bank of America Merrill Lynch | 3,654 |
| (120,160) | AES Corp | Bank of America Merrill Lynch | (72,884) |
| (68,996) | AES Corp | Goldman Sachs | (38,623) |
| (73,287) | AES Corp | HSBC | 14,998 |
| (53,506) | AES Corp | Morgan Stanley | (16,052) |
| 3,053 | Affiliated Managers Group Inc | Bank of America Merrill Lynch | 15,509 |
| 817 | Affiliated Managers Group Inc | Barclays Bank | 2,574 |
| 1,946 | Affiliated Managers Group Inc | Goldman Sachs | 9,886 |
| 5,099 | Affiliated Managers Group Inc | HSBC | 6,781 |
| 8,995 | Affiliated Managers Group Inc | Morgan Stanley | 28,335 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 79,522 | Affimed NV | Bank of America Merrill Lynch | 62,822 |
| 84,860 | Affimed NV | Barclays Bank | 13,578 |
| 45,990 | Affimed NV | Goldman Sachs | 36,332 |
| 18,937 | Affimed NV | HSBC | 16,854 |
| 20,366 | Affimed NV | Morgan Stanley | 3,259 |
| (15,438) | Aflac Inc | Bank of America Merrill Lynch | (44,461) |
| (15,499) | Aflac Inc | Barclays Bank | (18,134) |
| (20,659) | Aflac Inc | Goldman Sachs | (56,176) |
| (22,635) | Aflac Inc | HSBC | 8,828 |
| (4,850) | Aflac Inc | Morgan Stanley | (5,675) |
| 30,034 | AG Mortgage Investment Trust Inc (REIT) | Bank of America Merrill Lynch | 2,102 |
| 17,554 | AG Mortgage Investment Trust Inc (REIT) | Barclays Bank | (4,740) |
| 48,518 | AG Mortgage Investment Trust Inc (REIT) | Goldman Sachs | 3,396 |
| 13,319 | AG Mortgage Investment Trust Inc (REIT) | HSBC | 5,194 |
| 15,627 | AG Mortgage Investment Trust Inc (REIT) | Morgan Stanley | (4,219) |
| 8,445 | AGCO Corp | Bank of America Merrill Lynch | 85,801 |
| 7,310 | AGCO Corp | Barclays Bank | 29,606 |
| 18,421 | AGCO Corp | Goldman Sachs | 187,157 |
| 17,813 | AGCO Corp | HSBC | 84,790 |
| 23,960 | AGCO Corp | Morgan Stanley | 97,038 |
| 19,529 | Agenus Inc | Bank of America Merrill Lynch | 13,257 |
| 19,854 | Agenus Inc | Barclays Bank | 14,493 |
| 43,183 | Agenus Inc | Goldman Sachs | 36,706 |
| 11,463 | Agenus Inc | HSBC | 8,024 |
| 123,722 | Agenus Inc | Morgan Stanley | 90,317 |
| (25,249) | Agile Therapeutics Inc | Bank of America Merrill Lynch | (9,847) |
| (109,835) | Agile Therapeutics Inc | Barclays Bank | (13,180) |
| (5,053) | Agilent Technologies Inc | Bank of America Merrill Lynch | (8,467) |
| (2,775) | Agilent Technologies Inc | Barclays Bank | (5,411) |
| (7,572) | Agilent Technologies Inc | Goldman Sachs | (40,435) |
| (10,553) | Agilent Technologies Inc | HSBC | (76,193) |
| (40,748) | Agilent Technologies Inc | Morgan Stanley | (79,458) |
| (4,141) | Agilysys Inc | Bank of America Merrill Lynch | (5,052) |
| (5,811) | Agilysys Inc | Barclays Bank | 4,649 |
| (15,934) | Agilysys Inc | Goldman Sachs | (19,439) |
| (1,343) | Agilysys Inc | HSBC | (94) |
| (14,323) | Agilysys Inc | Morgan Stanley | 11,458 |
| 2,881 | Agios Pharmaceuticals Inc | Bank of America Merrill Lynch | 18,006 |
| (5,747) | Agios Pharmaceuticals Inc | Bank of America Merrill Lynch | (27,683) |
| 4,752 | Agios Pharmaceuticals Inc | Barclays Bank | (1,140) |
| (9,109) | Agios Pharmaceuticals Inc | Barclays Bank | 2,186 |
| 6,388 | Agios Pharmaceuticals Inc | Goldman Sachs | 39,925 |
| (4,437) | Agios Pharmaceuticals Inc | Goldman Sachs | (24,974) |
| 1,813 | Agios Pharmaceuticals Inc | HSBC | 23,442 |
| (5,424) | Agios Pharmaceuticals Inc | HSBC | (70,132) |
| 3,332 | Agios Pharmaceuticals Inc | Morgan Stanley | (800) |
| (1,260) | Agios Pharmaceuticals Inc | Morgan Stanley | 302 |
| (43,035) | AGNC Investment Corp (REIT) | Bank of America Merrill Lynch | (16,907) |
| (48,785) | AGNC Investment Corp (REIT) | Barclays Bank | 13,899 |
| (33,322) | AGNC Investment Corp (REIT) | Goldman Sachs | (9,731) |
| (29,547) | AGNC Investment Corp (REIT) | HSBC | (5,171) |
| (34,716) | AGNC Investment Corp (REIT) | Morgan Stanley | 10,068 |
| (11,878) | Agree Realty Corp (REIT) | Bank of America Merrill Lynch | (32,783) |
| 10,839 | Agree Realty Corp (REIT) | Bank of America Merrill Lynch | 27,822 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (6,971) | Agree Realty Corp (REIT) | Barclays Bank | (1,394) |
| 18,965 | Agree Realty Corp (REIT) | Barclays Bank | 3,793 |
| (10,885) | Agree Realty Corp (REIT) | Goldman Sachs | (30,043) |
| 38,004 | Agree Realty Corp (REIT) | Goldman Sachs | 104,891 |
| (4,066) | Agree Realty Corp (REIT) | HSBC | 10,409 |
| 28,741 | Agree Realty Corp (REIT) | HSBC | (65,303) |
| (15,011) | Agree Realty Corp (REIT) | Morgan Stanley | (3,002) |
| 29,358 | Agree Realty Corp (REIT) | Morgan Stanley | 5,872 |
| 9,752 | AH Belo Corp 'A' | Bank of America Merrill Lynch | 780 |
| 1,507 | AH Belo Corp 'A' | Morgan Stanley | 30 |
| 7,628 | Aimmune Therapeutics Inc | Bank of America Merrill Lynch | 1,373 |
| 9,335 | Aimmune Therapeutics Inc | Barclays Bank | (3,921) |
| 11,570 | Aimmune Therapeutics Inc | Goldman Sachs | 2,083 |
| 11,333 | Aimmune Therapeutics Inc | HSBC | (11,786) |
| 9,485 | Aimmune Therapeutics Inc | Morgan Stanley | (3,984) |
| (3,592) | Air Lease Corp | Barclays Bank | (8,998) |
| (4,007) | Air Lease Corp | Goldman Sachs | (28,791) |
| (14,502) | Air Lease Corp | HSBC | (63,089) |
| (46,235) | Air Lease Corp | Morgan Stanley | (115,819) |
| 6,679 | Air Products and Chemicals Inc | Bank of America Merrill Lynch | 81,598 |
| 4,248 | Air Products and Chemicals Inc | Barclays Bank | 28,547 |
| 1,195 | Air Products and Chemicals Inc | Goldman Sachs | 15,571 |
| 8,665 | Air Products and Chemicals Inc | HSBC | 65,767 |
| 5,695 | Air Products and Chemicals Inc | Morgan Stanley | 38,270 |
| (18,180) | Air Transport Services Group Inc | Bank of America Merrill Lynch | (16,136) |
| (18,911) | Air Transport Services Group Inc | Barclays Bank | 567 |
| (4,929) | Air Transport Services Group Inc | Goldman Sachs | (4,781) |
| (23,430) | Air Transport Services Group Inc | HSBC | 19,916 |
| (6,034) | Air Transport Services Group Inc | Morgan Stanley | 181 |
| (2,905) | Airgain Inc | Bank of America Merrill Lynch | (1,801) |
| (5,819) | Airgain Inc | Barclays Bank | (3,782) |
| (23,343) | Airgain Inc | Goldman Sachs | (14,473) |
| (3,073) | Akamai Technologies Inc | Bank of America Merrill Lynch | (18,653) |
| 5,706 | Akamai Technologies Inc | Bank of America Merrill Lynch | 19,477 |
| (4,705) | Akamai Technologies Inc | Barclays Bank | (17,597) |
| (4,739) | Akamai Technologies Inc | Goldman Sachs | (28,766) |
| (7,168) | Akamai Technologies Inc | HSBC | (21,576) |
| (5,482) | Akamai Technologies Inc | Morgan Stanley | (20,503) |
| 4,700 | Akazoo SA | Bank of America Merrill Lynch | 14 |
| 5,417 | Akazoo SA | Barclays Bank | 16 |
| 11,200 | Akazoo SA | Goldman Sachs | 34 |
| 4,594 | Akazoo SA | HSBC | 14 |
| 7,099 | Akazoo SA | Morgan Stanley | 21 |
| 5,851 | Akcea Therapeutics Inc | Bank of America Merrill Lynch | (761) |
| 16,545 | Akcea Therapeutics Inc | Barclays Bank | 993 |
| 1,558 | Akcea Therapeutics Inc | Goldman Sachs | (203) |
| 2,408 | Akcea Therapeutics Inc | HSBC | (1,830) |
| 6,846 | Akcea Therapeutics Inc | Morgan Stanley | 411 |
| 6,906 | Akebia Therapeutics Inc | Bank of America Merrill Lynch | (7,528) |
| 24,400 | Akebia Therapeutics Inc | HSBC | (15,860) |
| 8,682 | Akebia Therapeutics Inc | Morgan Stanley | (7,206) |
| 6,996 | Akero Therapeutics Inc | HSBC | 19,799 |
| 4,307 | Akero Therapeutics Inc | Morgan Stanley | 2,713 |
| (26,815) | Akorn Inc | Bank of America Merrill Lynch | 2,671 |
| (66,256) | Akorn Inc | Barclays Bank | (1,067) |
| (18,503) | Akorn Inc | Goldman Sachs | 1,843 |
| (34,700) | Akorn Inc | Morgan Stanley | (559) |
| (41,675) | Akoustis Technologies Inc | Barclays Bank | 31,673 |
| (4,969) | Akoustis Technologies Inc | HSBC | 6,286 |
| (446) | Alamo Group Inc | Bank of America Merrill Lynch | (3,388) |
| (3,152) | Alamo Group Inc | Barclays Bank | (20,267) |
| (6,372) | Alamo Group Inc | Goldman Sachs | (85,519) |
| (5,062) | Alamo Group Inc | HSBC | (13,212) |
| (6,748) | Alamo Group Inc | Morgan Stanley | (43,390) |
| (4,679) | Alarm.com Holdings Inc | Bank of America Merrill Lynch | 16,470 |
| 5,658 | Alarm.com Holdings Inc | Barclays Bank | 2,546 |
| 21,881 | Alarm.com Holdings Inc | Goldman Sachs | (74,708) |
| 7,270 | Alarm.com Holdings Inc | HSBC | (23,555) |
| 3,586 | Alarm.com Holdings Inc | Morgan Stanley | 1,613 |
| 8,144 | Alaska Air Group Inc | Bank of America Merrill Lynch | 60,897 |
| (9,888) | Alaska Air Group Inc | Bank of America Merrill Lynch | (79,104) |
| 10,290 | Alaska Air Group Inc | Barclays Bank | 26,857 |
| 6,778 | Alaska Air Group Inc | Goldman Sachs | 54,224 |
| (8,659) | Alaska Air Group Inc | Goldman Sachs | (69,272) |
| 33,157 | Alaska Air Group Inc | HSBC | 120,360 |
| (4,014) | Alaska Air Group Inc | HSBC | (31,355) |
| 13,656 | Alaska Air Group Inc | Morgan Stanley | 35,642 |
| (2,047) | Alaska Air Group Inc | Morgan Stanley | (5,343) |
| (3,625) | Albany International Corp 'A' | Bank of America Merrill Lynch | (40,709) |
| (11,667) | Albany International Corp 'A' | Barclays Bank | (65,335) |
| (12,867) | Albany International Corp 'A' | Goldman Sachs | (141,007) |
| (9,554) | Albany International Corp 'A' | HSBC | (59,161) |
| (11,946) | Albany International Corp 'A' | Morgan Stanley | (66,897) |
| (1,121) | Albemarle Corp | Bank of America Merrill Lynch | (17,499) |
| (429) | Albemarle Corp | Barclays Bank | (3,797) |
| (1,796) | Albemarle Corp | Goldman Sachs | (28,036) |
| (10,163) | Albemarle Corp | HSBC | (129,172) |
| 6,952 | Albemarle Corp | HSBC | 88,360 |
| (4,977) | Albemarle Corp | Morgan Stanley | (44,046) |
| (11,148) | Albireo Pharma Inc | Bank of America Merrill Lynch | (10,145) |
| (1,833) | Albireo Pharma Inc | Barclays Bank | (2,475) |
| (5,905) | Albireo Pharma Inc | Goldman Sachs | (5,374) |
| (2,868) | Albireo Pharma Inc | HSBC | (4,245) |
| (1,181) | Albireo Pharma Inc | Morgan Stanley | (1,594) |
| 2,369 | Alcoa Corp | Bank of America Merrill Lynch | 5,946 |
| 11,722 | Alcoa Corp | Barclays Bank | 11,253 |
| 26,384 | Alcoa Corp | Goldman Sachs | 66,224 |
| 109,187 | Alcoa Corp | HSBC | 120,105 |
| 92,832 | Alcoa Corp | Morgan Stanley | 89,119 |
| 1,527 | Alcon Inc | Bank of America Merrill Lynch | 11,666 |
| 12,466 | Alcon Inc | Barclays Bank | 37,532 |
| (25,555) | Aldeyra Therapeutics Inc | Bank of America Merrill Lynch | (16,866) |
| (3,800) | Aldeyra Therapeutics Inc | Barclays Bank | (3,382) |
| (7,095) | Aldeyra Therapeutics Inc | Goldman Sachs | (4,683) |
| (38,135) | Aldeyra Therapeutics Inc | HSBC | (88,092) |
| (8,809) | Aldeyra Therapeutics Inc | Morgan Stanley | (7,840) |
| 2,480 | Alector Inc | Bank of America Merrill Lynch | 11,656 |
| 4,342 | Alector Inc | Barclays Bank | (3,040) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,423 | Alector Inc | Goldman Sachs | 11,388 |
| 6,958 | Alector Inc | HSBC | 35,903 |
| 8,248 | Alector Inc | Morgan Stanley | (5,774) |
| 4,158 | Alerus Financial Corp | Bank of America Merrill Lynch | 2,370 |
| 6,768 | Alerus Financial Corp | Barclays Bank | 1,489 |
| 5,275 | Alerus Financial Corp | Goldman Sachs | 3,007 |
| 19,050 | Alerus Financial Corp | HSBC | 13,716 |
| 11,802 | Alerus Financial Corp | Morgan Stanley | 2,596 |
| (36,966) | Alexander & Baldwin Inc (REIT) | HSBC | 34,009 |
| (108,393) | Alexander & Baldwin Inc (REIT) | Morgan Stanley | (56,364) |
| (1,165) | Alexander's Inc (REIT) | Bank of America Merrill Lynch | (42,161) |
| (719) | Alexander's Inc (REIT) | Barclays Bank | (13,913) |
| (2,174) | Alexander's Inc (REIT) | Goldman Sachs | (78,677) |
| (1,213) | Alexander's Inc (REIT) | HSBC | (13,063) |
| (2,246) | Alexander's Inc (REIT) | Morgan Stanley | (43,460) |
| 1,278 | Alexandria Real Estate Equities Inc (REIT) | Bank of America Merrill Lynch | 16,077 |
| 11,565 | Alexandria Real Estate Equities Inc (REIT) | Barclays Bank | 80,232 |
| 17,760 | Alexandria Real Estate Equities Inc (REIT) | Goldman Sachs | 223,421 |
| 1,645 | Alexandria Real Estate Equities Inc (REIT) | HSBC | 13,291 |
| 8,182 | Alexandria Real Estate Equities Inc (REIT) | Morgan Stanley | 57,438 |
| 992 | Alexion Pharmaceuticals Inc | Bank of America Merrill Lynch | 14,186 |
| (3,081) | Alexion Pharmaceuticals Inc | Bank of America Merrill Lynch | (46,258) |
| 2,647 | Alexion Pharmaceuticals Inc | Barclays Bank | 39,017 |
| 1,085 | Alexion Pharmaceuticals Inc | Goldman Sachs | 15,516 |
| (5,044) | Alexion Pharmaceuticals Inc | Goldman Sachs | (72,129) |
| 1,568 | Alexion Pharmaceuticals Inc | HSBC | 29,635 |
| (2,513) | Alexion Pharmaceuticals Inc | HSBC | (47,496) |
| 15,374 | Alexion Pharmaceuticals Inc | Morgan Stanley | 226,613 |
| (3,478) | Alico Inc | Bank of America Merrill Lynch | (12,138) |
| (7,107) | Alico Inc | Barclays Bank | (1,350) |
| (6,898) | Alico Inc | Goldman Sachs | (19,146) |
| (1,436) | Alico Inc | HSBC | (2,958) |
| (3,974) | Alico Inc | Morgan Stanley | (755) |
| (406) | Align Technology Inc | Barclays Bank | (2,241) |
| (1,832) | Align Technology Inc | Goldman Sachs | (83,521) |
| (1,761) | Align Technology Inc | HSBC | (69,084) |
| (5,195) | Align Technology Inc | Morgan Stanley | (28,677) |
| 3,467 | Alkermes Plc | Bank of America Merrill Lynch | 4,472 |
| 11,985 | Alkermes Plc | Barclays Bank | (3,596) |
| 14,958 | Alkermes Plc | Goldman Sachs | 19,296 |
| (53,385) | Alkermes Plc | Goldman Sachs | 4,317 |
| 10,167 | Alkermes Plc | HSBC | 15,962 |
| 15,575 | Alkermes Plc | Morgan Stanley | (4,673) |
| (3,179) | Allakos Inc | Bank of America Merrill Lynch | (10,396) |
| (13,936) | Allakos Inc | Barclays Bank | 76,512 |
| (3,167) | Allakos Inc | HSBC | (24,300) |
| (432) | Alleghany Corp | Bank of America Merrill Lynch | (26,015) |
| (729) | Alleghany Corp | Barclays Bank | (12,962) |
| 903 | Alleghany Corp | Barclays Bank | 16,055 |
| (428) | Alleghany Corp | Goldman Sachs | (25,774) |
| 536 | Alleghany Corp | Goldman Sachs | 32,278 |
| (272) | Alleghany Corp | HSBC | 3,199 |
| 3,105 | Alleghany Corp | HSBC | 33,414 |
| (831) | Alleghany Corp | Morgan Stanley | (14,775) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,038 | Alleghany Corp | Morgan Stanley | 54,016 |
| (12,587) | Allegheny Technologies Inc | Bank of America Merrill Lynch | (19,384) |
| (28,356) | Allegheny Technologies Inc | Barclays Bank | (16,730) |
| (30,898) | Allegheny Technologies Inc | Goldman Sachs | (47,583) |
| (21,998) | Allegheny Technologies Inc | HSBC | (3,300) |
| (40,809) | Allegheny Technologies Inc | Morgan Stanley | (24,077) |
| (4,889) | Allegiance Bancshares Inc | Bank of America Merrill Lynch | (15,058) |
| (5,065) | Allegiance Bancshares Inc | Barclays Bank | (1,515) |
| (16,004) | Allegiance Bancshares Inc | Goldman Sachs | (46,728) |
| (20,467) | Allegiance Bancshares Inc | HSBC | (28,566) |
| (15,761) | Allegiance Bancshares Inc | Morgan Stanley | (9,299) |
| 1,787 | Allegiant Travel Co | Bank of America Merrill Lynch | 51,573 |
| (2,194) | Allegiant Travel Co | Goldman Sachs | (55,727) |
| 1,031 | Allegiant Travel Co | Goldman Sachs | 29,755 |
| (3,891) | Allegiant Travel Co | HSBC | (112,683) |
| (2,753) | Allegiant Travel Co | Morgan Stanley | (46,443) |
| 9,322 | Allegion Plc | Bank of America Merrill Lynch | 52,390 |
| 5,870 | Allegion Plc | Barclays Bank | 27,002 |
| 33,064 | Allegion Plc | Goldman Sachs | 196,731 |
| 9,826 | Allegion Plc | HSBC | (15,085) |
| 7,630 | Allegion Plc | Morgan Stanley | 35,098 |
| 32,601 | ALLETE Inc | Bank of America Merrill Lynch | 249,072 |
| 25,099 | ALLETE Inc | Barclays Bank | 94,122 |
| 20,046 | ALLETE Inc | Goldman Sachs | 149,973 |
| (11,649) | ALLETE Inc | Goldman Sachs | (88,998) |
| 14,650 | ALLETE Inc | HSBC | 21,389 |
| (31,776) | ALLETE Inc | HSBC | (46,393) |
| 23,855 | ALLETE Inc | Morgan Stanley | 89,456 |
| (47,854) | ALLETE Inc | Morgan Stanley | (179,453) |
| (1,075) | Alliance Data Systems Corp | Barclays Bank | (5,225) |
| (5,746) | Alliance Data Systems Corp | Goldman Sachs | (50,163) |
| 2,674 | Alliance Data Systems Corp | Goldman Sachs | 23,344 |
| (2,272) | Alliance Data Systems Corp | HSBC | 613 |
| (1,168) | Alliance Data Systems Corp | Morgan Stanley | (5,676) |
| 4,543 | Alliance Data Systems Corp | Morgan Stanley | 22,079 |
| 19,770 | Alliant Energy Corp | Barclays Bank | 46,657 |
| 99,400 | Alliant Energy Corp | Goldman Sachs | 277,326 |
| 40,591 | Alliant Energy Corp | HSBC | 39,362 |
| 108,266 | Alliant Energy Corp | Morgan Stanley | 255,508 |
| (638) | Allied Motion Technologies Inc | Barclays Bank | (1,340) |
| (4,791) | Allied Motion Technologies Inc | Goldman Sachs | (33,824) |
| (5,932) | Allied Motion Technologies Inc | HSBC | (34,228) |
| (14,504) | Allied Motion Technologies Inc | Morgan Stanley | (30,458) |
| 26,445 | Allison Transmission Holdings Inc | Bank of America Merrill Lynch | 88,062 |
| 17,216 | Allison Transmission Holdings Inc | Barclays Bank | 24,274 |
| 22,907 | Allison Transmission Holdings Inc | Goldman Sachs | 76,280 |
| 28,297 | Allison Transmission Holdings Inc | HSBC | (9,338) |
| 47,599 | Allison Transmission Holdings Inc | Morgan Stanley | 67,114 |
| (20,057) | Allogene Therapeutics Inc | Barclays Bank | 162,349 |
| 400 | Allogene Therapeutics Inc | HSBC | 5,752 |
| 7,808 | Allogene Therapeutics Inc | Morgan Stanley | (64,416) |
| 71,858 | Allscripts Healthcare Solutions Inc | Bank of America Merrill Lynch | 32,336 |
| 46,861 | Allscripts Healthcare Solutions Inc | Barclays Bank | (7,498) |
| 16,898 | Allscripts Healthcare Solutions Inc | Goldman Sachs | 7,604 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 100,474 | Allscripts Healthcare Solutions Inc | HSBC | (14,066) |
| 144,101 | Allscripts Healthcare Solutions Inc | Morgan Stanley | (23,056) |
| 3,671 | Allstate Corp | Bank of America Merrill Lynch | 6,078 |
| (9,331) | Allstate Corp | Barclays Bank | (19,269) |
| 5,676 | Allstate Corp | Goldman Sachs | 4,885 |
| 4,893 | Allstate Corp | HSBC | (11,810) |
| (9,243) | Allstate Corp | HSBC | 36,094 |
| 13,194 | Allstate Corp | Morgan Stanley | 27,246 |
| (4,333) | Allstate Corp | Morgan Stanley | (8,948) |
| 27,952 | Ally Financial Inc | Bank of America Merrill Lynch | 68,064 |
| 48,019 | Ally Financial Inc | Barclays Bank | 85,714 |
| 24,217 | Ally Financial Inc | Goldman Sachs | 58,968 |
| 24,304 | Ally Financial Inc | HSBC | 47,060 |
| 6,705 | Ally Financial Inc | Morgan Stanley | 11,969 |
| (2,978) | Alnylam Pharmaceuticals Inc | Barclays Bank | 22,513 |
| (3,167) | Alnylam Pharmaceuticals Inc | Goldman Sachs | 15,551 |
| (5,242) | Alnylam Pharmaceuticals Inc | HSBC | 16,565 |
| (9,475) | Alnylam Pharmaceuticals Inc | Morgan Stanley | 71,631 |
| (10,387) | Alpha & Omega Semiconductor Ltd | Barclays Bank | (1,870) |
| (27,937) | Alpha & Omega Semiconductor Ltd | Goldman Sachs | (26,820) |
| (5,102) | Alpha & Omega Semiconductor Ltd | HSBC | 1,837 |
| (10,137) | Alpha & Omega Semiconductor Ltd | Morgan Stanley | (1,825) |
| (1,461) | Alphabet Inc ‘A’ | Barclays Bank | (23,902) |
| 1,766 | Alphabet Inc ‘A’ | Barclays Bank | 28,892 |
| 214 | Alphabet Inc ‘A’ | Goldman Sachs | 42 |
| (757) | Alphabet Inc ‘A’ | HSBC | (34,262) |
| (1,192) | Alphabet Inc ‘A’ | Morgan Stanley | (19,501) |
| 347 | Alphabet Inc ‘A’ | Morgan Stanley | 5,677 |
| (5,515) | Alphatec Holdings Inc | Barclays Bank | 938 |
| (13,433) | Alphatec Holdings Inc | Goldman Sachs | (2,552) |
| (45,179) | Alphatec Holdings Inc | Morgan Stanley | 7,680 |
| (55,234) | Alta Equipment Group Inc | Bank of America Merrill Lynch | (70,147) |
| (2,497) | Altair Engineering Inc ‘A’ | Bank of America Merrill Lynch | (14,982) |
| (2,463) | Altair Engineering Inc ‘A’ | Barclays Bank | (4,827) |
| (1,901) | Altair Engineering Inc ‘A’ | Goldman Sachs | (11,406) |
| (2,576) | Altair Engineering Inc ‘A’ | HSBC | (10,072) |
| (33,465) | Altair Engineering Inc ‘A’ | Morgan Stanley | (65,591) |
| 2,618 | Alteryx Inc ‘A’ | Bank of America Merrill Lynch | 29,295 |
| (199) | Alteryx Inc ‘A’ | Barclays Bank | 1,485 |
| (5,765) | Alteryx Inc ‘A’ | Goldman Sachs | (63,174) |
| (230) | Alteryx Inc ‘A’ | HSBC | (2,413) |
| (10,963) | Alteryx Inc ‘A’ | Morgan Stanley | 81,784 |
| 20,200 | Altice USA Inc ‘A’ | Bank of America Merrill Lynch | 44,440 |
| 37,779 | Altice USA Inc ‘A’ | Barclays Bank | 41,179 |
| 5,042 | Altice USA Inc ‘A’ | HSBC | 9,328 |
| 9,770 | Altice USA Inc ‘A’ | Morgan Stanley | 10,649 |
| (50,804) | Altisource Portfolio Solutions SA | Bank of America Merrill Lynch | (342,419) |
| 17,161 | Altra Industrial Motion Corp | Barclays Bank | 36,210 |
| 17,487 | Altra Industrial Motion Corp | HSBC | 42,668 |
| 23,935 | Altra Industrial Motion Corp | Morgan Stanley | 50,503 |
| (28,755) | Altria Group Inc | Barclays Bank | (14,953) |
| (31,811) | Altria Group Inc | Goldman Sachs | (52,806) |
| (25,642) | Altria Group Inc | HSBC | (38,719) |
| (5,725) | Altria Group Inc | Morgan Stanley | (2,977) |
| 44,962 | Altria Group Inc | Morgan Stanley | 23,380 |
| 46,046 | Altus Midstream Co ‘A’ | HSBC | (1,091) |
| 12,307 | Altus Midstream Co ‘A’ | Morgan Stanley | 519 |
| (11,314) | AMAG Pharmaceuticals Inc | Bank of America Merrill Lynch | (9,504) |
| (31,898) | AMAG Pharmaceuticals Inc | Goldman Sachs | (26,794) |
| 2,305 | Amalgamated Bank ‘A’ | Bank of America Merrill Lynch | 4,495 |
| 13,559 | Amalgamated Bank ‘A’ | Barclays Bank | 12,474 |
| 36,591 | Amalgamated Bank ‘A’ | Goldman Sachs | 71,352 |
| 16,275 | Amalgamated Bank ‘A’ | HSBC | 14,322 |
| 16,872 | Amalgamated Bank ‘A’ | Morgan Stanley | 15,522 |
| 459 | Amazon.com Inc | Bank of America Merrill Lynch | (243) |
| 100 | Amazon.com Inc | Barclays Bank | (2,574) |
| 717 | Amazon.com Inc | Goldman Sachs | 1,147 |
| 235 | Amazon.com Inc | HSBC | 7,409 |
| 831 | Amazon.com Inc | Morgan Stanley | (21,390) |
| (7,487) | Ambac Financial Group Inc | Barclays Bank | (1,048) |
| (31,049) | Ambac Financial Group Inc | Goldman Sachs | (41,606) |
| (24,664) | Ambac Financial Group Inc | HSBC | 58,831 |
| (42,944) | Ambac Financial Group Inc | Morgan Stanley | (6,012) |
| (1,089) | Ambarella Inc | Bank of America Merrill Lynch | 1,340 |
| 4,452 | Ambarella Inc | Bank of America Merrill Lynch | 15,315 |
| (7,251) | Ambarella Inc | Barclays Bank | 11,964 |
| 7,160 | Ambarella Inc | Barclays Bank | (11,814) |
| (4,143) | Ambarella Inc | HSBC | (3,687) |
| 15,308 | Ambarella Inc | HSBC | 15,095 |
| 6,967 | Ambarella Inc | Morgan Stanley | (11,496) |
| (15,003) | Ambev SA ADR | HSBC | (2,250) |
| (34,293) | Ambev SA ADR | Morgan Stanley | (5,487) |
| 25,780 | AMC Entertainment Holdings Inc ‘A’ | Goldman Sachs | 13,148 |
| (3,686) | AMC Networks Inc ‘A’ | Bank of America Merrill Lynch | (1,511) |
| 20,305 | AMC Networks Inc ‘A’ | HSBC | 39,798 |
| (6,437) | AMC Networks Inc ‘A’ | HSBC | (12,617) |
| 5,495 | AMC Networks Inc ‘A’ | Morgan Stanley | (6,429) |
| (7,762) | AMC Networks Inc ‘A’ | Morgan Stanley | 9,082 |
| (1,719) | Amcor Plc | Bank of America Merrill Lynch | (1,272) |
| (73,334) | Amcor Plc | Barclays Bank | (17,600) |
| (4,826) | Amcor Plc | Goldman Sachs | 725 |
| (119,604) | Amcor Plc | Morgan Stanley | (28,705) |
| 3,775 | Amdocs Ltd | Bank of America Merrill Lynch | 6,153 |
| 7,194 | Amdocs Ltd | Barclays Bank | (9,424) |
| 22,994 | Amdocs Ltd | Goldman Sachs | 37,480 |
| 15,446 | Amdocs Ltd | HSBC | (21,470) |
| 23,300 | Amdocs Ltd | Morgan Stanley | (30,523) |
| (275) | Amedisys Inc | Bank of America Merrill Lynch | (1,667) |
| (946) | Amedisys Inc | Barclays Bank | 1,485 |
| 1,378 | Amedisys Inc | Barclays Bank | 68 |
| (2,159) | Amedisys Inc | Goldman Sachs | (8,005) |
| 1,603 | Amedisys Inc | Goldman Sachs | 9,714 |
| (593) | Amedisys Inc | HSBC | (6,167) |
| 1,553 | Amedisys Inc | HSBC | 16,151 |
| (12,847) | Amedisys Inc | Morgan Stanley | 20,170 |
| 1,814 | Amedisys Inc | Morgan Stanley | (2,848) |
| (8,495) | Amerant Bancorp Inc | Barclays Bank | (6,371) |
| (13,398) | Amerant Bancorp Inc | Goldman Sachs | (19,695) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (10,115) | Amerant Bancorp Inc | HSBC | (5,563) |
| (9,768) | Amerant Bancorp Inc | Morgan Stanley | (7,326) |
| 2,004 | AMERCO | Bank of America Merrill Lynch | 64,339 |
| 778 | AMERCO | Barclays Bank | 11,468 |
| 1,427 | AMERCO | Goldman Sachs | 46,049 |
| 3,718 | AMERCO | HSBC | 76,591 |
| 3,000 | AMERCO | Morgan Stanley | 44,220 |
| 13,210 | Ameren Corp | Bank of America Merrill Lynch | 57,060 |
| 17,684 | Ameren Corp | Barclays Bank | 71,090 |
| 13,128 | Ameren Corp | Goldman Sachs | 66,690 |
| 21,746 | Ameren Corp | HSBC | 64,793 |
| 87,085 | Ameren Corp | Morgan Stanley | 320,449 |
| (36,307) | Ameresco Inc 'A' | Goldman Sachs | (95,487) |
| (17,440) | Ameresco Inc 'A' | HSBC | (31,043) |
| (25,893) | Ameresco Inc 'A' | Morgan Stanley | (12,170) |
| 17,329 | America Movil SAB de CV 'L' ADR | Goldman Sachs | 16,809 |
| 30,880 | America Movil SAB de CV 'L' ADR | HSBC | 13,196 |
| 22,540 | America Movil SAB de CV 'L' ADR | Morgan Stanley | 8,791 |
| (8,179) | American Airlines Group Inc | Bank of America Merrill Lynch | (12,105) |
| 7,821 | American Airlines Group Inc | Bank of America Merrill Lynch | 11,575 |
| (887) | American Airlines Group Inc | Barclays Bank | (727) |
| 17,346 | American Airlines Group Inc | Barclays Bank | 3,670 |
| 4,905 | American Airlines Group Inc | HSBC | 3,250 |
| 6,469 | American Assets Trust Inc (REIT) | Bank of America Merrill Lynch | 12,356 |
| 50,299 | American Assets Trust Inc (REIT) | Barclays Bank | 56,334 |
| 22,703 | American Assets Trust Inc (REIT) | Goldman Sachs | 43,363 |
| 46,386 | American Assets Trust Inc (REIT) | HSBC | (70,971) |
| 57,515 | American Assets Trust Inc (REIT) | Morgan Stanley | 61,470 |
| 33,727 | American Axle & Manufacturing Holdings Inc | Bank of America Merrill Lynch | 43,171 |
| 18,094 | American Axle & Manufacturing Holdings Inc | Barclays Bank | 1,086 |
| 32,330 | American Axle & Manufacturing Holdings Inc | Goldman Sachs | 41,382 |
| 22,058 | American Axle & Manufacturing Holdings Inc | HSBC | 22,940 |
| 9,450 | American Campus Communities Inc (REIT) | Bank of America Merrill Lynch | 38,651 |
| (3,997) | American Campus Communities Inc (REIT) | Bank of America Merrill Lynch | (16,348) |
| 40,878 | American Campus Communities Inc (REIT) | Barclays Bank | 45,375 |
| (19,392) | American Campus Communities Inc (REIT) | Barclays Bank | (21,525) |
| 16,463 | American Campus Communities Inc (REIT) | Goldman Sachs | 67,334 |
| 15,883 | American Campus Communities Inc (REIT) | HSBC | 24,777 |
| (4,470) | American Campus Communities Inc (REIT) | HSBC | (6,973) |
| 8,482 | American Campus Communities Inc (REIT) | Morgan Stanley | 9,415 |
| 8,905 | American Eagle Outfitters Inc | Goldman Sachs | 6,841 |
| (25,098) | American Eagle Outfitters Inc | Goldman Sachs | (32,502) |
| 12,232 | American Eagle Outfitters Inc | HSBC | 15,229 |
| (43,043) | American Eagle Outfitters Inc | HSBC | (53,589) |
| 44,896 | American Eagle Outfitters Inc | Morgan Stanley | 16,387 |
| (35,210) | American Eagle Outfitters Inc | Morgan Stanley | (12,852) |
| (54,371) | American Electric Power Co Inc | Bank of America Merrill Lynch | (305,045) |
| (11,549) | American Electric Power Co Inc | Barclays Bank | (69,987) |
| (14,539) | American Electric Power Co Inc | Goldman Sachs | (93,195) |
| (15,168) | American Electric Power Co Inc | HSBC | (75,536) |
| (52,235) | American Electric Power Co Inc | Morgan Stanley | (316,544) |
| (38,507) | American Equity Investment Life Holding Co | Bank of America Merrill Lynch | (127,458) |
| (27,434) | American Equity Investment Life Holding Co | Barclays Bank | (38,957) |
| (33,604) | American Equity Investment Life Holding Co | Goldman Sachs | (111,229) |
| (16,019) | American Equity Investment Life Holding Co | HSBC | 4,966 |
| (24,813) | American Equity Investment Life Holding Co | Morgan Stanley | (35,235) |
| 1,995 | American Express Co | Bank of America Merrill Lynch | 27,910 |
| (2,030) | American Express Co | Bank of America Merrill Lynch | (15,690) |
| 803 | American Express Co | Barclays Bank | 5,525 |
| (6,085) | American Express Co | Barclays Bank | (41,865) |
| 6,867 | American Express Co | Goldman Sachs | 92,514 |
| (9,686) | American Express Co | Goldman Sachs | (93,350) |
| 6,183 | American Express Co | HSBC | 42,642 |
| (3,686) | American Express Co | HSBC | (24,733) |
| 7,925 | American Express Co | Morgan Stanley | 54,524 |
| (2,993) | American Express Co | Morgan Stanley | (20,592) |
| (11,804) | American Finance Trust Inc (REIT) | Bank of America Merrill Lynch | (11,686) |
| (73,862) | American Finance Trust Inc (REIT) | Barclays Bank | (739) |
| (8,025) | American Finance Trust Inc (REIT) | Goldman Sachs | (7,945) |
| (10,186) | American Finance Trust Inc (REIT) | HSBC | 1,324 |
| (22,171) | American Finance Trust Inc (REIT) | Morgan Stanley | (222) |
| (763) | American Financial Group Inc | Bank of America Merrill Lynch | (2,893) |
| (3,456) | American Financial Group Inc | Goldman Sachs | (14,825) |
| (12,840) | American Financial Group Inc | HSBC | 60,557 |
| (6,087) | American Financial Group Inc | Morgan Stanley | (3,083) |
| (36,559) | American Homes 4 Rent 'A' (REIT) | Barclays Bank | (21,204) |
| (11,720) | American Homes 4 Rent 'A' (REIT) | Goldman Sachs | (19,572) |
| (68,983) | American Homes 4 Rent 'A' (REIT) | HSBC | 4,829 |
| (46,877) | American Homes 4 Rent 'A' (REIT) | Morgan Stanley | (27,188) |
| (7,750) | American International Group Inc | Bank of America Merrill Lynch | (30,690) |
| (2,189) | American International Group Inc | Barclays Bank | (1,074) |
| (9,176) | American International Group Inc | Goldman Sachs | (33,709) |
| (7,422) | American International Group Inc | HSBC | (20,633) |
| (24,029) | American International Group Inc | Morgan Stanley | (37,005) |
| 26,962 | American National Bankshares Inc | Bank of America Merrill Lynch | 101,916 |
| 4,834 | American National Bankshares Inc | Barclays Bank | 9,620 |
| 13,434 | American National Bankshares Inc | Goldman Sachs | 50,781 |
| 7,019 | American National Bankshares Inc | HSBC | 2,246 |
| 10,295 | American National Bankshares Inc | Morgan Stanley | 20,487 |
| 9,778 | American National Insurance Co | Bank of America Merrill Lynch | 56,554 |
| 4,083 | American National Insurance Co | Barclays Bank | 24,498 |
| 4,553 | American National Insurance Co | Goldman Sachs | 26,999 |
| 5,251 | American National Insurance Co | HSBC | (4,697) |
| 15,638 | American National Insurance Co | Morgan Stanley | 93,828 |
| 1,981 | American Public Education Inc | Bank of America Merrill Lynch | (2,278) |
| 2,264 | American Public Education Inc | Goldman Sachs | (2,604) |
| 6,064 | American Public Education Inc | HSBC | 24,074 |
| 3,345 | American Public Education Inc | Morgan Stanley | (4,650) |
| (2,026) | American Realty Investors Inc | Barclays Bank | (81) |
| 2,832 | American Renal Associates Holdings Inc | Goldman Sachs | (85) |
| 6,787 | American Renal Associates Holdings Inc | HSBC | (10,045) |
| 10,091 | American Renal Associates Holdings Inc | Morgan Stanley | 303 |
| 56,262 | American Software Inc 'A' | Bank of America Merrill Lynch | 136,154 |
| 4,012 | American Software Inc 'A' | HSBC | 9,308 |
| 1,630 | American Software Inc 'A' | Morgan Stanley | 1,875 |
| 2,467 | American States Water Co | Bank of America Merrill Lynch | 13,003 |
| 21,880 | American States Water Co | Barclays Bank | 28,006 |
| 7,924 | American States Water Co | Goldman Sachs | 46,989 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 35,115 | American States Water Co | HSBC | 181,093 |
| 756 | American States Water Co | Morgan Stanley | 968 |
| (16,154) | American Superconductor Corp | Bank of America Merrill Lynch | (26,008) |
| (17,596) | American Superconductor Corp | Barclays Bank | (13,901) |
| (13,424) | American Superconductor Corp | HSBC | (18,794) |
| (47,730) | American Superconductor Corp | Morgan Stanley | (37,707) |
| (855) | American Tower Corp (REIT) | Bank of America Merrill Lynch | (24,513) |
| (3,868) | American Tower Corp (REIT) | Goldman Sachs | (110,896) |
| 2,872 | American Tower Corp (REIT) | Goldman Sachs | 82,340 |
| (3,679) | American Tower Corp (REIT) | HSBC | (73,175) |
| 1,597 | American Tower Corp (REIT) | HSBC | 38,740 |
| (1,355) | American Tower Corp (REIT) | Morgan Stanley | (21,436) |
| 741 | American Tower Corp (REIT) | Morgan Stanley | 11,723 |
| (16,186) | American Vanguard Corp | Bank of America Merrill Lynch | (15,053) |
| (7,411) | American Vanguard Corp | Barclays Bank | (8,819) |
| (24,405) | American Vanguard Corp | Goldman Sachs | (22,697) |
| (27,291) | American Vanguard Corp | HSBC | 10,643 |
| (16,139) | American Vanguard Corp | Morgan Stanley | (19,205) |
| 16,457 | American Water Works Co Inc | Bank of America Merrill Lynch | 103,517 |
| 8,237 | American Water Works Co Inc | Barclays Bank | 27,759 |
| 8,279 | American Water Works Co Inc | Goldman Sachs | 52,324 |
| 10,087 | American Water Works Co Inc | HSBC | 61,026 |
| 36,159 | American Water Works Co Inc | Morgan Stanley | 121,856 |
| (1,077) | American Woodmark Corp | Goldman Sachs | (13,161) |
| (8,647) | American Woodmark Corp | HSBC | (66,755) |
| (8,123) | American Woodmark Corp | Morgan Stanley | (10,722) |
| 2,804 | America's Car-Mart Inc | Barclays Bank | 6,561 |
| 7,084 | America's Car-Mart Inc | Goldman Sachs | 86,637 |
| (1,687) | Americold Realty Trust (REIT) | Barclays Bank | (1,248) |
| (95,696) | Americold Realty Trust (REIT) | Morgan Stanley | (62,556) |
| (4,549) | Ameriprise Financial Inc | Bank of America Merrill Lynch | (73,838) |
| (5,484) | Ameriprise Financial Inc | Barclays Bank | (43,159) |
| (9,065) | Ameriprise Financial Inc | Goldman Sachs | (121,197) |
| (5,951) | Ameriprise Financial Inc | HSBC | (89,327) |
| (3,808) | Ameriprise Financial Inc | Morgan Stanley | (29,969) |
| (20,991) | Ameris Bancorp | Bank of America Merrill Lynch | (89,212) |
| (32,794) | Ameris Bancorp | Barclays Bank | (64,276) |
| (29,724) | Ameris Bancorp | Goldman Sachs | (126,327) |
| (21,598) | Ameris Bancorp | HSBC | (9,228) |
| (20,964) | Ameris Bancorp | Morgan Stanley | (41,089) |
| (8,973) | AMERISAFE Inc | Barclays Bank | (538) |
| (6,331) | AMERISAFE Inc | Goldman Sachs | (36,560) |
| (3,786) | AMERISAFE Inc | HSBC | (1,969) |
| (7,265) | AMERISAFE Inc | Morgan Stanley | (436) |
| 1,549 | AmerisourceBergen Corp | Bank of America Merrill Lynch | 13,972 |
| (6,470) | AmerisourceBergen Corp | Bank of America Merrill Lynch | (41,272) |
| 578 | AmerisourceBergen Corp | Barclays Bank | 942 |
| (8,414) | AmerisourceBergen Corp | Barclays Bank | (10,281) |
| 6,669 | AmerisourceBergen Corp | Goldman Sachs | 60,154 |
| (4,318) | AmerisourceBergen Corp | Goldman Sachs | (38,948) |
| 2,949 | AmerisourceBergen Corp | HSBC | 21,147 |
| (943) | AmerisourceBergen Corp | HSBC | (3,183) |
| 5,317 | AmerisourceBergen Corp | Morgan Stanley | 8,667 |
| (1,379) | AmerisourceBergen Corp | Morgan Stanley | (2,248) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,495) | Ames National Corp | Bank of America Merrill Lynch | (4,940) |
| (2,946) | Ames National Corp | Barclays Bank | (2,769) |
| (4,315) | Ames National Corp | Goldman Sachs | (8,544) |
| (1,650) | Ames National Corp | HSBC | (644) |
| (4,150) | Ames National Corp | Morgan Stanley | (3,901) |
| 550 | AMETEK Inc | Bank of America Merrill Lynch | 6,171 |
| 9,680 | AMETEK Inc | Barclays Bank | 47,529 |
| 5,381 | AMETEK Inc | Goldman Sachs | 60,375 |
| 7,267 | AMETEK Inc | HSBC | 47,163 |
| 56,104 | AMETEK Inc | Morgan Stanley | 275,471 |
| 4,927 | Amgen Inc | Bank of America Merrill Lynch | (59,706) |
| 1,778 | Amgen Inc | Goldman Sachs | 1,469 |
| 11,220 | Amgen Inc | HSBC | (42,512) |
| 9,798 | Amgen Inc | Morgan Stanley | (21,458) |
| 13,472 | Amicus Therapeutics Inc | Bank of America Merrill Lynch | 6,187 |
| (3,570) | Amicus Therapeutics Inc | Barclays Bank | 1,749 |
| 40,978 | Amicus Therapeutics Inc | Barclays Bank | (20,079) |
| 37,383 | Amicus Therapeutics Inc | Goldman Sachs | 19,320 |
| (8,985) | Amicus Therapeutics Inc | HSBC | (4,672) |
| (7,509) | Amicus Therapeutics Inc | Morgan Stanley | 3,679 |
| 7,853 | Amicus Therapeutics Inc | Morgan Stanley | (3,848) |
| 152,268 | Amkor Technology Inc | Bank of America Merrill Lynch | 162,927 |
| 83,929 | Amkor Technology Inc | Goldman Sachs | 86,395 |
| 9,803 | Amkor Technology Inc | HSBC | 3,235 |
| 15,785 | Amkor Technology Inc | Morgan Stanley | 10,261 |
| 2,830 | AMN Healthcare Services Inc | Bank of America Merrill Lynch | 18,197 |
| 1,841 | AMN Healthcare Services Inc | Barclays Bank | 2,081 |
| 1,378 | AMN Healthcare Services Inc | Goldman Sachs | (255) |
| 4,933 | AMN Healthcare Services Inc | HSBC | 5,873 |
| 24,026 | AMN Healthcare Services Inc | Morgan Stanley | 25,808 |
| 14,835 | Amneal Pharmaceuticals Inc | HSBC | 17,654 |
| 67,998 | Amneal Pharmaceuticals Inc | Morgan Stanley | 3,400 |
| 38,148 | Amphastar Pharmaceuticals Inc | Bank of America Merrill Lynch | 9,537 |
| 24,211 | Amphastar Pharmaceuticals Inc | Barclays Bank | (2,663) |
| 13,573 | Amphastar Pharmaceuticals Inc | Goldman Sachs | 3,393 |
| 25,926 | Amphastar Pharmaceuticals Inc | HSBC | (9,333) |
| 70,810 | Amphastar Pharmaceuticals Inc | Morgan Stanley | (7,789) |
| 3,366 | Amphenol Corp 'A' | Barclays Bank | 13,700 |
| (6,022) | Amphenol Corp 'A' | Goldman Sachs | (75,636) |
| 1,467 | Amphenol Corp 'A' | Goldman Sachs | 18,426 |
| (4,154) | Amphenol Corp 'A' | HSBC | (22,058) |
| 3,667 | Amphenol Corp 'A' | HSBC | 36,686 |
| (25,267) | Amphenol Corp 'A' | Morgan Stanley | (102,837) |
| 11,474 | Amphenol Corp 'A' | Morgan Stanley | 46,699 |
| (11,909) | Amplify Energy Corp | HSBC | 1,548 |
| (25,786) | Amplify Energy Corp | Morgan Stanley | 774 |
| (20,569) | Amyris Inc | Barclays Bank | 5,759 |
| (36,039) | Amyris Inc | Goldman Sachs | 6,847 |
| 6,363 | Analog Devices Inc | Bank of America Merrill Lynch | 58,336 |
| 3,570 | Analog Devices Inc | Barclays Bank | 2,106 |
| 3,430 | Analog Devices Inc | Goldman Sachs | 13,474 |
| 818 | Analog Devices Inc | HSBC | 1,489 |
| 42,248 | Analog Devices Inc | Morgan Stanley | 24,926 |
| (21,811) | Anaplan Inc | Bank of America Merrill Lynch | (58,452) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,783) | Anaplan Inc | Barclays Bank | 14,166 |
| (8,468) | Anaplan Inc | Goldman Sachs | (20,884) |
| (14,871) | Anaplan Inc | HSBC | (57,198) |
| (11,592) | Anaplan Inc | Morgan Stanley | 59,003 |
| 6,005 | AnaptysBio Inc | Bank of America Merrill Lynch | 540 |
| 10,054 | AnaptysBio Inc | Barclays Bank | (9,652) |
| 8,470 | AnaptysBio Inc | Goldman Sachs | 762 |
| 3,552 | AnaptysBio Inc | HSBC | 2,309 |
| 14,317 | AnaptysBio Inc | Morgan Stanley | (13,744) |
| (39,968) | Anavex Life Sciences Corp | Barclays Bank | 9,592 |
| (20,841) | Anavex Life Sciences Corp | Goldman Sachs | (10,421) |
| (6,055) | Anavex Life Sciences Corp | Morgan Stanley | 1,453 |
| 523 | Andersons Inc | Bank of America Merrill Lynch | 737 |
| 3,254 | Andersons Inc | Barclays Bank | 2,278 |
| 5,372 | Andersons Inc | Goldman Sachs | 7,575 |
| 3,970 | Andersons Inc | HSBC | (7,345) |
| 12,946 | Andersons Inc | Morgan Stanley | 9,062 |
| (6,199) | ANGI Homeservices Inc ‘A’ | Bank of America Merrill Lynch | (6,230) |
| (35,215) | ANGI Homeservices Inc ‘A’ | Barclays Bank | 2,323 |
| (8,590) | ANGI Homeservices Inc ‘A’ | Morgan Stanley | 601 |
| 26,855 | AngioDynamics Inc | Bank of America Merrill Lynch | 8,057 |
| 24,684 | AngioDynamics Inc | Barclays Bank | (19,500) |
| 24,368 | AngioDynamics Inc | Goldman Sachs | 7,310 |
| 17,440 | AngioDynamics Inc | HSBC | (7,499) |
| 30,388 | AngioDynamics Inc | Morgan Stanley | (24,007) |
| (2,924) | ANI Pharmaceuticals Inc | Barclays Bank | 3,216 |
| (9,772) | ANI Pharmaceuticals Inc | Goldman Sachs | 5,375 |
| (2,632) | ANI Pharmaceuticals Inc | HSBC | 10,291 |
| (2,963) | ANI Pharmaceuticals Inc | Morgan Stanley | 3,259 |
| 8,868 | Anika Therapeutics Inc | Bank of America Merrill Lynch | 30,151 |
| 11,151 | Anika Therapeutics Inc | Barclays Bank | 2,565 |
| 9,193 | Anika Therapeutics Inc | Goldman Sachs | 31,256 |
| 4,891 | Anika Therapeutics Inc | HSBC | 14,966 |
| 3,811 | Anika Therapeutics Inc | Morgan Stanley | 877 |
| (23,753) | Annaly Capital Management Inc (REIT) | Bank of America Merrill Lynch | (3,832) |
| (165,533) | Annaly Capital Management Inc (REIT) | Barclays Bank | 25,657 |
| (41,466) | Annaly Capital Management Inc (REIT) | Goldman Sachs | (15,550) |
| (82,929) | Annaly Capital Management Inc (REIT) | HSBC | 2,073 |
| (49,989) | Annaly Capital Management Inc (REIT) | Morgan Stanley | 7,748 |
| (1) | ANSYS Inc | Bank of America Merrill Lynch | (24) |
| 126 | ANSYS Inc | Bank of America Merrill Lynch | 1,052 |
| 1,834 | ANSYS Inc | Barclays Bank | 198 |
| (4,111) | ANSYS Inc | Goldman Sachs | (99,322) |
| 5,006 | ANSYS Inc | Goldman Sachs | 120,945 |
| (2,581) | ANSYS Inc | HSBC | (40,226) |
| 711 | ANSYS Inc | HSBC | 10,715 |
| (3,773) | ANSYS Inc | Morgan Stanley | (31,014) |
| 1,347 | ANSYS Inc | Morgan Stanley | 11,072 |
| (135,865) | Antares Pharma Inc | Bank of America Merrill Lynch | (48,911) |
| (13,570) | Antares Pharma Inc | Barclays Bank | 136 |
| (10,116) | Antares Pharma Inc | Goldman Sachs | (3,642) |
| (24,065) | Antares Pharma Inc | HSBC | (2,647) |
| (9,830) | Antares Pharma Inc | Morgan Stanley | 98 |
| (15,716) | Anterix Inc | Bank of America Merrill Lynch | 24,988 |
| (606) | Anterix Inc | Morgan Stanley | 1,418 |
| 21,262 | Antero Midstream Corp | Bank of America Merrill Lynch | 8,803 |
| (36,535) | Antero Midstream Corp | Barclays Bank | (14,249) |
| 1,470 | Antero Midstream Corp | Barclays Bank | 573 |
| 13,505 | Antero Midstream Corp | HSBC | 14,510 |
| 59,847 | Antero Midstream Corp | Morgan Stanley | 23,340 |
| 87,974 | Antero Resources Corp | Morgan Stanley | (880) |
| 50 | Anthem Inc | Bank of America Merrill Lynch | 492 |
| 3,071 | Anthem Inc | Morgan Stanley | 33,198 |
| 43,753 | Anworth Mortgage Asset Corp (REIT) | Bank of America Merrill Lynch | 1,313 |
| 38,672 | Anworth Mortgage Asset Corp (REIT) | Barclays Bank | (2,707) |
| 30,037 | Anworth Mortgage Asset Corp (REIT) | Goldman Sachs | 901 |
| 59,412 | Anworth Mortgage Asset Corp (REIT) | HSBC | (11,288) |
| 83,545 | Anworth Mortgage Asset Corp (REIT) | Morgan Stanley | (5,848) |
| 11,924 | AO Smith Corp | Barclays Bank | 46,581 |
| 11,300 | AO Smith Corp | Goldman Sachs | 73,337 |
| 23,195 | AO Smith Corp | HSBC | 53,158 |
| 591 | AO Smith Corp | Morgan Stanley | 2,766 |
| (4,232) | Aon Plc ‘A’ | Barclays Bank | (27,254) |
| (4,687) | Aon Plc ‘A’ | Goldman Sachs | (31,590) |
| 7,318 | Aon Plc ‘A’ | HSBC | 63,301 |
| (286) | Aon Plc ‘A’ | HSBC | (1,580) |
| 12,794 | Apache Corp | Bank of America Merrill Lynch | (2,003) |
| 31,953 | Apache Corp | Barclays Bank | (29,716) |
| 29,024 | Apache Corp | Morgan Stanley | (26,993) |
| (1,261) | Apartment Investment and Management Co ‘A’ (REIT) | Bank of America Merrill Lynch | (3,682) |
| (3,154) | Apartment Investment and Management Co ‘A’ (REIT) | Barclays Bank | (1,987) |
| (5,591) | Apartment Investment and Management Co ‘A’ (REIT) | Goldman Sachs | (15,273) |
| (27,972) | Apartment Investment and Management Co ‘A’ (REIT) | HSBC | 27,781 |
| (13,036) | Apartment Investment and Management Co ‘A’ (REIT) | Morgan Stanley | (8,213) |
| 4,543 | Apellis Pharmaceuticals Inc | Bank of America Merrill Lynch | 7,048 |
| 11,816 | Apellis Pharmaceuticals Inc | Barclays Bank | (19,260) |
| 6,576 | Apellis Pharmaceuticals Inc | Goldman Sachs | 14,861 |
| 1,646 | Apellis Pharmaceuticals Inc | HSBC | 2,864 |
| 743 | Apellis Pharmaceuticals Inc | Morgan Stanley | (1,211) |
| (514) | Apergy Corp | Bank of America Merrill Lynch | (206) |
| (32,742) | Apergy Corp | Goldman Sachs | (13,097) |
| (5,606) | Apergy Corp | HSBC | 5,606 |
| (22,715) | Apergy Corp | Morgan Stanley | (4,543) |
| 10,990 | Apogee Enterprises Inc | Bank of America Merrill Lynch | 34,289 |
| 7,869 | Apogee Enterprises Inc | Barclays Bank | 4,957 |
| 18,226 | Apogee Enterprises Inc | Goldman Sachs | 51,458 |
| 23,526 | Apogee Enterprises Inc | HSBC | (1,842) |
| 7,992 | Apogee Enterprises Inc | Morgan Stanley | 5,035 |
| (3,956) | Apollo Commercial Real Estate Finance Inc (REIT) | Bank of America Merrill Lynch | (5,222) |
| (20,106) | Apollo Commercial Real Estate Finance Inc (REIT) | Barclays Bank | (1,407) |
| (11,003) | Apollo Commercial Real Estate Finance Inc (REIT) | Goldman Sachs | (14,524) |
| (58,861) | Apollo Commercial Real Estate Finance Inc (REIT) | HSBC | (37,772) |
| (110,215) | Apollo Commercial Real Estate Finance Inc (REIT) | Morgan Stanley | (7,715) |
| (26,951) | Apollo Medical Holdings Inc | Barclays Bank | (27,415) |
| (10,872) | Apollo Medical Holdings Inc | HSBC | (26,419) |
| (4,192) | Apollo Medical Holdings Inc | Morgan Stanley | (4,569) |
| (707) | Appfolio Inc ‘A’ | Bank of America Merrill Lynch | (2,775) |
| (2,178) | Appfolio Inc ‘A’ | Goldman Sachs | (22,822) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,613 | Appfolio Inc ‘A’ | Goldman Sachs | (1,347) |
| 2,023 | Appfolio Inc ‘A’ | HSBC | 57,231 |
| 6,547 | Appfolio Inc ‘A’ | Morgan Stanley | 91,920 |
| 5,282 | Appian Corp | Bank of America Merrill Lynch | 26,885 |
| (16,479) | Appian Corp | Barclays Bank | 96,402 |
| 231 | Appian Corp | Barclays Bank | (1,351) |
| (1,058) | Appian Corp | Goldman Sachs | (5,385) |
| (3,529) | Appian Corp | HSBC | (25,229) |
| 1,694 | Appian Corp | Morgan Stanley | (9,546) |
| 3,900 | Apple Hospitality Inc (REIT) | Bank of America Merrill Lynch | 7,371 |
| 7,147 | Apple Hospitality Inc (REIT) | Barclays Bank | 6,432 |
| 64,760 | Apple Hospitality Inc (REIT) | Goldman Sachs | 122,396 |
| 34,465 | Apple Hospitality Inc (REIT) | HSBC | 31,019 |
| (9,392) | Apple Hospitality Inc (REIT) | HSBC | (8,453) |
| 2,140 | Apple Hospitality Inc (REIT) | Morgan Stanley | 1,926 |
| 1,998 | Apple Inc | Bank of America Merrill Lynch | 21,259 |
| 1,204 | Apple Inc | Barclays Bank | (650) |
| 2,256 | Apple Inc | HSBC | 18,544 |
| 5,447 | Apple Inc | Morgan Stanley | (2,941) |
| (8,627) | Applied Industrial Technologies Inc | Bank of America Merrill Lynch | (64,444) |
| 22,327 | Applied Industrial Technologies Inc | Bank of America Merrill Lynch | 166,783 |
| (7,993) | Applied Industrial Technologies Inc | Barclays Bank | (19,103) |
| 5,452 | Applied Industrial Technologies Inc | Barclays Bank | 13,030 |
| 11,484 | Applied Industrial Technologies Inc | Goldman Sachs | 85,785 |
| (4,474) | Applied Industrial Technologies Inc | HSBC | (16,733) |
| 16,513 | Applied Industrial Technologies Inc | HSBC | 61,759 |
| (7,597) | Applied Industrial Technologies Inc | Morgan Stanley | (18,157) |
| 46,195 | Applied Materials Inc | Bank of America Merrill Lynch | 176,465 |
| (18,884) | Applied Materials Inc | Bank of America Merrill Lynch | (69,545) |
| 15,358 | Applied Materials Inc | Barclays Bank | 22,576 |
| 16,861 | Applied Materials Inc | Goldman Sachs | 64,409 |
| 16,197 | Applied Materials Inc | HSBC | 33,204 |
| (8,465) | Applied Materials Inc | HSBC | (17,353) |
| 28,198 | Applied Materials Inc | Morgan Stanley | 41,451 |
| (7,362) | Applied Materials Inc | Morgan Stanley | (10,822) |
| 24,499 | Applied Optoelectronics Inc | Bank of America Merrill Lynch | 14,209 |
| 23,751 | Applied Optoelectronics Inc | Barclays Bank | 2,850 |
| 17,154 | Applied Optoelectronics Inc | Goldman Sachs | 9,949 |
| 10,824 | Applied Optoelectronics Inc | HSBC | (15,803) |
| 17,477 | Applied Optoelectronics Inc | Morgan Stanley | 2,097 |
| (754) | Applied Therapeutics Inc | Bank of America Merrill Lynch | (2,172) |
| (579) | Applied Therapeutics Inc | Barclays Bank | 492 |
| (4,966) | Applied Therapeutics Inc | Goldman Sachs | (14,302) |
| (1,595) | Applied Therapeutics Inc | HSBC | (3,514) |
| (1,804) | Applied Therapeutics Inc | Morgan Stanley | 1,533 |
| (629) | Aprea Therapeutics Inc | Bank of America Merrill Lynch | 5,818 |
| (2,533) | Aprea Therapeutics Inc | Barclays Bank | 5,522 |
| (6,819) | Aprea Therapeutics Inc | Goldman Sachs | 63,076 |
| (256) | Aprea Therapeutics Inc | HSBC | 2,094 |
| (786) | Aprea Therapeutics Inc | Morgan Stanley | 1,713 |
| 4,145 | AptarGroup Inc | Bank of America Merrill Lynch | 37,636 |
| 10,048 | AptarGroup Inc | Barclays Bank | 55,063 |
| 18,324 | AptarGroup Inc | Goldman Sachs | 166,382 |
| 18,057 | AptarGroup Inc | HSBC | 57,334 |
| 21,780 | AptarGroup Inc | Morgan Stanley | 119,354 |
| 9,002 | Aptinyx Inc | Barclays Bank | (2,701) |
| 33,137 | Aptinyx Inc | Goldman Sachs | 10,935 |
| 47,777 | Aptinyx Inc | HSBC | (10,033) |
| 74,531 | Aptinyx Inc | Morgan Stanley | (22,359) |
| 5,807 | Aptiv Plc | Bank of America Merrill Lynch | 54,760 |
| (726) | Aptiv Plc | Barclays Bank | (1,169) |
| 3,292 | Aptiv Plc | Barclays Bank | 5,300 |
| (8,498) | Aptiv Plc | Goldman Sachs | (80,136) |
| (1,398) | Aptiv Plc | HSBC | (7,479) |
| 10,278 | Aptiv Plc | HSBC | 48,072 |
| (859) | Aptiv Plc | Morgan Stanley | (1,383) |
| 3,177 | Aptiv Plc | Morgan Stanley | 5,115 |
| (12,833) | Apyx Medical Corp | Bank of America Merrill Lynch | (9,625) |
| (11,673) | Apyx Medical Corp | Barclays Bank | 2,568 |
| (30,004) | Apyx Medical Corp | Goldman Sachs | (22,503) |
| (9,175) | Apyx Medical Corp | Morgan Stanley | 2,019 |
| (49,096) | Aqua Metals Inc | Goldman Sachs | (4,468) |
| (139,354) | Aqua Metals Inc | Morgan Stanley | 9,755 |
| 4,747 | Aquestive Therapeutics Inc | Bank of America Merrill Lynch | (3,180) |
| 21,469 | Aquestive Therapeutics Inc | Barclays Bank | (19,751) |
| 4,897 | Aquestive Therapeutics Inc | Morgan Stanley | (4,505) |
| (3,546) | Aramark | Barclays Bank | (7,411) |
| (6,401) | Aramark | Goldman Sachs | (17,026) |
| (24,984) | Aramark | Morgan Stanley | (52,216) |
| (2,753) | Aravive Inc | Bank of America Merrill Lynch | (165) |
| (6,772) | Aravive Inc | Goldman Sachs | (406) |
| (1,683) | Aravive Inc | HSBC | (1,279) |
| (2,756) | Aravive Inc | Morgan Stanley | 744 |
| 124,663 | ARC Document Solutions Inc | Bank of America Merrill Lynch | 16,094 |
| 9,869 | ArcBest Corp | Bank of America Merrill Lynch | 27,633 |
| 3,816 | ArcBest Corp | Barclays Bank | 3,511 |
| 8,621 | ArcBest Corp | HSBC | 5,776 |
| 17,314 | ArcBest Corp | Morgan Stanley | 15,929 |
| (1,353) | Arch Capital Group Ltd | Bank of America Merrill Lynch | (7,279) |
| (9,138) | Arch Capital Group Ltd | Barclays Bank | (548) |
| (4,107) | Arch Capital Group Ltd | Goldman Sachs | (22,096) |
| (7,418) | Arch Capital Group Ltd | HSBC | (17,877) |
| 16,678 | Arch Capital Group Ltd | HSBC | 40,194 |
| (13,610) | Arch Capital Group Ltd | Morgan Stanley | (817) |
| (7,139) | Archer-Daniels-Midland Co | Bank of America Merrill Lynch | (31,983) |
| (10,794) | Archer-Daniels-Midland Co | Barclays Bank | (34,756) |
| (61,618) | Archer-Daniels-Midland Co | Goldman Sachs | (276,049) |
| (31,222) | Archer-Daniels-Midland Co | HSBC | (69,001) |
| (111,831) | Archer-Daniels-Midland Co | Morgan Stanley | (360,096) |
| 33,404 | Archrock Inc | Bank of America Merrill Lynch | 39,417 |
| 32,850 | Archrock Inc | Goldman Sachs | 38,763 |
| 75,308 | Archrock Inc | Morgan Stanley | 25,605 |
| (687) | Arco Platform Ltd ‘A’ | HSBC | 3,286 |
| (2,670) | Arco Platform Ltd ‘A’ | Morgan Stanley | 5,687 |
| (17,046) | Arconic Corp | Bank of America Merrill Lynch | (88,298) |
| (2,395) | Arconic Corp | Barclays Bank | (1,629) |
| (7,227) | Arconic Corp | Goldman Sachs | (37,436) |
| (4,078) | Arconic Corp | HSBC | (17,943) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 86,355 | Arconic Corp | HSBC | 379,962 |
| (37,486) | Arconic Corp | Morgan Stanley | (25,490) |
| (7,675) | Arcosa Inc | Bank of America Merrill Lynch | (31,554) |
| (15,584) | Arcosa Inc | Barclays Bank | (27,740) |
| (15,505) | Arcosa Inc | Goldman Sachs | (80,626) |
| (21,024) | Arcosa Inc | HSBC | (100,271) |
| (35,494) | Arcosa Inc | Morgan Stanley | (63,179) |
| 2,298 | Arcturus Therapeutics Holdings Inc | Morgan Stanley | (46,351) |
| 9,692 | Arcus Biosciences Inc | Goldman Sachs | (46,328) |
| 1,466 | Arcutis Biotherapeutics Inc | Bank of America Merrill Lynch | 6,450 |
| (2,277) | Arcutis Biotherapeutics Inc | Barclays Bank | (865) |
| 4,512 | Arcutis Biotherapeutics Inc | Barclays Bank | 1,715 |
| 4,347 | Arcutis Biotherapeutics Inc | Goldman Sachs | 19,127 |
| 5,247 | Arcutis Biotherapeutics Inc | HSBC | 28,649 |
| 3,412 | Arcutis Biotherapeutics Inc | Morgan Stanley | 1,297 |
| 6,627 | Ardagh Group SA | Goldman Sachs | 5,964 |
| 36,549 | Ardagh Group SA | Morgan Stanley | 1,827 |
| (14,615) | Ardelyx Inc | Bank of America Merrill Lynch | 2,631 |
| (6,749) | Ardelyx Inc | Barclays Bank | 4,184 |
| (32,981) | Ardelyx Inc | Goldman Sachs | 5,937 |
| (2,921) | Ardelyx Inc | HSBC | 409 |
| (17,672) | Ardelyx Inc | Morgan Stanley | 10,957 |
| 70,372 | Ardmore Shipping Corp | Goldman Sachs | 72,483 |
| (6,796) | Arena Pharmaceuticals Inc | Bank of America Merrill Lynch | (53,009) |
| (5,182) | Arena Pharmaceuticals Inc | Barclays Bank | 19,951 |
| (6,479) | Arena Pharmaceuticals Inc | Goldman Sachs | (50,537) |
| (2,815) | Arena Pharmaceuticals Inc | HSBC | (14,204) |
| (19,924) | Arena Pharmaceuticals Inc | Morgan Stanley | 76,707 |
| 90,935 | Ares Commercial Real Estate Corp (REIT) | Bank of America Merrill Lynch | 132,765 |
| (3,466) | Ares Management Corp ‘A’ | Bank of America Merrill Lynch | (9,790) |
| 13,701 | Ares Management Corp ‘A’ | Bank of America Merrill Lynch | 45,761 |
| (2,176) | Ares Management Corp ‘A’ | Barclays Bank | (4,156) |
| 17,011 | Ares Management Corp ‘A’ | Barclays Bank | 32,491 |
| (6,584) | Ares Management Corp ‘A’ | Goldman Sachs | (18,792) |
| 10,541 | Ares Management Corp ‘A’ | Goldman Sachs | 30,335 |
| (6,392) | Ares Management Corp ‘A’ | HSBC | (16,555) |
| 15,714 | Ares Management Corp ‘A’ | HSBC | 40,589 |
| (1,359) | Ares Management Corp ‘A’ | Morgan Stanley | (2,596) |
| 8,788 | Ares Management Corp ‘A’ | Morgan Stanley | 16,785 |
| (19,637) | Argan Inc | Bank of America Merrill Lynch | (55,372) |
| (6,358) | Argan Inc | HSBC | (7,630) |
| (4,169) | Argan Inc | Morgan Stanley | 1,834 |
| (3,389) | Argo Group International Holdings Ltd | Goldman Sachs | (16,742) |
| (7,416) | Argo Group International Holdings Ltd | HSBC | 3,189 |
| (11,475) | Argo Group International Holdings Ltd | Morgan Stanley | (32,245) |
| (1,188) | Arista Networks Inc | Bank of America Merrill Lynch | (19,661) |
| 3,372 | Arista Networks Inc | Bank of America Merrill Lynch | 21,363 |
| (1,967) | Arista Networks Inc | Barclays Bank | (13,435) |
| 3,535 | Arista Networks Inc | Barclays Bank | 22,229 |
| (2,125) | Arista Networks Inc | Goldman Sachs | (35,169) |
| 3,867 | Arista Networks Inc | Goldman Sachs | 63,209 |
| (3,494) | Arista Networks Inc | HSBC | (31,411) |
| 369 | Arista Networks Inc | HSBC | 3,317 |
| (3,017) | Arista Networks Inc | Morgan Stanley | (20,606) |
| (38,005) | Arlington Asset Investment Corp ‘A’ (REIT) | Bank of America Merrill Lynch | (5,701) |
| (182,113) | Arlington Asset Investment Corp ‘A’ (REIT) | Goldman Sachs | (27,317) |
| (74,648) | Arlington Asset Investment Corp ‘A’ (REIT) | HSBC | 14,221 |
| (18,161) | Arlington Asset Investment Corp ‘A’ (REIT) | Morgan Stanley | (1,090) |
| 39,633 | Arlo Technologies Inc | Bank of America Merrill Lynch | 2,774 |
| 10,608 | Arlo Technologies Inc | Barclays Bank | (1,167) |
| 36,345 | Arlo Technologies Inc | Goldman Sachs | 2,544 |
| 16,827 | Arlo Technologies Inc | HSBC | (4,880) |
| 24,856 | Arlo Technologies Inc | Morgan Stanley | (2,734) |
| 7,993 | Armada Hoffler Properties Inc (REIT) | Barclays Bank | 7,593 |
| 74,977 | Armada Hoffler Properties Inc (REIT) | Goldman Sachs | 117,714 |
| 102,237 | Armada Hoffler Properties Inc (REIT) | HSBC | (26,582) |
| 131,893 | Armada Hoffler Properties Inc (REIT) | Morgan Stanley | 125,298 |
| (5,098) | ARMOUR Residential Inc (REIT) | Bank of America Merrill Lynch | (3,773) |
| (11,379) | ARMOUR Residential Inc (REIT) | Goldman Sachs | (8,420) |
| (58,255) | ARMOUR Residential Inc (REIT) | HSBC | (2,330) |
| (68,144) | ARMOUR Residential Inc (REIT) | Morgan Stanley | 3,407 |
| (11,741) | Armstrong Flooring Inc | Goldman Sachs | (11,624) |
| (32,036) | Armstrong Flooring Inc | Morgan Stanley | (11,533) |
| (15,162) | Armstrong World Industries Inc | Bank of America Merrill Lynch | (126,072) |
| (1,313) | Armstrong World Industries Inc | Barclays Bank | (7,267) |
| (4,544) | Armstrong World Industries Inc | Goldman Sachs | (37,783) |
| 12,715 | Armstrong World Industries Inc | Goldman Sachs | 39,491 |
| (4,911) | Armstrong World Industries Inc | HSBC | (12,695) |
| 8,050 | Armstrong World Industries Inc | HSBC | 747 |
| (4,890) | Armstrong World Industries Inc | Morgan Stanley | (27,066) |
| (4,774) | Arrow Electronics Inc | Bank of America Merrill Lynch | (12,224) |
| (6,344) | Arrow Electronics Inc | Barclays Bank | (6,852) |
| (14,782) | Arrow Electronics Inc | Goldman Sachs | (77,750) |
| (14,618) | Arrow Electronics Inc | HSBC | (51,209) |
| (31,883) | Arrow Electronics Inc | Morgan Stanley | (34,434) |
| 9,451 | Arrow Financial Corp | Bank of America Merrill Lynch | 34,118 |
| 18,633 | Arrow Financial Corp | Barclays Bank | 33,539 |
| 10,499 | Arrow Financial Corp | Goldman Sachs | 37,901 |
| 18,012 | Arrow Financial Corp | HSBC | 30,260 |
| 13,810 | Arrow Financial Corp | Morgan Stanley | 22,845 |
| (830) | Arrowhead Pharmaceuticals Inc | Bank of America Merrill Lynch | 2,656 |
| 3,440 | Arrowhead Pharmaceuticals Inc | Bank of America Merrill Lynch | (8,863) |
| (1,141) | Arrowhead Pharmaceuticals Inc | Barclays Bank | 3,469 |
| 9,927 | Arrowhead Pharmaceuticals Inc | Barclays Bank | (30,178) |
| (5,458) | Arrowhead Pharmaceuticals Inc | Goldman Sachs | 17,466 |
| 19,273 | Arrowhead Pharmaceuticals Inc | Goldman Sachs | (58,450) |
| (4,381) | Arrowhead Pharmaceuticals Inc | HSBC | 6,528 |
| 6,734 | Arrowhead Pharmaceuticals Inc | HSBC | (9,504) |
| (5,328) | Arrowhead Pharmaceuticals Inc | Morgan Stanley | 16,197 |
| 5,276 | Arrowhead Pharmaceuticals Inc | Morgan Stanley | (16,039) |
| 3,014 | Artesian Resources Corp ‘A’ | Bank of America Merrill Lynch | 6,661 |
| 5,290 | Artesian Resources Corp ‘A’ | Goldman Sachs | 11,691 |
| 5,349 | Artesian Resources Corp ‘A’ | HSBC | (3,691) |
| 12,604 | Artesian Resources Corp ‘A’ | Morgan Stanley | 12,352 |
| 5,412 | Arthur J Gallagher & Co | Bank of America Merrill Lynch | 36,531 |
| (10,115) | Arthur J Gallagher & Co | Bank of America Merrill Lynch | (68,276) |
| 10,872 | Arthur J Gallagher & Co | Barclays Bank | 31,311 |
| (4,951) | Arthur J Gallagher & Co | Barclays Bank | (14,259) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,255) | Arthur J Gallagher & Co | Goldman Sachs | 89 |
| 200 | Arthur J Gallagher & Co | HSBC | 650 |
| (6,945) | Arthur J Gallagher & Co | HSBC | (52,643) |
| 5,836 | Arthur J Gallagher & Co | Morgan Stanley | 16,808 |
| (10,660) | Arthur J Gallagher & Co | Morgan Stanley | (30,701) |
| 9,101 | Artisan Partners Asset Management Inc 'A' | Bank of America Merrill Lynch | 21,478 |
| 5,856 | Artisan Partners Asset Management Inc 'A' | Barclays Bank | 6,969 |
| 6,567 | Artisan Partners Asset Management Inc 'A' | Goldman Sachs | 15,498 |
| 14,765 | Artisan Partners Asset Management Inc 'A' | HSBC | (1,919) |
| 41,445 | Artisan Partners Asset Management Inc 'A' | Morgan Stanley | 49,319 |
| 1,668 | Arvinas Inc | Bank of America Merrill Lynch | (16,780) |
| 1,194 | Arvinas Inc | Barclays Bank | (10,531) |
| 9,809 | Arvinas Inc | Goldman Sachs | (94,908) |
| 4,474 | Arvinas Inc | HSBC | (46,677) |
| 5,274 | Arvinas Inc | Morgan Stanley | (46,517) |
| 5,090 | Asbury Automotive Group Inc | Bank of America Merrill Lynch | 62,760 |
| 5,789 | Asbury Automotive Group Inc | HSBC | 29,582 |
| (31,414) | Ascena Retail Group Inc | Goldman Sachs | (24,817) |
| (1,270) | ASGN Inc | Bank of America Merrill Lynch | (5,438) |
| (4,620) | ASGN Inc | Barclays Bank | (11,134) |
| (7,315) | ASGN Inc | Goldman Sachs | (58,234) |
| (9,472) | ASGN Inc | HSBC | (77,932) |
| (1,247) | ASGN Inc | Morgan Stanley | (3,005) |
| 35,934 | ASGN Inc | Morgan Stanley | 86,601 |
| (12,863) | Ashford Hospitality Trust Inc (REIT) | Barclays Bank | (1,490) |
| (110,118) | Ashford Hospitality Trust Inc (REIT) | HSBC | 540 |
| (20,072) | Ashford Hospitality Trust Inc (REIT) | Morgan Stanley | (2,324) |
| (905) | Ashford Inc | Bank of America Merrill Lynch | (407) |
| (141) | Ashford Inc | HSBC | 93 |
| (8,670) | Ashford Inc | Morgan Stanley | (867) |
| (555) | Ashland Global Holdings Inc | Bank of America Merrill Lynch | (4,351) |
| (2,361) | Ashland Global Holdings Inc | Barclays Bank | (8,099) |
| (13,657) | Ashland Global Holdings Inc | Goldman Sachs | (107,071) |
| (17,975) | Ashland Global Holdings Inc | HSBC | (83,404) |
| (8,403) | Ashland Global Holdings Inc | Morgan Stanley | (28,822) |
| 65,304 | Aspen Aerogels Inc | Morgan Stanley | 33,958 |
| (19,232) | Aspen Group Inc/CO | Bank of America Merrill Lynch | (23,655) |
| (19,979) | Aspen Group Inc/CO | Barclays Bank | (1,598) |
| (3,331) | Aspen Group Inc/CO | Goldman Sachs | (4,097) |
| (16,808) | Aspen Group Inc/CO | Morgan Stanley | (1,345) |
| (21,435) | Aspen Technology Inc | Bank of America Merrill Lynch | (242,430) |
| 2,390 | Aspen Technology Inc | Bank of America Merrill Lynch | 25,297 |
| (4,795) | Aspen Technology Inc | Barclays Bank | (48,430) |
| 7,542 | Aspen Technology Inc | Barclays Bank | 76,174 |
| (2,385) | Aspen Technology Inc | Goldman Sachs | (26,974) |
| 1,315 | Aspen Technology Inc | Goldman Sachs | 14,873 |
| (4,781) | Aspen Technology Inc | HSBC | (21,706) |
| 7,467 | Aspen Technology Inc | HSBC | 44,832 |
| (8,713) | Aspen Technology Inc | Morgan Stanley | (88,001) |
| 2,518 | Aspen Technology Inc | Morgan Stanley | 25,432 |
| (11,233) | Assembly Biosciences Inc | Barclays Bank | 15,389 |
| (7,221) | Assembly Biosciences Inc | Goldman Sachs | 9,748 |
| (1,234) | Assembly Biosciences Inc | HSBC | 271 |
| (1,457) | Assembly Biosciences Inc | Morgan Stanley | 1,996 |
| (6,855) | Assetmark Financial Holdings Inc | Bank of America Merrill Lynch | (4,319) |
| (9,212) | Assetmark Financial Holdings Inc | Barclays Bank | 10,594 |
| (16,764) | Assetmark Financial Holdings Inc | Goldman Sachs | (10,561) |
| (5,278) | Assetmark Financial Holdings Inc | HSBC | (2,164) |
| (12,970) | Assetmark Financial Holdings Inc | Morgan Stanley | 14,916 |
| 62,978 | Associated Banc-Corp | Bank of America Merrill Lynch | 120,288 |
| 56,481 | Associated Banc-Corp | Barclays Bank | 57,046 |
| 24,681 | Associated Banc-Corp | Goldman Sachs | 47,141 |
| 78,760 | Associated Banc-Corp | HSBC | (4,721) |
| 56,757 | Associated Banc-Corp | Morgan Stanley | 57,325 |
| (6,930) | Associated Capital Group Inc 'A' | Bank of America Merrill Lynch | (55,163) |
| (2,131) | Associated Capital Group Inc 'A' | Barclays Bank | (7,181) |
| (430) | Associated Capital Group Inc 'A' | Goldman Sachs | (3,423) |
| (3,102) | Associated Capital Group Inc 'A' | HSBC | (24,754) |
| (2,262) | Associated Capital Group Inc 'A' | Morgan Stanley | (7,623) |
| (5,234) | Assurant Inc | Bank of America Merrill Lynch | (59,311) |
| (1,523) | Assurant Inc | Barclays Bank | (154) |
| (4,229) | Assurant Inc | Goldman Sachs | (41,512) |
| (5,205) | Assurant Inc | HSBC | (21,340) |
| (21,069) | Assurant Inc | Morgan Stanley | (32,236) |
| (824) | Assured Guaranty Ltd | Bank of America Merrill Lynch | (527) |
| (8,056) | Assured Guaranty Ltd | HSBC | 17,723 |
| (8,588) | Assured Guaranty Ltd | Morgan Stanley | (1,718) |
| (41,271) | Astec Industries Inc | Bank of America Merrill Lynch | (227,318) |
| (1,126) | Astec Industries Inc | Barclays Bank | (3,513) |
| (1,573) | Astec Industries Inc | Goldman Sachs | (6,861) |
| (2,117) | Astec Industries Inc | HSBC | (6,574) |
| (15,505) | Astec Industries Inc | Morgan Stanley | (48,376) |
| (926) | Astronics Corp | Barclays Bank | (56) |
| (944) | Astronics Corp | Goldman Sachs | (1,293) |
| (15,928) | Astronics Corp | HSBC | (4,539) |
| (13,844) | Astronics Corp | Morgan Stanley | (831) |
| 2,580 | AstroNova Inc | Bank of America Merrill Lynch | 1,613 |
| 6,273 | AstroNova Inc | HSBC | (3,356) |
| (65,000) | At Home Group Inc | Barclays Bank | (19,500) |
| (77,264) | AT&T Inc | Bank of America Merrill Lynch | (57,642) |
| (41,825) | AT&T Inc | Barclays Bank | (24,259) |
| (22,403) | AT&T Inc | Goldman Sachs | (48,166) |
| (61,335) | AT&T Inc | HSBC | (43,052) |
| (10,706) | AT&T Inc | Morgan Stanley | (6,209) |
| 8,811 | Atara Biotherapeutics Inc | Barclays Bank | (30,134) |
| 11,738 | Atara Biotherapeutics Inc | Goldman Sachs | 7,336 |
| 3,393 | Atara Biotherapeutics Inc | HSBC | 4,241 |
| 31,354 | Atara Biotherapeutics Inc | Morgan Stanley | (107,231) |
| (1,826) | Athene Holding Ltd 'A' | Bank of America Merrill Lynch | 2,239 |
| (11,074) | Athene Holding Ltd 'A' | HSBC | (12,624) |
| (8,441) | Athene Holding Ltd 'A' | Morgan Stanley | (20,596) |
| (31,812) | Athenex Inc | Bank of America Merrill Lynch | (13,997) |
| (559) | Athenex Inc | Barclays Bank | 73 |
| (8,933) | Athenex Inc | Goldman Sachs | (3,931) |
| (17,132) | Athenex Inc | Morgan Stanley | 2,227 |
| 9,805 | Athersys Inc | Barclays Bank | (2,451) |
| 34,476 | Athersys Inc | Goldman Sachs | (6,062) |
| 20,233 | Athersys Inc | HSBC | (7,209) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,170 | Atkore International Group Inc | Bank of America Merrill Lynch | 6,002 |
| 16,016 | Atkore International Group Inc | Barclays Bank | 34,274 |
| 10,354 | Atkore International Group Inc | Goldman Sachs | 53,116 |
| 8,502 | Atkore International Group Inc | HSBC | 27,461 |
| 27,425 | Atlantic Capital Bancshares Inc | Bank of America Merrill Lynch | 41,138 |
| 16,627 | Atlantic Capital Bancshares Inc | Barclays Bank | 13,302 |
| 29,652 | Atlantic Capital Bancshares Inc | Goldman Sachs | 44,478 |
| 8,650 | Atlantic Capital Bancshares Inc | HSBC | 2,831 |
| 7,827 | Atlantic Capital Bancshares Inc | Morgan Stanley | 6,262 |
| 127,321 | Atlantic Power Corp | Bank of America Merrill Lynch | 27,374 |
| 23,724 | Atlantic Power Corp | Barclays Bank | 1,068 |
| 131,250 | Atlantic Power Corp | Goldman Sachs | 28,219 |
| 48,694 | Atlantic Power Corp | HSBC | 10,469 |
| 71,673 | Atlantic Power Corp | Morgan Stanley | 3,225 |
| (3,173) | Atlantic Union Bankshares Corp | Goldman Sachs | (8,858) |
| (38,225) | Atlantic Union Bankshares Corp | HSBC | (50,457) |
| (102,605) | Atlantic Union Bankshares Corp | Morgan Stanley | (211,366) |
| (12,242) | Atlantica Sustainable Infrastructure Plc | Bank of America Merrill Lynch | (28,504) |
| (30,217) | Atlantica Sustainable Infrastructure Plc | Barclays Bank | 26,968 |
| (10,421) | Atlantica Sustainable Infrastructure Plc | Goldman Sachs | (14,166) |
| (10,976) | Atlantica Sustainable Infrastructure Plc | HSBC | (26,578) |
| 1,100 | Atlanticus Holdings Corp | Bank of America Merrill Lynch | 319 |
| 1,729 | Atlanticus Holdings Corp | Barclays Bank | 242 |
| (1,272) | Atlas Air Worldwide Holdings Inc | Bank of America Merrill Lynch | (48) |
| (4,507) | Atlas Air Worldwide Holdings Inc | HSBC | 3,786 |
| (22,179) | Atlas Air Worldwide Holdings Inc | Morgan Stanley | 31,938 |
| 6,406 | Atlas Financial Holdings Inc | Bank of America Merrill Lynch | (468) |
| 5,972 | Atlas Financial Holdings Inc | Goldman Sachs | (436) |
| 4,204 | Atlas Financial Holdings Inc | Morgan Stanley | (139) |
| 5,087 | Atlassian Corp Plc ‘A’ | Bank of America Merrill Lynch | (1,233) |
| 5,654 | Atlassian Corp Plc ‘A’ | Goldman Sachs | (13,000) |
| 939 | Atlassian Corp Plc ‘A’ | HSBC | 2,812 |
| 3,074 | Atlassian Corp Plc ‘A’ | Morgan Stanley | 4,105 |
| (4,864) | Atmos Energy Corp | Bank of America Merrill Lynch | (31,633) |
| 3,866 | Atmos Energy Corp | Barclays Bank | 14,807 |
| (14,030) | Atmos Energy Corp | Barclays Bank | (53,735) |
| 19,160 | Atmos Energy Corp | Goldman Sachs | 135,078 |
| (8,500) | Atmos Energy Corp | Goldman Sachs | (55,477) |
| 1,754 | Atmos Energy Corp | HSBC | 8,472 |
| (6,398) | Atmos Energy Corp | HSBC | (30,902) |
| 13,663 | Atmos Energy Corp | Morgan Stanley | 52,329 |
| (2,339) | Atmos Energy Corp | Morgan Stanley | (8,958) |
| 2,484 | ATN International Inc | Bank of America Merrill Lynch | 11,103 |
| 7,472 | ATN International Inc | Barclays Bank | 6,800 |
| 2,047 | ATN International Inc | Goldman Sachs | 9,150 |
| 801 | ATN International Inc | HSBC | 929 |
| 2,333 | ATN International Inc | Morgan Stanley | 2,123 |
| 10,838 | Atomera Inc | Bank of America Merrill Lynch | 5,623 |
| 6,766 | Atomera Inc | Morgan Stanley | 1,395 |
| 4,364 | Atreca Inc ‘A’ | Bank of America Merrill Lynch | (2,269) |
| 5,100 | Atreca Inc ‘A’ | Morgan Stanley | 1,275 |
| 2,019 | AtriCure Inc | Bank of America Merrill Lynch | 1,433 |
| 2,703 | AtriCure Inc | Barclays Bank | (2,433) |
| (8,146) | AtriCure Inc | Barclays Bank | 7,331 |
| (17,977) | AtriCure Inc | Goldman Sachs | (12,764) |
| 4,212 | AtriCure Inc | Goldman Sachs | 2,991 |
| 1,219 | AtriCure Inc | HSBC | 4,632 |
| (2,934) | AtriCure Inc | HSBC | (11,149) |
| 4,585 | AtriCure Inc | Morgan Stanley | (4,127) |
| (5,611) | AtriCure Inc | Morgan Stanley | 5,050 |
| (140) | Atrion Corp | Bank of America Merrill Lynch | (561) |
| (333) | Atrion Corp | Barclays Bank | 3,663 |
| (127) | Atrion Corp | Goldman Sachs | (509) |
| (620) | Atrion Corp | HSBC | 24,112 |
| (176) | Atrion Corp | Morgan Stanley | 1,936 |
| (17,663) | Aurinia Pharmaceuticals Inc | Barclays Bank | 17,486 |
| 2,443 | Autodesk Inc | Bank of America Merrill Lynch | 53,526 |
| (2,392) | Autodesk Inc | HSBC | (43,869) |
| 2,374 | Autodesk Inc | HSBC | 43,284 |
| (9,612) | Autodesk Inc | Morgan Stanley | (65,842) |
| (9,972) | Autoliv Inc | Bank of America Merrill Lynch | (54,547) |
| (4,124) | Autoliv Inc | Barclays Bank | 2,846 |
| (8,280) | Autoliv Inc | Goldman Sachs | (45,292) |
| (13,779) | Autoliv Inc | HSBC | (29,211) |
| (27,125) | Autoliv Inc | Morgan Stanley | 18,716 |
| 2,226 | Automatic Data Processing Inc | Bank of America Merrill Lynch | 13,927 |
| 652 | Automatic Data Processing Inc | Barclays Bank | 5,757 |
| 25,749 | Automatic Data Processing Inc | Goldman Sachs | 218,946 |
| 4,372 | Automatic Data Processing Inc | HSBC | (10,056) |
| 14,538 | Automatic Data Processing Inc | Morgan Stanley | 128,370 |
| (13,238) | AutoNation Inc | Barclays Bank | (8,472) |
| 4,015 | AutoNation Inc | Goldman Sachs | 18,991 |
| (8,582) | AutoNation Inc | Goldman Sachs | (40,593) |
| 6,981 | AutoNation Inc | HSBC | 14,730 |
| 4,518 | AutoNation Inc | Morgan Stanley | 2,892 |
| (14,451) | AutoNation Inc | Morgan Stanley | (9,249) |
| 128 | AutoZone Inc | Bank of America Merrill Lynch | 9,047 |
| (1,476) | AutoZone Inc | Barclays Bank | (33,535) |
| 75 | AutoZone Inc | Barclays Bank | 1,704 |
| (1,111) | AutoZone Inc | Goldman Sachs | (78,525) |
| (556) | AutoZone Inc | HSBC | (48,795) |
| 1,017 | AutoZone Inc | HSBC | 87,145 |
| (670) | AutoZone Inc | Morgan Stanley | (15,222) |
| 278 | AutoZone Inc | Morgan Stanley | 6,316 |
| (1,900) | Avalara Inc | Bank of America Merrill Lynch | (1,862) |
| (1,698) | Avalara Inc | Barclays Bank | 5,196 |
| (2,315) | Avalara Inc | Goldman Sachs | (2,269) |
| (2,909) | Avalara Inc | HSBC | (21,876) |
| (6,849) | Avalara Inc | Morgan Stanley | 20,958 |
| (1,009) | AvalonBay Communities Inc (REIT) | Bank of America Merrill Lynch | (5,055) |
| 1,020 | AvalonBay Communities Inc (REIT) | Bank of America Merrill Lynch | (5,820) |
| (1,206) | AvalonBay Communities Inc (REIT) | Barclays Bank | (2,038) |
| 1,099 | AvalonBay Communities Inc (REIT) | Barclays Bank | 1,857 |
| (1,948) | AvalonBay Communities Inc (REIT) | Goldman Sachs | (9,759) |
| (7,100) | AvalonBay Communities Inc (REIT) | HSBC | 61,060 |
| 2,706 | AvalonBay Communities Inc (REIT) | HSBC | (23,272) |
| (7,407) | AvalonBay Communities Inc (REIT) | Morgan Stanley | (12,518) |
| 4,680 | AvalonBay Communities Inc (REIT) | Morgan Stanley | 7,909 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (9,823) | Avangrid Inc | Bank of America Merrill Lynch | (42,828) |
| 4,543 | Avangrid Inc | Bank of America Merrill Lynch | 19,807 |
| 18,923 | Avangrid Inc | Barclays Bank | 58,283 |
| 9,421 | Avangrid Inc | Goldman Sachs | 31,976 |
| 19,302 | Avangrid Inc | HSBC | 30,111 |
| (30,217) | Avangrid Inc | Morgan Stanley | (93,068) |
| 33,557 | Avangrid Inc | Morgan Stanley | 103,356 |
| (14,517) | Avanos Medical Inc | Bank of America Merrill Lynch | (36,438) |
| (3,941) | Avanos Medical Inc | Barclays Bank | (2,286) |
| (5,577) | Avanos Medical Inc | Goldman Sachs | (13,998) |
| (3,039) | Avanos Medical Inc | HSBC | (2,006) |
| (32,975) | Avanos Medical Inc | Morgan Stanley | (19,126) |
| (6,542) | Avantor Inc | Bank of America Merrill Lynch | (5,692) |
| (1,686) | Avantor Inc | Barclays Bank | (1,517) |
| (1,954) | Avantor Inc | HSBC | (2,833) |
| 7,447 | Avantor Inc | HSBC | 5,025 |
| (19,886) | Avantor Inc | Morgan Stanley | (17,897) |
| 13,490 | Avantor Inc | Morgan Stanley | 12,141 |
| (7,689) | Avaya Holdings Corp | Goldman Sachs | (8,073) |
| (4,312) | Avaya Holdings Corp | HSBC | (16,299) |
| (16,744) | Avaya Holdings Corp | Morgan Stanley | 12,391 |
| (10,152) | Avenue Therapeutics Inc | Bank of America Merrill Lynch | (13,756) |
| (13,288) | Avenue Therapeutics Inc | Barclays Bank | (4,584) |
| (3,152) | Avenue Therapeutics Inc | Goldman Sachs | (4,271) |
| (3,391) | Avenue Therapeutics Inc | HSBC | (4,663) |
| (4,046) | Avenue Therapeutics Inc | Morgan Stanley | (1,396) |
| (2,860) | Avery Dennison Corp | Bank of America Merrill Lynch | (27,513) |
| (9,298) | Avery Dennison Corp | Barclays Bank | (33,938) |
| (1,712) | Avery Dennison Corp | Goldman Sachs | (16,469) |
| (4,197) | Avery Dennison Corp | HSBC | (4,733) |
| (20,509) | Avery Dennison Corp | Morgan Stanley | (71,497) |
| (17,907) | Avid Bioservices Inc | Bank of America Merrill Lynch | 537 |
| (63,568) | Avid Bioservices Inc | Goldman Sachs | 1,907 |
| (3,219) | Avid Bioservices Inc | HSBC | 2,704 |
| (30,682) | Avid Technology Inc | Bank of America Merrill Lynch | (43,108) |
| (6,348) | Avid Technology Inc | Barclays Bank | (3,460) |
| (5,199) | Avid Technology Inc | HSBC | (2,340) |
| (17,212) | Avid Technology Inc | Morgan Stanley | (9,381) |
| (14,986) | Avis Budget Group Inc | Bank of America Merrill Lynch | (127,231) |
| (14,923) | Avis Budget Group Inc | Barclays Bank | (54,469) |
| 2,033 | Avis Budget Group Inc | Goldman Sachs | 17,260 |
| 1,926 | Avis Budget Group Inc | HSBC | 10,843 |
| 1,215 | Avis Budget Group Inc | Morgan Stanley | 4,435 |
| (4,166) | Avis Budget Group Inc | Morgan Stanley | (15,206) |
| 64,912 | Avista Corp | Bank of America Merrill Lynch | 151,245 |
| 3,140 | Avista Corp | Barclays Bank | 911 |
| 36,667 | Avista Corp | Goldman Sachs | 84,036 |
| 22,544 | Avista Corp | HSBC | (33,502) |
| 31,672 | Avista Corp | Morgan Stanley | 9,184 |
| 15,763 | Avnet Inc | Bank of America Merrill Lynch | 20,591 |
| 21,402 | Avnet Inc | Barclays Bank | (5,137) |
| 37,836 | Avnet Inc | Goldman Sachs | 53,225 |
| 59,778 | Avnet Inc | HSBC | (66,924) |
| 55,432 | Avnet Inc | Morgan Stanley | (13,304) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,134 | Avrobio Inc | Bank of America Merrill Lynch | 13,320 |
| 1,333 | Avrobio Inc | Barclays Bank | 2,533 |
| 3,484 | Avrobio Inc | Goldman Sachs | 14,807 |
| 1,871 | Avrobio Inc | HSBC | 9,598 |
| 6,060 | Avrobio Inc | Morgan Stanley | 11,514 |
| (5,011) | Axalta Coating Systems Ltd | Bank of America Merrill Lynch | (16,436) |
| (5,317) | Axalta Coating Systems Ltd | Barclays Bank | (7,656) |
| 26,451 | Axalta Coating Systems Ltd | Barclays Bank | 38,089 |
| (12,730) | Axalta Coating Systems Ltd | Goldman Sachs | (41,754) |
| (2,106) | Axalta Coating Systems Ltd | HSBC | (7,097) |
| (8,649) | Axalta Coating Systems Ltd | Morgan Stanley | (12,455) |
| (14,230) | Axcelis Technologies Inc | Goldman Sachs | (51,086) |
| (20,386) | Axcelis Technologies Inc | HSBC | (17,634) |
| (22,955) | Axcelis Technologies Inc | Morgan Stanley | (48,435) |
| (3,527) | Axis Capital Holdings Ltd | Bank of America Merrill Lynch | (5,462) |
| (1,963) | Axis Capital Holdings Ltd | Barclays Bank | (177) |
| (2,612) | Axis Capital Holdings Ltd | Goldman Sachs | (3,940) |
| (6,791) | Axis Capital Holdings Ltd | HSBC | 8,760 |
| (40,009) | Axis Capital Holdings Ltd | Morgan Stanley | (3,601) |
| 3,112 | Axogen Inc | Bank of America Merrill Lynch | 3,517 |
| 27,219 | Axogen Inc | Barclays Bank | 34,840 |
| 4,287 | Axogen Inc | Goldman Sachs | 4,844 |
| 11,222 | Axogen Inc | HSBC | 2,581 |
| 11,647 | Axogen Inc | Morgan Stanley | 14,908 |
| 2,020 | Axon Enterprise Inc | Bank of America Merrill Lynch | (878) |
| 3,738 | Axon Enterprise Inc | Barclays Bank | (2,093) |
| 555 | Axon Enterprise Inc | Goldman Sachs | (200) |
| 17,750 | Axon Enterprise Inc | Morgan Stanley | (9,940) |
| (4,046) | Axonics Modulation Technologies Inc | Bank of America Merrill Lynch | 3,035 |
| (7,459) | Axonics Modulation Technologies Inc | Barclays Bank | 28,195 |
| (6,435) | Axonics Modulation Technologies Inc | Goldman Sachs | 4,826 |
| (1,524) | Axonics Modulation Technologies Inc | HSBC | 137 |
| (29,659) | Axos Financial Inc | Bank of America Merrill Lynch | (64,792) |
| (52,400) | Axos Financial Inc | Barclays Bank | (50,955) |
| (20,190) | Axos Financial Inc | Goldman Sachs | (32,582) |
| (3,595) | Axos Financial Inc | HSBC | (9,779) |
| (31,051) | Axos Financial Inc | Morgan Stanley | (32,914) |
| (305) | Axsome Therapeutics Inc | Bank of America Merrill Lynch | 802 |
| 290 | Axsome Therapeutics Inc | Bank of America Merrill Lynch | (3,387) |
| (4,251) | Axsome Therapeutics Inc | Barclays Bank | 24,231 |
| 1,303 | Axsome Therapeutics Inc | Barclays Bank | (7,427) |
| (978) | Axsome Therapeutics Inc | HSBC | 12,489 |
| (5,015) | Axsome Therapeutics Inc | Morgan Stanley | 28,586 |
| (9,688) | AXT Inc | Bank of America Merrill Lynch | (2,034) |
| (74,078) | AXT Inc | Goldman Sachs | (15,556) |
| (75,520) | AXT Inc | Morgan Stanley | 5,286 |
| 11,538 | AZZ Inc | Bank of America Merrill Lynch | 37,383 |
| 11,005 | AZZ Inc | Barclays Bank | 1,101 |
| 4,583 | AZZ Inc | Goldman Sachs | 14,849 |
| 24,046 | AZZ Inc | HSBC | 41,359 |
| 17,731 | AZZ Inc | Morgan Stanley | 1,773 |
| (31,570) | B Riley Financial Inc | Bank of America Merrill Lynch | (48,302) |
| (8,351) | B Riley Financial Inc | Barclays Bank | (1,169) |
| (1,660) | B Riley Financial Inc | Goldman Sachs | (2,540) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,147) | B Riley Financial Inc | HSBC | (3,585) |
| (25,358) | B Riley Financial Inc | Morgan Stanley | (3,550) |
| (51,625) | B&G Foods Inc | Barclays Bank | (56,621) |
| (1,949) | B&G Foods Inc | HSBC | (4,775) |
| (29,651) | Babcock & Wilcox Enterprises Inc | Goldman Sachs | (10,378) |
| 7,129 | Badger Meter Inc | Bank of America Merrill Lynch | 36,144 |
| 11,594 | Badger Meter Inc | Barclays Bank | (348) |
| 14,140 | Badger Meter Inc | Goldman Sachs | 71,689 |
| 6,518 | Badger Meter Inc | HSBC | 7,105 |
| 15,205 | Badger Meter Inc | Morgan Stanley | (456) |
| 6,670 | Baker Hughes Co | Bank of America Merrill Lynch | 16,475 |
| (23,335) | Baker Hughes Co | Bank of America Merrill Lynch | (57,637) |
| 3,836 | Baker Hughes Co | Barclays Bank | 4,258 |
| (13,106) | Baker Hughes Co | Barclays Bank | (14,548) |
| 25,334 | Baker Hughes Co | Goldman Sachs | 62,575 |
| (13,488) | Baker Hughes Co | Goldman Sachs | (33,315) |
| 10,902 | Baker Hughes Co | HSBC | 13,300 |
| (8,386) | Baker Hughes Co | HSBC | (10,231) |
| 16,039 | Baker Hughes Co | Morgan Stanley | 17,803 |
| (10,214) | Baker Hughes Co | Morgan Stanley | (11,338) |
| 3,766 | Balchem Corp | Bank of America Merrill Lynch | 48,129 |
| 1,806 | Balchem Corp | Barclays Bank | 10,457 |
| (11,181) | Balchem Corp | Morgan Stanley | (64,738) |
| (4,845) | Ball Corp | Bank of America Merrill Lynch | (28,681) |
| (19,987) | Ball Corp | Barclays Bank | (112,405) |
| (2,675) | Ball Corp | Goldman Sachs | (21,587) |
| (15,768) | Ball Corp | HSBC | (92,676) |
| (35,409) | Ball Corp | Morgan Stanley | (205,018) |
| (3,668) | Banc of California Inc | Goldman Sachs | (9,390) |
| (79,251) | Banc of California Inc | HSBC | (25,360) |
| (44,729) | Banc of California Inc | Morgan Stanley | (13,419) |
| (34,817) | BancFirst Corp | Bank of America Merrill Lynch | (212,384) |
| (668) | BancFirst Corp | Barclays Bank | (1,784) |
| (3,667) | BancFirst Corp | Morgan Stanley | (9,791) |
| 3,810 | Banco BBVA Argentina SA ADR | Goldman Sachs | (76) |
| 11,466 | Banco BBVA Argentina SA ADR | HSBC | 2,293 |
| 4,241 | Banco BBVA Argentina SA ADR | Morgan Stanley | (1,400) |
| 14,460 | Banco Bradesco SA ADR | Goldman Sachs | 7,085 |
| 71,944 | Banco Bradesco SA ADR | HSBC | 20,092 |
| 48,432 | Banco Bradesco SA ADR | Morgan Stanley | 3,875 |
| 3,528 | Banco Santander Brasil SA ADR | Goldman Sachs | 2,152 |
| 7,918 | Banco Santander Brasil SA ADR | HSBC | 1,821 |
| 18,436 | Banco Santander Brasil SA ADR | Morgan Stanley | 1,475 |
| (20,393) | Banco Santander SA ADR | Morgan Stanley | (4,283) |
| (6,369) | Bancolombia SA ADR | HSBC | (6,231) |
| (7,991) | Bancolombia SA ADR | Morgan Stanley | (16,701) |
| 34,824 | Bancorp Inc | HSBC | 30,297 |
| 39,526 | Bancorp Inc | Morgan Stanley | 23,716 |
| 16,834 | BancorpSouth Bank | Bank of America Merrill Lynch | 64,306 |
| (9,419) | BancorpSouth Bank | Bank of America Merrill Lynch | (26,732) |
| (12,184) | BancorpSouth Bank | Barclays Bank | (18,210) |
| 44,863 | BancorpSouth Bank | Barclays Bank | 83,445 |
| 38,000 | BancorpSouth Bank | Goldman Sachs | 145,160 |
| (18,829) | BancorpSouth Bank | Goldman Sachs | (71,927) |
| 22,093 | BancorpSouth Bank | HSBC | 41,132 |
| (25,906) | BancorpSouth Bank | Morgan Stanley | (48,185) |
| 34,987 | BancorpSouth Bank | Morgan Stanley | 65,076 |
| (6,542) | Bandwidth Inc ‘A’ | Goldman Sachs | 24,186 |
| (1,768) | Bandwidth Inc ‘A’ | HSBC | (336) |
| (4,454) | Bandwidth Inc ‘A’ | Morgan Stanley | 15,811 |
| (383) | Bank First Corp | Bank of America Merrill Lynch | (1,454) |
| (19,586) | Bank First Corp | Barclays Bank | (57,975) |
| (3,760) | Bank First Corp | Goldman Sachs | (37,299) |
| (140) | Bank First Corp | HSBC | (1,434) |
| (4,349) | Bank First Corp | Morgan Stanley | (12,873) |
| (112,513) | Bank of America Corp | Barclays Bank | (199,148) |
| (152,930) | Bank of America Corp | Goldman Sachs | (457,261) |
| (53,610) | Bank of America Corp | HSBC | (46,105) |
| (51,191) | Bank of America Corp | Morgan Stanley | (90,608) |
| 118,807 | Bank of Commerce Holdings | Bank of America Merrill Lynch | 147,321 |
| 34,594 | Bank of Commerce Holdings | Goldman Sachs | 42,897 |
| 4,015 | Bank of Commerce Holdings | HSBC | 1,686 |
| 35,663 | Bank of Commerce Holdings | Morgan Stanley | 14,265 |
| 12,204 | Bank of Hawaii Corp | Bank of America Merrill Lynch | 82,377 |
| 807 | Bank of Hawaii Corp | Barclays Bank | 1,735 |
| 5,697 | Bank of Hawaii Corp | Goldman Sachs | 33,783 |
| 5,523 | Bank of Hawaii Corp | HSBC | (166) |
| (15,472) | Bank of Hawaii Corp | HSBC | (5,890) |
| 5,767 | Bank of Hawaii Corp | Morgan Stanley | 11,207 |
| (3,507) | Bank of Hawaii Corp | Morgan Stanley | (7,540) |
| 7,109 | Bank of Marin Bancorp | Bank of America Merrill Lynch | 39,100 |
| 11,943 | Bank of Marin Bancorp | Barclays Bank | 29,141 |
| 16,475 | Bank of Marin Bancorp | Goldman Sachs | 90,612 |
| 14,720 | Bank of Marin Bancorp | HSBC | 38,986 |
| 10,495 | Bank of Marin Bancorp | Morgan Stanley | 25,608 |
| 5,493 | Bank of New York Mellon Corp | Bank of America Merrill Lynch | 26,672 |
| 5,828 | Bank of New York Mellon Corp | Barclays Bank | 15,095 |
| 38,298 | Bank of New York Mellon Corp | Goldman Sachs | 192,639 |
| 12,106 | Bank of New York Mellon Corp | HSBC | 24,469 |
| 16,241 | Bank of New York Mellon Corp | Morgan Stanley | 42,064 |
| (5,591) | Bank of Princeton | Bank of America Merrill Lynch | (13,586) |
| (3,143) | Bank of Princeton | Barclays Bank | (880) |
| (200) | Bank of Princeton | Goldman Sachs | (486) |
| (1,049) | Bank of Princeton | HSBC | (378) |
| (8,614) | Bank of Princeton | Morgan Stanley | (2,412) |
| 2,348 | Bank OZK | Bank of America Merrill Lynch | 6,410 |
| 6,366 | Bank OZK | Barclays Bank | 9,358 |
| (19,099) | Bank OZK | Barclays Bank | (28,076) |
| 1,483 | Bank OZK | Goldman Sachs | 4,049 |
| (14,816) | Bank OZK | Goldman Sachs | (40,448) |
| 20,834 | Bank OZK | HSBC | 9,792 |
| 2,749 | Bank OZK | Morgan Stanley | 4,041 |
| (15,103) | Bank OZK | Morgan Stanley | (22,201) |
| 463 | Bank7 Corp | Bank of America Merrill Lynch | 368 |
| 1,456 | Bank7 Corp | Barclays Bank | 1,274 |
| 3,117 | Bank7 Corp | Goldman Sachs | 2,478 |
| 11,846 | Bank7 Corp | HSBC | (10,721) |
| 816 | Bank7 Corp | Morgan Stanley | 714 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 49,261 | BankFinancial Corp | Bank of America Merrill Lynch | 45,320 |
| 1,973 | BankFinancial Corp | Barclays Bank | 671 |
| 64,679 | BankFinancial Corp | Goldman Sachs | 59,505 |
| 8,330 | BankFinancial Corp | HSBC | 9,413 |
| 44,225 | BankFinancial Corp | Morgan Stanley | 15,037 |
| (21,282) | BankUnited Inc | Bank of America Merrill Lynch | (93,428) |
| (14,617) | BankUnited Inc | Barclays Bank | (36,543) |
| (3,608) | BankUnited Inc | Goldman Sachs | (15,839) |
| (16,018) | BankUnited Inc | HSBC | (7,849) |
| (47,730) | BankUnited Inc | Morgan Stanley | (119,326) |
| (47,567) | Bankwell Financial Group Inc | Bank of America Merrill Lynch | (27,589) |
| (2,343) | Bankwell Financial Group Inc | Morgan Stanley | (351) |
| (5,989) | Banner Corp | Bank of America Merrill Lynch | (40,246) |
| 58,292 | Banner Corp | Bank of America Merrill Lynch | 391,722 |
| (653) | Banner Corp | Barclays Bank | (2,240) |
| (2,593) | Banner Corp | HSBC | (2,256) |
| (7,711) | Bar Harbor Bankshares | Bank of America Merrill Lynch | (19,123) |
| (6,561) | Bar Harbor Bankshares | Barclays Bank | (4,068) |
| (8,379) | Bar Harbor Bankshares | Goldman Sachs | (20,780) |
| (11,308) | Bar Harbor Bankshares | HSBC | (11,662) |
| (9,298) | Bar Harbor Bankshares | Morgan Stanley | (5,765) |
| (16,657) | Barnes & Noble Education Inc | Bank of America Merrill Lynch | (3,831) |
| (12,693) | Barnes & Noble Education Inc | Barclays Bank | (3,427) |
| (40,676) | Barnes & Noble Education Inc | Goldman Sachs | (9,355) |
| (45,841) | Barnes & Noble Education Inc | Morgan Stanley | (12,377) |
| (16,832) | Barnes Group Inc | Bank of America Merrill Lynch | (86,517) |
| (8,956) | Barnes Group Inc | Barclays Bank | (12,546) |
| (39,293) | Barnes Group Inc | Goldman Sachs | (201,966) |
| (18,039) | Barnes Group Inc | HSBC | (12,618) |
| (31,250) | Barnes Group Inc | Morgan Stanley | (58,731) |
| (4,390) | Barrett Business Services Inc | Bank of America Merrill Lynch | (30,598) |
| (1,010) | Barrett Business Services Inc | Barclays Bank | (4,272) |
| (501) | Barrett Business Services Inc | Goldman Sachs | (3,492) |
| (4,670) | Barrett Business Services Inc | HSBC | (12,329) |
| (2,895) | Barrett Business Services Inc | Morgan Stanley | (12,246) |
| 74,776 | Basic Energy Services Inc | Bank of America Merrill Lynch | 3,365 |
| 9,567 | Bassett Furniture Industries Inc | Bank of America Merrill Lynch | 8,993 |
| 4,603 | Bassett Furniture Industries Inc | Barclays Bank | (276) |
| 7,058 | Bassett Furniture Industries Inc | Goldman Sachs | 6,635 |
| 43,372 | Bassett Furniture Industries Inc | HSBC | 6,506 |
| 36,794 | Bassett Furniture Industries Inc | Morgan Stanley | (2,208) |
| (61,541) | Baudax Bio Inc | Barclays Bank | (16,001) |
| 9,429 | Bausch Health Cos Inc | Bank of America Merrill Lynch | 24,610 |
| 27,823 | Bausch Health Cos Inc | Goldman Sachs | 72,618 |
| 2,901 | Bausch Health Cos Inc | HSBC | 4,468 |
| 28,063 | Bausch Health Cos Inc | Morgan Stanley | 16,557 |
| (2,363) | Baxter International Inc | Bank of America Merrill Lynch | (5,766) |
| (3,276) | Baxter International Inc | Barclays Bank | (8,747) |
| (10,090) | Baxter International Inc | Goldman Sachs | (24,620) |
| 3,671 | Baxter International Inc | Goldman Sachs | 8,957 |
| (3,836) | Baxter International Inc | HSBC | (5,831) |
| 17,280 | Baxter International Inc | HSBC | 26,266 |
| (11,423) | Baxter International Inc | Morgan Stanley | (30,499) |
| 6,637 | Baxter International Inc | Morgan Stanley | 17,721 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (4,871) | Baycom Corp | Bank of America Merrill Lynch | (11,642) |
| (1,223) | Baycom Corp | Barclays Bank | (1,125) |
| (3,721) | Baycom Corp | Goldman Sachs | (8,893) |
| (34,018) | Baycom Corp | HSBC | (30,276) |
| (2,263) | Baycom Corp | Morgan Stanley | (2,082) |
| 21,810 | BBX Capital Corp | Bank of America Merrill Lynch | 5,234 |
| 86,157 | BBX Capital Corp | Barclays Bank | 8,616 |
| 15,632 | BBX Capital Corp | Goldman Sachs | 3,752 |
| 34,482 | BBX Capital Corp | HSBC | 6,552 |
| 18,320 | BBX Capital Corp | Morgan Stanley | 1,832 |
| 15,835 | BCB Bancorp Inc | Bank of America Merrill Lynch | 11,085 |
| 6,733 | BCB Bancorp Inc | Barclays Bank | 1,279 |
| 24,896 | BCB Bancorp Inc | Goldman Sachs | 17,427 |
| 5,769 | BCB Bancorp Inc | HSBC | (692) |
| 23,869 | BCB Bancorp Inc | Morgan Stanley | 4,535 |
| (19,679) | Beacon Roofing Supply Inc | Bank of America Merrill Lynch | (79,503) |
| (15,383) | Beacon Roofing Supply Inc | Barclays Bank | (28,305) |
| (21,230) | Beacon Roofing Supply Inc | Goldman Sachs | (85,769) |
| (11,936) | Beacon Roofing Supply Inc | HSBC | (36,942) |
| (16,367) | Beacon Roofing Supply Inc | Morgan Stanley | (30,115) |
| 150 | Beasley Broadcast Group Inc ‘A’ | Goldman Sachs | 20 |
| 12,367 | Beazer Homes USA Inc | Bank of America Merrill Lynch | 32,031 |
| 13,028 | Beazer Homes USA Inc | Barclays Bank | 5,863 |
| 51,626 | Beazer Homes USA Inc | HSBC | 115,642 |
| 9,674 | Beazer Homes USA Inc | Morgan Stanley | 4,353 |
| (5,460) | Becton Dickinson and Co | Bank of America Merrill Lynch | 82,610 |
| 5,470 | Becton Dickinson and Co | Bank of America Merrill Lynch | 49,195 |
| (916) | Becton Dickinson and Co | Barclays Bank | (3,545) |
| (3,312) | Becton Dickinson and Co | HSBC | 37,624 |
| (1,809) | Becton Dickinson and Co | Morgan Stanley | (7,001) |
| 64,371 | Bed Bath & Beyond Inc | HSBC | 96,947 |
| (7,284) | Bel Fuse Inc ‘B’ | Bank of America Merrill Lynch | (4,880) |
| (1,896) | Bel Fuse Inc ‘B’ | Barclays Bank | 796 |
| (2,237) | Bel Fuse Inc ‘B’ | Morgan Stanley | 940 |
| 14,162 | Belden Inc | Bank of America Merrill Lynch | 76,758 |
| 16,696 | Belden Inc | Barclays Bank | 38,067 |
| 15,340 | Belden Inc | Goldman Sachs | 81,259 |
| 22,877 | Belden Inc | HSBC | (32,943) |
| 20,474 | Belden Inc | Morgan Stanley | 46,681 |
| 7,770 | BellRing Brands Inc ‘A’ | Barclays Bank | 3,497 |
| 21,354 | BellRing Brands Inc ‘A’ | Goldman Sachs | 3,630 |
| 2,686 | BellRing Brands Inc ‘A’ | HSBC | 4,056 |
| 24,423 | BellRing Brands Inc ‘A’ | Morgan Stanley | 10,990 |
| 6,882 | Benchmark Electronics Inc | Bank of America Merrill Lynch | 15,622 |
| 10,599 | Benchmark Electronics Inc | Barclays Bank | 8,023 |
| 31,648 | Benchmark Electronics Inc | Goldman Sachs | 71,841 |
| 18,309 | Benchmark Electronics Inc | HSBC | 11,168 |
| 3,296 | Benchmark Electronics Inc | Morgan Stanley | 3,065 |
| 27,079 | Benefitfocus Inc | Barclays Bank | 34,932 |
| 20,788 | Benefitfocus Inc | HSBC | 16,423 |
| 54,685 | Benefitfocus Inc | Morgan Stanley | 70,544 |
| (22,006) | Benefytt Technologies Inc | Barclays Bank | 33,889 |
| (1,270) | Benefytt Technologies Inc | HSBC | 3,891 |
| (4,128) | Berkshire Hathaway Inc ‘B’ | Bank of America Merrill Lynch | (33,291) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,136) | Berkshire Hathaway Inc ‘B’ | Barclays Bank | (18,177) |
| (14,818) | Berkshire Hathaway Inc ‘B’ | Goldman Sachs | (210,267) |
| (2,241) | Berkshire Hathaway Inc ‘B’ | HSBC | (14,813) |
| (4,631) | Berkshire Hathaway Inc ‘B’ | Morgan Stanley | (39,410) |
| (3,372) | Berkshire Hills Bancorp Inc | Bank of America Merrill Lynch | (3,574) |
| (5,121) | Berkshire Hills Bancorp Inc | Barclays Bank | (2,253) |
| (36,860) | Berkshire Hills Bancorp Inc | Goldman Sachs | (39,072) |
| (9,932) | Berkshire Hills Bancorp Inc | HSBC | 8,939 |
| (17,350) | Berkshire Hills Bancorp Inc | Morgan Stanley | (7,634) |
| 17,738 | Berry Corp | Bank of America Merrill Lynch | 9,312 |
| 12,163 | Berry Corp | Barclays Bank | (1,095) |
| 43,896 | Berry Corp | Goldman Sachs | 23,045 |
| 13,956 | Berry Corp | Morgan Stanley | (1,256) |
| (1,942) | Berry Global Group Inc | Bank of America Merrill Lynch | (2,149) |
| (10,943) | Berry Global Group Inc | Barclays Bank | (40,818) |
| (7,177) | Berry Global Group Inc | Goldman Sachs | (31,363) |
| (2,044) | Berry Global Group Inc | HSBC | (1,206) |
| (14,704) | Berry Global Group Inc | Morgan Stanley | (54,846) |
| (772) | Best Buy Co Inc | Bank of America Merrill Lynch | 2,213 |
| 3,594 | Best Buy Co Inc | Barclays Bank | (2,372) |
| (24,550) | Best Buy Co Inc | Barclays Bank | 16,203 |
| 11,865 | Best Buy Co Inc | Goldman Sachs | (28,022) |
| 5,695 | Best Buy Co Inc | HSBC | (13,497) |
| (1,305) | Beyond Meat Inc | Bank of America Merrill Lynch | (5,029) |
| (3,804) | Beyond Meat Inc | Barclays Bank | 41,045 |
| 4,371 | Beyondspring Inc | Barclays Bank | (3,497) |
| 5,993 | Beyondspring Inc | HSBC | 2,877 |
| 13,890 | Beyondspring Inc | Morgan Stanley | (11,112) |
| (40,203) | BG Staffing Inc | Bank of America Merrill Lynch | (38,997) |
| (4,779) | BG Staffing Inc | Barclays Bank | 1,673 |
| (4,584) | BG Staffing Inc | Morgan Stanley | 1,604 |
| (8,005) | BGC Partners Inc ‘A’ | Bank of America Merrill Lynch | 746 |
| (51,202) | BGC Partners Inc ‘A’ | HSBC | 14,337 |
| (115,897) | BGC Partners Inc ‘A’ | Morgan Stanley | (2,318) |
| 3,253 | Big Lots Inc | Bank of America Merrill Lynch | 31,001 |
| 23,702 | Big Lots Inc | Morgan Stanley | 129,176 |
| 92 | Biglari Holdings Inc ‘A’ | Bank of America Merrill Lynch | 4,114 |
| 85 | Biglari Holdings Inc ‘A’ | Goldman Sachs | 3,801 |
| 56 | Biglari Holdings Inc ‘A’ | Morgan Stanley | (637) |
| 756 | Biglari Holdings Inc ‘B’ | Bank of America Merrill Lynch | 6,479 |
| 4,006 | Biglari Holdings Inc ‘B’ | Barclays Bank | 6,770 |
| 2,127 | Biglari Holdings Inc ‘B’ | HSBC | (9,465) |
| 730 | Biglari Holdings Inc ‘B’ | Morgan Stanley | 1,234 |
| 4,777 | BioCryst Pharmaceuticals Inc | Goldman Sachs | (797) |
| 147,193 | BioCryst Pharmaceuticals Inc | HSBC | (38,132) |
| 1,785 | BioCryst Pharmaceuticals Inc | Morgan Stanley | (1,731) |
| 27,586 | BioDelivery Sciences International Inc | Bank of America Merrill Lynch | 12,690 |
| 113,089 | BioDelivery Sciences International Inc | Barclays Bank | (14,136) |
| 40,341 | BioDelivery Sciences International Inc | Goldman Sachs | 18,557 |
| 46,184 | BioDelivery Sciences International Inc | HSBC | (12,470) |
| 31,099 | BioDelivery Sciences International Inc | Morgan Stanley | (3,887) |
| 949 | Biogen Inc | Bank of America Merrill Lynch | (15,222) |
| (219) | Biogen Inc | Barclays Bank | 869 |
| 2,574 | Biogen Inc | Goldman Sachs | (41,287) |
| 2,633 | Biogen Inc | HSBC | (35,440) |
| (1,126) | Biogen Inc | HSBC | 15,156 |
| (1,998) | Biogen Inc | Morgan Stanley | 7,932 |
| (3,497) | Biohaven Pharmaceutical Holding Co Ltd | Bank of America Merrill Lynch | 707 |
| (6,859) | Biohaven Pharmaceutical Holding Co Ltd | Barclays Bank | 10,733 |
| 4,045 | Biohaven Pharmaceutical Holding Co Ltd | Barclays Bank | 4,854 |
| (3,808) | Biohaven Pharmaceutical Holding Co Ltd | Goldman Sachs | (4,176) |
| 3,501 | Biohaven Pharmaceutical Holding Co Ltd | Morgan Stanley | 4,201 |
| (7,573) | BioLife Solutions Inc | Bank of America Merrill Lynch | (9,239) |
| (1,338) | BioLife Solutions Inc | Barclays Bank | (696) |
| (7,973) | BioLife Solutions Inc | Goldman Sachs | (9,727) |
| (7,924) | BioLife Solutions Inc | HSBC | (23,455) |
| 4,536 | BioMarin Pharmaceutical Inc | Bank of America Merrill Lynch | 39,032 |
| 1,477 | BioMarin Pharmaceutical Inc | Goldman Sachs | 17,768 |
| 4,161 | BioMarin Pharmaceutical Inc | HSBC | 43,982 |
| 9,957 | BioMarin Pharmaceutical Inc | Morgan Stanley | 82,245 |
| 10,541 | Biomerica Inc | Goldman Sachs | (9,592) |
| 2,236 | BioNTech SE ADR | Bank of America Merrill Lynch | (3,047) |
| 561 | BioNTech SE ADR | Barclays Bank | (1,896) |
| 38 | BioNTech SE ADR | Goldman Sachs | (70) |
| 1,982 | BioNTech SE ADR | HSBC | (3,151) |
| 2,271 | BioNTech SE ADR | Morgan Stanley | (7,676) |
| 737 | Bio-Rad Laboratories Inc ‘A’ | Barclays Bank | 5,314 |
| 4,260 | Bio-Rad Laboratories Inc ‘A’ | Goldman Sachs | 55,124 |
| 649 | Bio-Rad Laboratories Inc ‘A’ | HSBC | 15,128 |
| 2,819 | Bio-Rad Laboratories Inc ‘A’ | Morgan Stanley | 20,325 |
| 5,939 | BioSig Technologies Inc | Bank of America Merrill Lynch | (9,146) |
| 3,263 | BioSig Technologies Inc | Barclays Bank | (4,046) |
| 5,836 | BioSig Technologies Inc | Morgan Stanley | (7,237) |
| (16,677) | BioSpecifics Technologies Corp | Bank of America Merrill Lynch | (108,401) |
| (4,283) | BioSpecifics Technologies Corp | Goldman Sachs | (27,840) |
| (3,627) | BioSpecifics Technologies Corp | HSBC | (24,845) |
| (4,416) | BioSpecifics Technologies Corp | Morgan Stanley | (25,878) |
| (327) | Bio-Techne Corp | Bank of America Merrill Lynch | (310) |
| (3,276) | Bio-Techne Corp | Barclays Bank | 20,376 |
| (758) | Bio-Techne Corp | Goldman Sachs | 5,405 |
| (1,524) | Bio-Techne Corp | HSBC | 14,173 |
| (2,661) | Bio-Techne Corp | Morgan Stanley | 16,551 |
| 3,978 | BioTelemetry Inc | Bank of America Merrill Lynch | 18,438 |
| (6,247) | BioTelemetry Inc | Bank of America Merrill Lynch | (28,955) |
| (6,452) | BioTelemetry Inc | Barclays Bank | (4,742) |
| (12,894) | BioTelemetry Inc | Goldman Sachs | (59,764) |
| 10,452 | BioTelemetry Inc | Goldman Sachs | 48,445 |
| (9,231) | BioTelemetry Inc | HSBC | 7,154 |
| 6,195 | BioTelemetry Inc | Morgan Stanley | 4,553 |
| (7,278) | BioTelemetry Inc | Morgan Stanley | (5,349) |
| (2,936) | Bioxcel Therapeutics Inc | Barclays Bank | 16,442 |
| (2,278) | Bioxcel Therapeutics Inc | Goldman Sachs | 8,770 |
| 15,161 | BJ’s Restaurants Inc | Barclays Bank | 36,386 |
| 1,146 | BJ’s Restaurants Inc | HSBC | 630 |
| 5,997 | BJ’s Restaurants Inc | Morgan Stanley | 14,393 |
| (917) | BJ’s Wholesale Club Holdings Inc | Barclays Bank | 1,009 |
| (15,825) | BJ’s Wholesale Club Holdings Inc | Goldman Sachs | (119,637) |
| (23,630) | BJ’s Wholesale Club Holdings Inc | HSBC | (204,872) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (7,784) | BJ's Wholesale Club Holdings Inc | Morgan Stanley | 8,562 |
| 7,112 | Black Diamond Therapeutics Inc | Bank of America Merrill Lynch | (925) |
| 2,449 | Black Diamond Therapeutics Inc | Barclays Bank | (906) |
| 3,094 | Black Diamond Therapeutics Inc | Goldman Sachs | (402) |
| 2,145 | Black Diamond Therapeutics Inc | HSBC | (3,604) |
| 16,906 | Black Hills Corp | Bank of America Merrill Lynch | 78,421 |
| 31,996 | Black Hills Corp | Barclays Bank | 59,711 |
| 20,518 | Black Hills Corp | Goldman Sachs | 94,738 |
| (30,330) | Black Hills Corp | Goldman Sachs | (152,257) |
| 20,487 | Black Hills Corp | HSBC | 71,834 |
| (20,525) | Black Hills Corp | HSBC | (3,900) |
| 9,097 | Black Hills Corp | Morgan Stanley | 12,577 |
| (9,458) | Black Hills Corp | Morgan Stanley | (17,970) |
| (11,609) | Black Knight Inc | Bank of America Merrill Lynch | (38,310) |
| 1,233 | Black Knight Inc | Bank of America Merrill Lynch | 4,802 |
| (11,165) | Black Knight Inc | Barclays Bank | (26,238) |
| 148 | Black Knight Inc | Barclays Bank | 348 |
| (9,966) | Black Knight Inc | Goldman Sachs | (32,888) |
| (14,595) | Black Knight Inc | HSBC | (61,299) |
| (16,327) | Black Knight Inc | Morgan Stanley | (38,368) |
| (1,793) | Blackbaud Inc | Bank of America Merrill Lynch | (11,941) |
| 735 | Blackbaud Inc | Bank of America Merrill Lynch | 4,895 |
| 11,360 | Blackbaud Inc | Barclays Bank | 14,086 |
| (4,077) | Blackbaud Inc | Goldman Sachs | (27,153) |
| 13,494 | Blackbaud Inc | Goldman Sachs | 89,870 |
| 12,536 | Blackbaud Inc | HSBC | 49,063 |
| 9,759 | Blackbaud Inc | Morgan Stanley | 12,101 |
| 1,000 | Blackline Inc | Bank of America Merrill Lynch | 9,060 |
| (3,757) | Blackline Inc | Bank of America Merrill Lynch | (34,038) |
| (3,827) | Blackline Inc | Barclays Bank | (14,907) |
| 5,828 | Blackline Inc | Barclays Bank | 22,321 |
| 9,809 | Blackline Inc | Goldman Sachs | 88,870 |
| (6,820) | Blackline Inc | Goldman Sachs | (52,577) |
| 6,214 | Blackline Inc | HSBC | 58,163 |
| (4,713) | Blackline Inc | HSBC | (36,463) |
| 19,752 | Blackline Inc | Morgan Stanley | 75,650 |
| (7,885) | Blackline Inc | Morgan Stanley | (30,200) |
| (15,543) | Blackstone Group Inc 'A' | Bank of America Merrill Lynch | (60,482) |
| (10,886) | Blackstone Group Inc 'A' | Barclays Bank | (31,896) |
| (9,741) | Blackstone Group Inc 'A' | HSBC | (39,061) |
| (9,610) | Blackstone Group Inc 'A' | Morgan Stanley | (28,157) |
| 31,877 | Blackstone Mortgage Trust Inc 'A' (REIT) | Bank of America Merrill Lynch | 83,518 |
| 36,384 | Blackstone Mortgage Trust Inc 'A' (REIT) | Barclays Bank | 28,743 |
| 24,473 | Blackstone Mortgage Trust Inc 'A' (REIT) | HSBC | (23,739) |
| 30,644 | Blackstone Mortgage Trust Inc 'A' (REIT) | Morgan Stanley | 24,209 |
| 541 | Bloom Energy Corp 'A' | HSBC | (162) |
| 13,147 | Bloom Energy Corp 'A' | Morgan Stanley | 1,052 |
| (1,346) | Bloomin' Brands Inc | Bank of America Merrill Lynch | (1,790) |
| (9,468) | Bloomin' Brands Inc | Barclays Bank | (4,639) |
| (27,347) | Bloomin' Brands Inc | Goldman Sachs | (36,372) |
| (23,753) | Bloomin' Brands Inc | HSBC | (2,969) |
| (25,270) | Bloomin' Brands Inc | Morgan Stanley | (12,382) |
| (13,156) | Blucora Inc | Bank of America Merrill Lynch | (12,696) |
| (14,821) | Blucora Inc | Barclays Bank | (8,003) |
| (11,262) | Blucora Inc | Goldman Sachs | (10,868) |
| (9,472) | Blucora Inc | HSBC | 10,703 |
| (6,703) | Blucora Inc | Morgan Stanley | (3,620) |
| 8,488 | Blue Apron Holdings Inc 'A' | Bank of America Merrill Lynch | 7,234 |
| 2,751 | Blue Apron Holdings Inc 'A' | HSBC | 1,849 |
| 2,209 | Blue Bird Corp | Bank of America Merrill Lynch | 5,280 |
| 33,426 | Blue Bird Corp | Barclays Bank | 28,078 |
| 26,995 | Blue Bird Corp | Goldman Sachs | 64,518 |
| 12,832 | Blue Bird Corp | HSBC | 17,323 |
| 11,836 | Blue Bird Corp | Morgan Stanley | 9,942 |
| 4,605 | Bluebird Bio Inc | Bank of America Merrill Lynch | 20,354 |
| (3,650) | Bluebird Bio Inc | Bank of America Merrill Lynch | 4,411 |
| 4,238 | Bluebird Bio Inc | Barclays Bank | (24,157) |
| (7,762) | Bluebird Bio Inc | Goldman Sachs | 38,054 |
| 7,845 | Bluebird Bio Inc | Morgan Stanley | (44,717) |
| (32,373) | BlueLinx Holdings Inc | Barclays Bank | (32,697) |
| (1,310) | BlueLinx Holdings Inc | Goldman Sachs | (3,000) |
| (2,234) | BlueLinx Holdings Inc | HSBC | (3,708) |
| (3,621) | Blueprint Medicines Corp | Bank of America Merrill Lynch | (3,219) |
| 3,951 | Blueprint Medicines Corp | Bank of America Merrill Lynch | 9,100 |
| (3,401) | Blueprint Medicines Corp | Barclays Bank | (4,251) |
| 6,259 | Blueprint Medicines Corp | Barclays Bank | 7,824 |
| (4,344) | Blueprint Medicines Corp | Goldman Sachs | (12,380) |
| 4,030 | Blueprint Medicines Corp | Goldman Sachs | 11,486 |
| (6,618) | Blueprint Medicines Corp | HSBC | (46,724) |
| 3,479 | Blueprint Medicines Corp | HSBC | 24,562 |
| (6,337) | Blueprint Medicines Corp | Morgan Stanley | (7,922) |
| 993 | Blueprint Medicines Corp | Morgan Stanley | 1,241 |
| 8,836 | Bluerock Residential Growth Inc (REIT) | Bank of America Merrill Lynch | 6,715 |
| 18,348 | Bluerock Residential Growth Inc (REIT) | Goldman Sachs | 13,944 |
| 3,406 | Bluerock Residential Growth Inc (REIT) | HSBC | (443) |
| 63,028 | Bluerock Residential Growth Inc (REIT) | Morgan Stanley | - |
| 28,435 | BMC Stock Holdings Inc | Bank of America Merrill Lynch | 128,526 |
| 6,177 | BMC Stock Holdings Inc | Barclays Bank | 11,736 |
| 32,646 | BMC Stock Holdings Inc | Goldman Sachs | 147,560 |
| 10,513 | BMC Stock Holdings Inc | HSBC | 41,737 |
| (305) | Boeing Co | Barclays Bank | (2,589) |
| (4,680) | Boeing Co | HSBC | 2,392 |
| (3,430) | Boeing Co | Morgan Stanley | (29,121) |
| (893) | Boingo Wireless Inc | Barclays Bank | 598 |
| (11,862) | Boingo Wireless Inc | Goldman Sachs | 1,423 |
| (4,594) | Boingo Wireless Inc | HSBC | (1,838) |
| (4,698) | Boingo Wireless Inc | Morgan Stanley | 3,148 |
| 14,920 | Boise Cascade Co | Barclays Bank | 36,554 |
| 6,085 | Boise Cascade Co | Goldman Sachs | 27,443 |
| 56,393 | Boise Cascade Co | HSBC | 100,380 |
| 23,877 | Boise Cascade Co | Morgan Stanley | 58,499 |
| 3,100 | BOK Financial Corp | Bank of America Merrill Lynch | 29,698 |
| (6,608) | BOK Financial Corp | Barclays Bank | (24,912) |
| 7,392 | BOK Financial Corp | Barclays Bank | 23,453 |
| (2,742) | BOK Financial Corp | Goldman Sachs | (26,268) |
| 4,893 | BOK Financial Corp | Goldman Sachs | 35,897 |
| (578) | BOK Financial Corp | HSBC | (1,116) |
| 7,139 | BOK Financial Corp | HSBC | 18,392 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,711) | BOK Financial Corp | Morgan Stanley | (6,450) |
| 6,707 | BOK Financial Corp | Morgan Stanley | 9,901 |
| (9,134) | Bonanza Creek Energy Inc | Bank of America Merrill Lynch | (3,197) |
| (5,510) | Bonanza Creek Energy Inc | Barclays Bank | (551) |
| (7,821) | Bonanza Creek Energy Inc | Goldman Sachs | (2,737) |
| (12,634) | Bonanza Creek Energy Inc | HSBC | 10,865 |
| (12,864) | Bonanza Creek Energy Inc | Morgan Stanley | (1,286) |
| (409) | Booking Holdings Inc | Bank of America Merrill Lynch | (75,611) |
| (1,384) | Booking Holdings Inc | Goldman Sachs | (350,802) |
| (1,233) | Booking Holdings Inc | HSBC | (255,170) |
| (281) | Booking Holdings Inc | Morgan Stanley | (1,821) |
| 8,317 | Boot Barn Holdings Inc | Barclays Bank | 15,636 |
| 7,433 | Boot Barn Holdings Inc | HSBC | 22,968 |
| 5,719 | Boot Barn Holdings Inc | Morgan Stanley | 10,752 |
| (12,124) | Booz Allen Hamilton Holding Corp | Barclays Bank | (20,729) |
| (28,007) | Booz Allen Hamilton Holding Corp | Goldman Sachs | (185,882) |
| (3,897) | Booz Allen Hamilton Holding Corp | HSBC | (18,914) |
| (19,614) | Booz Allen Hamilton Holding Corp | Morgan Stanley | (35,109) |
| (29,107) | BorgWarner Inc | Bank of America Merrill Lynch | (105,076) |
| (5,937) | BorgWarner Inc | Barclays Bank | (9,143) |
| (6,300) | BorgWarner Inc | Goldman Sachs | (22,743) |
| (2,831) | BorgWarner Inc | HSBC | (5,633) |
| (15,181) | BorgWarner Inc | Morgan Stanley | (23,379) |
| 389 | Boston Beer Co Inc ‘A’ | Bank of America Merrill Lynch | 18,279 |
| 2,032 | Boston Beer Co Inc ‘A’ | Barclays Bank | 50,338 |
| 508 | Boston Beer Co Inc ‘A’ | Goldman Sachs | 23,871 |
| 1,181 | Boston Beer Co Inc ‘A’ | HSBC | 72,083 |
| 1,600 | Boston Beer Co Inc ‘A’ | Morgan Stanley | 42,800 |
| (5,354) | Boston Omaha Corp ‘A’ | Bank of America Merrill Lynch | 9,691 |
| (27,711) | Boston Omaha Corp ‘A’ | Barclays Bank | 67,338 |
| (323) | Boston Omaha Corp ‘A’ | HSBC | 740 |
| (12,645) | Boston Omaha Corp ‘A’ | Morgan Stanley | 30,727 |
| 33,326 | Boston Private Financial Holdings Inc | Morgan Stanley | 14,330 |
| 80 | Boston Properties Inc (REIT) | Bank of America Merrill Lynch | 790 |
| 4,108 | Boston Properties Inc (REIT) | Barclays Bank | 27,975 |
| 4,667 | Boston Properties Inc (REIT) | Goldman Sachs | 46,063 |
| 27,513 | Boston Properties Inc (REIT) | HSBC | 2,864 |
| 28,260 | Boston Properties Inc (REIT) | Morgan Stanley | 192,450 |
| (22,095) | Boston Scientific Corp | Bank of America Merrill Lynch | (58,110) |
| (12,628) | Boston Scientific Corp | Barclays Bank | (19,573) |
| (17,312) | Boston Scientific Corp | Goldman Sachs | (45,531) |
| 20,103 | Boston Scientific Corp | Goldman Sachs | 52,871 |
| (32,326) | Boston Scientific Corp | HSBC | 23,275 |
| 19,892 | Boston Scientific Corp | HSBC | (11,207) |
| (23,222) | Boston Scientific Corp | Morgan Stanley | (35,994) |
| 31,631 | Boston Scientific Corp | Morgan Stanley | 49,028 |
| 7,382 | Bottomline Technologies DE Inc | Barclays Bank | 5,906 |
| 3,438 | Bottomline Technologies DE Inc | Goldman Sachs | 31,097 |
| 9,453 | Bottomline Technologies DE Inc | HSBC | 34,315 |
| 25,514 | Bottomline Technologies DE Inc | Morgan Stanley | 20,411 |
| 28,790 | Box Inc ‘A’ | Goldman Sachs | 71,845 |
| 50,493 | Box Inc ‘A’ | HSBC | 109,594 |
| (10,314) | Box Inc ‘A’ | Morgan Stanley | (6,292) |
| 70,786 | Box Inc ‘A’ | Morgan Stanley | 43,179 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 14,282 | Boyd Gaming Corp | Bank of America Merrill Lynch | 25,191 |
| 26,090 | Boyd Gaming Corp | Barclays Bank | 30,812 |
| 36,135 | Boyd Gaming Corp | Goldman Sachs | 176,700 |
| 10,492 | Boyd Gaming Corp | HSBC | 23,388 |
| 63,665 | Boyd Gaming Corp | Morgan Stanley | 77,672 |
| (17,294) | Brady Corp ‘A’ | Bank of America Merrill Lynch | (176,572) |
| (20,871) | Brady Corp ‘A’ | Goldman Sachs | (186,324) |
| (17,476) | Brady Corp ‘A’ | HSBC | (116,915) |
| (55,715) | Brady Corp ‘A’ | Morgan Stanley | (131,487) |
| 22,916 | Braemar Hotels & Resorts Inc (REIT) | Bank of America Merrill Lynch | 27,958 |
| 21,390 | Braemar Hotels & Resorts Inc (REIT) | Barclays Bank | 16,470 |
| 23,550 | Braemar Hotels & Resorts Inc (REIT) | Goldman Sachs | 28,731 |
| 55,997 | Braemar Hotels & Resorts Inc (REIT) | HSBC | 35,838 |
| 36,422 | Braemar Hotels & Resorts Inc (REIT) | Morgan Stanley | 28,045 |
| (3,000) | BrainStorm Cell Therapeutics Inc | Bank of America Merrill Lynch | (5,610) |
| (56,887) | BrainStorm Cell Therapeutics Inc | Barclays Bank | (36,408) |
| 261,992 | Brandywine Realty Trust (REIT) | Bank of America Merrill Lynch | 301,291 |
| (296) | Brandywine Realty Trust (REIT) | Bank of America Merrill Lynch | (340) |
| 5,077 | Brandywine Realty Trust (REIT) | Barclays Bank | 2,539 |
| (31,578) | Brandywine Realty Trust (REIT) | Barclays Bank | (15,789) |
| (29,090) | Brandywine Realty Trust (REIT) | Goldman Sachs | (33,454) |
| 10,080 | Brandywine Realty Trust (REIT) | HSBC | (6,653) |
| (2,749) | Brandywine Realty Trust (REIT) | HSBC | 1,814 |
| (39,848) | Brandywine Realty Trust (REIT) | Morgan Stanley | (19,924) |
| 21,108 | BRF SA ADR | HSBC | 19,630 |
| (30,539) | Bridge Bancorp Inc | Bank of America Merrill Lynch | (84,898) |
| (7,031) | Bridge Bancorp Inc | Barclays Bank | (6,290) |
| (8,638) | Bridge Bancorp Inc | Goldman Sachs | (24,014) |
| (4,084) | Bridge Bancorp Inc | HSBC | (3,390) |
| (10,891) | Bridge Bancorp Inc | Morgan Stanley | (12,525) |
| (1,353) | Bridgebio Pharma Inc | Bank of America Merrill Lynch | 1,637 |
| 1,354 | Bridgebio Pharma Inc | Bank of America Merrill Lynch | (1,638) |
| 1,670 | Bridgebio Pharma Inc | Barclays Bank | (6,713) |
| 5,775 | Bridgebio Pharma Inc | Goldman Sachs | (6,988) |
| (3,798) | Bridgebio Pharma Inc | HSBC | 11,622 |
| 1,389 | Bridgebio Pharma Inc | HSBC | (4,250) |
| (1,237) | Bridgebio Pharma Inc | Morgan Stanley | 4,973 |
| 4,458 | Bridgebio Pharma Inc | Morgan Stanley | (17,921) |
| 79,749 | Bridgewater Bancshares Inc | Bank of America Merrill Lynch | 92,509 |
| 33,135 | Bridgewater Bancshares Inc | Goldman Sachs | 38,437 |
| 49,238 | Bridgewater Bancshares Inc | Morgan Stanley | 17,726 |
| (5,178) | Bridgford Foods Corp | Barclays Bank | 932 |
| (1,867) | Bridgford Foods Corp | Goldman Sachs | (2,072) |
| (299) | Bridgford Foods Corp | HSBC | 263 |
| 27,049 | Briggs & Stratton Corp | Barclays Bank | 2,840 |
| 32,162 | Briggs & Stratton Corp | Goldman Sachs | 4,020 |
| 22,998 | Briggs & Stratton Corp | HSBC | (6,094) |
| 25,727 | Briggs & Stratton Corp | Morgan Stanley | 2,701 |
| 18,240 | Brigham Minerals Inc ‘A’ | Bank of America Merrill Lynch | (4,560) |
| 22,380 | Brigham Minerals Inc ‘A’ | Barclays Bank | 3,357 |
| 15,993 | Brigham Minerals Inc ‘A’ | Goldman Sachs | (3,998) |
| 26,010 | Brigham Minerals Inc ‘A’ | HSBC | (10,924) |
| 5,606 | Bright Horizons Family Solutions Inc | Bank of America Merrill Lynch | 76,634 |
| 3,585 | Bright Horizons Family Solutions Inc | Barclays Bank | 24,235 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,827 | Bright Horizons Family Solutions Inc | Goldman Sachs | 24,975 |
| 8,873 | Bright Horizons Family Solutions Inc | HSBC | 22,171 |
| 5,587 | Bright Horizons Family Solutions Inc | Morgan Stanley | 37,768 |
| (31,197) | Brightcove Inc | Bank of America Merrill Lynch | 156 |
| (10,652) | Brightcove Inc | Barclays Bank | 2,343 |
| (11,078) | Brightcove Inc | Goldman Sachs | 55 |
| (10,264) | Brightcove Inc | HSBC | 1,334 |
| (34,348) | Brightcove Inc | Morgan Stanley | 7,557 |
| (13,424) | Brighthouse Financial Inc | Bank of America Merrill Lynch | (44,568) |
| 747 | Brighthouse Financial Inc | Barclays Bank | 859 |
| (3,559) | Brighthouse Financial Inc | Barclays Bank | (4,093) |
| 1,814 | Brighthouse Financial Inc | HSBC | 2,304 |
| (6,744) | Brighthouse Financial Inc | HSBC | (8,565) |
| 12,343 | Brighthouse Financial Inc | Morgan Stanley | 14,194 |
| (14,081) | Brighthouse Financial Inc | Morgan Stanley | (16,193) |
| 39,021 | Brightsphere Investment Group Inc | Barclays Bank | 780 |
| 26,999 | Brightsphere Investment Group Inc | Goldman Sachs | 15,119 |
| 3,213 | Brightsphere Investment Group Inc | HSBC | (161) |
| 12,622 | Brightsphere Investment Group Inc | Morgan Stanley | 252 |
| (2,195) | BrightView Holdings Inc | Bank of America Merrill Lynch | (2,788) |
| (29,940) | BrightView Holdings Inc | Barclays Bank | (1,796) |
| (13,310) | BrightView Holdings Inc | Goldman Sachs | (16,904) |
| (14,670) | BrightView Holdings Inc | HSBC | (17,311) |
| (29,237) | BrightView Holdings Inc | Morgan Stanley | (1,754) |
| 12,022 | Brinker International Inc | HSBC | 42,208 |
| 16,897 | Brinker International Inc | Morgan Stanley | 31,766 |
| 15,307 | Brink's Co | Barclays Bank | (11,480) |
| 3,784 | Brink's Co | Goldman Sachs | 8,590 |
| (24,471) | Brink's Co | HSBC | 32,791 |
| (32,354) | Brink's Co | Morgan Stanley | 24,265 |
| (31,630) | Bristol-Myers Squibb Co | Bank of America Merrill Lynch | 122,408 |
| (465) | Bristol-Myers Squibb Co | Barclays Bank | 265 |
| 458 | Bristol-Myers Squibb Co | Barclays Bank | (22) |
| (9,088) | Bristol-Myers Squibb Co | Goldman Sachs | 35,171 |
| 23,116 | Bristol-Myers Squibb Co | Goldman Sachs | (89,459) |
| (5,046) | Bristol-Myers Squibb Co | HSBC | 4,188 |
| 4,973 | Bristol-Myers Squibb Co | HSBC | 1,189 |
| (23,572) | Bristol-Myers Squibb Co | Morgan Stanley | 13,436 |
| 32,067 | Bristol-Myers Squibb Co | Morgan Stanley | (18,278) |
| 31,245 | Brixmor Property Group Inc (REIT) | Bank of America Merrill Lynch | 55,616 |
| (19,008) | Brixmor Property Group Inc (REIT) | Bank of America Merrill Lynch | (33,834) |
| 13,325 | Brixmor Property Group Inc (REIT) | Barclays Bank | 3,998 |
| (16,962) | Brixmor Property Group Inc (REIT) | Barclays Bank | (5,089) |
| 42,288 | Brixmor Property Group Inc (REIT) | Goldman Sachs | 75,273 |
| (15,926) | Brixmor Property Group Inc (REIT) | Goldman Sachs | (28,348) |
| 26,293 | Brixmor Property Group Inc (REIT) | HSBC | (6,047) |
| (16,241) | Brixmor Property Group Inc (REIT) | HSBC | (12,605) |
| 5,989 | Brixmor Property Group Inc (REIT) | Morgan Stanley | 1,797 |
| (19,862) | Brixmor Property Group Inc (REIT) | Morgan Stanley | (5,959) |
| (191) | Broadcom Inc | Bank of America Merrill Lynch | (4,649) |
| 774 | Broadcom Inc | Bank of America Merrill Lynch | 12,920 |
| (3,543) | Broadcom Inc | Barclays Bank | (28,698) |
| 1,090 | Broadcom Inc | Goldman Sachs | 26,531 |
| (1,856) | Broadcom Inc | HSBC | (18,040) |
| (4,341) | Broadcom Inc | Morgan Stanley | (35,162) |
| 2,930 | Broadcom Inc | Morgan Stanley | 23,733 |
| 9,670 | Broadmark Realty Capital Inc (REIT) | Barclays Bank | 6,527 |
| 34,426 | Broadmark Realty Capital Inc (REIT) | HSBC | 8,434 |
| 1,303 | Broadridge Financial Solutions Inc | Barclays Bank | 2,854 |
| 7,619 | Broadridge Financial Solutions Inc | Goldman Sachs | 24,191 |
| 3,555 | Broadridge Financial Solutions Inc | HSBC | 7,785 |
| 7,214 | Broadridge Financial Solutions Inc | Morgan Stanley | 15,799 |
| (37,976) | Brookdale Senior Living Inc | Bank of America Merrill Lynch | (24,115) |
| (41,963) | Brookdale Senior Living Inc | Barclays Bank | (7,344) |
| (24,017) | Brookdale Senior Living Inc | Goldman Sachs | (15,251) |
| (25,865) | Brookdale Senior Living Inc | HSBC | (9,958) |
| (27,511) | Brookdale Senior Living Inc | Morgan Stanley | (4,814) |
| (73,770) | Brookfield Property Inc 'A' (REIT) | Bank of America Merrill Lynch | (130,573) |
| (15,063) | Brookfield Property Inc 'A' (REIT) | Barclays Bank | (15,816) |
| (21,600) | Brookfield Property Inc 'A' (REIT) | Goldman Sachs | 171,504 |
| (2,705) | Brookfield Property Inc 'A' (REIT) | HSBC | (2,624) |
| (51,179) | Brookline Bancorp Inc | Bank of America Merrill Lynch | (52,970) |
| (8,089) | Brookline Bancorp Inc | Barclays Bank | (3,883) |
| (32,482) | Brookline Bancorp Inc | HSBC | (974) |
| (93,265) | Brookline Bancorp Inc | Morgan Stanley | (44,767) |
| (7,041) | Brooks Automation Inc | Bank of America Merrill Lynch | (17,230) |
| (8,814) | Brooks Automation Inc | Barclays Bank | 5,465 |
| 9,266 | Brooks Automation Inc | Barclays Bank | (5,745) |
| (11,344) | Brooks Automation Inc | Goldman Sachs | (28,233) |
| 16,975 | Brooks Automation Inc | Goldman Sachs | 47,870 |
| (7,824) | Brooks Automation Inc | HSBC | (9,154) |
| 4,804 | Brooks Automation Inc | HSBC | 4,762 |
| (9,853) | Brooks Automation Inc | Morgan Stanley | 6,109 |
| 12,715 | Brooks Automation Inc | Morgan Stanley | (7,883) |
| 38,112 | Brown & Brown Inc | Bank of America Merrill Lynch | 119,290 |
| 53,095 | Brown & Brown Inc | Barclays Bank | 90,792 |
| 30,628 | Brown & Brown Inc | Goldman Sachs | 80,866 |
| 42,974 | Brown & Brown Inc | HSBC | 88,691 |
| 10,020 | Brown & Brown Inc | Morgan Stanley | 17,134 |
| 2,920 | Brown-Forman Corp 'A' | Bank of America Merrill Lynch | (4,730) |
| 3,866 | Brown-Forman Corp 'A' | Barclays Bank | 3,286 |
| 7,402 | Brown-Forman Corp 'A' | Goldman Sachs | (11,991) |
| 7,951 | Brown-Forman Corp 'A' | HSBC | (15,606) |
| 10,138 | Brown-Forman Corp 'A' | Morgan Stanley | 8,617 |
| 17,479 | Brown-Forman Corp 'B' | Bank of America Merrill Lynch | (3,396) |
| 3,583 | Brown-Forman Corp 'B' | Barclays Bank | 3,834 |
| 18,080 | Brown-Forman Corp 'B' | Goldman Sachs | (10,795) |
| 14,261 | Brown-Forman Corp 'B' | HSBC | (3,327) |
| 27,842 | Brown-Forman Corp 'B' | Morgan Stanley | 29,791 |
| 14,526 | BRP Group Inc 'A' | Bank of America Merrill Lynch | 20,917 |
| 11,676 | BRP Group Inc 'A' | Barclays Bank | 5,955 |
| 16,711 | BRP Group Inc 'A' | Goldman Sachs | 24,064 |
| 10,335 | BRP Group Inc 'A' | HSBC | 12,712 |
| 16,642 | BRP Group Inc 'A' | Morgan Stanley | 8,487 |
| 7,678 | BRT Apartments Corp (REIT) | Bank of America Merrill Lynch | 13,590 |
| 12,156 | BRT Apartments Corp (REIT) | Barclays Bank | 13,736 |
| 27,912 | BRT Apartments Corp (REIT) | Goldman Sachs | 49,404 |
| 13,578 | BRT Apartments Corp (REIT) | HSBC | 11,406 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 19,952 | BRT Apartments Corp (REIT) | Morgan Stanley | 22,546 |
| (9,697) | Bruker Corp | Bank of America Merrill Lynch | (19,976) |
| (952) | Bruker Corp | Barclays Bank | (2,018) |
| 19,432 | Bruker Corp | Barclays Bank | 41,196 |
| (3,336) | Bruker Corp | Goldman Sachs | (6,872) |
| 3,198 | Bruker Corp | Goldman Sachs | 6,588 |
| (9,334) | Bruker Corp | HSBC | (44,430) |
| 4,556 | Bruker Corp | HSBC | 21,687 |
| (7,144) | Bruker Corp | Morgan Stanley | (15,145) |
| 6,521 | Bruker Corp | Morgan Stanley | 13,825 |
| (6,095) | Brunswick Corp | Barclays Bank | (18,285) |
| (3,524) | Brunswick Corp | HSBC | (21,673) |
| (25,151) | Brunswick Corp | Morgan Stanley | (75,453) |
| 11,982 | Bryn Mawr Bank Corp | Bank of America Merrill Lynch | 50,564 |
| 15,430 | Bryn Mawr Bank Corp | Barclays Bank | 30,860 |
| 22,047 | Bryn Mawr Bank Corp | Goldman Sachs | 93,038 |
| 26,612 | Bryn Mawr Bank Corp | HSBC | 32,368 |
| 16,103 | Bryn Mawr Bank Corp | Morgan Stanley | 32,206 |
| (12,953) | Buckle Inc | Bank of America Merrill Lynch | (1,554) |
| (48,931) | Buckle Inc | Barclays Bank | 18,104 |
| (6,886) | Buckle Inc | HSBC | 5,509 |
| 15,163 | Builders FirstSource Inc | Bank of America Merrill Lynch | 67,854 |
| 22,210 | Builders FirstSource Inc | Barclays Bank | 30,650 |
| 4,941 | Builders FirstSource Inc | Goldman Sachs | 22,111 |
| 21,102 | Builders FirstSource Inc | HSBC | 56,342 |
| 47,037 | Builders FirstSource Inc | Morgan Stanley | 64,911 |
| (13,745) | Bunge Ltd | Bank of America Merrill Lynch | (37,250) |
| (25,166) | Bunge Ltd | Barclays Bank | (72,478) |
| (9,008) | Bunge Ltd | Goldman Sachs | (35,401) |
| (3,356) | Bunge Ltd | HSBC | (5,806) |
| (27,115) | Bunge Ltd | Morgan Stanley | (78,091) |
| (2,290) | Burlington Stores Inc | Bank of America Merrill Lynch | (98,745) |
| (2,489) | Burlington Stores Inc | Barclays Bank | (21,281) |
| (7,756) | Burlington Stores Inc | HSBC | (246,873) |
| (2,760) | Burlington Stores Inc | Morgan Stanley | (23,598) |
| (3,175) | Business First Bancshares Inc | Bank of America Merrill Lynch | (9,366) |
| (6,929) | Business First Bancshares Inc | HSBC | (16,006) |
| (1,327) | Business First Bancshares Inc | Morgan Stanley | (2,203) |
| (443) | BWX Technologies Inc | Bank of America Merrill Lynch | (3,260) |
| 6,384 | BWX Technologies Inc | Bank of America Merrill Lynch | 46,986 |
| (716) | BWX Technologies Inc | Barclays Bank | (3,802) |
| 5,820 | BWX Technologies Inc | Barclays Bank | 30,904 |
| (2,618) | BWX Technologies Inc | Goldman Sachs | (19,268) |
| (3,543) | BWX Technologies Inc | HSBC | (13,357) |
| (14,022) | BWX Technologies Inc | Morgan Stanley | (74,457) |
| (40,658) | Byline Bancorp Inc | Goldman Sachs | (103,678) |
| (21,518) | Byline Bancorp Inc | HSBC | (8,822) |
| (49,496) | Byline Bancorp Inc | Morgan Stanley | (45,041) |
| (3,044) | C&F Financial Corp | Bank of America Merrill Lynch | (15,616) |
| (2,438) | C&F Financial Corp | Barclays Bank | (8,094) |
| (1,023) | C&F Financial Corp | HSBC | (5,422) |
| (1,961) | C&F Financial Corp | Morgan Stanley | (6,511) |
| (6,612) | Cabaletta Bio Inc | Bank of America Merrill Lynch | (8,529) |
| (1,927) | Cabaletta Bio Inc | HSBC | (1,310) |
| (1,646) | Cabaletta Bio Inc | Morgan Stanley | (1,580) |
| 178 | Cable One Inc | Bank of America Merrill Lynch | (256) |
| 145 | Cable One Inc | Barclays Bank | 8,381 |
| 903 | Cable One Inc | Goldman Sachs | (5,984) |
| 131 | Cable One Inc | HSBC | (1,401) |
| 408 | Cable One Inc | Morgan Stanley | 23,582 |
| (2,693) | Cabot Corp | Bank of America Merrill Lynch | (18,932) |
| 12,072 | Cabot Corp | Bank of America Merrill Lynch | 84,866 |
| (3,912) | Cabot Corp | Barclays Bank | (7,315) |
| 2,307 | Cabot Corp | Barclays Bank | 4,314 |
| (8,639) | Cabot Corp | HSBC | (31,446) |
| 4,507 | Cabot Corp | HSBC | 16,405 |
| (12,396) | Cabot Corp | Morgan Stanley | (23,181) |
| 6,510 | Cabot Corp | Morgan Stanley | 12,174 |
| (338) | Cabot Microelectronics Corp | Bank of America Merrill Lynch | (8,163) |
| (2,424) | Cabot Microelectronics Corp | Barclays Bank | (22,398) |
| 266 | Cabot Microelectronics Corp | Barclays Bank | 2,458 |
| (3,173) | Cabot Microelectronics Corp | Goldman Sachs | (72,881) |
| (5,385) | Cabot Microelectronics Corp | HSBC | (35,326) |
| 870 | Cabot Microelectronics Corp | HSBC | 5,707 |
| (5,682) | Cabot Microelectronics Corp | Morgan Stanley | (49,045) |
| 10,998 | Cabot Microelectronics Corp | Morgan Stanley | 101,622 |
| (7,341) | Cabot Oil & Gas Corp | Barclays Bank | (4,845) |
| (5,373) | Cabot Oil & Gas Corp | Goldman Sachs | (7,039) |
| (14,292) | Cabot Oil & Gas Corp | HSBC | 8,897 |
| (22,937) | Cabot Oil & Gas Corp | Morgan Stanley | (15,138) |
| 2,548 | CACI International Inc ‘A’ | Bank of America Merrill Lynch | 38,933 |
| (8,505) | CACI International Inc ‘A’ | Bank of America Merrill Lynch | (102,395) |
| 1,421 | CACI International Inc ‘A’ | Barclays Bank | 9,506 |
| 2,776 | CACI International Inc ‘A’ | Goldman Sachs | 42,417 |
| (2,189) | CACI International Inc ‘A’ | Goldman Sachs | (31,851) |
| 1,253 | CACI International Inc ‘A’ | HSBC | 2,005 |
| (2,881) | CACI International Inc ‘A’ | HSBC | (4,610) |
| 2,457 | CACI International Inc ‘A’ | Morgan Stanley | 16,437 |
| (10,180) | CACI International Inc ‘A’ | Morgan Stanley | (68,104) |
| (9,000) | Cactus Inc ‘A’ | Bank of America Merrill Lynch | (25,920) |
| (15,414) | Cactus Inc ‘A’ | Goldman Sachs | (44,392) |
| (42,430) | Cactus Inc ‘A’ | HSBC | (102,256) |
| (27,202) | Cactus Inc ‘A’ | Morgan Stanley | (36,451) |
| (24,471) | Cadence BanCorp | Bank of America Merrill Lynch | (57,017) |
| (19,186) | Cadence BanCorp | Barclays Bank | (23,791) |
| (27,294) | Cadence BanCorp | Goldman Sachs | (63,595) |
| (7,254) | Cadence BanCorp | HSBC | (11,099) |
| (20,086) | Cadence BanCorp | Morgan Stanley | (24,907) |
| 2,259 | Cadence Design Systems Inc | Bank of America Merrill Lynch | 15,610 |
| (975) | Cadence Design Systems Inc | Barclays Bank | (2,857) |
| 6,272 | Cadence Design Systems Inc | Goldman Sachs | 43,340 |
| (2,986) | Cadence Design Systems Inc | Goldman Sachs | (10,062) |
| 3,397 | Cadence Design Systems Inc | HSBC | 21,969 |
| (9,985) | Cadence Design Systems Inc | HSBC | (65,102) |
| 23,059 | Cadence Design Systems Inc | Morgan Stanley | 67,563 |
| (9,146) | Cadence Design Systems Inc | Morgan Stanley | (26,798) |
| 14,770 | Cadiz Inc | Bank of America Merrill Lynch | 9,157 |
| 2,237 | Cadiz Inc | Barclays Bank | 850 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 21,556 | Caesarstone Ltd | Barclays Bank | 12,071 |
| 17,763 | Caesarstone Ltd | Goldman Sachs | 26,822 |
| 17,328 | Caesarstone Ltd | HSBC | 3,985 |
| 30,943 | Caesarstone Ltd | Morgan Stanley | 17,328 |
| (5,826) | CAI International Inc | Bank of America Merrill Lynch | (13,691) |
| (33,604) | CAI International Inc | HSBC | 24,195 |
| (36,040) | CAI International Inc | Morgan Stanley | (14,056) |
| (3,084) | CalAmp Corp | Bank of America Merrill Lynch | (5,890) |
| (8,434) | CalAmp Corp | Barclays Bank | (4,554) |
| (5,243) | CalAmp Corp | Goldman Sachs | (10,014) |
| (10,441) | CalAmp Corp | HSBC | (6,787) |
| (37,821) | CalAmp Corp | Morgan Stanley | (20,423) |
| 3,264 | Calavo Growers Inc | Bank of America Merrill Lynch | 10,510 |
| 12,886 | Calavo Growers Inc | Barclays Bank | 15,076 |
| 12,439 | Calavo Growers Inc | Goldman Sachs | 40,054 |
| 9,041 | Calavo Growers Inc | HSBC | 16,997 |
| 11,587 | Calavo Growers Inc | Morgan Stanley | 13,557 |
| 36,989 | Caleres Inc | HSBC | (370) |
| 3,374 | Caleres Inc | Morgan Stanley | 1,754 |
| 717 | California Resources Corp | Morgan Stanley | (122) |
| 4,129 | California Water Service Group | Bank of America Merrill Lynch | 12,593 |
| 3,505 | California Water Service Group | Barclays Bank | 3,575 |
| (7,928) | California Water Service Group | Goldman Sachs | (24,180) |
| 3,671 | California Water Service Group | HSBC | 3,047 |
| (7,681) | California Water Service Group | HSBC | (6,375) |
| 3,836 | California Water Service Group | Morgan Stanley | 3,913 |
| (31,960) | California Water Service Group | Morgan Stanley | (32,599) |
| 12,223 | Calithera Biosciences Inc | Bank of America Merrill Lynch | (8,434) |
| 25,605 | Calithera Biosciences Inc | Goldman Sachs | (17,667) |
| 4,823 | Calithera Biosciences Inc | HSBC | (3,183) |
| 43,369 | Calix Inc | Bank of America Merrill Lynch | 144,419 |
| 36,266 | Calix Inc | Goldman Sachs | 120,766 |
| 13,141 | Calix Inc | Morgan Stanley | 21,945 |
| (42,261) | Callaway Golf Co | HSBC | (41,416) |
| (19,886) | Callaway Golf Co | Morgan Stanley | 994 |
| (29,836) | Callon Petroleum Co | Bank of America Merrill Lynch | (376) |
| (43,683) | Callon Petroleum Co | Barclays Bank | 1,350 |
| (32,007) | Callon Petroleum Co | Goldman Sachs | (403) |
| (3,100) | Callon Petroleum Co | HSBC | 319 |
| (34,217) | Callon Petroleum Co | Morgan Stanley | 1,057 |
| 8,285 | Cal-Maine Foods Inc | Bank of America Merrill Lynch | 2,900 |
| 1,906 | Cal-Maine Foods Inc | Barclays Bank | 915 |
| 4,253 | Cal-Maine Foods Inc | Goldman Sachs | 1,489 |
| 11,811 | Cal-Maine Foods Inc | Morgan Stanley | 5,669 |
| (26,427) | Calyxt Inc | Barclays Bank | 5,021 |
| (50) | Calyxt Inc | HSBC | (3) |
| (8,068) | Cambium Networks Corp | Morgan Stanley | (1,210) |
| (1,004) | Cambridge Bancorp | Bank of America Merrill Lynch | (3,840) |
| (871) | Cambridge Bancorp | Barclays Bank | (3,440) |
| (4,377) | Cambridge Bancorp | Goldman Sachs | (38,211) |
| (10,558) | Cambridge Bancorp | HSBC | (72,217) |
| (1,828) | Cambridge Bancorp | Morgan Stanley | (7,221) |
| 20,587 | Camden National Corp | Bank of America Merrill Lynch | 119,090 |
| 17,206 | Camden National Corp | Barclays Bank | 53,339 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 14,959 | Camden National Corp | Goldman Sachs | 89,923 |
| 18,069 | Camden National Corp | HSBC | 67,257 |
| 16,633 | Camden National Corp | Morgan Stanley | 51,562 |
| 9,755 | Camden Property Trust (REIT) | Bank of America Merrill Lynch | 71,894 |
| 10,593 | Camden Property Trust (REIT) | Barclays Bank | 17,657 |
| 13,768 | Camden Property Trust (REIT) | Goldman Sachs | 93,659 |
| 23,545 | Camden Property Trust (REIT) | HSBC | 71,908 |
| 25,991 | Camden Property Trust (REIT) | Morgan Stanley | 67,317 |
| (4,320) | Campbell Soup Co | Bank of America Merrill Lynch | 17,194 |
| (7,942) | Campbell Soup Co | Barclays Bank | (9,531) |
| (4,920) | Campbell Soup Co | Goldman Sachs | 19,582 |
| (25,899) | Campbell Soup Co | HSBC | 44,288 |
| (21,307) | Campbell Soup Co | Morgan Stanley | (25,568) |
| (4,520) | Camping World Holdings Inc ‘A’ | Bank of America Merrill Lynch | 400 |
| (14,410) | Camping World Holdings Inc ‘A’ | Barclays Bank | (1,330) |
| (12,926) | Camping World Holdings Inc ‘A’ | Goldman Sachs | (59,330) |
| 6,823 | Canada Goose Holdings Inc | Bank of America Merrill Lynch | 2,525 |
| 2,805 | Canada Goose Holdings Inc | Barclays Bank | (2,833) |
| 5,881 | Canada Goose Holdings Inc | Goldman Sachs | (4,078) |
| 12,285 | Canada Goose Holdings Inc | HSBC | (35,709) |
| 12,609 | Canada Goose Holdings Inc | Morgan Stanley | (12,735) |
| (20,507) | Cannae Holdings Inc | Bank of America Merrill Lynch | (60,086) |
| (14,683) | Cannae Holdings Inc | Barclays Bank | (20,997) |
| (14,743) | Cannae Holdings Inc | Goldman Sachs | (43,197) |
| (4,216) | Cannae Holdings Inc | HSBC | (12,606) |
| (16,394) | Cannae Holdings Inc | Morgan Stanley | (23,443) |
| 3,405 | Cantel Medical Corp | Bank of America Merrill Lynch | 27,478 |
| (1,823) | Cantel Medical Corp | Goldman Sachs | (14,712) |
| (3,225) | Cantel Medical Corp | HSBC | (13,223) |
| 6,215 | Cantel Medical Corp | HSBC | 25,482 |
| (3,714) | Cantel Medical Corp | Morgan Stanley | (23,398) |
| (3,506) | Capital Bancorp Inc | Bank of America Merrill Lynch | (2,104) |
| (5,447) | Capital Bancorp Inc | Barclays Bank | 163 |
| (1,000) | Capital Bancorp Inc | Goldman Sachs | (600) |
| (5,576) | Capital Bancorp Inc | Morgan Stanley | 167 |
| 33,398 | Capital City Bank Group Inc | Bank of America Merrill Lynch | 84,497 |
| 6,725 | Capital City Bank Group Inc | Barclays Bank | 7,936 |
| 37,776 | Capital City Bank Group Inc | Goldman Sachs | 95,573 |
| 10,094 | Capital City Bank Group Inc | HSBC | (2,503) |
| 44,324 | Capital City Bank Group Inc | Morgan Stanley | 52,302 |
| 4,277 | Capital One Financial Corp | Bank of America Merrill Lynch | 37,173 |
| 7,639 | Capital One Financial Corp | Barclays Bank | 52,480 |
| 8,209 | Capital One Financial Corp | Goldman Sachs | 74,291 |
| 4,874 | Capital One Financial Corp | HSBC | 35,774 |
| 16,780 | Capital One Financial Corp | Morgan Stanley | 115,279 |
| (144,561) | Capital Senior Living Corp | Bank of America Merrill Lynch | (10,842) |
| 6,706 | Capitol Federal Financial Inc | Bank of America Merrill Lynch | 5,499 |
| 30,856 | Capitol Federal Financial Inc | Barclays Bank | 10,800 |
| 23,731 | Capitol Federal Financial Inc | Goldman Sachs | 17,919 |
| 62,812 | Capitol Federal Financial Inc | HSBC | 31,967 |
| 43,223 | Capitol Federal Financial Inc | Morgan Stanley | 13,044 |
| (1,455) | Capri Holdings Ltd | Barclays Bank | (1,644) |
| 9,152 | Capri Holdings Ltd | Barclays Bank | 10,342 |
| (4,225) | Capri Holdings Ltd | Goldman Sachs | (11,661) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 12,839 | Capri Holdings Ltd | Goldman Sachs | 35,436 |
| (1,977) | Capri Holdings Ltd | HSBC | (1,226) |
| (21,366) | Capri Holdings Ltd | Morgan Stanley | (24,144) |
| 17,580 | Capstar Financial Holdings Inc | Bank of America Merrill Lynch | 32,699 |
| 20,339 | Capstar Financial Holdings Inc | Barclays Bank | 15,051 |
| 29,351 | Capstar Financial Holdings Inc | Goldman Sachs | 54,593 |
| 22,693 | Capstar Financial Holdings Inc | HSBC | 20,651 |
| 39,506 | Capstar Financial Holdings Inc | Morgan Stanley | 29,234 |
| (120,177) | Capstead Mortgage Corp (REIT) | Bank of America Merrill Lynch | (38,457) |
| (56,642) | Capstead Mortgage Corp (REIT) | HSBC | (4,531) |
| (34,244) | Capstead Mortgage Corp (REIT) | Morgan Stanley | 2,740 |
| 28,600 | Cara Therapeutics Inc | Bank of America Merrill Lynch | 29,410 |
| 8,642 | Cara Therapeutics Inc | Barclays Bank | (2,852) |
| 11,442 | Cara Therapeutics Inc | Goldman Sachs | 12,472 |
| 12,028 | Cara Therapeutics Inc | HSBC | 21,781 |
| 21,440 | Cara Therapeutics Inc | Morgan Stanley | (7,075) |
| 8,928 | CARBO Ceramics Inc | Bank of America Merrill Lynch | (48) |
| 7,003 | CARBO Ceramics Inc | Goldman Sachs | (37) |
| 23,336 | CARBO Ceramics Inc | Morgan Stanley | (113) |
| 7,934 | Cardinal Health Inc | Bank of America Merrill Lynch | 43,399 |
| (1,220) | Cardinal Health Inc | Bank of America Merrill Lynch | (1,858) |
| 9,244 | Cardinal Health Inc | Barclays Bank | 7,673 |
| (7,497) | Cardinal Health Inc | Barclays Bank | (681) |
| 1,067 | Cardinal Health Inc | Goldman Sachs | 5,836 |
| (5,514) | Cardinal Health Inc | Goldman Sachs | (27,855) |
| 10,420 | Cardinal Health Inc | HSBC | 47,307 |
| (13,523) | Cardinal Health Inc | HSBC | (61,394) |
| 13,369 | Cardinal Health Inc | Morgan Stanley | 11,096 |
| (4,304) | Cardinal Health Inc | Morgan Stanley | (3,572) |
| 12,070 | Cardiovascular Systems Inc | Barclays Bank | 28,727 |
| 18,904 | Cardiovascular Systems Inc | Goldman Sachs | 90,928 |
| 3,672 | Cardiovascular Systems Inc | HSBC | 4,627 |
| 16,213 | Cardiovascular Systems Inc | Morgan Stanley | 38,587 |
| 400 | Cardlytics Inc | Barclays Bank | 341 |
| 4,341 | Cardlytics Inc | HSBC | 62,250 |
| (2,072) | Cardlytics Inc | Morgan Stanley | 11,893 |
| 1,062 | Cardlytics Inc | Morgan Stanley | (6,096) |
| (4,315) | Cardtronics Plc ‘A’ | Barclays Bank | 1,899 |
| (13,665) | Cardtronics Plc ‘A’ | Goldman Sachs | (77,071) |
| (5,117) | Cardtronics Plc ‘A’ | HSBC | (14,890) |
| (12,313) | Cardtronics Plc ‘A’ | Morgan Stanley | 5,418 |
| (11,445) | CareDx Inc | Goldman Sachs | (21,173) |
| (7,877) | CareDx Inc | HSBC | (27,806) |
| (5,199) | CareDx Inc | Morgan Stanley | (2,028) |
| (14,374) | CareTrust Inc (REIT) | Goldman Sachs | (35,504) |
| (66,563) | CareTrust Inc (REIT) | HSBC | (81,873) |
| (3,208) | CareTrust Inc (REIT) | Morgan Stanley | 225 |
| 11,232 | Cargurus Inc | Bank of America Merrill Lynch | 30,439 |
| 6,791 | Cargurus Inc | Barclays Bank | 5,365 |
| 52,576 | Cargurus Inc | Goldman Sachs | 142,481 |
| 8,060 | Cargurus Inc | HSBC | (241) |
| 25,201 | Cargurus Inc | Morgan Stanley | 19,908 |
| 8,476 | Carlisle Cos Inc | Bank of America Merrill Lynch | 107,528 |
| 12,273 | Carlisle Cos Inc | Barclays Bank | 49,139 |
| 5,878 | Carlisle Cos Inc | Goldman Sachs | 87,406 |
| 6,191 | Carlisle Cos Inc | HSBC | (1,067) |
| 5,142 | Carlisle Cos Inc | Morgan Stanley | 23,447 |
| (2,989) | CarMax Inc | Goldman Sachs | (33,417) |
| (17,161) | CarMax Inc | HSBC | (176,587) |
| 1,675 | CarMax Inc | Morgan Stanley | 9,095 |
| (4,292) | CarMax Inc | Morgan Stanley | (23,306) |
| 5,406 | Carnival Corp | Barclays Bank | 4,325 |
| 59,867 | Carnival Corp | Goldman Sachs | 80,747 |
| 11,910 | Carnival Corp | Morgan Stanley | 9,528 |
| 4,790 | Carpenter Technology Corp | Bank of America Merrill Lynch | 17,963 |
| 8,024 | Carpenter Technology Corp | Barclays Bank | 4,493 |
| 28,785 | Carpenter Technology Corp | Goldman Sachs | 107,944 |
| 12,818 | Carpenter Technology Corp | HSBC | 20,370 |
| 10,482 | Carpenter Technology Corp | Morgan Stanley | 5,870 |
| 3,912 | Carriage Services Inc | Bank of America Merrill Lynch | 15,100 |
| 39,128 | Carriage Services Inc | Goldman Sachs | 151,034 |
| 5,002 | Carriage Services Inc | HSBC | 11,905 |
| 2,412 | Carriage Services Inc | Morgan Stanley | (603) |
| (122,749) | Carrier Global Corp | Bank of America Merrill Lynch | (377,412) |
| (94,007) | Carrier Global Corp | Barclays Bank | (65,398) |
| (30,955) | Carrier Global Corp | Goldman Sachs | (97,199) |
| (15,190) | Carrier Global Corp | HSBC | (46,682) |
| (37,203) | Carrier Global Corp | Morgan Stanley | (29,762) |
| (37,756) | Carrols Restaurant Group Inc | Bank of America Merrill Lynch | (19,256) |
| (10,706) | Carrols Restaurant Group Inc | Barclays Bank | (3,640) |
| (12,622) | Carrols Restaurant Group Inc | Goldman Sachs | (6,437) |
| (57,270) | Carrols Restaurant Group Inc | HSBC | (13,458) |
| (36,850) | Carrols Restaurant Group Inc | Morgan Stanley | (12,529) |
| 993 | Cars.com Inc | Barclays Bank | (30) |
| 14,329 | Cars.com Inc | Goldman Sachs | 10,460 |
| 36,104 | Cars.com Inc | HSBC | (722) |
| 4,853 | Cars.com Inc | Morgan Stanley | (146) |
| (3,445) | Carter Bank & Trust | Barclays Bank | (586) |
| (54,486) | Carter Bank & Trust | Morgan Stanley | (9,263) |
| (384) | Carter’s Inc | Bank of America Merrill Lynch | (3,894) |
| 560 | Carter’s Inc | Bank of America Merrill Lynch | (113) |
| (299) | Carter’s Inc | Barclays Bank | (1,202) |
| 386 | Carter’s Inc | Barclays Bank | 1,552 |
| (8,114) | Carter’s Inc | Goldman Sachs | (77,304) |
| (3,568) | Carter’s Inc | HSBC | (22,371) |
| 489 | Carter’s Inc | HSBC | (660) |
| (7,009) | Carter’s Inc | Morgan Stanley | (28,176) |
| 7,014 | Carter’s Inc | Morgan Stanley | 28,196 |
| (5,214) | Carvana Co | Barclays Bank | 17,832 |
| 3,475 | Carvana Co | Barclays Bank | (3,834) |
| (1,876) | Carvana Co | Goldman Sachs | (694) |
| (1,316) | Carvana Co | HSBC | 9,291 |
| 10,348 | Casa Systems Inc | Bank of America Merrill Lynch | 4,657 |
| 26,868 | Casa Systems Inc | Barclays Bank | 2,687 |
| 29,719 | Casa Systems Inc | Goldman Sachs | 13,374 |
| 8,608 | Casa Systems Inc | HSBC | 1,549 |
| 21,501 | Casa Systems Inc | Morgan Stanley | 2,150 |
| 1,282 | Casella Waste Systems Inc ‘A’ | Bank of America Merrill Lynch | 4,000 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 6,272 | Casella Waste Systems Inc ‘A’ | Barclays Bank | 125 |
| (9,382) | Casella Waste Systems Inc ‘A’ | Barclays Bank | (188) |
| (5,890) | Casella Waste Systems Inc ‘A’ | Goldman Sachs | (18,377) |
| 2,409 | Casella Waste Systems Inc ‘A’ | HSBC | 5,420 |
| (24,610) | Casella Waste Systems Inc ‘A’ | HSBC | (55,373) |
| (33,603) | Casella Waste Systems Inc ‘A’ | Morgan Stanley | (672) |
| (1,712) | Casey’s General Stores Inc | Bank of America Merrill Lynch | (17,548) |
| (4,200) | Casey’s General Stores Inc | Barclays Bank | (18,396) |
| (1,627) | Casey’s General Stores Inc | Goldman Sachs | (16,677) |
| 1,196 | Casey’s General Stores Inc | Goldman Sachs | 12,259 |
| (3,823) | Casey’s General Stores Inc | HSBC | (17,249) |
| 1,383 | Casey’s General Stores Inc | HSBC | 5,546 |
| (1,579) | Casey’s General Stores Inc | Morgan Stanley | (6,916) |
| 1,446 | Casey’s General Stores Inc | Morgan Stanley | 6,333 |
| (38,487) | CASI Pharmaceuticals Inc | Barclays Bank | 1,155 |
| (82,335) | CASI Pharmaceuticals Inc | Morgan Stanley | 2,470 |
| 23,806 | Casper Sleep Inc | Bank of America Merrill Lynch | 8,094 |
| 9,362 | Casper Sleep Inc | Barclays Bank | 562 |
| 20,151 | Casper Sleep Inc | Goldman Sachs | 6,851 |
| (2,242) | Cass Information Systems Inc | Bank of America Merrill Lynch | (10,582) |
| (10,781) | Cass Information Systems Inc | Barclays Bank | (10,565) |
| (7,689) | Cass Information Systems Inc | Goldman Sachs | (36,292) |
| (20,155) | Cass Information Systems Inc | HSBC | (21,380) |
| (12,998) | Cass Information Systems Inc | Morgan Stanley | (12,738) |
| (29,874) | Cassava Sciences Inc | Barclays Bank | 1,494 |
| (7,030) | Cassava Sciences Inc | HSBC | 48,718 |
| (3,332) | Cassava Sciences Inc | Morgan Stanley | 167 |
| 2,712 | Castle Biosciences Inc | Bank of America Merrill Lynch | (271) |
| 5,209 | Castle Biosciences Inc | Goldman Sachs | (521) |
| 3,912 | Castle Biosciences Inc | HSBC | 22,885 |
| 200,557 | Castlight Health Inc ‘B’ | Bank of America Merrill Lynch | 7,641 |
| 60,840 | Castlight Health Inc ‘B’ | Goldman Sachs | 2,318 |
| 140,937 | Castlight Health Inc ‘B’ | HSBC | (13,347) |
| 188,072 | Castlight Health Inc ‘B’ | Morgan Stanley | (20,274) |
| (1,580) | Catalent Inc | Bank of America Merrill Lynch | (8,406) |
| 101 | Catalent Inc | Bank of America Merrill Lynch | 537 |
| (5,498) | Catalent Inc | Barclays Bank | (1,594) |
| 9,437 | Catalent Inc | Barclays Bank | 2,737 |
| (1,847) | Catalent Inc | Goldman Sachs | (9,826) |
| 3,566 | Catalent Inc | HSBC | 24,427 |
| (12,240) | Catalent Inc | Morgan Stanley | (3,550) |
| 8,366 | Catalent Inc | Morgan Stanley | 2,426 |
| (26,515) | Catalyst Pharmaceuticals Inc | Bank of America Merrill Lynch | 7,955 |
| (10,582) | Catalyst Pharmaceuticals Inc | Barclays Bank | 1,799 |
| (15,937) | Catalyst Pharmaceuticals Inc | Goldman Sachs | 4,781 |
| (39,743) | Catalyst Pharmaceuticals Inc | HSBC | 24,243 |
| (29,461) | Catalyst Pharmaceuticals Inc | Morgan Stanley | 5,008 |
| 3,274 | Catasys Inc | Bank of America Merrill Lynch | (7,858) |
| 3,393 | Catasys Inc | Barclays Bank | (4,072) |
| 4,677 | Catasys Inc | Goldman Sachs | (11,225) |
| 3,528 | Catasys Inc | HSBC | (3,918) |
| (152,452) | CatchMark Timber Trust Inc ‘A’ (REIT) | Goldman Sachs | (181,418) |
| (20,228) | CatchMark Timber Trust Inc ‘A’ (REIT) | HSBC | (3,843) |
| (46,098) | CatchMark Timber Trust Inc ‘A’ (REIT) | Morgan Stanley | (11,064) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,625) | Caterpillar Inc | Barclays Bank | (9,718) |
| (9,243) | Caterpillar Inc | Goldman Sachs | (97,329) |
| (23,083) | Caterpillar Inc | Morgan Stanley | (138,036) |
| 6,958 | Cathay General Bancorp | Bank of America Merrill Lynch | 25,056 |
| 103,559 | Cathay General Bancorp | Barclays Bank | 208,153 |
| 11,271 | Cathay General Bancorp | Goldman Sachs | 35,910 |
| 6,613 | Cathay General Bancorp | HSBC | 4,960 |
| 54,975 | Cathay General Bancorp | Morgan Stanley | 110,500 |
| 28,092 | Cato Corp ‘A’ | Bank of America Merrill Lynch | (7,023) |
| 4,481 | Cato Corp ‘A’ | Barclays Bank | (1,434) |
| 3,119 | Cato Corp ‘A’ | Goldman Sachs | (780) |
| 3,270 | Cato Corp ‘A’ | HSBC | (3,205) |
| 6,951 | Cato Corp ‘A’ | Morgan Stanley | (2,224) |
| (1,277) | Cavco Industries Inc | Bank of America Merrill Lynch | (48,820) |
| (1,383) | Cavco Industries Inc | Barclays Bank | (4,439) |
| (687) | Cavco Industries Inc | Goldman Sachs | (26,264) |
| (3,135) | Cavco Industries Inc | HSBC | (89,504) |
| (4,814) | Cavco Industries Inc | Morgan Stanley | (15,453) |
| 5,929 | CB Financial Services Inc | Barclays Bank | 800 |
| 3,728 | CB Financial Services Inc | Goldman Sachs | 8,369 |
| 6,510 | CB Financial Services Inc | Morgan Stanley | 879 |
| 23,240 | CBIZ Inc | Bank of America Merrill Lynch | 39,508 |
| 22,201 | CBIZ Inc | Barclays Bank | 13,099 |
| 31,893 | CBIZ Inc | Goldman Sachs | 54,218 |
| 18,297 | CBIZ Inc | HSBC | 7,502 |
| 24,734 | CBIZ Inc | Morgan Stanley | 14,593 |
| (144,675) | CBL & Associates Properties Inc (REIT) | Goldman Sachs | (12,283) |
| (118,808) | CBL & Associates Properties Inc (REIT) | Morgan Stanley | (7,283) |
| (1,481) | Cboe Global Markets Inc | Bank of America Merrill Lynch | (6,082) |
| 1,999 | Cboe Global Markets Inc | Bank of America Merrill Lynch | 8,336 |
| (1,325) | Cboe Global Markets Inc | Barclays Bank | (6,281) |
| 4,717 | Cboe Global Markets Inc | Barclays Bank | 22,359 |
| (3,325) | Cboe Global Markets Inc | Goldman Sachs | (12,901) |
| (1,437) | Cboe Global Markets Inc | HSBC | (5,561) |
| (4,747) | Cboe Global Markets Inc | Morgan Stanley | (22,501) |
| 2,342 | Cboe Global Markets Inc | Morgan Stanley | 11,101 |
| (5,041) | CBRE Group Inc ‘A’ | Bank of America Merrill Lynch | (22,869) |
| (5,290) | CBRE Group Inc ‘A’ | Barclays Bank | 273 |
| (2,178) | CBRE Group Inc ‘A’ | Goldman Sachs | (12,738) |
| (8,682) | CBRE Group Inc ‘A’ | HSBC | (16,322) |
| (35,975) | CBRE Group Inc ‘A’ | Morgan Stanley | (114,401) |
| 11,459 | CBTX Inc | Bank of America Merrill Lynch | 36,210 |
| 21,135 | CBTX Inc | Barclays Bank | 34,873 |
| 25,729 | CBTX Inc | Goldman Sachs | 81,304 |
| 8,808 | CBTX Inc | HSBC | 14,269 |
| 13,406 | CBTX Inc | Morgan Stanley | 22,120 |
| 13,101 | CDK Global Inc | Bank of America Merrill Lynch | 36,814 |
| (4,847) | CDK Global Inc | Barclays Bank | (727) |
| (10,326) | CDK Global Inc | Goldman Sachs | (29,016) |
| 3,758 | CDK Global Inc | Goldman Sachs | 10,560 |
| (7,976) | CDK Global Inc | HSBC | 13,081 |
| 3,654 | CDK Global Inc | HSBC | (5,993) |
| (9,899) | CDK Global Inc | Morgan Stanley | (1,485) |
| 3,443 | CDW Corp | Bank of America Merrill Lynch | 25,511 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 5,104 | CDW Corp | Barclays Bank | 18,068 |
| 8,775 | CDW Corp | Goldman Sachs | 100,650 |
| 12,552 | CDW Corp | HSBC | 34,574 |
| 16,389 | CDW Corp | Morgan Stanley | 56,780 |
| 82,643 | CECO Environmental Corp | Bank of America Merrill Lynch | 33,057 |
| 14,982 | CECO Environmental Corp | Barclays Bank | 449 |
| 16,078 | CECO Environmental Corp | Goldman Sachs | 6,431 |
| 5,377 | CECO Environmental Corp | HSBC | 2,205 |
| 153,842 | Cedar Realty Trust Inc (REIT) | HSBC | (18,230) |
| 173,542 | Cedar Realty Trust Inc (REIT) | Morgan Stanley | 3,054 |
| (5,728) | Celanese Corp | Bank of America Merrill Lynch | (67,562) |
| (13,480) | Celanese Corp | Barclays Bank | (27,746) |
| (5,967) | Celanese Corp | Goldman Sachs | (68,795) |
| (29,480) | Celanese Corp | HSBC | (178,362) |
| (21,162) | Celanese Corp | Morgan Stanley | (63,169) |
| (40,188) | Cellular Biomedicine Group Inc | Barclays Bank | 44,207 |
| (8,586) | Celsius Holdings Inc | Bank of America Merrill Lynch | (20,521) |
| (50,962) | Celsius Holdings Inc | Barclays Bank | 6,115 |
| (32,501) | Celsius Holdings Inc | HSBC | (122,854) |
| (59,025) | Cemex SAB de CV ADR | HSBC | (9,444) |
| (226,872) | Cemex SAB de CV ADR | Morgan Stanley | (56,718) |
| (1,264) | Centene Corp | Bank of America Merrill Lynch | 3,122 |
| 13,640 | Centene Corp | Bank of America Merrill Lynch | 13,656 |
| (760) | Centene Corp | Barclays Bank | (1,056) |
| (4,015) | Centene Corp | HSBC | (1,405) |
| 7,110 | Centene Corp | HSBC | (5,447) |
| (1,509) | Centene Corp | Morgan Stanley | (2,098) |
| 10,356 | Centennial Resource Development Inc 'A' | Barclays Bank | 104 |
| 26,224 | Centennial Resource Development Inc 'A' | Goldman Sachs | 4,639 |
| 22,928 | Centennial Resource Development Inc 'A' | HSBC | 4,588 |
| (23,532) | CenterPoint Energy Inc | Bank of America Merrill Lynch | (16,708) |
| (64,934) | CenterPoint Energy Inc | Barclays Bank | (38,311) |
| (31,485) | CenterPoint Energy Inc | Goldman Sachs | (22,354) |
| (15,294) | CenterPoint Energy Inc | HSBC | 2,202 |
| (4,035) | CenterPoint Energy Inc | Morgan Stanley | (2,381) |
| 30,459 | CenterState Bank Corp | Bank of America Merrill Lynch | 75,385 |
| 54,770 | CenterState Bank Corp | Barclays Bank | 94,205 |
| 70,318 | CenterState Bank Corp | Goldman Sachs | 182,698 |
| 86,054 | CenterState Bank Corp | HSBC | 68,804 |
| 104,912 | CenterState Bank Corp | Morgan Stanley | 180,449 |
| (1,298) | Centogene NV | Bank of America Merrill Lynch | 545 |
| (773) | Centogene NV | HSBC | 951 |
| (2,091) | Centogene NV | Morgan Stanley | (2,196) |
| 14,475 | Central Garden & Pet Co 'A' | Bank of America Merrill Lynch | 21,423 |
| 13,554 | Central Garden & Pet Co 'A' | Barclays Bank | 17,214 |
| 15,665 | Central Garden & Pet Co 'A' | Goldman Sachs | 23,184 |
| 7,590 | Central Garden & Pet Co 'A' | HSBC | 7,970 |
| 9,963 | Central Garden & Pet Co 'A' | Morgan Stanley | 12,653 |
| 52,199 | Central Pacific Financial Corp | Bank of America Merrill Lynch | 94,480 |
| 109,793 | Central Pacific Financial Corp | Morgan Stanley | 48,309 |
| (6,430) | Central Valley Community Bancorp | Bank of America Merrill Lynch | (12,281) |
| (1,634) | Central Valley Community Bancorp | Barclays Bank | (817) |
| (2,691) | Central Valley Community Bancorp | Goldman Sachs | (5,140) |
| (9,618) | Central Valley Community Bancorp | HSBC | (6,439) |
| (1,300) | Central Valley Community Bancorp | Morgan Stanley | (650) |
| (19,049) | Centric Brands Inc | Morgan Stanley | 3,124 |
| (53,440) | Century Aluminum Co | Bank of America Merrill Lynch | (72,678) |
| (13,882) | Century Aluminum Co | Barclays Bank | (11,661) |
| (25,284) | Century Aluminum Co | Goldman Sachs | (30,855) |
| (65,907) | Century Aluminum Co | HSBC | (58,657) |
| (37,393) | Century Aluminum Co | Morgan Stanley | (31,410) |
| (2,872) | Century Bancorp Inc/MA 'A' | Bank of America Merrill Lynch | (42,407) |
| (2,148) | Century Bancorp Inc/MA 'A' | Barclays Bank | (17,184) |
| (3,027) | Century Bancorp Inc/MA 'A' | Goldman Sachs | (47,161) |
| (1,752) | Century Bancorp Inc/MA 'A' | HSBC | (17,432) |
| (4,397) | Century Bancorp Inc/MA 'A' | Morgan Stanley | (35,176) |
| 22,415 | Century Casinos Inc | Barclays Bank | 5,380 |
| 30,787 | Century Casinos Inc | Morgan Stanley | 7,389 |
| 3,304 | Century Communities Inc | Barclays Bank | (595) |
| 29,520 | Century Communities Inc | HSBC | 155,866 |
| 5,524 | Century Communities Inc | Morgan Stanley | (994) |
| 31,447 | CenturyLink Inc | HSBC | (9,120) |
| 94,318 | CenturyLink Inc | Morgan Stanley | (16,034) |
| (49,534) | Cerecor Inc | Bank of America Merrill Lynch | (27,739) |
| (11,196) | Cerecor Inc | HSBC | (6,606) |
| 691 | Cerence Inc | HSBC | 3,856 |
| 4,952 | Cerence Inc | Morgan Stanley | (27,087) |
| (10,753) | Ceridian HCM Holding Inc | Bank of America Merrill Lynch | (58,712) |
| (11,601) | Ceridian HCM Holding Inc | Barclays Bank | (61,717) |
| (18,626) | Ceridian HCM Holding Inc | HSBC | (113,805) |
| (1,606) | Cerner Corp | Bank of America Merrill Lynch | (8,560) |
| (1,427) | Cerner Corp | Barclays Bank | (4,509) |
| (11,063) | Cerner Corp | Goldman Sachs | (58,626) |
| (24,109) | Cerner Corp | HSBC | (40,745) |
| (36,880) | Cerner Corp | Morgan Stanley | (116,541) |
| 24,995 | Cerus Corp | Bank of America Merrill Lynch | 18,853 |
| 45,839 | Cerus Corp | Barclays Bank | 8,939 |
| 39,717 | Cerus Corp | Goldman Sachs | 34,752 |
| 60,333 | Cerus Corp | HSBC | 36,614 |
| 4,318 | Cerus Corp | Morgan Stanley | 842 |
| 3,442 | CEVA Inc | Bank of America Merrill Lynch | 1,962 |
| 12,890 | CEVA Inc | Barclays Bank | (31,323) |
| 12,736 | CEVA Inc | Goldman Sachs | 7,260 |
| 8,972 | CEVA Inc | HSBC | (12,022) |
| 8,743 | CEVA Inc | Morgan Stanley | (21,245) |
| 5,877 | CF Industries Holdings Inc | Bank of America Merrill Lynch | 24,448 |
| (9,345) | CF Industries Holdings Inc | Bank of America Merrill Lynch | (38,875) |
| 8,160 | CF Industries Holdings Inc | Barclays Bank | 11,342 |
| (5,566) | CF Industries Holdings Inc | Barclays Bank | (7,737) |
| 1,210 | CF Industries Holdings Inc | Goldman Sachs | 5,034 |
| (2,988) | CF Industries Holdings Inc | Goldman Sachs | (12,430) |
| 23,877 | CF Industries Holdings Inc | HSBC | (1,194) |
| (11,008) | CF Industries Holdings Inc | HSBC | 550 |
| 16,587 | CF Industries Holdings Inc | Morgan Stanley | 23,056 |
| (7,728) | CF Industries Holdings Inc | Morgan Stanley | (10,742) |
| (8,894) | CH Robinson Worldwide Inc | Bank of America Merrill Lynch | (80,224) |
| (1,646) | CH Robinson Worldwide Inc | Barclays Bank | (6,033) |
| (4,746) | CH Robinson Worldwide Inc | Goldman Sachs | (42,809) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,660 | CH Robinson Worldwide Inc | Goldman Sachs | 69,093 |
| (2,694) | CH Robinson Worldwide Inc | HSBC | (20,798) |
| 6,513 | CH Robinson Worldwide Inc | HSBC | 3,289 |
| (7,376) | CH Robinson Worldwide Inc | Morgan Stanley | (27,033) |
| 7,067 | CH Robinson Worldwide Inc | Morgan Stanley | 25,901 |
| (24,464) | Champions Oncology Inc | Bank of America Merrill Lynch | (11,009) |
| 10,569 | Change Healthcare Inc | Bank of America Merrill Lynch | 14,162 |
| (30,420) | Change Healthcare Inc | Bank of America Merrill Lynch | (40,763) |
| 25,943 | Change Healthcare Inc | Barclays Bank | (8,821) |
| 4,657 | Change Healthcare Inc | Goldman Sachs | 6,240 |
| 16,363 | Change Healthcare Inc | HSBC | 9,654 |
| (32,462) | Change Healthcare Inc | Morgan Stanley | 11,037 |
| 1,300 | ChannelAdvisor Corp | Bank of America Merrill Lynch | 1,417 |
| 16,586 | ChannelAdvisor Corp | Barclays Bank | 3,483 |
| 20,759 | ChannelAdvisor Corp | Goldman Sachs | 22,627 |
| 28,370 | ChannelAdvisor Corp | HSBC | 49,080 |
| (1,560) | Charles River Laboratories International Inc | Bank of America Merrill Lynch | (7,926) |
| (772) | Charles River Laboratories International Inc | Barclays Bank | (1,420) |
| (1,413) | Charles River Laboratories International Inc | Goldman Sachs | (7,969) |
| (4,270) | Charles River Laboratories International Inc | HSBC | (62,394) |
| (7,842) | Charles River Laboratories International Inc | Morgan Stanley | (14,429) |
| 2,203 | Charles Schwab Corp | Bank of America Merrill Lynch | 7,116 |
| 2,353 | Charles Schwab Corp | Barclays Bank | 6,965 |
| 15,973 | Charles Schwab Corp | Goldman Sachs | 43,697 |
| 27,392 | Charles Schwab Corp | HSBC | (13,386) |
| 16,061 | Charles Schwab Corp | Morgan Stanley | 47,541 |
| (1,807) | Chart Industries Inc | Goldman Sachs | (11,113) |
| (703) | Chart Industries Inc | HSBC | (4,249) |
| (13,507) | Chart Industries Inc | Morgan Stanley | (31,471) |
| (4,489) | Charter Communications Inc ‘A’ | Bank of America Merrill Lynch | (170,371) |
| (2,136) | Charter Communications Inc ‘A’ | Morgan Stanley | (61,944) |
| (1,299) | Chase Corp | Bank of America Merrill Lynch | (14,367) |
| (9,275) | Chase Corp | Goldman Sachs | (102,582) |
| (15,308) | Chase Corp | Morgan Stanley | (46,230) |
| 12,786 | Chatham Lodging Trust (REIT) | Bank of America Merrill Lynch | 21,992 |
| 52,109 | Chatham Lodging Trust (REIT) | Barclays Bank | 25,533 |
| 18,097 | Chatham Lodging Trust (REIT) | Goldman Sachs | 31,127 |
| 17,909 | Chatham Lodging Trust (REIT) | HSBC | (2,507) |
| 36,465 | Chatham Lodging Trust (REIT) | Morgan Stanley | 17,868 |
| 2,498 | CHC Group Ltd* | Morgan Stanley | (1,124) |
| (3,553) | Check Point Software Technologies Ltd | Bank of America Merrill Lynch | (9,842) |
| (695) | Check Point Software Technologies Ltd | Barclays Bank | (424) |
| (17,545) | Check Point Software Technologies Ltd | Goldman Sachs | (48,600) |
| (3,745) | Check Point Software Technologies Ltd | HSBC | (1,985) |
| (30,526) | Check Point Software Technologies Ltd | Morgan Stanley | (18,621) |
| (11,239) | Checkpoint Therapeutics Inc | Goldman Sachs | (3,709) |
| 42,566 | Cheesecake Factory Inc | Barclays Bank | 49,377 |
| 4,612 | Cheesecake Factory Inc | Goldman Sachs | 12,060 |
| 41,594 | Cheesecake Factory Inc | HSBC | (21,225) |
| (11,447) | Chefs’ Warehouse Inc | HSBC | (15,245) |
| (20,605) | Chefs’ Warehouse Inc | Morgan Stanley | (5,563) |
| 17,078 | Chegg Inc | Barclays Bank | (64,896) |
| 6,275 | Chegg Inc | Morgan Stanley | (19,634) |
| (7,332) | Chegg Inc | Morgan Stanley | 26,628 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (4,011) | Chembio Diagnostics Inc | Bank of America Merrill Lynch | 11,246 |
| (27,278) | Chembio Diagnostics Inc | Barclays Bank | 40,099 |
| 3,249 | Chemed Corp | Bank of America Merrill Lynch | 73,200 |
| 932 | Chemed Corp | Barclays Bank | 3,616 |
| 1,071 | Chemed Corp | Goldman Sachs | 24,129 |
| 1,904 | Chemed Corp | Morgan Stanley | 7,388 |
| 988 | ChemoCentryx Inc | Bank of America Merrill Lynch | 6,709 |
| (1,476) | ChemoCentryx Inc | Bank of America Merrill Lynch | (10,022) |
| (11,512) | ChemoCentryx Inc | Barclays Bank | (3,684) |
| 526 | ChemoCentryx Inc | Goldman Sachs | 3,572 |
| (8,172) | ChemoCentryx Inc | Goldman Sachs | (55,488) |
| 7,751 | ChemoCentryx Inc | HSBC | 50,352 |
| (5,353) | ChemoCentryx Inc | Morgan Stanley | (1,713) |
| (7,833) | Chemours Co | Bank of America Merrill Lynch | (17,938) |
| (8,037) | Chemours Co | Barclays Bank | (7,474) |
| (7,019) | Chemours Co | Goldman Sachs | (16,074) |
| (6,876) | Chemours Co | HSBC | (3,232) |
| (5,635) | Chemours Co | Morgan Stanley | (5,240) |
| (11,579) | Chemung Financial Corp | Bank of America Merrill Lynch | (5,095) |
| (5,694) | Chemung Financial Corp | Morgan Stanley | 4,157 |
| (17,148) | Cheniere Energy Inc | Bank of America Merrill Lynch | (37,726) |
| (995) | Cheniere Energy Inc | Barclays Bank | 2,378 |
| (9,535) | Cheniere Energy Inc | Goldman Sachs | (159) |
| (1,380) | Cheniere Energy Inc | HSBC | 2,263 |
| (26,062) | Cheniere Energy Inc | Morgan Stanley | 62,288 |
| (38,708) | Cherry Hill Mortgage Investment Corp (REIT) | Bank of America Merrill Lynch | (50,320) |
| (135) | Cherry Hill Mortgage Investment Corp (REIT) | Barclays Bank | 12 |
| (22,898) | Cherry Hill Mortgage Investment Corp (REIT) | Goldman Sachs | (29,767) |
| (9,883) | Cherry Hill Mortgage Investment Corp (REIT) | HSBC | (25,546) |
| (15,352) | Cherry Hill Mortgage Investment Corp (REIT) | Morgan Stanley | 1,382 |
| 1,175 | Chesapeake Energy Corp | Barclays Bank | (576) |
| 916 | Chesapeake Energy Corp | Goldman Sachs | 2,226 |
| 3,926 | Chesapeake Energy Corp | HSBC | (5,810) |
| 91 | Chesapeake Energy Corp | Morgan Stanley | (45) |
| (13,124) | Chesapeake Utilities Corp | Bank of America Merrill Lynch | (68,448) |
| (12,778) | Chesapeake Utilities Corp | Barclays Bank | 38,078 |
| (15,010) | Chesapeake Utilities Corp | Goldman Sachs | (75,008) |
| (13,706) | Chesapeake Utilities Corp | HSBC | (4,523) |
| (9,785) | Chesapeake Utilities Corp | Morgan Stanley | 29,159 |
| (2,822) | Chevron Corp | Barclays Bank | 1,101 |
| (10,966) | Chevron Corp | HSBC | 61,191 |
| (20,378) | Chevron Corp | Morgan Stanley | 7,947 |
| (635) | Chewy Inc ‘A’ | Bank of America Merrill Lynch | (584) |
| (15,613) | Chewy Inc ‘A’ | Barclays Bank | (4,371) |
| (10,338) | Chewy Inc ‘A’ | Goldman Sachs | (9,511) |
| (8,886) | Chewy Inc ‘A’ | Morgan Stanley | (2,488) |
| (11,571) | Chiasma Inc | Bank of America Merrill Lynch | (12,960) |
| (25,875) | Chiasma Inc | Barclays Bank | 10,350 |
| (22,980) | Chiasma Inc | Goldman Sachs | (25,738) |
| (7,200) | Chiasma Inc | HSBC | (6,840) |
| (46,439) | Chiasma Inc | Morgan Stanley | 18,576 |
| (35,220) | Chico’s FAS Inc | Bank of America Merrill Lynch | (11,975) |
| (113,965) | Chico’s FAS Inc | Barclays Bank | (19,374) |
| (99,955) | Chico’s FAS Inc | Goldman Sachs | (33,985) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (23,217) | Chico's FAS Inc | HSBC | (2,322) |
| (23,411) | Chico's FAS Inc | Morgan Stanley | (3,980) |
| 1,246 | Children's Place Inc | Barclays Bank | 3,987 |
| 14,592 | Children's Place Inc | Goldman Sachs | 158,469 |
| 4,047 | Children's Place Inc | Morgan Stanley | 12,950 |
| (20,501) | Chimera Investment Corp (REIT) | Bank of America Merrill Lynch | (14,145) |
| (26,191) | Chimera Investment Corp (REIT) | Barclays Bank | (1,309) |
| (2,758) | Chimera Investment Corp (REIT) | Goldman Sachs | (1,903) |
| (27,001) | Chimera Investment Corp (REIT) | HSBC | 271 |
| (96,175) | Chimera Investment Corp (REIT) | Morgan Stanley | (4,809) |
| 104,835 | Chimerix Inc | Bank of America Merrill Lynch | (3,145) |
| 34,560 | Chimerix Inc | Morgan Stanley | (6,566) |
| 3,261 | China Biologic Products Holdings Inc | Bank of America Merrill Lynch | 10,044 |
| 2,458 | China Biologic Products Holdings Inc | Barclays Bank | 5,481 |
| 949 | China Biologic Products Holdings Inc | Goldman Sachs | 2,317 |
| 1,889 | China Biologic Products Holdings Inc | HSBC | 208 |
| 333 | Chipotle Mexican Grill Inc | Bank of America Merrill Lynch | 8,049 |
| 53 | Chipotle Mexican Grill Inc | Barclays Bank | (3,168) |
| 280 | Chipotle Mexican Grill Inc | Goldman Sachs | 6,768 |
| 338 | Chipotle Mexican Grill Inc | HSBC | (9,796) |
| (283) | Chipotle Mexican Grill Inc | HSBC | (19,708) |
| (1,267) | Chipotle Mexican Grill Inc | Morgan Stanley | 75,741 |
| (4,713) | Choice Hotels International Inc | Bank of America Merrill Lynch | (46,847) |
| (4,068) | Choice Hotels International Inc | Barclays Bank | (11,431) |
| 5,030 | Choice Hotels International Inc | Goldman Sachs | 28,023 |
| (1,393) | Choice Hotels International Inc | Goldman Sachs | (13,846) |
| (2,019) | Choice Hotels International Inc | HSBC | (14,719) |
| 10,572 | Choice Hotels International Inc | Morgan Stanley | 29,707 |
| (2,598) | Choice Hotels International Inc | Morgan Stanley | (7,300) |
| 6,945 | ChromaDex Corp | Bank of America Merrill Lynch | 1,042 |
| 3,921 | ChromaDex Corp | Barclays Bank | (392) |
| 15,942 | ChromaDex Corp | Goldman Sachs | 2,391 |
| 27,067 | ChromaDex Corp | HSBC | (19,218) |
| (2,357) | Chubb Ltd | Barclays Bank | (13,812) |
| (9,083) | Chubb Ltd | Goldman Sachs | (190,052) |
| (9,436) | Chubb Ltd | HSBC | (197,307) |
| (2,841) | Chubb Ltd | Morgan Stanley | (16,648) |
| 10,013 | Church & Dwight Co Inc | Bank of America Merrill Lynch | 1,152 |
| 6,428 | Church & Dwight Co Inc | Barclays Bank | 11,474 |
| 16,800 | Church & Dwight Co Inc | Goldman Sachs | 1,932 |
| 32,170 | Church & Dwight Co Inc | HSBC | 12,539 |
| 23,200 | Church & Dwight Co Inc | Morgan Stanley | 41,412 |
| (2,831) | Churchill Downs Inc | Bank of America Merrill Lynch | (86,176) |
| (1,142) | Churchill Downs Inc | Barclays Bank | (11,055) |
| 3,420 | Churchill Downs Inc | Barclays Bank | 33,106 |
| 4,224 | Churchill Downs Inc | Goldman Sachs | 128,579 |
| (3,362) | Churchill Downs Inc | Goldman Sachs | (102,339) |
| (5,808) | Churchill Downs Inc | HSBC | (127,195) |
| (4,527) | Churchill Downs Inc | Morgan Stanley | (43,821) |
| 1,883 | Churchill Downs Inc | Morgan Stanley | 18,227 |
| 804 | Chuy's Holdings Inc | Barclays Bank | 346 |
| 23,575 | Chuy's Holdings Inc | Goldman Sachs | 64,360 |
| 13,753 | Chuy's Holdings Inc | HSBC | 5,914 |
| 21,057 | Chuy's Holdings Inc | Morgan Stanley | 9,055 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,216 | Cia Cervecerias Unidas SA ADR | Goldman Sachs | 2,282 |
| 54,935 | Cia Cervecerias Unidas SA ADR | HSBC | 5,865 |
| 1,299 | Cia Cervecerias Unidas SA ADR | Morgan Stanley | 662 |
| 10,358 | Cia de Minas Buenaventura SAA ADR | Goldman Sachs | (241) |
| 16,551 | Cia de Minas Buenaventura SAA ADR | HSBC | (2,360) |
| (15,107) | Cia Siderurgica Nacional SA ADR | Morgan Stanley | (4,559) |
| 44,583 | Cidara Therapeutics Inc | Goldman Sachs | 26,750 |
| 2,544 | Ciena Corp | Bank of America Merrill Lynch | 12,084 |
| 6,377 | Ciena Corp | Barclays Bank | 10,139 |
| (21,030) | Ciena Corp | Barclays Bank | (29,812) |
| 44,037 | Ciena Corp | Goldman Sachs | 209,176 |
| (12,957) | Ciena Corp | Goldman Sachs | (61,546) |
| 2,902 | Ciena Corp | HSBC | 18,689 |
| (765) | Ciena Corp | HSBC | (1,293) |
| (8,490) | Ciena Corp | Morgan Stanley | (13,499) |
| 996 | Cigna Corp | Bank of America Merrill Lynch | 7,550 |
| (3,157) | Cigna Corp | Bank of America Merrill Lynch | (15,957) |
| 2,264 | Cigna Corp | Barclays Bank | 19,765 |
| 5,871 | Cigna Corp | Goldman Sachs | 44,174 |
| (7,200) | Cigna Corp | Goldman Sachs | (54,576) |
| 3,898 | Cigna Corp | HSBC | 32,977 |
| (1,556) | Cigna Corp | HSBC | (13,164) |
| 3,888 | Cigna Corp | Morgan Stanley | 30,502 |
| (2,401) | Cigna Corp | Morgan Stanley | (20,961) |
| (7,102) | Cimarex Energy Co | Bank of America Merrill Lynch | (18,039) |
| (2,920) | Cimarex Energy Co | Barclays Bank | 1,343 |
| (8,817) | Cimarex Energy Co | Goldman Sachs | (22,395) |
| (10,750) | Cimarex Energy Co | Morgan Stanley | 4,945 |
| 23,924 | Cimarex Energy Co | Morgan Stanley | (11,005) |
| (11,613) | Cimpress Plc | Barclays Bank | (95,575) |
| (1,759) | Cimpress Plc | Goldman Sachs | (28,848) |
| (803) | Cimpress Plc | HSBC | (10,640) |
| (2,588) | Cimpress Plc | Morgan Stanley | (21,299) |
| 3,509 | Cincinnati Financial Corp | Bank of America Merrill Lynch | 32,914 |
| 6,198 | Cincinnati Financial Corp | Barclays Bank | 8,119 |
| 5,771 | Cincinnati Financial Corp | Goldman Sachs | 54,132 |
| 1,949 | Cincinnati Financial Corp | HSBC | 6,843 |
| 23,247 | Cincinnati Financial Corp | Morgan Stanley | 30,454 |
| 5,779 | Cinemark Holdings Inc | Bank of America Merrill Lynch | 4,947 |
| 2,408 | Cinemark Holdings Inc | Barclays Bank | 2,480 |
| 18,091 | Cinemark Holdings Inc | Goldman Sachs | 57,710 |
| 26,069 | Cinemark Holdings Inc | Morgan Stanley | 26,851 |
| 1,179 | Cintas Corp | Bank of America Merrill Lynch | 26,032 |
| (680) | Cintas Corp | Bank of America Merrill Lynch | (12,210) |
| 1,305 | Cintas Corp | Barclays Bank | 11,549 |
| 715 | Cintas Corp | Goldman Sachs | 15,787 |
| 2,224 | Cintas Corp | HSBC | 69,589 |
| (6,306) | Cintas Corp | HSBC | (195,606) |
| 2,407 | Cintas Corp | Morgan Stanley | 21,302 |
| (567) | Cintas Corp | Morgan Stanley | (5,018) |
| 13,354 | Cirrus Logic Inc | Bank of America Merrill Lynch | 92,142 |
| 35,312 | Cirrus Logic Inc | Barclays Bank | (35,312) |
| 22,389 | Cirrus Logic Inc | Goldman Sachs | 148,677 |
| 27,181 | Cirrus Logic Inc | HSBC | (99,387) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,862 | Cirrus Logic Inc | Morgan Stanley | (7,862) |
| 11,984 | Cisco Systems Inc | Bank of America Merrill Lynch | 18,143 |
| (16,356) | Cisco Systems Inc | Bank of America Merrill Lynch | (16,826) |
| 460 | Cisco Systems Inc | Barclays Bank | 428 |
| (8,132) | Cisco Systems Inc | Barclays Bank | 1,127 |
| 23,732 | Cisco Systems Inc | Goldman Sachs | 23,008 |
| (3,878) | Cisco Systems Inc | Goldman Sachs | (3,898) |
| 53,634 | Cisco Systems Inc | Morgan Stanley | 41,399 |
| (68,162) | Cisco Systems Inc | Morgan Stanley | (63,391) |
| 18,676 | CIT Group Inc | Bank of America Merrill Lynch | 76,759 |
| 23,557 | CIT Group Inc | Barclays Bank | 55,359 |
| 22,562 | CIT Group Inc | Goldman Sachs | 92,729 |
| 9,644 | CIT Group Inc | HSBC | 17,938 |
| 41,049 | CIT Group Inc | Morgan Stanley | 96,465 |
| (4,190) | Citi Trends Inc | Bank of America Merrill Lynch | (19,735) |
| (5,737) | Citi Trends Inc | Barclays Bank | (11,130) |
| (8,625) | Citi Trends Inc | Goldman Sachs | (40,624) |
| (15,461) | Citi Trends Inc | HSBC | (62,926) |
| (2,955) | Citi Trends Inc | Morgan Stanley | (5,733) |
| (6,106) | Citigroup Inc | Bank of America Merrill Lynch | (32,471) |
| (11,178) | Citigroup Inc | Barclays Bank | (47,395) |
| 60,111 | Citigroup Inc | Barclays Bank | 254,871 |
| (17,507) | Citigroup Inc | Goldman Sachs | (67,244) |
| 16,578 | Citigroup Inc | Goldman Sachs | 106,431 |
| (14,883) | Citigroup Inc | HSBC | (30,064) |
| (34,957) | Citigroup Inc | Morgan Stanley | (148,218) |
| (59,983) | Citizens & Northern Corp | Bank of America Merrill Lynch | (141,560) |
| (9,307) | Citizens & Northern Corp | Morgan Stanley | (15,915) |
| 59,348 | Citizens Financial Group Inc | Bank of America Merrill Lynch | 230,740 |
| 59,067 | Citizens Financial Group Inc | Barclays Bank | 151,802 |
| 55,304 | Citizens Financial Group Inc | Goldman Sachs | 213,371 |
| 36,105 | Citizens Financial Group Inc | HSBC | 61,313 |
| 25,411 | Citizens Financial Group Inc | Morgan Stanley | 65,306 |
| (4,152) | Citizens Inc | Bank of America Merrill Lynch | (3,156) |
| (59,082) | Citizens Inc | Barclays Bank | (9,453) |
| (22,686) | Citizens Inc | HSBC | (10,209) |
| (48,215) | Citizens Inc | Morgan Stanley | (7,714) |
| 4,280 | Citrix Systems Inc | Bank of America Merrill Lynch | 34,879 |
| 3,081 | Citrix Systems Inc | Barclays Bank | 22,707 |
| 1,138 | Citrix Systems Inc | Goldman Sachs | (2,629) |
| 4,367 | Citrix Systems Inc | HSBC | (28,691) |
| 494 | Citrix Systems Inc | Morgan Stanley | 3,641 |
| (7,126) | City Holding Co | Bank of America Merrill Lynch | (54,799) |
| (2,712) | City Holding Co | Barclays Bank | (9,628) |
| (27,407) | City Holding Co | Goldman Sachs | (210,760) |
| (2,119) | City Holding Co | HSBC | (9,625) |
| (14,428) | City Holding Co | Morgan Stanley | (51,219) |
| (117,653) | Civeo Corp | Bank of America Merrill Lynch | (5,294) |
| (11,457) | Civeo Corp | Goldman Sachs | (516) |
| (15,824) | Civeo Corp | Morgan Stanley | (949) |
| 22,184 | Civista Bancshares Inc | Bank of America Merrill Lynch | 49,248 |
| 15,726 | Civista Bancshares Inc | Barclays Bank | 13,210 |
| 17,972 | Civista Bancshares Inc | Goldman Sachs | 39,898 |
| 20,084 | Civista Bancshares Inc | HSBC | (15,063) |
| 19,020 | Civista Bancshares Inc | Morgan Stanley | 15,977 |
| (14,512) | Clarivate Plc | Morgan Stanley | (2,612) |
| (5,389) | Clarus Corp | Barclays Bank | (216) |
| (24,074) | Clarus Corp | HSBC | (13,901) |
| (80,713) | Clarus Corp | Morgan Stanley | (3,229) |
| (28,580) | Clean Energy Fuels Corp | Bank of America Merrill Lynch | (4,001) |
| (87,461) | Clean Energy Fuels Corp | Barclays Bank | (6,997) |
| (49,635) | Clean Energy Fuels Corp | Goldman Sachs | (6,949) |
| (8,964) | Clean Energy Fuels Corp | HSBC | 224 |
| (22,715) | Clean Energy Fuels Corp | Morgan Stanley | (1,817) |
| 4,904 | Clean Harbors Inc | Bank of America Merrill Lynch | 49,678 |
| (1,352) | Clean Harbors Inc | Bank of America Merrill Lynch | (6,202) |
| 4,914 | Clean Harbors Inc | Barclays Bank | 11,204 |
| (6,565) | Clean Harbors Inc | Barclays Bank | (7,748) |
| 5,719 | Clean Harbors Inc | Goldman Sachs | 57,933 |
| (6,775) | Clean Harbors Inc | Goldman Sachs | (39,472) |
| 4,528 | Clean Harbors Inc | HSBC | 28,753 |
| 5,220 | Clean Harbors Inc | Morgan Stanley | 11,902 |
| (6,748) | Clean Harbors Inc | Morgan Stanley | (15,385) |
| 51,953 | Clear Channel Outdoor Holdings Inc | HSBC | 6,645 |
| 3,552 | Clear Channel Outdoor Holdings Inc | Morgan Stanley | (185) |
| 5,788 | Clearfield Inc | Bank of America Merrill Lynch | 8,508 |
| 14,861 | Clearfield Inc | Barclays Bank | 2,229 |
| 15,806 | Clearfield Inc | Goldman Sachs | 23,235 |
| 14,588 | Clearfield Inc | HSBC | 13,539 |
| 11,672 | Clearfield Inc | Morgan Stanley | 1,751 |
| 2,088 | Clearwater Paper Corp | Bank of America Merrill Lynch | 1,482 |
| 2,270 | Clearwater Paper Corp | Barclays Bank | 386 |
| 6,040 | Clearwater Paper Corp | Goldman Sachs | 4,288 |
| 2,448 | Clearwater Paper Corp | HSBC | (122) |
| (10,198) | Clearway Energy Inc ‘A’ | Bank of America Merrill Lynch | (9,905) |
| (22,107) | Clearway Energy Inc ‘A’ | Barclays Bank | (7,737) |
| (12,802) | Clearway Energy Inc ‘A’ | Goldman Sachs | (14,722) |
| (10,931) | Clearway Energy Inc ‘A’ | HSBC | (7,980) |
| (58,234) | Clearway Energy Inc ‘A’ | Morgan Stanley | (20,382) |
| (11,066) | Clearway Energy Inc ‘C’ | Bank of America Merrill Lynch | (13,833) |
| (14,890) | Clearway Energy Inc ‘C’ | Barclays Bank | (6,701) |
| (7,868) | Clearway Energy Inc ‘C’ | HSBC | (3,238) |
| 26,743 | Clearway Energy Inc ‘C’ | HSBC | 15,778 |
| (11,576) | Clearway Energy Inc ‘C’ | Morgan Stanley | (5,209) |
| 1,002 | Clearway Energy Inc ‘C’ | Morgan Stanley | 451 |
| 92,893 | Cleveland-Cliffs Inc | Bank of America Merrill Lynch | 92,893 |
| (68,232) | Cleveland-Cliffs Inc | Barclays Bank | (28,657) |
| 5,418 | Cleveland-Cliffs Inc | Barclays Bank | 2,276 |
| 13,062 | Cleveland-Cliffs Inc | Goldman Sachs | 13,062 |
| (21,745) | Cleveland-Cliffs Inc | Goldman Sachs | (21,745) |
| (70,467) | Cleveland-Cliffs Inc | HSBC | (43,265) |
| 52,811 | Cleveland-Cliffs Inc | HSBC | 26,727 |
| 50,829 | Cleveland-Cliffs Inc | Morgan Stanley | 21,348 |
| 11,802 | Clipper Realty Inc (REIT) | Bank of America Merrill Lynch | 13,926 |
| 36,556 | Clipper Realty Inc (REIT) | Barclays Bank | 9,505 |
| 24,107 | Clipper Realty Inc (REIT) | Goldman Sachs | 28,446 |
| 14,149 | Clipper Realty Inc (REIT) | HSBC | 20,516 |
| 24,316 | Clipper Realty Inc (REIT) | Morgan Stanley | 6,322 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,267 | Clorox Co | Barclays Bank | 25,218 |
| 9,318 | Clorox Co | Goldman Sachs | (49,665) |
| 16,536 | Clorox Co | HSBC | 8,723 |
| 1,514 | Clorox Co | Morgan Stanley | 8,948 |
| 7,532 | Cloudera Inc | Barclays Bank | 2,636 |
| (15,238) | Cloudera Inc | Goldman Sachs | (24,228) |
| 22,495 | Cloudera Inc | HSBC | 30,818 |
| (24,100) | Cloudera Inc | HSBC | (33,017) |
| (61,711) | Cloudera Inc | Morgan Stanley | (21,599) |
| 3,291 | Cloudflare Inc ‘A’ | Barclays Bank | 2,139 |
| 5,852 | Cloudflare Inc ‘A’ | Goldman Sachs | (3,394) |
| 2,241 | Cloudflare Inc ‘A’ | HSBC | 521 |
| 55,047 | Cloudflare Inc ‘A’ | Morgan Stanley | 35,781 |
| 13,140 | Clovis Oncology Inc | Barclays Bank | (1,840) |
| 4,396 | Clovis Oncology Inc | HSBC | (9,451) |
| 1,655 | CME Group Inc | Bank of America Merrill Lynch | (1,400) |
| 5,959 | CME Group Inc | Barclays Bank | 8,819 |
| 2,346 | CME Group Inc | Goldman Sachs | (1,484) |
| 5,246 | CME Group Inc | HSBC | (6,712) |
| 4,545 | CME Group Inc | Morgan Stanley | 6,727 |
| 11,348 | CMS Energy Corp | Bank of America Merrill Lynch | 47,321 |
| (1,303) | CMS Energy Corp | Bank of America Merrill Lynch | (5,434) |
| 26,070 | CMS Energy Corp | Barclays Bank | 58,918 |
| (2,513) | CMS Energy Corp | Barclays Bank | (5,679) |
| 36,675 | CMS Energy Corp | Goldman Sachs | 152,331 |
| (26,409) | CMS Energy Corp | Goldman Sachs | (99,881) |
| 12,953 | CMS Energy Corp | HSBC | 33,160 |
| (7,182) | CMS Energy Corp | HSBC | (18,386) |
| 41,206 | CMS Energy Corp | Morgan Stanley | 93,126 |
| (8,177) | CMS Energy Corp | Morgan Stanley | (18,480) |
| 11,454 | CNA Financial Corp | Bank of America Merrill Lynch | 51,085 |
| 1,635 | CNA Financial Corp | Barclays Bank | 1,324 |
| 21,724 | CNA Financial Corp | Goldman Sachs | 96,889 |
| 569 | CNA Financial Corp | Morgan Stanley | 461 |
| (6,976) | CNB Financial Corp/PA | Barclays Bank | (10,952) |
| (8,304) | CNB Financial Corp/PA | Goldman Sachs | (28,732) |
| (8,772) | CNB Financial Corp/PA | Morgan Stanley | (13,772) |
| (26,804) | CNH Industrial NV | Barclays Bank | (14,809) |
| (13,969) | CNH Industrial NV | Goldman Sachs | (9,499) |
| (14,340) | CNH Industrial NV | Morgan Stanley | (9,751) |
| 9,971 | CNO Financial Group Inc | Bank of America Merrill Lynch | 22,834 |
| 22,137 | CNO Financial Group Inc | Barclays Bank | 27,671 |
| 126,887 | CNO Financial Group Inc | Goldman Sachs | 290,571 |
| 36,042 | CNO Financial Group Inc | HSBC | 25,297 |
| 32,937 | CNO Financial Group Inc | Morgan Stanley | 41,171 |
| (6,891) | CNX Resources Corp | Bank of America Merrill Lynch | (1,588) |
| (3,183) | CNX Resources Corp | Barclays Bank | 796 |
| (15,171) | CNX Resources Corp | Goldman Sachs | (5,917) |
| (41,699) | CNX Resources Corp | Morgan Stanley | 10,425 |
| 59 | Coastal Financial Corp | Bank of America Merrill Lynch | 73 |
| 6,049 | Coastal Financial Corp | Barclays Bank | 4,053 |
| 13,686 | Coastal Financial Corp | HSBC | (4,106) |
| 26,146 | Coastal Financial Corp | Morgan Stanley | 17,518 |
| (6,461) | Coca-Cola Co | Bank of America Merrill Lynch | (21,644) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 46,536 | Coca-Cola Co | Bank of America Merrill Lynch | 155,896 |
| (17,345) | Coca-Cola Co | Barclays Bank | (27,405) |
| (18,060) | Coca-Cola Co | Goldman Sachs | (60,501) |
| 8,906 | Coca-Cola Co | Goldman Sachs | 29,835 |
| (6,839) | Coca-Cola Co | HSBC | (3,420) |
| 29,885 | Coca-Cola Co | HSBC | 29,554 |
| (82,796) | Coca-Cola Co | Morgan Stanley | (130,818) |
| (428) | Coca-Cola Consolidated Inc | Bank of America Merrill Lynch | (4,408) |
| (870) | Coca-Cola Consolidated Inc | Barclays Bank | (7,534) |
| (1,148) | Coca-Cola Consolidated Inc | Goldman Sachs | (17,874) |
| (1,080) | Coca-Cola Consolidated Inc | HSBC | (4,633) |
| (2,926) | Coca-Cola Consolidated Inc | Morgan Stanley | (25,340) |
| 6,277 | Coca-Cola European Partners Plc | Bank of America Merrill Lynch | 12,667 |
| 24,620 | Coca-Cola European Partners Plc | Barclays Bank | 44,070 |
| 9,371 | Coca-Cola European Partners Plc | Goldman Sachs | 31,112 |
| 20,812 | Coca-Cola European Partners Plc | HSBC | (19,980) |
| 13,589 | Coca-Cola European Partners Plc | Morgan Stanley | 24,324 |
| (14,841) | Coca-Cola Femsa SAB de CV ADR | HSBC | (24,349) |
| (7,379) | Coca-Cola Femsa SAB de CV ADR | Morgan Stanley | (9,740) |
| (17,831) | Coda Octopus Group Inc | Barclays Bank | (19,436) |
| (9,400) | Coda Octopus Group Inc | Goldman Sachs | (9,024) |
| (3,489) | Coda Octopus Group Inc | HSBC | 35 |
| (2,093) | Coda Octopus Group Inc | Morgan Stanley | (2,281) |
| (19,773) | Codexis Inc | Bank of America Merrill Lynch | (29,066) |
| (7,773) | Codexis Inc | Barclays Bank | (10,571) |
| (6,734) | Codexis Inc | Goldman Sachs | (9,899) |
| (21,533) | Codexis Inc | HSBC | (7,321) |
| (12,795) | Codexis Inc | Morgan Stanley | (17,401) |
| 1,482 | Co-Diagnostics Inc | Bank of America Merrill Lynch | (1,435) |
| 2,379 | Co-Diagnostics Inc | Barclays Bank | (2,355) |
| (7,455) | Codorus Valley Bancorp Inc | Bank of America Merrill Lynch | (14,165) |
| (2,066) | Codorus Valley Bancorp Inc | Barclays Bank | (2,583) |
| (7,920) | Codorus Valley Bancorp Inc | Goldman Sachs | (15,048) |
| (6,145) | Codorus Valley Bancorp Inc | HSBC | (2,642) |
| (4,860) | Codorus Valley Bancorp Inc | Morgan Stanley | (6,075) |
| (43,793) | Coeur Mining Inc | Barclays Bank | (12,262) |
| (25,442) | Coeur Mining Inc | HSBC | (41,216) |
| (31,999) | Coeur Mining Inc | Morgan Stanley | (8,960) |
| 11,336 | Cogent Communications Holdings Inc | Bank of America Merrill Lynch | 25,279 |
| 1,651 | Cogent Communications Holdings Inc | Barclays Bank | 3,054 |
| 649 | Cogent Communications Holdings Inc | Goldman Sachs | 1,705 |
| 5,645 | Cogent Communications Holdings Inc | Morgan Stanley | 10,443 |
| 1,604 | Cognex Corp | Bank of America Merrill Lynch | 3,256 |
| (2,334) | Cognex Corp | Barclays Bank | 5,648 |
| (5,382) | Cognex Corp | Goldman Sachs | (10,925) |
| 486 | Cognex Corp | Goldman Sachs | 987 |
| (4,367) | Cognex Corp | HSBC | (7,555) |
| 5,444 | Cognex Corp | HSBC | 12,432 |
| (5,183) | Cognex Corp | Morgan Stanley | 12,543 |
| (4,228) | Cognizant Technology Solutions Corp ‘A’ | Barclays Bank | (6,427) |
| 24,897 | Cognizant Technology Solutions Corp ‘A’ | Goldman Sachs | (53,978) |
| (13,495) | Cognizant Technology Solutions Corp ‘A’ | HSBC | 56,544 |
| (18,955) | Cognizant Technology Solutions Corp ‘A’ | Morgan Stanley | (28,812) |
| 8,062 | Cognizant Technology Solutions Corp ‘A’ | Morgan Stanley | (7,708) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 9,448 | Cohen & Steers Inc | Bank of America Merrill Lynch | 46,956 |
| 4,628 | Cohen & Steers Inc | Barclays Bank | 2,730 |
| 3,942 | Cohen & Steers Inc | Goldman Sachs | 19,591 |
| 6,894 | Cohen & Steers Inc | HSBC | 3,930 |
| 9,365 | Cohen & Steers Inc | Morgan Stanley | 4,345 |
| (4,190) | Coherent Inc | Bank of America Merrill Lynch | (40,978) |
| (2,930) | Coherent Inc | Barclays Bank | (2,813) |
| (2,800) | Coherent Inc | Goldman Sachs | (27,384) |
| (1,480) | Coherent Inc | HSBC | (7,900) |
| (6,112) | Coherent Inc | Morgan Stanley | (5,868) |
| 1,362 | Coherus Biosciences Inc | Bank of America Merrill Lynch | 2,166 |
| 19,703 | Coherus Biosciences Inc | Barclays Bank | 22,067 |
| 1,943 | Coherus Biosciences Inc | Goldman Sachs | 3,089 |
| 12,871 | Coherus Biosciences Inc | HSBC | 11,713 |
| 28,862 | Coherus Biosciences Inc | Morgan Stanley | 32,325 |
| (12,469) | Cohu Inc | Bank of America Merrill Lynch | (26,310) |
| (17,098) | Cohu Inc | Barclays Bank | 1,197 |
| (26,841) | Cohu Inc | Goldman Sachs | (56,635) |
| (8,286) | Cohu Inc | HSBC | (1,077) |
| (22,595) | Cohu Inc | Morgan Stanley | 1,582 |
| (2,535) | Colfax Corp | Bank of America Merrill Lynch | (3,857) |
| 5,149 | Colfax Corp | Barclays Bank | 8,187 |
| (16,792) | Colfax Corp | Barclays Bank | (26,699) |
| 16,233 | Colfax Corp | Goldman Sachs | 41,394 |
| 13,836 | Colfax Corp | HSBC | 10,239 |
| (8,209) | Colfax Corp | HSBC | (14,861) |
| 10,723 | Colfax Corp | Morgan Stanley | 17,050 |
| (11,492) | Colfax Corp | Morgan Stanley | (18,272) |
| (11,172) | Colgate-Palmolive Co | Bank of America Merrill Lynch | (35,862) |
| 28,161 | Colgate-Palmolive Co | Bank of America Merrill Lynch | 90,397 |
| (12,145) | Colgate-Palmolive Co | Barclays Bank | (17,124) |
| (29,261) | Colgate-Palmolive Co | Goldman Sachs | (93,928) |
| 4,362 | Colgate-Palmolive Co | Goldman Sachs | 14,002 |
| (19,332) | Colgate-Palmolive Co | HSBC | (53,936) |
| 14,927 | Colgate-Palmolive Co | HSBC | 41,646 |
| (21,791) | Colgate-Palmolive Co | Morgan Stanley | (30,725) |
| 22,853 | Colgate-Palmolive Co | Morgan Stanley | 32,223 |
| (7,355) | Collectors Universe Inc | Bank of America Merrill Lynch | (16,622) |
| (2,538) | Collectors Universe Inc | Barclays Bank | (4,568) |
| (8,526) | Collectors Universe Inc | Goldman Sachs | (19,269) |
| (1,563) | Collectors Universe Inc | HSBC | (2,829) |
| (11,935) | Collectors Universe Inc | Morgan Stanley | (21,483) |
| (10,293) | Collegium Pharmaceutical Inc | Barclays Bank | (3,500) |
| (16,350) | Collegium Pharmaceutical Inc | Goldman Sachs | (13,571) |
| (2,089) | Collegium Pharmaceutical Inc | HSBC | (2,904) |
| (8,022) | Collegium Pharmaceutical Inc | Morgan Stanley | (2,727) |
| 4,140 | Colony Bankcorp Inc | Bank of America Merrill Lynch | 9,232 |
| 5,483 | Colony Bankcorp Inc | Barclays Bank | 9,595 |
| 5,118 | Colony Bankcorp Inc | Goldman Sachs | 11,413 |
| 4,818 | Colony Bankcorp Inc | HSBC | 5,589 |
| 6,173 | Colony Bankcorp Inc | Morgan Stanley | 10,803 |
| (8,307) | Colony Capital Inc (REIT) | Bank of America Merrill Lynch | (3,904) |
| (13,559) | Colony Capital Inc (REIT) | Barclays Bank | (2,712) |
| (7,503) | Colony Capital Inc (REIT) | Goldman Sachs | (3,526) |
| (25,129) | Colony Capital Inc (REIT) | HSBC | 754 |
| (20,370) | Colony Capital Inc (REIT) | Morgan Stanley | (4,074) |
| (9,867) | Colony Credit Real Estate Inc (REIT) | Bank of America Merrill Lynch | (11,742) |
| (10,630) | Colony Credit Real Estate Inc (REIT) | Barclays Bank | (4,252) |
| (19,822) | Colony Credit Real Estate Inc (REIT) | Goldman Sachs | (23,588) |
| (10,905) | Colony Credit Real Estate Inc (REIT) | HSBC | 2,508 |
| (44,318) | Colony Credit Real Estate Inc (REIT) | Morgan Stanley | (17,727) |
| (33,771) | Columbia Banking System Inc | Bank of America Merrill Lynch | (128,667) |
| (6,243) | Columbia Banking System Inc | Barclays Bank | (11,674) |
| (18,446) | Columbia Banking System Inc | Goldman Sachs | (70,279) |
| (47,918) | Columbia Banking System Inc | HSBC | (10,062) |
| (51,754) | Columbia Banking System Inc | Morgan Stanley | (96,780) |
| (13,575) | Columbia Financial Inc | Bank of America Merrill Lynch | (13,208) |
| (7,902) | Columbia Financial Inc | Barclays Bank | (5,927) |
| (15,970) | Columbia Financial Inc | Goldman Sachs | (18,768) |
| (59,484) | Columbia Financial Inc | HSBC | (15,384) |
| (67,497) | Columbia Financial Inc | Morgan Stanley | (50,623) |
| (56,520) | Columbia Property Trust Inc (REIT) | Bank of America Merrill Lynch | (66,129) |
| (5,051) | Columbia Property Trust Inc (REIT) | Barclays Bank | (3,081) |
| (24,486) | Columbia Property Trust Inc (REIT) | Goldman Sachs | (27,390) |
| (8,729) | Columbia Property Trust Inc (REIT) | HSBC | 6,896 |
| (15,916) | Columbia Property Trust Inc (REIT) | Morgan Stanley | (9,709) |
| 8,393 | Columbia Sportswear Co | Bank of America Merrill Lynch | 84,518 |
| (3,013) | Columbia Sportswear Co | Bank of America Merrill Lynch | (25,536) |
| 2,668 | Columbia Sportswear Co | Barclays Bank | 9,685 |
| (3,889) | Columbia Sportswear Co | Barclays Bank | (14,117) |
| 6,678 | Columbia Sportswear Co | Goldman Sachs | 67,247 |
| (3,778) | Columbia Sportswear Co | Goldman Sachs | (23,133) |
| 4,971 | Columbia Sportswear Co | HSBC | 25,849 |
| (7,049) | Columbia Sportswear Co | HSBC | (36,655) |
| 2,022 | Columbia Sportswear Co | Morgan Stanley | 7,340 |
| (903) | Columbia Sportswear Co | Morgan Stanley | (3,278) |
| 12,904 | Columbus McKinnon Corp | Bank of America Merrill Lynch | 80,134 |
| 6,805 | Columbus McKinnon Corp | Barclays Bank | 24,770 |
| 5,617 | Columbus McKinnon Corp | Goldman Sachs | 34,882 |
| 33,407 | Columbus McKinnon Corp | HSBC | 112,802 |
| 15,134 | Columbus McKinnon Corp | Morgan Stanley | 55,088 |
| 35,886 | Comcast Corp ‘A’ | Barclays Bank | 15,790 |
| 61,073 | Comcast Corp ‘A’ | Goldman Sachs | 199,098 |
| 41,112 | Comcast Corp ‘A’ | HSBC | 101,485 |
| 26,008 | Comcast Corp ‘A’ | Morgan Stanley | 11,444 |
| 3,416 | Comerica Inc | Bank of America Merrill Lynch | 22,648 |
| 3,530 | Comerica Inc | Barclays Bank | 14,191 |
| 8,453 | Comerica Inc | Goldman Sachs | 56,043 |
| 19,552 | Comerica Inc | HSBC | 63,912 |
| 32,829 | Comerica Inc | Morgan Stanley | 131,973 |
| 432 | Comfort Systems USA Inc | Bank of America Merrill Lynch | 1,391 |
| 4,788 | Comfort Systems USA Inc | Barclays Bank | 18,051 |
| 14,082 | Comfort Systems USA Inc | Goldman Sachs | 98,011 |
| 32,837 | Comfort Systems USA Inc | HSBC | 143,570 |
| 49,585 | Comfort Systems USA Inc | Morgan Stanley | 186,935 |
| (7,402) | Commerce Bancshares Inc | Bank of America Merrill Lynch | (58,375) |
| 2,539 | Commerce Bancshares Inc | Bank of America Merrill Lynch | 22,165 |
| (1,665) | Commerce Bancshares Inc | Barclays Bank | (5,728) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,390 | Commerce Bancshares Inc | Barclays Bank | 11,662 |
| (4,581) | Commerce Bancshares Inc | Goldman Sachs | (28,372) |
| (3,529) | Commerce Bancshares Inc | HSBC | (14,469) |
| 1,513 | Commerce Bancshares Inc | HSBC | 6,313 |
| (2,504) | Commerce Bancshares Inc | Morgan Stanley | (8,614) |
| 7,069 | Commerce Bancshares Inc | Morgan Stanley | 17,347 |
| (17,465) | Commercial Metals Co | Bank of America Merrill Lynch | (40,693) |
| 12,319 | Commercial Metals Co | Bank of America Merrill Lynch | 28,703 |
| 41,627 | Commercial Metals Co | Barclays Bank | 39,129 |
| 45,313 | Commercial Metals Co | Goldman Sachs | 105,580 |
| 66,512 | Commercial Metals Co | HSBC | 59,232 |
| 57,876 | Commercial Metals Co | Morgan Stanley | 54,403 |
| (9,169) | Commercial Vehicle Group Inc | Bank of America Merrill Lynch | (8,619) |
| (16,761) | Commercial Vehicle Group Inc | Barclays Bank | (10,057) |
| (8,404) | Commercial Vehicle Group Inc | Goldman Sachs | (7,900) |
| (90,609) | Commercial Vehicle Group Inc | HSBC | (36,244) |
| (52,683) | Commercial Vehicle Group Inc | Morgan Stanley | (31,610) |
| 31,954 | CommScope Holding Co Inc | Bank of America Merrill Lynch | 40,497 |
| (2,215) | CommScope Holding Co Inc | Goldman Sachs | (2,924) |
| 6,786 | CommScope Holding Co Inc | Goldman Sachs | 4,757 |
| (2,288) | CommScope Holding Co Inc | HSBC | 2,471 |
| 46,592 | CommScope Holding Co Inc | HSBC | 54,730 |
| (22,715) | CommScope Holding Co Inc | Morgan Stanley | (20,671) |
| (15,328) | Community Bank System Inc | Bank of America Merrill Lynch | (117,259) |
| (18,960) | Community Bank System Inc | Barclays Bank | (69,394) |
| (16,622) | Community Bank System Inc | Goldman Sachs | (126,081) |
| (5,176) | Community Bank System Inc | HSBC | (3,313) |
| (29,066) | Community Bank System Inc | Morgan Stanley | (106,381) |
| 36,667 | Community Bankers Trust Corp | Bank of America Merrill Lynch | 30,800 |
| 22,075 | Community Bankers Trust Corp | Barclays Bank | 5,960 |
| 29,709 | Community Bankers Trust Corp | Goldman Sachs | 24,956 |
| 6,262 | Community Bankers Trust Corp | HSBC | 2,004 |
| 51,249 | Community Bankers Trust Corp | Morgan Stanley | 13,837 |
| (1,642) | Community Financial Corp | Barclays Bank | (361) |
| (4,083) | Community Financial Corp | Goldman Sachs | (7,676) |
| (5,345) | Community Financial Corp | HSBC | (5,024) |
| (4,173) | Community Financial Corp | Morgan Stanley | (918) |
| (16,309) | Community Health Systems Inc | Bank of America Merrill Lynch | (6,850) |
| (49,505) | Community Health Systems Inc | Barclays Bank | 2,970 |
| (29,780) | Community Health Systems Inc | HSBC | (7,241) |
| (20,457) | Community Health Systems Inc | Morgan Stanley | 1,227 |
| (7,932) | Community Healthcare Trust Inc (REIT) | Bank of America Merrill Lynch | (18,561) |
| (6,550) | Community Healthcare Trust Inc (REIT) | Barclays Bank | 12,183 |
| (10,050) | Community Healthcare Trust Inc (REIT) | Goldman Sachs | (23,517) |
| (7,160) | Community Healthcare Trust Inc (REIT) | HSBC | 12,100 |
| (12,049) | Community Healthcare Trust Inc (REIT) | Morgan Stanley | 22,411 |
| 13,351 | Community Trust Bancorp Inc | Bank of America Merrill Lynch | 55,598 |
| 16,577 | Community Trust Bancorp Inc | Barclays Bank | 30,170 |
| 13,924 | Community Trust Bancorp Inc | Goldman Sachs | 59,734 |
| 13,622 | Community Trust Bancorp Inc | HSBC | 26,359 |
| 30,582 | Community Trust Bancorp Inc | Morgan Stanley | 55,659 |
| 2,838 | CommVault Systems Inc | Barclays Bank | 7,436 |
| 30,832 | CommVault Systems Inc | Goldman Sachs | 96,504 |
| 9,046 | CommVault Systems Inc | HSBC | (56,447) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 8,419 | CommVault Systems Inc | Morgan Stanley | 22,058 |
| (2,773) | Compass Minerals International Inc | Bank of America Merrill Lynch | (13,144) |
| (13,773) | Compass Minerals International Inc | Barclays Bank | 14,462 |
| (4,637) | Compass Minerals International Inc | Goldman Sachs | (18,019) |
| (8,586) | Compass Minerals International Inc | HSBC | (4,294) |
| (8,603) | Compass Minerals International Inc | Morgan Stanley | 9,034 |
| (4,892) | Computer Programs and Systems Inc | Barclays Bank | (3,058) |
| (16,365) | Computer Programs and Systems Inc | Goldman Sachs | (16,938) |
| (2,220) | Computer Programs and Systems Inc | HSBC | 3,297 |
| (12,621) | Computer Programs and Systems Inc | Morgan Stanley | (7,888) |
| (485) | comScore Inc | HSBC | (216) |
| (66,647) | comScore Inc | Morgan Stanley | (32,657) |
| 13,815 | Comstock Resources Inc | HSBC | (31,084) |
| 15,608 | Comtech Telecommunications Corp | Bank of America Merrill Lynch | 26,221 |
| 8,734 | Comtech Telecommunications Corp | Barclays Bank | 1,834 |
| 6,891 | Comtech Telecommunications Corp | Goldman Sachs | 11,577 |
| 10,425 | Comtech Telecommunications Corp | HSBC | (11,885) |
| 13,316 | Comtech Telecommunications Corp | Morgan Stanley | 2,796 |
| (8,696) | Conagra Brands Inc | Bank of America Merrill Lynch | 2,435 |
| 31,971 | Conagra Brands Inc | Bank of America Merrill Lynch | 57,563 |
| (9,926) | Conagra Brands Inc | Barclays Bank | (12,010) |
| (9,834) | Conagra Brands Inc | HSBC | (3,639) |
| (17,303) | Conagra Brands Inc | Morgan Stanley | (20,937) |
| 3,677 | Conagra Brands Inc | Morgan Stanley | 4,449 |
| (11,094) | Concert Pharmaceuticals Inc | Barclays Bank | (2,552) |
| (13,854) | Concert Pharmaceuticals Inc | Goldman Sachs | (27,847) |
| (9,925) | Concert Pharmaceuticals Inc | HSBC | (19,949) |
| (15,111) | Concert Pharmaceuticals Inc | Morgan Stanley | (3,476) |
| (6,801) | Concho Resources Inc | Bank of America Merrill Lynch | 6,461 |
| (9,159) | Concho Resources Inc | Barclays Bank | 23,081 |
| (7,135) | Concho Resources Inc | Goldman Sachs | 6,778 |
| (485) | Concho Resources Inc | HSBC | 2,585 |
| (3,314) | Concho Resources Inc | Morgan Stanley | 8,351 |
| (23,132) | Concrete Pumping Holdings Inc | Barclays Bank | (9,021) |
| (20,281) | Concrete Pumping Holdings Inc | Goldman Sachs | (14,400) |
| (16,150) | Concrete Pumping Holdings Inc | HSBC | (12,920) |
| (8,349) | Concrete Pumping Holdings Inc | Morgan Stanley | (3,256) |
| 61,935 | Conduent Inc | Bank of America Merrill Lynch | 41,496 |
| 49,446 | Conduent Inc | Barclays Bank | 11,867 |
| 60,177 | Conduent Inc | Goldman Sachs | 40,319 |
| 42,331 | Conduent Inc | HSBC | 7,174 |
| 76,012 | Conduent Inc | Morgan Stanley | 18,243 |
| (59,747) | Conformis Inc | Barclays Bank | (7,767) |
| (80,008) | Conformis Inc | Goldman Sachs | (7,193) |
| (88,743) | Conformis Inc | HSBC | (5,200) |
| (31,597) | Conformis Inc | Morgan Stanley | (4,108) |
| 4,125 | CONMED Corp | Barclays Bank | (1,733) |
| (1,196) | CONMED Corp | Barclays Bank | 502 |
| (2,068) | CONMED Corp | Goldman Sachs | (11,105) |
| (14,751) | CONMED Corp | HSBC | (46,940) |
| 2,866 | CONMED Corp | Morgan Stanley | (1,204) |
| (2,548) | CONMED Corp | Morgan Stanley | 1,070 |
| (6,702) | ConnectOne Bancorp Inc | Bank of America Merrill Lynch | (21,245) |
| (4,844) | ConnectOne Bancorp Inc | Barclays Bank | (5,328) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (8,319) | ConnectOne Bancorp Inc | Goldman Sachs | (26,371) |
| (26,648) | ConnectOne Bancorp Inc | HSBC | 2,265 |
| (6,252) | ConnectOne Bancorp Inc | Morgan Stanley | (6,877) |
| (89,812) | Conn's Inc | Barclays Bank | (67,359) |
| (1,635) | Conn's Inc | Goldman Sachs | (2,714) |
| 4,187 | ConocoPhillips | Bank of America Merrill Lynch | 5,192 |
| 7,279 | ConocoPhillips | Barclays Bank | (8,516) |
| (13,552) | ConocoPhillips | Barclays Bank | 15,856 |
| 24,714 | ConocoPhillips | Goldman Sachs | 30,645 |
| (7,462) | ConocoPhillips | Goldman Sachs | (9,253) |
| 4,799 | ConocoPhillips | HSBC | (4,655) |
| (7,204) | ConocoPhillips | HSBC | 4,824 |
| 7,078 | ConocoPhillips | Morgan Stanley | (8,281) |
| (7,411) | ConocoPhillips | Morgan Stanley | 8,671 |
| 33,189 | Consolidated Communications Holdings Inc | HSBC | 15,931 |
| 15,489 | Consolidated Communications Holdings Inc | Morgan Stanley | 7,435 |
| 34,192 | Consolidated Edison Inc | Bank of America Merrill Lynch | 97,939 |
| 5,306 | Consolidated Edison Inc | Barclays Bank | 16,290 |
| 8,609 | Consolidated Edison Inc | Goldman Sachs | 25,773 |
| 6,550 | Consolidated Edison Inc | HSBC | (3,607) |
| 51,662 | Consolidated Edison Inc | Morgan Stanley | 158,603 |
| 8,039 | Consolidated Water Co Ltd | Bank of America Merrill Lynch | 10,531 |
| 19,225 | Consolidated Water Co Ltd | Barclays Bank | 2,884 |
| 7,598 | Consolidated Water Co Ltd | HSBC | 3,495 |
| 29,412 | Consolidated Water Co Ltd | Morgan Stanley | 4,412 |
| (2,932) | Constellation Brands Inc 'A' | Bank of America Merrill Lynch | (43,921) |
| (1,245) | Constellation Brands Inc 'A' | Goldman Sachs | (18,650) |
| (176) | Constellation Brands Inc 'A' | HSBC | (1,304) |
| (4,192) | Constellation Brands Inc 'A' | Morgan Stanley | (4,862) |
| (897) | Constellation Pharmaceuticals Inc | Bank of America Merrill Lynch | 8,459 |
| 806 | Constellation Pharmaceuticals Inc | Barclays Bank | (2,402) |
| (8,147) | Constellation Pharmaceuticals Inc | Barclays Bank | 24,278 |
| (2,518) | Constellation Pharmaceuticals Inc | Goldman Sachs | 23,745 |
| 2,701 | Constellation Pharmaceuticals Inc | HSBC | (29,248) |
| (1,772) | Constellation Pharmaceuticals Inc | HSBC | 26,669 |
| 3,710 | Constellation Pharmaceuticals Inc | Morgan Stanley | (11,056) |
| (1,312) | Construction Partners Inc 'A' | Bank of America Merrill Lynch | (2,755) |
| (9,660) | Construction Partners Inc 'A' | Barclays Bank | (8,887) |
| (15,851) | Construction Partners Inc 'A' | Goldman Sachs | (33,287) |
| (7,869) | Construction Partners Inc 'A' | HSBC | (315) |
| (28,083) | Construction Partners Inc 'A' | Morgan Stanley | (25,836) |
| 63,314 | Consumer Portfolio Services Inc | Morgan Stanley | (6,648) |
| 9,491 | Container Store Group Inc | Barclays Bank | 5,600 |
| 32,874 | Container Store Group Inc | Goldman Sachs | 26,957 |
| 56,723 | Container Store Group Inc | Morgan Stanley | 33,467 |
| (20,947) | Contango Oil & Gas Co | Barclays Bank | 4,189 |
| (50,068) | Contango Oil & Gas Co | Goldman Sachs | (1,001) |
| (15,759) | Contango Oil & Gas Co | HSBC | (1,891) |
| (9,659) | Contango Oil & Gas Co | Morgan Stanley | 1,932 |
| 2,271 | Continental Resources Inc | Bank of America Merrill Lynch | 114 |
| 10,937 | Continental Resources Inc | Barclays Bank | (12,249) |
| 13,337 | Continental Resources Inc | Goldman Sachs | (7,684) |
| 38,002 | Continental Resources Inc | HSBC | (82,464) |
| 59,813 | Continental Resources Inc | Morgan Stanley | (58,529) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (15,220) | Contura Energy Inc | Goldman Sachs | (20,699) |
| (26,906) | Contura Energy Inc | HSBC | (24,215) |
| (10,965) | Contura Energy Inc | Morgan Stanley | (9,978) |
| (512) | Cooper Cos Inc | Barclays Bank | (10,246) |
| (3,339) | Cooper Cos Inc | Goldman Sachs | (69,251) |
| (5,992) | Cooper Cos Inc | HSBC | (76,338) |
| (5,978) | Cooper Cos Inc | Morgan Stanley | (178,383) |
| 28,794 | Cooper Tire & Rubber Co | Bank of America Merrill Lynch | 110,857 |
| 8,786 | Cooper Tire & Rubber Co | Barclays Bank | 5,974 |
| 14,556 | Cooper Tire & Rubber Co | Goldman Sachs | 56,041 |
| 6,495 | Cooper Tire & Rubber Co | HSBC | 17,017 |
| 11,393 | Cooper Tire & Rubber Co | Morgan Stanley | 7,747 |
| 13,382 | Cooper-Standard Holdings Inc | Bank of America Merrill Lynch | 18,735 |
| 3,554 | Cooper-Standard Holdings Inc | Barclays Bank | 4,265 |
| 4,262 | Cooper-Standard Holdings Inc | Goldman Sachs | 5,967 |
| 77 | Cooper-Standard Holdings Inc | HSBC | (50) |
| 15,494 | Cooper-Standard Holdings Inc | Morgan Stanley | 18,593 |
| (2,278) | Copa Holdings SA 'A' | Bank of America Merrill Lynch | (14,511) |
| (1,648) | Copa Holdings SA 'A' | Goldman Sachs | (10,498) |
| (963) | Copa Holdings SA 'A' | Morgan Stanley | (3,062) |
| 333 | Copart Inc | Barclays Bank | 852 |
| 2,005 | Copart Inc | Goldman Sachs | 18,586 |
| 11,565 | Copart Inc | HSBC | 58,056 |
| 12,361 | Copart Inc | Morgan Stanley | 31,644 |
| (23,230) | Corbus Pharmaceuticals Holdings Inc | Bank of America Merrill Lynch | (15,216) |
| (26,200) | Corbus Pharmaceuticals Holdings Inc | Barclays Bank | 14,148 |
| (49,047) | Corbus Pharmaceuticals Holdings Inc | Goldman Sachs | (32,126) |
| (3,243) | Corbus Pharmaceuticals Holdings Inc | HSBC | (3,032) |
| (3,160) | Corcept Therapeutics Inc | Barclays Bank | 2,022 |
| 43,234 | Corcept Therapeutics Inc | Barclays Bank | (27,670) |
| (11,172) | Corcept Therapeutics Inc | Goldman Sachs | (11,731) |
| 4,800 | Corcept Therapeutics Inc | HSBC | 8,064 |
| 11,328 | Corcept Therapeutics Inc | Morgan Stanley | (7,250) |
| (5,020) | CoreCivic Inc (REIT) | Bank of America Merrill Lynch | (8,835) |
| (24,871) | CoreCivic Inc (REIT) | Barclays Bank | (12,933) |
| (26,407) | CoreCivic Inc (REIT) | Goldman Sachs | (46,476) |
| (41,058) | CoreCivic Inc (REIT) | HSBC | 6,450 |
| (52,903) | CoreCivic Inc (REIT) | Morgan Stanley | (27,510) |
| (5,463) | CoreLogic Inc | Bank of America Merrill Lynch | (16,883) |
| (3,050) | CoreLogic Inc | Barclays Bank | (5,246) |
| (6,806) | CoreLogic Inc | Goldman Sachs | (38,930) |
| (38,802) | CoreLogic Inc | Morgan Stanley | (66,739) |
| 9,852 | Core-Mark Holding Co Inc | Morgan Stanley | 15,172 |
| 10,179 | CorePoint Lodging Inc (REIT) | Bank of America Merrill Lynch | 7,507 |
| 29,171 | CorePoint Lodging Inc (REIT) | Goldman Sachs | 29,463 |
| 6,747 | CorePoint Lodging Inc (REIT) | HSBC | (1,282) |
| 49,781 | CorePoint Lodging Inc (REIT) | Morgan Stanley | 25,886 |
| (2,245) | CoreSite Realty Corp (REIT) | Barclays Bank | (5,725) |
| (5,877) | CoreSite Realty Corp (REIT) | HSBC | (9,756) |
| (5,415) | CoreSite Realty Corp (REIT) | Morgan Stanley | (13,808) |
| (17,383) | CorMedix Inc | Barclays Bank | (2,086) |
| 9,026 | Cornerstone Building Brands Inc | Bank of America Merrill Lynch | 10,290 |
| 29,033 | Cornerstone Building Brands Inc | Barclays Bank | 13,065 |
| 15,890 | Cornerstone Building Brands Inc | Goldman Sachs | 18,115 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,100 | Cornerstone Building Brands Inc | HSBC | 1,281 |
| 28,856 | Cornerstone Building Brands Inc | Morgan Stanley | 12,985 |
| (9,214) | Cornerstone OnDemand Inc | Bank of America Merrill Lynch | (30,932) |
| 7,653 | Cornerstone OnDemand Inc | Barclays Bank | 16,837 |
| (7,249) | Cornerstone OnDemand Inc | Barclays Bank | (15,948) |
| (31,096) | Cornerstone OnDemand Inc | Goldman Sachs | (108,836) |
| (24,674) | Cornerstone OnDemand Inc | HSBC | (36,271) |
| 4,710 | Cornerstone OnDemand Inc | Morgan Stanley | 10,362 |
| (16,392) | Cornerstone OnDemand Inc | Morgan Stanley | (36,062) |
| (13,523) | Corning Inc | Bank of America Merrill Lynch | (43,138) |
| (12,657) | Corning Inc | Barclays Bank | (18,479) |
| (14,187) | Corning Inc | Goldman Sachs | (45,257) |
| (36,801) | Corning Inc | HSBC | (44,897) |
| (43,808) | Corning Inc | Morgan Stanley | (63,959) |
| 4,241 | Corp America Airports SA | Goldman Sachs | (635) |
| 7,451 | Corp America Airports SA | Morgan Stanley | (1,403) |
| (24,555) | Corporate Office Properties Trust (REIT) | Barclays Bank | (30,694) |
| (8,071) | Corporate Office Properties Trust (REIT) | Goldman Sachs | (23,164) |
| (13,791) | Corporate Office Properties Trust (REIT) | HSBC | 14,343 |
| (34,356) | Corporate Office Properties Trust (REIT) | Morgan Stanley | (42,945) |
| 7,015 | Corteva Inc | Bank of America Merrill Lynch | 29,533 |
| 6,040 | Corteva Inc | Barclays Bank | 14,738 |
| (16,758) | Corteva Inc | Barclays Bank | (12,505) |
| 13,875 | Corteva Inc | Goldman Sachs | 58,414 |
| (2,885) | Corteva Inc | Goldman Sachs | (7,859) |
| (22,747) | Corteva Inc | HSBC | (22,747) |
| 7,569 | Corteva Inc | Morgan Stanley | 18,468 |
| (12,544) | Corteva Inc | Morgan Stanley | (30,607) |
| (5,194) | Cortexyme Inc | Barclays Bank | 57,550 |
| (1,232) | Cortexyme Inc | HSBC | 2,526 |
| (2,754) | CorVel Corp | Barclays Bank | (25,282) |
| (4,558) | CorVel Corp | Goldman Sachs | (80,494) |
| (3,028) | CorVel Corp | HSBC | (45,541) |
| (4,416) | CorVel Corp | Morgan Stanley | (40,539) |
| 332 | Corvus Pharmaceuticals Inc | Bank of America Merrill Lynch | 10 |
| 50,658 | Corvus Pharmaceuticals Inc | Goldman Sachs | 1,520 |
| 18,449 | Cosan Ltd ‘A’ | Barclays Bank | 8,118 |
| 9,503 | Cosan Ltd ‘A’ | HSBC | 8,458 |
| 6,358 | Cosan Ltd ‘A’ | Morgan Stanley | 2,798 |
| (5,235) | Costamare Inc | Barclays Bank | (1,152) |
| (27,525) | Costamare Inc | Goldman Sachs | (13,487) |
| (4,332) | Costamare Inc | HSBC | 347 |
| (72,797) | Costamare Inc | Morgan Stanley | (16,015) |
| (99) | CoStar Group Inc | Bank of America Merrill Lynch | (242) |
| (489) | CoStar Group Inc | Barclays Bank | 3,663 |
| (1,597) | CoStar Group Inc | Goldman Sachs | (3,897) |
| (1,269) | CoStar Group Inc | HSBC | 7,373 |
| (3,723) | CoStar Group Inc | Morgan Stanley | 27,885 |
| 586 | Costco Wholesale Corp | Bank of America Merrill Lynch | 1,641 |
| 309 | Costco Wholesale Corp | Barclays Bank | 850 |
| 4,669 | Costco Wholesale Corp | Goldman Sachs | 27,874 |
| 3,276 | Costco Wholesale Corp | HSBC | 8,162 |
| 7,123 | Costco Wholesale Corp | Morgan Stanley | 10,177 |
| (5,132) | Coty Inc ‘A’ | Bank of America Merrill Lynch | (3,105) |
| (35,430) | Coty Inc ‘A’ | Goldman Sachs | (21,435) |
| 36,561 | Coty Inc ‘A’ | Goldman Sachs | 22,667 |
| (10,165) | Coty Inc ‘A’ | HSBC | 13,265 |
| (10,472) | Coty Inc ‘A’ | Morgan Stanley | (1,518) |
| 68,712 | Coty Inc ‘A’ | Morgan Stanley | 9,963 |
| 992 | Coupa Software Inc | Barclays Bank | 1,288 |
| 815 | Coupa Software Inc | HSBC | 16,925 |
| (15,201) | Cousins Properties Inc (REIT) | Bank of America Merrill Lynch | (95,462) |
| (24,345) | Cousins Properties Inc (REIT) | Barclays Bank | (87,155) |
| (33,704) | Cousins Properties Inc (REIT) | Goldman Sachs | (187,189) |
| (51,368) | Cousins Properties Inc (REIT) | HSBC | (114,118) |
| (23,339) | Cousins Properties Inc (REIT) | Morgan Stanley | (83,554) |
| (69,288) | Covanta Holding Corp | Bank of America Merrill Lynch | (40,879) |
| (29,332) | Covanta Holding Corp | Barclays Bank | (4,986) |
| (53,958) | Covanta Holding Corp | Goldman Sachs | (31,835) |
| (149,613) | Covanta Holding Corp | HSBC | (103,233) |
| (85,002) | Covanta Holding Corp | Morgan Stanley | (14,450) |
| 10,280 | Covenant Transportation Group Inc ‘A’ | Bank of America Merrill Lynch | 48,008 |
| 40,817 | Covenant Transportation Group Inc ‘A’ | Barclays Bank | 77,144 |
| 10,428 | Covenant Transportation Group Inc ‘A’ | Goldman Sachs | 48,699 |
| 13,599 | Covenant Transportation Group Inc ‘A’ | HSBC | 53,308 |
| 29,579 | Covenant Transportation Group Inc ‘A’ | Morgan Stanley | 55,904 |
| 3,002 | Covetrus Inc | Bank of America Merrill Lynch | 9,546 |
| (5,743) | Covetrus Inc | Bank of America Merrill Lynch | 1,699 |
| 10,292 | Covetrus Inc | Barclays Bank | (2,470) |
| 14,651 | Covetrus Inc | Goldman Sachs | 46,590 |
| 7,751 | Covetrus Inc | HSBC | 27,594 |
| (2,720) | Covetrus Inc | Morgan Stanley | (40) |
| (17,169) | Covia Holdings Corp | Barclays Bank | 312 |
| (45,670) | Covia Holdings Corp | HSBC | 4,298 |
| (18,556) | Cowen Inc ‘A’ | Barclays Bank | 9,278 |
| (8,403) | Cowen Inc ‘A’ | Goldman Sachs | (7,983) |
| (18,798) | Cowen Inc ‘A’ | HSBC | (21,994) |
| (11,551) | Cowen Inc ‘A’ | Morgan Stanley | 5,776 |
| 22,002 | CRA International Inc | Bank of America Merrill Lynch | 82,067 |
| 1,811 | CRA International Inc | HSBC | 851 |
| 3,079 | Cracker Barrel Old Country Store Inc | Bank of America Merrill Lynch | 33,598 |
| (3,418) | Cracker Barrel Old Country Store Inc | Barclays Bank | (10,049) |
| 2,069 | Cracker Barrel Old Country Store Inc | Barclays Bank | 6,083 |
| (14,680) | Cracker Barrel Old Country Store Inc | HSBC | (154,728) |
| 5,832 | Cracker Barrel Old Country Store Inc | HSBC | 61,469 |
| (3,712) | Cracker Barrel Old Country Store Inc | Morgan Stanley | (10,913) |
| (13,590) | Craft Brew Alliance Inc | Barclays Bank | (1,767) |
| (27,775) | Craft Brew Alliance Inc | Goldman Sachs | (694) |
| (28,107) | Craft Brew Alliance Inc | HSBC | 16,583 |
| (46,882) | Craft Brew Alliance Inc | Morgan Stanley | (6,095) |
| 28,368 | Crane Co | Bank of America Merrill Lynch | 224,675 |
| 16,248 | Crane Co | Barclays Bank | 56,056 |
| 20,613 | Crane Co | Goldman Sachs | 159,773 |
| 30,977 | Crane Co | HSBC | 45,536 |
| 27,030 | Crane Co | Morgan Stanley | 93,253 |
| (3,835) | Crawford & Co ‘A’ | Bank of America Merrill Lynch | (2,339) |
| (10,745) | Crawford & Co ‘A’ | Barclays Bank | (2,686) |
| (2,400) | Crawford & Co ‘A’ | Goldman Sachs | (1,464) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,841) | Crawford & Co 'A' | HSBC | (568) |
| (3,304) | Crawford & Co 'B' | Bank of America Merrill Lynch | (2,759) |
| (10,912) | Crawford & Co 'B' | Goldman Sachs | (9,112) |
| (200) | Crawford & Co 'B' | Morgan Stanley | (55) |
| (41) | Credicorp Ltd | Bank of America Merrill Lynch | (149) |
| 3,320 | Credicorp Ltd | Bank of America Merrill Lynch | 12,052 |
| 989 | Credicorp Ltd | Goldman Sachs | 3,759 |
| 569 | Credicorp Ltd | HSBC | 1,387 |
| (2,511) | Credicorp Ltd | HSBC | 14,221 |
| (6,676) | Credicorp Ltd | Morgan Stanley | (31,845) |
| 980 | Credicorp Ltd | Morgan Stanley | 4,675 |
| (2,479) | Credit Acceptance Corp | Barclays Bank | (66,090) |
| (734) | Credit Acceptance Corp | Goldman Sachs | (34,960) |
| (1,337) | Cree Inc | Bank of America Merrill Lynch | (13,958) |
| (5,236) | Cree Inc | Barclays Bank | (7,645) |
| (16,218) | Cree Inc | Goldman Sachs | (169,316) |
| (14,716) | Cree Inc | HSBC | (96,243) |
| (10,109) | Cree Inc | Morgan Stanley | (14,759) |
| 8,515 | Crinetics Pharmaceuticals Inc | Bank of America Merrill Lynch | (29,717) |
| 1,422 | Crinetics Pharmaceuticals Inc | Goldman Sachs | (4,963) |
| 12,081 | Crinetics Pharmaceuticals Inc | HSBC | (19,450) |
| 19,716 | Crinetics Pharmaceuticals Inc | Morgan Stanley | (42,389) |
| (1,193) | CRISPR Therapeutics AG | Bank of America Merrill Lynch | (2,326) |
| (1,971) | CRISPR Therapeutics AG | Barclays Bank | 13,600 |
| (3,892) | CRISPR Therapeutics AG | Goldman Sachs | (6,095) |
| (2,549) | CRISPR Therapeutics AG | HSBC | (23,451) |
| (4,572) | CRISPR Therapeutics AG | Morgan Stanley | 31,547 |
| 9,611 | Crocs Inc | HSBC | 33,735 |
| 35,587 | Crocs Inc | Morgan Stanley | 64,412 |
| (51,822) | Cross Country Healthcare Inc | Bank of America Merrill Lynch | (43,530) |
| (3,748) | Cross Country Healthcare Inc | Morgan Stanley | (225) |
| (9,661) | CrossFirst Bankshares Inc | Barclays Bank | 1,159 |
| (38,325) | CrossFirst Bankshares Inc | Goldman Sachs | (37,175) |
| (137) | CrossFirst Bankshares Inc | HSBC | 22 |
| (6,607) | CrossFirst Bankshares Inc | Morgan Stanley | 793 |
| (2,136) | Crowdstrike Holdings Inc 'A' | Bank of America Merrill Lynch | (9,205) |
| (1,361) | Crowdstrike Holdings Inc 'A' | Barclays Bank | (1,007) |
| (2,256) | Crowdstrike Holdings Inc 'A' | Goldman Sachs | (13,130) |
| (2,039) | Crowdstrike Holdings Inc 'A' | HSBC | (12,764) |
| (1,599) | Crowdstrike Holdings Inc 'A' | Morgan Stanley | (1,183) |
| 3,714 | Crown Castle International Corp (REIT) | Bank of America Merrill Lynch | 68,635 |
| 936 | Crown Castle International Corp (REIT) | Barclays Bank | 11,625 |
| (687) | Crown Castle International Corp (REIT) | Goldman Sachs | (12,696) |
| 728 | Crown Castle International Corp (REIT) | Goldman Sachs | 13,453 |
| (8,618) | Crown Castle International Corp (REIT) | HSBC | (94,109) |
| 2,537 | Crown Castle International Corp (REIT) | HSBC | 31,990 |
| (8,501) | Crown Castle International Corp (REIT) | Morgan Stanley | (105,582) |
| 1,509 | Crown Castle International Corp (REIT) | Morgan Stanley | 18,742 |
| (8,770) | Crown Holdings Inc | Bank of America Merrill Lynch | (48,323) |
| (10,760) | Crown Holdings Inc | Barclays Bank | (30,236) |
| (15,615) | Crown Holdings Inc | Goldman Sachs | (72,724) |
| (28,580) | Crown Holdings Inc | HSBC | (65,329) |
| (19,535) | Crown Holdings Inc | Morgan Stanley | (54,894) |
| (3,465) | CryoLife Inc | Bank of America Merrill Lynch | (1,733) |
| (10,088) | CryoLife Inc | Barclays Bank | 2,118 |
| (8,393) | CryoLife Inc | Goldman Sachs | (4,197) |
| (5,902) | CryoLife Inc | HSBC | (672) |
| (16,175) | CryoLife Inc | Morgan Stanley | 3,397 |
| (56,606) | CryoPort Inc | Barclays Bank | (83,211) |
| (589) | CryoPort Inc | HSBC | (2,038) |
| 20,981 | CSG Systems International Inc | Bank of America Merrill Lynch | 59,376 |
| 7,491 | CSG Systems International Inc | Barclays Bank | 300 |
| 3,070 | CSG Systems International Inc | Goldman Sachs | 7,737 |
| 30,237 | CSG Systems International Inc | Morgan Stanley | 1,209 |
| (2,334) | CSW Industrials Inc | Bank of America Merrill Lynch | (20,867) |
| (5,952) | CSW Industrials Inc | Barclays Bank | (34,938) |
| (14,049) | CSW Industrials Inc | Goldman Sachs | (128,717) |
| (7,235) | CSW Industrials Inc | HSBC | (39,575) |
| (10,459) | CSW Industrials Inc | Morgan Stanley | (61,394) |
| (2,604) | CSX Corp | Bank of America Merrill Lynch | (22,446) |
| (1,971) | CSX Corp | Barclays Bank | 2,396 |
| (12,148) | CSX Corp | Goldman Sachs | (104,716) |
| (19,581) | CSX Corp | HSBC | (88,310) |
| (18,480) | CSX Corp | Morgan Stanley | (38,624) |
| 2,012 | CTO Realty Growth Inc | Bank of America Merrill Lynch | 9,778 |
| 1,927 | CTO Realty Growth Inc | Barclays Bank | 5,029 |
| 7,307 | CTO Realty Growth Inc | Goldman Sachs | 35,512 |
| 2,667 | CTO Realty Growth Inc | HSBC | (987) |
| 5,918 | CTO Realty Growth Inc | Morgan Stanley | 15,446 |
| (46,831) | CTS Corp | Bank of America Merrill Lynch | (118,482) |
| (17,127) | CTS Corp | Goldman Sachs | (43,331) |
| (1,230) | CTS Corp | HSBC | 1,021 |
| (15,292) | CTS Corp | Morgan Stanley | (7,646) |
| 6,557 | CubeSmart (REIT) | Bank of America Merrill Lynch | 30,293 |
| (8,372) | CubeSmart (REIT) | Bank of America Merrill Lynch | (38,679) |
| 15,569 | CubeSmart (REIT) | Barclays Bank | 39,857 |
| (3,545) | CubeSmart (REIT) | Barclays Bank | (9,075) |
| 6,766 | CubeSmart (REIT) | Goldman Sachs | 31,259 |
| (5,117) | CubeSmart (REIT) | Goldman Sachs | (19,204) |
| 4,236 | CubeSmart (REIT) | HSBC | 5,719 |
| 33,089 | CubeSmart (REIT) | Morgan Stanley | 84,708 |
| (21,979) | CubeSmart (REIT) | Morgan Stanley | (56,266) |
| (1,348) | Cubic Corp | Bank of America Merrill Lynch | (5,778) |
| (6,500) | Cubic Corp | Barclays Bank | (17,875) |
| (4,884) | Cubic Corp | Goldman Sachs | (39,365) |
| (7,543) | Cubic Corp | HSBC | (20,668) |
| (23,698) | Cubic Corp | Morgan Stanley | (65,170) |
| 4,874 | Cue Biopharma Inc | Bank of America Merrill Lynch | 4,460 |
| 11,940 | Cue Biopharma Inc | HSBC | (6,715) |
| 1,294 | Cullen/Frost Bankers Inc | Bank of America Merrill Lynch | 7,028 |
| 1,083 | Cullen/Frost Bankers Inc | Barclays Bank | 6,601 |
| (7,543) | Cullen/Frost Bankers Inc | Barclays Bank | (45,975) |
| 4,314 | Cullen/Frost Bankers Inc | Goldman Sachs | 44,887 |
| 10,990 | Cullen/Frost Bankers Inc | HSBC | 65,295 |
| 1,550 | Cullen/Frost Bankers Inc | Morgan Stanley | 7,012 |
| (6,766) | Cullen/Frost Bankers Inc | Morgan Stanley | (41,239) |
| 17,241 | Culp Inc | Barclays Bank | 31,723 |
| 16,792 | Culp Inc | Goldman Sachs | 42,652 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 23,253 | Culp Inc | HSBC | 43,948 |
| 13,594 | Culp Inc | Morgan Stanley | 25,013 |
| 9,122 | Cumberland Pharmaceuticals Inc | Morgan Stanley | (1,961) |
| (1,846) | Cummins Inc | Bank of America Merrill Lynch | (24,275) |
| (8,364) | Cummins Inc | Barclays Bank | (115,005) |
| (8,462) | Cummins Inc | Goldman Sachs | (111,275) |
| (13,847) | Cummins Inc | HSBC | (113,843) |
| (17,108) | Cummins Inc | Morgan Stanley | (235,235) |
| (19,730) | Cumulus Media Inc ‘A’ | Bank of America Merrill Lynch | (45,182) |
| (8,562) | Cumulus Media Inc ‘A’ | Barclays Bank | (11,816) |
| (8,657) | Cumulus Media Inc ‘A’ | Goldman Sachs | (19,825) |
| (4,305) | Cumulus Media Inc ‘A’ | HSBC | (6,759) |
| 15,930 | Curis Inc | Bank of America Merrill Lynch | 1,139 |
| 14,576 | Curis Inc | Goldman Sachs | 1,042 |
| 19,593 | Curis Inc | Morgan Stanley | 392 |
| 6,200 | Curo Group Holdings Corp | Bank of America Merrill Lynch | 4,836 |
| 4,339 | Curo Group Holdings Corp | Barclays Bank | 1,041 |
| 3,789 | Curo Group Holdings Corp | HSBC | (682) |
| 3,670 | Curo Group Holdings Corp | Morgan Stanley | 881 |
| 7,841 | Curtiss-Wright Corp | Bank of America Merrill Lynch | 84,511 |
| 10,741 | Curtiss-Wright Corp | Barclays Bank | 71,698 |
| 22,898 | Curtiss-Wright Corp | Goldman Sachs | 332,250 |
| 11,006 | Curtiss-Wright Corp | HSBC | 29,321 |
| 14,126 | Curtiss-Wright Corp | Morgan Stanley | 111,878 |
| (10,380) | Cushman & Wakefield Plc | Goldman Sachs | (11,833) |
| (30,006) | Cushman & Wakefield Plc | HSBC | 20,668 |
| (130,019) | Cushman & Wakefield Plc | Morgan Stanley | (109,216) |
| 4,137 | Customers Bancorp Inc | Barclays Bank | 2,317 |
| (8,938) | Cutera Inc | Bank of America Merrill Lynch | (12,424) |
| (4,448) | Cutera Inc | Barclays Bank | (4,359) |
| (1,683) | Cutera Inc | Goldman Sachs | (2,339) |
| (1,533) | Cutera Inc | HSBC | (1,502) |
| (10,593) | Cutera Inc | Morgan Stanley | (10,381) |
| (35,362) | CVB Financial Corp | Bank of America Merrill Lynch | (92,825) |
| (54,247) | CVB Financial Corp | Barclays Bank | (73,234) |
| (69,051) | CVB Financial Corp | Goldman Sachs | (173,637) |
| (76,778) | CVB Financial Corp | HSBC | 3,839 |
| (27,630) | CVB Financial Corp | Morgan Stanley | (37,301) |
| (769) | CVR Energy Inc | Bank of America Merrill Lynch | (1,853) |
| (5,259) | CVR Energy Inc | Barclays Bank | (263) |
| 2,829 | CVR Energy Inc | Barclays Bank | 141 |
| (1,722) | CVR Energy Inc | Goldman Sachs | (4,150) |
| (2,413) | CVR Energy Inc | HSBC | 2,630 |
| 16,881 | CVR Energy Inc | HSBC | (18,400) |
| 17,139 | CVR Energy Inc | Morgan Stanley | 857 |
| 693 | CVS Health Corp | Goldman Sachs | 1,850 |
| 8,081 | CVS Health Corp | HSBC | 22,142 |
| 34,001 | CVS Health Corp | Morgan Stanley | 86,023 |
| 5,289 | CyberArk Software Ltd | Goldman Sachs | (3,816) |
| (1,451) | CyberOptics Corp | Bank of America Merrill Lynch | (4,222) |
| (14,350) | CyberOptics Corp | Goldman Sachs | (41,759) |
| (816) | CyberOptics Corp | HSBC | (1,827) |
| (8,622) | CyberOptics Corp | Morgan Stanley | (5,001) |
| (19,840) | Cyclerion Therapeutics Inc | Barclays Bank | 6,746 |
| (21,284) | Cyclerion Therapeutics Inc | Goldman Sachs | (2,128) |
| (14,484) | Cyclerion Therapeutics Inc | HSBC | 3,186 |
| (54,123) | Cyclerion Therapeutics Inc | Morgan Stanley | 18,402 |
| (48,589) | Cymabay Therapeutics Inc | Bank of America Merrill Lynch | 10,690 |
| (32,688) | Cymabay Therapeutics Inc | Barclays Bank | 981 |
| (61,745) | Cymabay Therapeutics Inc | Goldman Sachs | 13,584 |
| (4,779) | Cymabay Therapeutics Inc | HSBC | (9,797) |
| 4 | CyrusOne Inc (REIT) | Bank of America Merrill Lynch | 16 |
| 6,439 | CyrusOne Inc (REIT) | Goldman Sachs | 25,692 |
| 551 | CyrusOne Inc (REIT) | HSBC | (105) |
| 6,794 | CyrusOne Inc (REIT) | Morgan Stanley | 1,323 |
| (4,080) | Cytokinetics Inc | Goldman Sachs | 5,426 |
| (4,010) | Cytokinetics Inc | HSBC | (18,266) |
| (20,561) | Cytokinetics Inc | Morgan Stanley | 32,898 |
| 6,173 | CytomX Therapeutics Inc | Barclays Bank | (1,235) |
| 11,936 | CytomX Therapeutics Inc | HSBC | (61,590) |
| 16,668 | CytomX Therapeutics Inc | Morgan Stanley | (3,334) |
| (43,877) | CytoSorbents Corp | Barclays Bank | 29,398 |
| (8,756) | CytoSorbents Corp | Goldman Sachs | 4,991 |
| (3,901) | CytoSorbents Corp | Morgan Stanley | 2,614 |
| 88 | Daily Journal Corp | Bank of America Merrill Lynch | 656 |
| 88 | Daily Journal Corp | Barclays Bank | 913 |
| 60 | Daily Journal Corp | Goldman Sachs | 447 |
| 3,263 | Daily Journal Corp | HSBC | 53,024 |
| 841 | Daily Journal Corp | Morgan Stanley | 8,730 |
| 15,876 | Daktronics Inc | Bank of America Merrill Lynch | 8,256 |
| 72,448 | Daktronics Inc | Barclays Bank | 2,173 |
| 44,140 | Daktronics Inc | Goldman Sachs | 22,953 |
| 71,699 | Daktronics Inc | HSBC | (2,868) |
| 55,929 | Daktronics Inc | Morgan Stanley | 1,678 |
| 2,543 | Dana Inc | Bank of America Merrill Lynch | 2,574 |
| (32,702) | Dana Inc | Bank of America Merrill Lynch | (97,452) |
| 23,652 | Dana Inc | Barclays Bank | 22,942 |
| (16,624) | Dana Inc | Barclays Bank | (16,125) |
| (73,888) | Dana Inc | Goldman Sachs | (220,186) |
| 24,062 | Dana Inc | Goldman Sachs | 71,705 |
| 14,112 | Dana Inc | HSBC | 24,080 |
| (16,903) | Dana Inc | HSBC | (29,749) |
| 36,619 | Dana Inc | Morgan Stanley | 35,521 |
| (14,754) | Dana Inc | Morgan Stanley | (14,311) |
| (2,563) | Danaher Corp | Bank of America Merrill Lynch | (4,229) |
| (3,329) | Danaher Corp | Barclays Bank | (24,102) |
| (16,344) | Danaher Corp | HSBC | (66,520) |
| 4,004 | Danaher Corp | HSBC | 25,348 |
| (7,089) | Danaher Corp | Morgan Stanley | (51,324) |
| 15,036 | Danaher Corp | Morgan Stanley | 108,861 |
| 4,187 | Darden Restaurants Inc | Bank of America Merrill Lynch | 7,551 |
| 2,633 | Darden Restaurants Inc | Barclays Bank | 6,714 |
| 4,067 | Darden Restaurants Inc | Goldman Sachs | 27,387 |
| (3,895) | Darden Restaurants Inc | HSBC | (13,477) |
| 6,428 | Darden Restaurants Inc | Morgan Stanley | 10,183 |
| (2,174) | Darden Restaurants Inc | Morgan Stanley | (5,544) |
| (12,316) | Darling Ingredients Inc | Bank of America Merrill Lynch | (33,376) |
| (6,247) | Darling Ingredients Inc | Barclays Bank | (6,809) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (34,371) | Darling Ingredients Inc | Goldman Sachs | (81,275) |
| (62,924) | Darling Ingredients Inc | HSBC | (56,632) |
| (92,801) | Darling Ingredients Inc | Morgan Stanley | (97,263) |
| 3,232 | DASAN Zhone Solutions Inc | HSBC | 2,424 |
| 8,866 | DASAN Zhone Solutions Inc | Morgan Stanley | 16,757 |
| 21,989 | Daseke Inc | Bank of America Merrill Lynch | 22,869 |
| 33,242 | Daseke Inc | Goldman Sachs | 34,572 |
| 36,427 | Daseke Inc | Morgan Stanley | 1,093 |
| (3,582) | Datadog Inc ‘A’ | Bank of America Merrill Lynch | (7,558) |
| (5,837) | Datadog Inc ‘A’ | Goldman Sachs | (12,316) |
| (2,819) | Datadog Inc ‘A’ | Morgan Stanley | 10,628 |
| (9,640) | Dave & Buster’s Entertainment Inc | Bank of America Merrill Lynch | (32,680) |
| (19,251) | Dave & Buster’s Entertainment Inc | Barclays Bank | (21,272) |
| (8,641) | Dave & Buster’s Entertainment Inc | HSBC | (29,778) |
| (1,629) | DaVita Inc | Bank of America Merrill Lynch | (293) |
| (10,036) | DaVita Inc | Barclays Bank | (26,294) |
| (5,696) | DaVita Inc | Goldman Sachs | (1,025) |
| (10,415) | DaVita Inc | HSBC | 13,852 |
| (14,419) | DaVita Inc | Morgan Stanley | (37,778) |
| 127,159 | Dawson Geophysical Co | Morgan Stanley | (8,901) |
| 2,452 | Deciphera Pharmaceuticals Inc | Bank of America Merrill Lynch | 13,143 |
| 1,218 | Deciphera Pharmaceuticals Inc | Barclays Bank | (2,655) |
| 875 | Deciphera Pharmaceuticals Inc | Goldman Sachs | 4,690 |
| 5,062 | Deciphera Pharmaceuticals Inc | HSBC | 11,845 |
| 9,017 | Deciphera Pharmaceuticals Inc | Morgan Stanley | (19,657) |
| (1,728) | Deckers Outdoor Corp | Bank of America Merrill Lynch | (54,812) |
| (944) | Deckers Outdoor Corp | Barclays Bank | (5,390) |
| (2,367) | Deckers Outdoor Corp | Goldman Sachs | (41,822) |
| (8,299) | Deckers Outdoor Corp | HSBC | (296,855) |
| (8,375) | Deckers Outdoor Corp | Morgan Stanley | (47,821) |
| (171) | Deere & Co | Bank of America Merrill Lynch | (3,930) |
| (2,831) | Deere & Co | Barclays Bank | (23,441) |
| (2,553) | Deere & Co | HSBC | (30,610) |
| (12,374) | Deere & Co | Morgan Stanley | (102,456) |
| 58,850 | Del Taco Restaurants Inc | Bank of America Merrill Lynch | 34,133 |
| 9,297 | Del Taco Restaurants Inc | Barclays Bank | 1,023 |
| 23,535 | Del Taco Restaurants Inc | Goldman Sachs | 13,650 |
| 37,015 | Del Taco Restaurants Inc | HSBC | 17,767 |
| 68,939 | Del Taco Restaurants Inc | Morgan Stanley | 7,583 |
| 5,593 | Delek US Energy Inc | Bank of America Merrill Lynch | (6,103) |
| 4,041 | Delek US Energy Inc | Barclays Bank | (3,154) |
| 9,798 | Delek US Energy Inc | Goldman Sachs | (222) |
| 8,259 | Delek US Energy Inc | HSBC | (17,623) |
| 20,037 | Delek US Energy Inc | Morgan Stanley | (14,426) |
| 9,178 | Dell Technologies Inc ‘C’ | Bank of America Merrill Lynch | 65,210 |
| (23,384) | Dell Technologies Inc ‘C’ | Bank of America Merrill Lynch | (158,246) |
| 2,758 | Dell Technologies Inc ‘C’ | Barclays Bank | 16,893 |
| 1,866 | Dell Technologies Inc ‘C’ | Goldman Sachs | 13,258 |
| (3,823) | Dell Technologies Inc ‘C’ | Goldman Sachs | (20,544) |
| 2,979 | Dell Technologies Inc ‘C’ | HSBC | 16,519 |
| (814) | Dell Technologies Inc ‘C’ | HSBC | (4,514) |
| 8,406 | Dell Technologies Inc ‘C’ | Morgan Stanley | 51,487 |
| (2,877) | Dell Technologies Inc ‘C’ | Morgan Stanley | (17,622) |
| 9,616 | Delta Air Lines Inc | Bank of America Merrill Lynch | 54,811 |
| (21,975) | Delta Air Lines Inc | Barclays Bank | (2,409) |
| (2,527) | Delta Air Lines Inc | HSBC | (5,484) |
| 61,458 | Delta Air Lines Inc | Morgan Stanley | 135,208 |
| (10,689) | Delta Air Lines Inc | Morgan Stanley | (23,516) |
| (1,936) | Delta Apparel Inc | Bank of America Merrill Lynch | (2,517) |
| (7,914) | Delta Apparel Inc | Barclays Bank | (17,094) |
| (3,730) | Delta Apparel Inc | Goldman Sachs | (4,849) |
| (7,807) | Delta Apparel Inc | HSBC | (312) |
| (17,680) | Delta Apparel Inc | Morgan Stanley | (38,189) |
| 7,260 | Deluxe Corp | Bank of America Merrill Lynch | 38,914 |
| (16,442) | Deluxe Corp | Barclays Bank | (28,280) |
| (15,819) | Deluxe Corp | Goldman Sachs | (84,790) |
| (16,999) | Deluxe Corp | HSBC | 2,040 |
| (21,620) | Deluxe Corp | Morgan Stanley | (37,187) |
| (9,952) | Denali Therapeutics Inc | Bank of America Merrill Lynch | (45,878) |
| (30,352) | Denali Therapeutics Inc | Barclays Bank | (53,251) |
| (1,698) | Denali Therapeutics Inc | HSBC | (5,722) |
| (8,686) | Denali Therapeutics Inc | Morgan Stanley | (15,721) |
| (17,056) | Denbury Resources Inc | Goldman Sachs | 29 |
| (24,007) | Denbury Resources Inc | HSBC | 1,409 |
| 7,331 | Denny’s Corp | Bank of America Merrill Lynch | 13,856 |
| 19,438 | Denny’s Corp | Barclays Bank | 8,553 |
| 14,481 | Denny’s Corp | Goldman Sachs | 27,369 |
| 18,556 | Denny’s Corp | HSBC | 18,742 |
| 28,112 | Denny’s Corp | Morgan Stanley | 12,369 |
| (1,202) | DENTSPLY SIRONA Inc | Bank of America Merrill Lynch | (10,025) |
| (4,890) | DENTSPLY SIRONA Inc | Barclays Bank | (18,631) |
| (22,724) | DENTSPLY SIRONA Inc | Goldman Sachs | (189,518) |
| 3,370 | DENTSPLY SIRONA Inc | Goldman Sachs | 28,106 |
| (4,646) | DENTSPLY SIRONA Inc | HSBC | (25,088) |
| (4,594) | DENTSPLY SIRONA Inc | Morgan Stanley | (17,503) |
| 11,872 | DENTSPLY SIRONA Inc | Morgan Stanley | 45,232 |
| (11,825) | Dermtech Inc | Barclays Bank | 16,673 |
| (38,297) | Designer Brands Inc ‘A’ | Bank of America Merrill Lynch | (64,339) |
| (36,040) | Designer Brands Inc ‘A’ | Goldman Sachs | (60,547) |
| (42,107) | Designer Brands Inc ‘A’ | HSBC | (37,373) |
| (35,620) | Designer Brands Inc ‘A’ | Morgan Stanley | (37,757) |
| (24,479) | Despegar.com Corp | Morgan Stanley | (10,771) |
| (79,454) | Deutsche Bank AG | Bank of America Merrill Lynch | (161,292) |
| (29,667) | Deutsche Bank AG | Morgan Stanley | (34,117) |
| 3,540 | Devon Energy Corp | Bank of America Merrill Lynch | (2,832) |
| (47,917) | Devon Energy Corp | Bank of America Merrill Lynch | 62,557 |
| 40,913 | Devon Energy Corp | Barclays Bank | (40,504) |
| 24,191 | Devon Energy Corp | Goldman Sachs | (19,353) |
| (26,631) | Devon Energy Corp | Goldman Sachs | 34,703 |
| 39,382 | Devon Energy Corp | HSBC | (61,042) |
| (3,847) | Devon Energy Corp | HSBC | 2,672 |
| 34,508 | Devon Energy Corp | Morgan Stanley | (34,163) |
| 381 | DexCom Inc | Bank of America Merrill Lynch | (18,185) |
| (1,503) | DexCom Inc | Bank of America Merrill Lynch | 69,821 |
| 771 | DexCom Inc | HSBC | (24,573) |
| (278) | DexCom Inc | HSBC | 9,610 |
| (176) | DexCom Inc | Morgan Stanley | 6,204 |
| (31,054) | DHI Group Inc | Barclays Bank | 5,900 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (22,836) | DHI Group Inc | Goldman Sachs | 5,024 |
| (7,065) | DHI Group Inc | HSBC | 1,908 |
| (21,654) | DHI Group Inc | Morgan Stanley | 4,114 |
| 6,298 | DHT Holdings Inc | HSBC | (4,975) |
| 30,874 | DHT Holdings Inc | Morgan Stanley | 7,410 |
| 3,480 | Diamond Hill Investment Group Inc | Bank of America Merrill Lynch | 8,317 |
| 5,296 | Diamond Hill Investment Group Inc | Barclays Bank | 2,012 |
| 1,691 | Diamond Hill Investment Group Inc | Goldman Sachs | 4,041 |
| 3,429 | Diamond Hill Investment Group Inc | HSBC | (9,361) |
| 3,195 | Diamond Hill Investment Group Inc | Morgan Stanley | 1,214 |
| 15,820 | Diamond Offshore Drilling Inc | Bank of America Merrill Lynch | 1,172 |
| 14,039 | Diamond Offshore Drilling Inc | Goldman Sachs | 1,040 |
| (12,563) | Diamond S Shipping Inc | Barclays Bank | (7,412) |
| (16,927) | Diamond S Shipping Inc | Goldman Sachs | (15,775) |
| (6,807) | Diamond S Shipping Inc | HSBC | (498) |
| (2,209) | Diamond S Shipping Inc | Morgan Stanley | (1,303) |
| (2,577) | Diamondback Energy Inc | Bank of America Merrill Lynch | (9,226) |
| (1,000) | Diamondback Energy Inc | Barclays Bank | 580 |
| 3,767 | Diamondback Energy Inc | Barclays Bank | (2,185) |
| (4,522) | Diamondback Energy Inc | Goldman Sachs | (16,189) |
| 1,586 | Diamondback Energy Inc | Goldman Sachs | (165) |
| (2,356) | Diamondback Energy Inc | HSBC | (660) |
| 10,811 | Diamondback Energy Inc | HSBC | 3,549 |
| (8,188) | Diamondback Energy Inc | Morgan Stanley | 4,749 |
| 1,308 | Diamondback Energy Inc | Morgan Stanley | (759) |
| 144,470 | DiamondRock Hospitality Co (REIT) | HSBC | 51,287 |
| 30,993 | DiamondRock Hospitality Co (REIT) | Morgan Stanley | 4,184 |
| (8,568) | Dicerna Pharmaceuticals Inc | Barclays Bank | 19,192 |
| (6,886) | Dicerna Pharmaceuticals Inc | Goldman Sachs | 5,578 |
| (18,853) | Dicerna Pharmaceuticals Inc | HSBC | (377) |
| (28,668) | Dicerna Pharmaceuticals Inc | Morgan Stanley | 64,216 |
| 1,700 | Dick's Sporting Goods Inc | Barclays Bank | 4,811 |
| 4,192 | Dick's Sporting Goods Inc | Goldman Sachs | 29,889 |
| 8,052 | Dick's Sporting Goods Inc | HSBC | 41,146 |
| 6,171 | Dick's Sporting Goods Inc | Morgan Stanley | 17,464 |
| (777) | Dick's Sporting Goods Inc | Morgan Stanley | (2,199) |
| (13,060) | Diebold Nixdorf Inc | Bank of America Merrill Lynch | (7,183) |
| (7,857) | Diebold Nixdorf Inc | Barclays Bank | 1,257 |
| (1,663) | Diebold Nixdorf Inc | Goldman Sachs | (915) |
| (3,835) | Diebold Nixdorf Inc | HSBC | 422 |
| (45,054) | Diebold Nixdorf Inc | Morgan Stanley | 7,209 |
| (15,657) | Digi International Inc | Barclays Bank | 3,836 |
| (15,289) | Digi International Inc | Goldman Sachs | (4,892) |
| (2,070) | Digi International Inc | HSBC | 2,774 |
| (2,150) | Digi International Inc | Morgan Stanley | 527 |
| (4,532) | Digimarc Corp | Bank of America Merrill Lynch | (6,209) |
| (1,694) | Digimarc Corp | Barclays Bank | (1,372) |
| (18,802) | Digimarc Corp | Goldman Sachs | (25,759) |
| (5,840) | Digimarc Corp | HSBC | (1,226) |
| (4,059) | Digimarc Corp | Morgan Stanley | (3,288) |
| 409 | Digital Realty Trust Inc (REIT) | Barclays Bank | 3,297 |
| (1,758) | Digital Realty Trust Inc (REIT) | Barclays Bank | (14,169) |
| 782 | Digital Realty Trust Inc (REIT) | Goldman Sachs | 10,244 |
| (294) | Digital Realty Trust Inc (REIT) | Goldman Sachs | (3,851) |
| (423) | Digital Realty Trust Inc (REIT) | HSBC | 503 |
| 1,002 | Digital Realty Trust Inc (REIT) | Morgan Stanley | 8,076 |
| (1,410) | Digital Realty Trust Inc (REIT) | Morgan Stanley | (8,287) |
| (88,944) | Digital Turbine Inc | Barclays Bank | (21,347) |
| (39,947) | Digital Turbine Inc | HSBC | (23,968) |
| (7,801) | Digital Turbine Inc | Morgan Stanley | (1,872) |
| 1,137 | Dillard's Inc 'A' | Bank of America Merrill Lynch | 4,116 |
| 2,745 | Dillard's Inc 'A' | Barclays Bank | 6,286 |
| 4,165 | Dillard's Inc 'A' | Goldman Sachs | 15,077 |
| 4,354 | Dillard's Inc 'A' | HSBC | 5,268 |
| 1,624 | Dillard's Inc 'A' | Morgan Stanley | 3,719 |
| (18,353) | Dime Community Bancshares Inc | Bank of America Merrill Lynch | (30,869) |
| (40,733) | Dime Community Bancshares Inc | Barclays Bank | (39,918) |
| (28,260) | Dime Community Bancshares Inc | Goldman Sachs | (49,172) |
| (26,484) | Dime Community Bancshares Inc | HSBC | (2,530) |
| (27,138) | Dime Community Bancshares Inc | Morgan Stanley | (26,595) |
| (3,396) | Dine Brands Global Inc | Goldman Sachs | (33,994) |
| (10,056) | Dine Brands Global Inc | HSBC | (66,738) |
| (7,496) | Dine Brands Global Inc | Morgan Stanley | (20,989) |
| (9,964) | Diodes Inc | Bank of America Merrill Lynch | (47,374) |
| (17,468) | Diodes Inc | Barclays Bank | (11,703) |
| (22,376) | Diodes Inc | Goldman Sachs | (100,996) |
| (8,902) | Diodes Inc | HSBC | 14,778 |
| (11,512) | Diodes Inc | Morgan Stanley | (7,713) |
| (3,078) | Discover Financial Services | Bank of America Merrill Lynch | (30,527) |
| 5,404 | Discover Financial Services | Bank of America Merrill Lynch | 51,474 |
| 9,741 | Discover Financial Services | Barclays Bank | 81,045 |
| (1,170) | Discover Financial Services | HSBC | (7,102) |
| 7,308 | Discover Financial Services | HSBC | 45,953 |
| (12,479) | Discover Financial Services | Morgan Stanley | (103,825) |
| 7,754 | Discovery Inc 'A' | Bank of America Merrill Lynch | 8,684 |
| 20,168 | Discovery Inc 'A' | Barclays Bank | 26,118 |
| 10,574 | Discovery Inc 'A' | HSBC | 5,340 |
| 34,022 | Discovery Inc 'A' | Morgan Stanley | 44,058 |
| (15,132) | DISH Network Corp 'A' | Barclays Bank | (18,915) |
| 19,363 | DISH Network Corp 'A' | HSBC | 98,364 |
| (17,751) | DISH Network Corp 'A' | HSBC | (90,175) |
| 20,942 | DISH Network Corp 'A' | Morgan Stanley | 26,178 |
| (24,764) | Diversified Healthcare Trust (REIT) | Bank of America Merrill Lynch | (28,602) |
| (28,486) | Diversified Healthcare Trust (REIT) | Barclays Bank | (21,934) |
| (40,002) | Diversified Healthcare Trust (REIT) | Goldman Sachs | (46,202) |
| (21,853) | Diversified Healthcare Trust (REIT) | HSBC | (8,741) |
| (86,154) | Diversified Healthcare Trust (REIT) | Morgan Stanley | (66,339) |
| (7,305) | DMC Global Inc | Bank of America Merrill Lynch | (28,124) |
| (4,151) | DMC Global Inc | Barclays Bank | (4,400) |
| (16,682) | DMC Global Inc | Goldman Sachs | (64,226) |
| (4,624) | DMC Global Inc | HSBC | (9,618) |
| 2,045 | DocuSign Inc | Bank of America Merrill Lynch | 22,188 |
| 4,499 | DocuSign Inc | Goldman Sachs | 16,352 |
| 282 | DocuSign Inc | HSBC | 3,443 |
| 7,958 | DocuSign Inc | Morgan Stanley | 31,421 |
| (2,455) | Dolby Laboratories Inc 'A' | Bank of America Merrill Lynch | (16,669) |
| (28) | Dolby Laboratories Inc 'A' | Barclays Bank | (47) |
| (11,819) | Dolby Laboratories Inc 'A' | Goldman Sachs | (80,251) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (20,536) | Dolby Laboratories Inc ‘A’ | HSBC | (48,465) |
| (28,033) | Dolby Laboratories Inc ‘A’ | Morgan Stanley | (47,095) |
| 1,852 | Dollar General Corp | Bank of America Merrill Lynch | 16,001 |
| 6,071 | Dollar General Corp | Barclays Bank | 70,910 |
| 5,852 | Dollar General Corp | Goldman Sachs | 50,561 |
| 4,608 | Dollar General Corp | HSBC | 61,365 |
| 9,186 | Dollar General Corp | Morgan Stanley | 107,292 |
| (23,422) | Dollar Tree Inc | Bank of America Merrill Lynch | (258,281) |
| (6,077) | Dollar Tree Inc | Barclays Bank | (90,365) |
| (4,242) | Dollar Tree Inc | Goldman Sachs | (91,203) |
| (4,722) | Dollar Tree Inc | HSBC | (87,451) |
| (3,073) | Dollar Tree Inc | Morgan Stanley | (45,696) |
| (17,036) | Dominion Energy Inc | Bank of America Merrill Lynch | (80,893) |
| (3,569) | Dominion Energy Inc | Barclays Bank | (9,525) |
| (18,127) | Dominion Energy Inc | Goldman Sachs | (86,390) |
| (19,694) | Dominion Energy Inc | HSBC | (96,501) |
| (55,722) | Dominion Energy Inc | Morgan Stanley | (155,464) |
| 2,213 | Domino’s Pizza Inc | Bank of America Merrill Lynch | (5,124) |
| 2,197 | Domino’s Pizza Inc | Barclays Bank | 2,593 |
| (2,345) | Domo Inc ‘B’ | HSBC | (8,208) |
| (8,942) | Domo Inc ‘B’ | Morgan Stanley | 6,170 |
| 1,635 | Domtar Corp | Bank of America Merrill Lynch | 1,390 |
| 3,197 | Domtar Corp | Barclays Bank | 1,567 |
| 45,812 | Domtar Corp | Morgan Stanley | 22,448 |
| 8,818 | Donaldson Co Inc | Bank of America Merrill Lynch | 44,531 |
| 17,216 | Donaldson Co Inc | Barclays Bank | 35,465 |
| 20,874 | Donaldson Co Inc | Goldman Sachs | 105,414 |
| 19,966 | Donaldson Co Inc | HSBC | 50,514 |
| 20,739 | Donaldson Co Inc | Morgan Stanley | 42,723 |
| (3,889) | Donegal Group Inc ‘A’ | Bank of America Merrill Lynch | (3,850) |
| (29,920) | Donegal Group Inc ‘A’ | Barclays Bank | (898) |
| (5,997) | Donegal Group Inc ‘A’ | Goldman Sachs | (5,937) |
| (8,184) | Donegal Group Inc ‘A’ | HSBC | (3,818) |
| (6,775) | Donegal Group Inc ‘A’ | Morgan Stanley | (203) |
| 2,939 | Donnelley Financial Solutions Inc | Bank of America Merrill Lynch | 3,968 |
| 31,032 | Donnelley Financial Solutions Inc | Barclays Bank | 24,826 |
| 14,835 | Donnelley Financial Solutions Inc | Goldman Sachs | 20,027 |
| 3,191 | Donnelley Financial Solutions Inc | HSBC | 511 |
| 40,906 | Donnelley Financial Solutions Inc | Morgan Stanley | 32,725 |
| 24,470 | Dorian LPG Ltd | Barclays Bank | 7,586 |
| 10,059 | Dorian LPG Ltd | Goldman Sachs | 6,136 |
| 9,735 | Dorian LPG Ltd | HSBC | (3,991) |
| 7,004 | Dorian LPG Ltd | Morgan Stanley | 2,171 |
| (1,008) | Dorman Products Inc | Bank of America Merrill Lynch | 1,597 |
| 1,994 | Dorman Products Inc | Bank of America Merrill Lynch | 140 |
| (433) | Dorman Products Inc | Barclays Bank | 156 |
| 4,732 | Dorman Products Inc | Barclays Bank | (1,704) |
| 5,408 | Dorman Products Inc | Goldman Sachs | 379 |
| (593) | Dorman Products Inc | Goldman Sachs | 216 |
| (1,682) | Dorman Products Inc | HSBC | (4,603) |
| 3,165 | Dorman Products Inc | HSBC | 11,172 |
| (5,174) | Dorman Products Inc | Morgan Stanley | 1,863 |
| 1,004 | Dorman Products Inc | Morgan Stanley | (361) |
| 13,200 | Douglas Dynamics Inc | Bank of America Merrill Lynch | 76,692 |
| 4,207 | Douglas Dynamics Inc | Barclays Bank | 9,718 |
| 11,685 | Douglas Dynamics Inc | Goldman Sachs | 67,890 |
| 11,887 | Douglas Dynamics Inc | HSBC | 39,566 |
| 10,266 | Douglas Dynamics Inc | Morgan Stanley | 23,714 |
| 55,716 | Douglas Emmett Inc (REIT) | Bank of America Merrill Lynch | 225,093 |
| 16,429 | Douglas Emmett Inc (REIT) | Barclays Bank | 27,272 |
| 25,964 | Douglas Emmett Inc (REIT) | Goldman Sachs | 104,894 |
| 45,236 | Douglas Emmett Inc (REIT) | HSBC | (6,772) |
| 68,008 | Douglas Emmett Inc (REIT) | Morgan Stanley | 112,893 |
| (4,689) | Dova Pharmaceuticals Inc* | HSBC | (2,532) |
| (13,309) | Dover Corp | Bank of America Merrill Lynch | (155,848) |
| (5,959) | Dover Corp | Barclays Bank | (40,998) |
| (25,489) | Dover Corp | Goldman Sachs | (298,476) |
| (21,212) | Dover Corp | HSBC | (93,757) |
| (15,450) | Dover Corp | Morgan Stanley | (106,296) |
| (39,653) | Dow Inc | Barclays Bank | (89,616) |
| (15,332) | Dow Inc | Goldman Sachs | (62,603) |
| (5,354) | Dow Inc | HSBC | (21,684) |
| (37,125) | Dow Inc | Morgan Stanley | (83,902) |
| 15,517 | DR Horton Inc | Bank of America Merrill Lynch | 140,584 |
| (59,020) | DR Horton Inc | Barclays Bank | (130,434) |
| 11,441 | DR Horton Inc | Goldman Sachs | 103,655 |
| 19,664 | DR Horton Inc | HSBC | 131,356 |
| 25,613 | DR Horton Inc | Morgan Stanley | 56,605 |
| (15,031) | DR Horton Inc | Morgan Stanley | (33,219) |
| 1,474 | DraftKings Inc ‘A’ | Bank of America Merrill Lynch | 13,546 |
| 2,127 | DraftKings Inc ‘A’ | Goldman Sachs | 20,144 |
| 10,871 | DraftKings Inc ‘A’ | HSBC | 138,053 |
| 30,372 | DraftKings Inc ‘A’ | Morgan Stanley | 279,088 |
| 4,992 | Dril-Quip Inc | Bank of America Merrill Lynch | 19,469 |
| 3,185 | Dril-Quip Inc | Barclays Bank | 7,007 |
| 2,339 | Dril-Quip Inc | Goldman Sachs | 9,122 |
| (3,784) | Dril-Quip Inc | Goldman Sachs | (14,758) |
| (3,686) | Dril-Quip Inc | HSBC | (5,345) |
| 958 | Dril-Quip Inc | HSBC | 1,389 |
| (2,900) | Dril-Quip Inc | Morgan Stanley | (6,380) |
| 831 | Dril-Quip Inc | Morgan Stanley | 1,828 |
| (55,186) | Drive Shack Inc | Bank of America Merrill Lynch | (38,078) |
| (8,700) | Drive Shack Inc | Barclays Bank | 1,740 |
| (91,890) | Drive Shack Inc | Goldman Sachs | (63,404) |
| (12,083) | Drive Shack Inc | HSBC | (6,525) |
| (61,008) | Drive Shack Inc | Morgan Stanley | 12,202 |
| (14,109) | Dropbox Inc ‘A’ | Bank of America Merrill Lynch | 1,270 |
| (21,045) | Dropbox Inc ‘A’ | Barclays Bank | (2,006) |
| 27,477 | Dropbox Inc ‘A’ | Goldman Sachs | (2,473) |
| (2,093) | Dropbox Inc ‘A’ | Goldman Sachs | 188 |
| (6,455) | Dropbox Inc ‘A’ | HSBC | (5,414) |
| 6,626 | Dropbox Inc ‘A’ | Morgan Stanley | 4,075 |
| (1,763) | Dropbox Inc ‘A’ | Morgan Stanley | (1,084) |
| 4,965 | DSP Group Inc | Bank of America Merrill Lynch | 4,022 |
| 26,752 | DSP Group Inc | Barclays Bank | 2,140 |
| 26,525 | DSP Group Inc | Goldman Sachs | 21,485 |
| 38,485 | DSP Group Inc | HSBC | 33,097 |
| 34,404 | DSP Group Inc | Morgan Stanley | 2,752 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,252 | DTE Energy Co | Bank of America Merrill Lynch | 20,043 |
| (12,395) | DTE Energy Co | Bank of America Merrill Lynch | (55,412) |
| 4,846 | DTE Energy Co | Barclays Bank | 20,014 |
| (7,369) | DTE Energy Co | Barclays Bank | (26,427) |
| 3,533 | DTE Energy Co | Goldman Sachs | 31,444 |
| (2,232) | DTE Energy Co | Goldman Sachs | (1,166) |
| 14,479 | DTE Energy Co | HSBC | 72,250 |
| 21,157 | DTE Energy Co | Morgan Stanley | 87,378 |
| (7,477) | Ducommun Inc | Bank of America Merrill Lynch | (42,395) |
| (7,218) | Ducommun Inc | Barclays Bank | (4,042) |
| (1,482) | Ducommun Inc | Goldman Sachs | (8,403) |
| (1,993) | Ducommun Inc | Morgan Stanley | (1,116) |
| (20,002) | Duke Energy Corp | Bank of America Merrill Lynch | (76,807) |
| (73,323) | Duke Energy Corp | Barclays Bank | (131,981) |
| (11,072) | Duke Energy Corp | HSBC | (35,984) |
| (29,450) | Duke Energy Corp | Morgan Stanley | (53,010) |
| (9,599) | Duke Realty Corp (REIT) | Bank of America Merrill Lynch | (37,148) |
| (16,349) | Duke Realty Corp (REIT) | Barclays Bank | (23,216) |
| 29,859 | Duke Realty Corp (REIT) | Barclays Bank | 42,400 |
| (21,166) | Duke Realty Corp (REIT) | Goldman Sachs | (81,912) |
| 15,167 | Duke Realty Corp (REIT) | Goldman Sachs | 24,226 |
| (6,085) | Duke Realty Corp (REIT) | HSBC | (4,746) |
| 1,431 | Duke Realty Corp (REIT) | HSBC | 616 |
| (34,640) | Duke Realty Corp (REIT) | Morgan Stanley | (49,189) |
| 4,939 | Duke Realty Corp (REIT) | Morgan Stanley | (200) |
| 14,039 | Duluth Holdings Inc ‘B’ | Barclays Bank | 1,825 |
| 14,897 | Duluth Holdings Inc ‘B’ | Goldman Sachs | 16,759 |
| 35,509 | Duluth Holdings Inc ‘B’ | HSBC | 14,914 |
| 35,194 | Duluth Holdings Inc ‘B’ | Morgan Stanley | 4,575 |
| 858 | Dunkin’ Brands Group Inc | Bank of America Merrill Lynch | 251 |
| (21,506) | Dunkin’ Brands Group Inc | Bank of America Merrill Lynch | (36,990) |
| 331 | Dunkin’ Brands Group Inc | Barclays Bank | 116 |
| (695) | Dunkin’ Brands Group Inc | Goldman Sachs | 498 |
| 3,943 | Dunkin’ Brands Group Inc | HSBC | (3,921) |
| 8,139 | Dunkin’ Brands Group Inc | Morgan Stanley | 2,849 |
| (7,663) | DuPont de Nemours Inc | Bank of America Merrill Lynch | (30,395) |
| (19,576) | DuPont de Nemours Inc | Barclays Bank | (22,317) |
| (29,011) | DuPont de Nemours Inc | Goldman Sachs | (97,881) |
| (5,704) | DuPont de Nemours Inc | HSBC | (16,541) |
| (31,175) | DuPont de Nemours Inc | Morgan Stanley | (34,294) |
| 24,115 | DXC Technology Co | Bank of America Merrill Lynch | (15,433) |
| 5,856 | DXC Technology Co | Barclays Bank | (4,919) |
| 31,259 | DXC Technology Co | Goldman Sachs | (20,006) |
| 15,283 | DXC Technology Co | HSBC | (46,002) |
| 41,235 | DXC Technology Co | Morgan Stanley | (34,637) |
| 5,242 | DXP Enterprises Inc | Bank of America Merrill Lynch | 19,762 |
| 5,609 | DXP Enterprises Inc | Barclays Bank | 10,377 |
| 15,807 | DXP Enterprises Inc | Goldman Sachs | 59,592 |
| 7,321 | DXP Enterprises Inc | HSBC | 10,762 |
| 29,533 | DXP Enterprises Inc | Morgan Stanley | 54,636 |
| 14,589 | Dyadic International Inc | Bank of America Merrill Lynch | 438 |
| 7,549 | Dyadic International Inc | Barclays Bank | 151 |
| 2,937 | Dyadic International Inc | Goldman Sachs | 88 |
| 7,962 | Dyadic International Inc | Morgan Stanley | 159 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 14,725 | Dycom Industries Inc | HSBC | 151,520 |
| (8,464) | Dynatrace Inc | HSBC | (60,433) |
| (9,674) | Dynatrace Inc | Morgan Stanley | (13,157) |
| 26,669 | Dynavax Technologies Corp | Bank of America Merrill Lynch | 17,735 |
| 12,485 | Dynavax Technologies Corp | Goldman Sachs | 8,303 |
| 29,805 | Dynavax Technologies Corp | Morgan Stanley | 2,533 |
| (13,287) | Dynex Capital Inc (REIT) | Bank of America Merrill Lynch | (5,315) |
| (4,848) | Dynex Capital Inc (REIT) | Barclays Bank | 436 |
| (5,888) | Dynex Capital Inc (REIT) | Goldman Sachs | (2,355) |
| (50,329) | Dynex Capital Inc (REIT) | HSBC | 19,423 |
| (51,527) | Dynex Capital Inc (REIT) | Morgan Stanley | 4,637 |
| (4,287) | Eagle Bancorp Inc | Bank of America Merrill Lynch | (14,075) |
| (2,049) | Eagle Bancorp Inc | Barclays Bank | (2,664) |
| (34,506) | Eagle Bancorp Inc | Goldman Sachs | (130,806) |
| (13,679) | Eagle Bancorp Inc | HSBC | (485) |
| (39,589) | Eagle Bancorp Inc | Morgan Stanley | (51,466) |
| (47,421) | Eagle Bulk Shipping Inc | Barclays Bank | 474 |
| (67,829) | Eagle Bulk Shipping Inc | Goldman Sachs | (27,132) |
| (32,392) | Eagle Bulk Shipping Inc | Morgan Stanley | 324 |
| (6,804) | Eagle Materials Inc | Bank of America Merrill Lynch | (88,928) |
| (6,641) | Eagle Materials Inc | Barclays Bank | (3,984) |
| (9,719) | Eagle Materials Inc | Goldman Sachs | (123,031) |
| (7,522) | Eagle Materials Inc | HSBC | (57,147) |
| (30,067) | Eagle Materials Inc | Morgan Stanley | (18,041) |
| 1,315 | Eagle Pharmaceuticals Inc | Bank of America Merrill Lynch | (2,012) |
| 3,507 | Eagle Pharmaceuticals Inc | Barclays Bank | (7,154) |
| 2,531 | Eagle Pharmaceuticals Inc | Goldman Sachs | (3,872) |
| 7,621 | Eagle Pharmaceuticals Inc | HSBC | (30,408) |
| 637 | Eagle Pharmaceuticals Inc | Morgan Stanley | (1,299) |
| (58,469) | Earthstone Energy Inc ‘A’ | Bank of America Merrill Lynch | (42,682) |
| (9,210) | Earthstone Energy Inc ‘A’ | Barclays Bank | (1,382) |
| (21,323) | Earthstone Energy Inc ‘A’ | Goldman Sachs | (15,566) |
| (9,283) | Earthstone Energy Inc ‘A’ | Morgan Stanley | (1,392) |
| 22,027 | East West Bancorp Inc | Bank of America Merrill Lynch | 73,790 |
| (9,562) | East West Bancorp Inc | Barclays Bank | (14,439) |
| 677 | East West Bancorp Inc | Goldman Sachs | 2,268 |
| (8,162) | East West Bancorp Inc | Goldman Sachs | (8,717) |
| 2,465 | East West Bancorp Inc | HSBC | 222 |
| (23,741) | East West Bancorp Inc | HSBC | (79,501) |
| (971) | East West Bancorp Inc | Morgan Stanley | (1,466) |
| 7,537 | Easterly Government Properties Inc (REIT) | Bank of America Merrill Lynch | 13,943 |
| 2,747 | Easterly Government Properties Inc (REIT) | Barclays Bank | 989 |
| 18,472 | Easterly Government Properties Inc (REIT) | Goldman Sachs | 34,173 |
| 1,836 | Easterly Government Properties Inc (REIT) | HSBC | 2,591 |
| 58,382 | Easterly Government Properties Inc (REIT) | Morgan Stanley | 21,017 |
| (3,876) | Eastern Co | Bank of America Merrill Lynch | (9,845) |
| (405) | Eastern Co | Barclays Bank | (304) |
| (3,446) | Eastern Co | Goldman Sachs | (8,753) |
| (2,590) | Eastern Co | HSBC | (3,626) |
| (1,315) | Eastern Co | Morgan Stanley | (986) |
| 16,636 | EastGroup Properties Inc (REIT) | Bank of America Merrill Lynch | 331,223 |
| 918 | EastGroup Properties Inc (REIT) | Barclays Bank | 8,124 |
| 15,384 | EastGroup Properties Inc (REIT) | Goldman Sachs | 293,585 |
| 16,956 | EastGroup Properties Inc (REIT) | HSBC | 150,561 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 30,718 | EastGroup Properties Inc (REIT) | Morgan Stanley | 271,854 |
| 1,583 | Eastman Chemical Co | Bank of America Merrill Lynch | 12,078 |
| (22,610) | Eastman Chemical Co | Bank of America Merrill Lynch | (172,514) |
| (12,145) | Eastman Chemical Co | Barclays Bank | (25,990) |
| 3,050 | Eastman Chemical Co | Goldman Sachs | 23,272 |
| (6,691) | Eastman Chemical Co | Goldman Sachs | (51,052) |
| 11,754 | Eastman Chemical Co | HSBC | 59,593 |
| (7,487) | Eastman Chemical Co | HSBC | (50,932) |
| 23,300 | Eastman Chemical Co | Morgan Stanley | 49,862 |
| (2,218) | Eastman Chemical Co | Morgan Stanley | (4,747) |
| (90,026) | Eastman Kodak Co | Barclays Bank | 6,302 |
| 4,784 | Eaton Corp Plc | Bank of America Merrill Lynch | 45,926 |
| (2,005) | Eaton Corp Plc | Bank of America Merrill Lynch | 4,147 |
| 16,231 | Eaton Corp Plc | Barclays Bank | 75,312 |
| (12,375) | Eaton Corp Plc | Barclays Bank | (57,420) |
| 9,756 | Eaton Corp Plc | Goldman Sachs | 93,658 |
| (4,726) | Eaton Corp Plc | Goldman Sachs | (45,370) |
| 11,000 | Eaton Corp Plc | HSBC | 11,660 |
| (16,725) | Eaton Corp Plc | HSBC | (40,773) |
| 11,818 | Eaton Corp Plc | Morgan Stanley | 54,836 |
| (3,593) | Eaton Corp Plc | Morgan Stanley | (16,672) |
| (5,180) | Eaton Vance Corp | Bank of America Merrill Lynch | (13,631) |
| (1,635) | Eaton Vance Corp | Barclays Bank | 210 |
| (7,636) | Eaton Vance Corp | Goldman Sachs | (21,075) |
| 7,903 | Eaton Vance Corp | Goldman Sachs | 21,812 |
| (5,595) | Eaton Vance Corp | HSBC | 4,252 |
| 5,578 | Eaton Vance Corp | HSBC | (4,239) |
| (3,300) | Eaton Vance Corp | Morgan Stanley | (2,178) |
| 17,098 | Eaton Vance Corp | Morgan Stanley | 11,285 |
| 35,839 | eBay Inc | Bank of America Merrill Lynch | 81,947 |
| 18,659 | eBay Inc | Goldman Sachs | 42,911 |
| 5,237 | eBay Inc | Morgan Stanley | 5,132 |
| (2,877) | Ebix Inc | Bank of America Merrill Lynch | (6,683) |
| (6,898) | Ebix Inc | Barclays Bank | (9,105) |
| (41,529) | Ebix Inc | Goldman Sachs | (185,635) |
| (8,839) | Ebix Inc | HSBC | (9,104) |
| (5,668) | Ebix Inc | Morgan Stanley | (7,482) |
| 22,558 | Echo Global Logistics Inc | Bank of America Merrill Lynch | 120,685 |
| 4,950 | Echo Global Logistics Inc | Barclays Bank | 7,376 |
| 33,265 | Echo Global Logistics Inc | Goldman Sachs | 177,968 |
| 38,538 | Echo Global Logistics Inc | HSBC | 140,087 |
| 33,496 | Echo Global Logistics Inc | Morgan Stanley | 49,909 |
| 866 | EchoStar Corp ‘A’ | Bank of America Merrill Lynch | 3,343 |
| (6,826) | EchoStar Corp ‘A’ | Bank of America Merrill Lynch | (26,348) |
| (10,071) | EchoStar Corp ‘A’ | Barclays Bank | (11,078) |
| 10,185 | EchoStar Corp ‘A’ | Goldman Sachs | 39,314 |
| (13,108) | EchoStar Corp ‘A’ | Goldman Sachs | (50,597) |
| 10,749 | EchoStar Corp ‘A’ | HSBC | 2,580 |
| (5,594) | EchoStar Corp ‘A’ | HSBC | (13,087) |
| 10,728 | EchoStar Corp ‘A’ | Morgan Stanley | 11,801 |
| (5,059) | EchoStar Corp ‘A’ | Morgan Stanley | (5,565) |
| 6,534 | Ecolab Inc | Bank of America Merrill Lynch | 91,280 |
| 12,621 | Ecolab Inc | Barclays Bank | 61,391 |
| 7,562 | Ecolab Inc | Goldman Sachs | 91,417 |
| 6,870 | Ecolab Inc | HSBC | 77,339 |
| 6,323 | Ecolab Inc | Morgan Stanley | 51,975 |
| (7,781) | Edgewell Personal Care Co | Bank of America Merrill Lynch | (32,758) |
| (1,753) | Edgewell Personal Care Co | Barclays Bank | (2,542) |
| (4,293) | Edgewell Personal Care Co | Goldman Sachs | (18,074) |
| (10,231) | Edgewell Personal Care Co | HSBC | (11,254) |
| (14,133) | Edgewell Personal Care Co | Morgan Stanley | (20,493) |
| (13,999) | Edison International | Bank of America Merrill Lynch | (25,618) |
| (15,577) | Edison International | Goldman Sachs | (28,506) |
| (4,017) | Edison International | HSBC | (2,932) |
| (4,638) | Edison International | Morgan Stanley | (6,261) |
| 2,096 | Editas Medicine Inc | Bank of America Merrill Lynch | 2,138 |
| (3,221) | Editas Medicine Inc | Barclays Bank | 907 |
| 11,524 | Editas Medicine Inc | Barclays Bank | (32,267) |
| 20,668 | Editas Medicine Inc | Goldman Sachs | 21,081 |
| (6,927) | Editas Medicine Inc | Goldman Sachs | 2,501 |
| 4,358 | Editas Medicine Inc | HSBC | 11,287 |
| 11,911 | Editas Medicine Inc | Morgan Stanley | (33,351) |
| 4,301 | Edwards Lifesciences Corp | Bank of America Merrill Lynch | 44,343 |
| 3,644 | Edwards Lifesciences Corp | Barclays Bank | 16,252 |
| 2,729 | Edwards Lifesciences Corp | Goldman Sachs | 25,461 |
| 10,906 | Edwards Lifesciences Corp | Morgan Stanley | 47,272 |
| (20,121) | eGain Corp | Barclays Bank | (1,408) |
| (9,579) | eGain Corp | Goldman Sachs | (2,682) |
| (15,984) | eGain Corp | HSBC | 6,553 |
| (8,389) | eGain Corp | Morgan Stanley | (587) |
| (870) | eHealth Inc | Bank of America Merrill Lynch | (7,486) |
| (1,730) | eHealth Inc | Barclays Bank | 5,861 |
| (470) | eHealth Inc | Goldman Sachs | (1,158) |
| (416) | eHealth Inc | HSBC | (5,183) |
| (6,841) | eHealth Inc | Morgan Stanley | 34,342 |
| 1,299 | Eidos Therapeutics Inc | Bank of America Merrill Lynch | 10,158 |
| 6,280 | Eidos Therapeutics Inc | Barclays Bank | 17,710 |
| 3,490 | Eidos Therapeutics Inc | Goldman Sachs | 27,292 |
| 1,852 | Eidos Therapeutics Inc | HSBC | 8,964 |
| 2,287 | Eidos Therapeutics Inc | Morgan Stanley | 6,449 |
| 20,341 | Eiger BioPharmaceuticals Inc | Bank of America Merrill Lynch | 3,458 |
| 19,766 | Eiger BioPharmaceuticals Inc | Goldman Sachs | 3,360 |
| 4,976 | Eiger BioPharmaceuticals Inc | HSBC | 8,608 |
| (2,411) | El Paso Electric Co | Goldman Sachs | 410 |
| 2,411 | El Paso Electric Co | Morgan Stanley | (96) |
| (25,718) | El Pollo Loco Holdings Inc | Bank of America Merrill Lynch | (16,717) |
| (9,114) | El Pollo Loco Holdings Inc | Barclays Bank | (1,003) |
| (29,596) | El Pollo Loco Holdings Inc | Goldman Sachs | (19,525) |
| (24,777) | El Pollo Loco Holdings Inc | HSBC | 4,708 |
| (35,492) | El Pollo Loco Holdings Inc | Morgan Stanley | (3,904) |
| 98 | Elah Holdings Inc | Bank of America Merrill Lynch | 343 |
| 87 | Elah Holdings Inc | Morgan Stanley | 608 |
| 11,902 | Elanco Animal Health Inc | Bank of America Merrill Lynch | 23,690 |
| (247) | Elanco Animal Health Inc | Barclays Bank | (548) |
| 35,429 | Elanco Animal Health Inc | Barclays Bank | 78,652 |
| (24,634) | Elanco Animal Health Inc | HSBC | (32,517) |
| 11,709 | Elanco Animal Health Inc | HSBC | 15,456 |
| (5,359) | Elanco Animal Health Inc | Morgan Stanley | (11,897) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,638) | Elastic NV | Bank of America Merrill Lynch | (43,656) |
| (6,706) | Elastic NV | Barclays Bank | 5,499 |
| (12,102) | Elastic NV | Goldman Sachs | (134,209) |
| (6,155) | Elastic NV | Morgan Stanley | 5,047 |
| 1,568 | Eldorado Resorts Inc | Bank of America Merrill Lynch | (2,408) |
| 19,850 | Eldorado Resorts Inc | Barclays Bank | 11,315 |
| 5,947 | Eldorado Resorts Inc | Goldman Sachs | 64,822 |
| 2,194 | Electronic Arts Inc | Bank of America Merrill Lynch | 6,275 |
| (1,257) | Electronic Arts Inc | Barclays Bank | (1,471) |
| (648) | Electronic Arts Inc | Goldman Sachs | (1,853) |
| 3,282 | Electronic Arts Inc | HSBC | 14,342 |
| (1,337) | Electronic Arts Inc | HSBC | (5,843) |
| 7,947 | Electronic Arts Inc | Morgan Stanley | 9,298 |
| (10,493) | Electronic Arts Inc | Morgan Stanley | (12,277) |
| (7,942) | Element Solutions Inc | Bank of America Merrill Lynch | (9,530) |
| (16,267) | Element Solutions Inc | Barclays Bank | (1,301) |
| (59,753) | Element Solutions Inc | Goldman Sachs | (49,848) |
| (32,354) | Element Solutions Inc | HSBC | (20,707) |
| (131,130) | Element Solutions Inc | Morgan Stanley | (10,490) |
| 39,876 | Elevate Credit Inc | Goldman Sachs | 2,393 |
| 50,314 | Elevate Credit Inc | HSBC | (25,660) |
| 44,912 | Elevate Credit Inc | Morgan Stanley | (1,347) |
| 3,795 | elf Beauty Inc | Bank of America Merrill Lynch | 10,740 |
| 7,313 | elf Beauty Inc | Barclays Bank | (1,828) |
| 26,468 | elf Beauty Inc | HSBC | 82,845 |
| 25,446 | elf Beauty Inc | Morgan Stanley | (6,362) |
| (11,888) | Eli Lilly and Co | Bank of America Merrill Lynch | 85,593 |
| (2,945) | Eli Lilly and Co | Barclays Bank | (2,853) |
| (909) | Eli Lilly and Co | Goldman Sachs | 6,545 |
| (17,562) | Eli Lilly and Co | HSBC | 30,515 |
| (10,908) | Eli Lilly and Co | Morgan Stanley | (9,490) |
| (26,322) | Ellington Residential Mortgage REIT (REIT) | Bank of America Merrill Lynch | (12,898) |
| (27,062) | Ellington Residential Mortgage REIT (REIT) | Morgan Stanley | (2,165) |
| (6,350) | Eloxx Pharmaceuticals Inc | Barclays Bank | 127 |
| (12,181) | Eloxx Pharmaceuticals Inc | Goldman Sachs | (11,450) |
| (6,669) | Eloxx Pharmaceuticals Inc | Morgan Stanley | 133 |
| 16,998 | Embraer SA ADR | Goldman Sachs | 11,389 |
| 16,787 | Embraer SA ADR | HSBC | (5,036) |
| 17,401 | Embraer SA ADR | Morgan Stanley | 6,264 |
| 39,177 | EMCOR Group Inc | Bank of America Merrill Lynch | 281,885 |
| 33,941 | EMCOR Group Inc | Barclays Bank | 74,331 |
| 29,930 | EMCOR Group Inc | Goldman Sachs | 207,338 |
| 30,147 | EMCOR Group Inc | HSBC | 57,987 |
| 9,079 | EMCOR Group Inc | Morgan Stanley | 13,689 |
| 113,617 | Emerald Holding Inc | Bank of America Merrill Lynch | 82,940 |
| 24,804 | Emerald Holding Inc | Barclays Bank | 6,201 |
| 18,445 | Emerald Holding Inc | Goldman Sachs | 13,465 |
| 11,899 | Emerald Holding Inc | Morgan Stanley | 2,975 |
| (686) | Emergent BioSolutions Inc | Bank of America Merrill Lynch | 329 |
| 1,178 | Emergent BioSolutions Inc | Bank of America Merrill Lynch | (565) |
| 3,888 | Emergent BioSolutions Inc | Barclays Bank | (5,700) |
| (2,321) | Emergent BioSolutions Inc | Goldman Sachs | 1,114 |
| 3,673 | Emergent BioSolutions Inc | Goldman Sachs | (1,763) |
| (1,343) | Emergent BioSolutions Inc | HSBC | (2,874) |
| 3,790 | Emergent BioSolutions Inc | HSBC | 6,618 |
| (1,865) | Emergent BioSolutions Inc | Morgan Stanley | 3,208 |
| 3,522 | Emergent BioSolutions Inc | Morgan Stanley | (6,058) |
| (11,866) | Emerson Electric Co | Bank of America Merrill Lynch | (82,824) |
| (9,581) | Emerson Electric Co | Barclays Bank | (38,803) |
| (13,747) | Emerson Electric Co | Goldman Sachs | (95,954) |
| (25,803) | Emerson Electric Co | HSBC | (112,198) |
| (70,460) | Emerson Electric Co | Morgan Stanley | (285,363) |
| (102,669) | Empire State Realty Trust Inc 'A' (REIT) | Bank of America Merrill Lynch | (14,374) |
| 38,957 | Empire State Realty Trust Inc 'A' (REIT) | Bank of America Merrill Lynch | 5,454 |
| 28,125 | Empire State Realty Trust Inc 'A' (REIT) | Goldman Sachs | 3,938 |
| 40,276 | Empire State Realty Trust Inc 'A' (REIT) | HSBC | (52,762) |
| (78,022) | Empire State Realty Trust Inc 'A' (REIT) | Morgan Stanley | 1,560 |
| 60,985 | Empire State Realty Trust Inc 'A' (REIT) | Morgan Stanley | (1,220) |
| 6,241 | Employers Holdings Inc | Bank of America Merrill Lynch | 16,976 |
| 10,070 | Employers Holdings Inc | Goldman Sachs | 27,390 |
| 5,789 | Employers Holdings Inc | Morgan Stanley | (521) |
| 108 | Enanta Pharmaceuticals Inc | Bank of America Merrill Lynch | (631) |
| 674 | Enanta Pharmaceuticals Inc | Barclays Bank | (3,532) |
| 6,013 | Enanta Pharmaceuticals Inc | Goldman Sachs | (30,907) |
| 16,700 | Enanta Pharmaceuticals Inc | HSBC | (23,714) |
| 11,303 | Enanta Pharmaceuticals Inc | Morgan Stanley | (56,305) |
| (2,382) | Enbridge Inc | Bank of America Merrill Lynch | (2,037) |
| (7,770) | Encompass Health Corp | Bank of America Merrill Lynch | (42,325) |
| (6,998) | Encompass Health Corp | Barclays Bank | 4,827 |
| (8,423) | Encompass Health Corp | Goldman Sachs | (34,718) |
| (17,044) | Encompass Health Corp | HSBC | (87,435) |
| (16,669) | Encompass Health Corp | Morgan Stanley | 1,000 |
| 5,380 | Encore Capital Group Inc | Goldman Sachs | 6,241 |
| 1,029 | Encore Capital Group Inc | HSBC | 56 |
| 764 | Encore Capital Group Inc | Morgan Stanley | 183 |
| 14,973 | Encore Wire Corp | Barclays Bank | 33,689 |
| 9,098 | Encore Wire Corp | Goldman Sachs | 40,395 |
| 17,683 | Encore Wire Corp | HSBC | 24,403 |
| 7,864 | Encore Wire Corp | Morgan Stanley | 17,694 |
| (16,458) | Endo International Plc | Barclays Bank | (987) |
| (40,204) | Endo International Plc | Goldman Sachs | (4,422) |
| (26,039) | Endo International Plc | HSBC | 4,296 |
| 13,111 | Endurance International Group Holdings Inc | Bank of America Merrill Lynch | 12,193 |
| 39,168 | Endurance International Group Holdings Inc | Barclays Bank | 12,142 |
| 80,380 | Endurance International Group Holdings Inc | HSBC | 72,342 |
| 16,865 | Endurance International Group Holdings Inc | Morgan Stanley | 5,228 |
| (2,383) | Energizer Holdings Inc | Bank of America Merrill Lynch | (5,195) |
| (4,192) | Energizer Holdings Inc | Barclays Bank | 2,180 |
| (2,194) | Energizer Holdings Inc | Goldman Sachs | (4,783) |
| (27,407) | Energizer Holdings Inc | HSBC | (75,917) |
| (7,356) | Energizer Holdings Inc | Morgan Stanley | 3,825 |
| 8,989 | Energous Corp | Barclays Bank | 90 |
| 59,804 | Energous Corp | Morgan Stanley | 598 |
| 32,196 | Energy Fuels Inc | Barclays Bank | 322 |
| 38,556 | Energy Fuels Inc | Goldman Sachs | 771 |
| 17,257 | Energy Fuels Inc | HSBC | (2,071) |
| 64,312 | Energy Fuels Inc | Morgan Stanley | 643 |
| (61,022) | Energy Recovery Inc | Bank of America Merrill Lynch | (26,850) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (73,354) | Energy Recovery Inc | Barclays Bank | 3,668 |
| (5,941) | Energy Recovery Inc | Goldman Sachs | (2,614) |
| (17,004) | Energy Recovery Inc | HSBC | 5,020 |
| (53,419) | Energy Recovery Inc | Morgan Stanley | 2,671 |
| (17,227) | Enerpac Tool Group Corp | Goldman Sachs | (57,710) |
| (21,104) | Enerpac Tool Group Corp | HSBC | (38,620) |
| (99,318) | Enerpac Tool Group Corp | Morgan Stanley | (110,243) |
| (14,807) | EnerSys | Bank of America Merrill Lynch | (85,880) |
| (15,603) | EnerSys | Barclays Bank | 5,689 |
| (24,312) | EnerSys | Goldman Sachs | (119,752) |
| (27,327) | EnerSys | HSBC | (48,339) |
| (35,047) | EnerSys | Morgan Stanley | 4,206 |
| 16,856 | EnLink Midstream LLC (Unit) | Bank of America Merrill Lynch | 11,294 |
| 9,421 | EnLink Midstream LLC (Unit) | HSBC | 5,370 |
| 54,166 | EnLink Midstream LLC (Unit) | Morgan Stanley | (542) |
| 107,780 | Ennis Inc | Bank of America Merrill Lynch | 188,615 |
| 1,257 | Ennis Inc | Barclays Bank | 603 |
| 800 | Ennis Inc | Goldman Sachs | 1,400 |
| 4,862 | Ennis Inc | HSBC | 2,917 |
| 8,986 | Ennis Inc | Morgan Stanley | 4,313 |
| 1,764 | Enova International Inc | Bank of America Merrill Lynch | 4,710 |
| 3,252 | Enova International Inc | Barclays Bank | 2,764 |
| 17,991 | Enova International Inc | HSBC | (1,439) |
| 7,088 | Enova International Inc | Morgan Stanley | 6,025 |
| (3,199) | Enphase Energy Inc | Bank of America Merrill Lynch | 4,559 |
| (2,643) | Enphase Energy Inc | Goldman Sachs | 3,766 |
| (25,065) | Enphase Energy Inc | HSBC | 8,271 |
| (2,734) | Enphase Energy Inc | Morgan Stanley | (1,449) |
| 6,763 | EnPro Industries Inc | Bank of America Merrill Lynch | 24,482 |
| 11,229 | EnPro Industries Inc | Barclays Bank | 7,973 |
| 3,119 | EnPro Industries Inc | Goldman Sachs | 11,291 |
| 15,823 | EnPro Industries Inc | HSBC | (3,323) |
| 7,815 | EnPro Industries Inc | Morgan Stanley | 5,549 |
| 13,078 | Ensign Group Inc | Barclays Bank | 13,863 |
| 9,794 | Ensign Group Inc | Goldman Sachs | 58,079 |
| 14,813 | Ensign Group Inc | HSBC | 102,358 |
| (321) | Enstar Group Ltd | Barclays Bank | (2,199) |
| (722) | Enstar Group Ltd | Goldman Sachs | (12,317) |
| (3,603) | Enstar Group Ltd | HSBC | 1,513 |
| (10,517) | Enstar Group Ltd | Morgan Stanley | (72,041) |
| 6,717 | Entegris Inc | Bank of America Merrill Lynch | 25,323 |
| (8,999) | Entegris Inc | Bank of America Merrill Lynch | (28,823) |
| 5,674 | Entegris Inc | Barclays Bank | 4,482 |
| (2,573) | Entegris Inc | Barclays Bank | (2,033) |
| 3,681 | Entegris Inc | Goldman Sachs | 13,877 |
| (9,211) | Entegris Inc | Goldman Sachs | (34,725) |
| 5,288 | Entegris Inc | HSBC | 13,696 |
| (2,187) | Entegris Inc | HSBC | (7,742) |
| (2,578) | Entegris Inc | Morgan Stanley | (2,037) |
| 32,973 | Entercom Communications Corp 'A' | Bank of America Merrill Lynch | 21,103 |
| 21,722 | Entercom Communications Corp 'A' | Barclays Bank | 1,303 |
| 41,142 | Entercom Communications Corp 'A' | Goldman Sachs | 26,331 |
| 12,280 | Entercom Communications Corp 'A' | HSBC | 7,736 |
| 56,220 | Entercom Communications Corp 'A' | Morgan Stanley | 3,373 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (11,336) | Entergy Corp | Bank of America Merrill Lynch | (77,085) |
| 5,398 | Entergy Corp | Bank of America Merrill Lynch | 22,368 |
| (5,220) | Entergy Corp | Barclays Bank | (19,940) |
| (6,769) | Entergy Corp | Goldman Sachs | (45,099) |
| (14,021) | Entergy Corp | HSBC | (94,922) |
| 5,876 | Entergy Corp | HSBC | 39,781 |
| (16,049) | Entergy Corp | Morgan Stanley | (61,307) |
| 27,495 | Entergy Corp | Morgan Stanley | 104,683 |
| 9,569 | Enterprise Bancorp Inc | Bank of America Merrill Lynch | 16,554 |
| 1,922 | Enterprise Bancorp Inc | Barclays Bank | 1,826 |
| 10,756 | Enterprise Bancorp Inc | Goldman Sachs | 18,608 |
| 1,482 | Enterprise Bancorp Inc | HSBC | 3,952 |
| 11,683 | Enterprise Bancorp Inc | Morgan Stanley | 11,099 |
| (10,321) | Enterprise Financial Services Corp | Bank of America Merrill Lynch | (45,722) |
| (19,381) | Enterprise Financial Services Corp | Barclays Bank | (48,259) |
| (6,514) | Enterprise Financial Services Corp | Goldman Sachs | (28,857) |
| (14,155) | Enterprise Financial Services Corp | HSBC | 2,548 |
| (15,344) | Enterprise Financial Services Corp | Morgan Stanley | (38,207) |
| 17,267 | Entravision Communications Corp 'A' | Barclays Bank | 345 |
| 58,818 | Entravision Communications Corp 'A' | HSBC | 10,587 |
| 39,218 | Entravision Communications Corp 'A' | Morgan Stanley | 784 |
| 12,426 | Envista Holdings Corp | Bank of America Merrill Lynch | 58,278 |
| (11,344) | Envista Holdings Corp | Bank of America Merrill Lynch | 4,911 |
| 7,897 | Envista Holdings Corp | Barclays Bank | 12,793 |
| 13,837 | Envista Holdings Corp | Goldman Sachs | 64,896 |
| 11,295 | Envista Holdings Corp | HSBC | 32,981 |
| 9,682 | Envista Holdings Corp | Morgan Stanley | 15,685 |
| (78,630) | Enzo Biochem Inc | Barclays Bank | 18,085 |
| (7,457) | Enzo Biochem Inc | Goldman Sachs | (671) |
| (7,486) | Enzo Biochem Inc | HSBC | 150 |
| (21,006) | Enzo Biochem Inc | Morgan Stanley | 4,831 |
| 2,493 | EOG Resources Inc | Bank of America Merrill Lynch | 6,257 |
| 5,314 | EOG Resources Inc | HSBC | (6,135) |
| 64,790 | EOG Resources Inc | Morgan Stanley | (135,411) |
| 1,855 | EPAM Systems Inc | Bank of America Merrill Lynch | 27,185 |
| 1,942 | EPAM Systems Inc | Barclays Bank | 18,017 |
| 2,062 | EPAM Systems Inc | Goldman Sachs | 33,178 |
| 2,014 | EPAM Systems Inc | HSBC | 19,657 |
| 6,240 | EPAM Systems Inc | Morgan Stanley | 59,966 |
| 5,720 | Epizyme Inc | Bank of America Merrill Lynch | 2,517 |
| 11,619 | Epizyme Inc | Barclays Bank | (4,880) |
| 13,511 | Epizyme Inc | Goldman Sachs | 5,945 |
| 2,041 | Epizyme Inc | HSBC | 1,735 |
| 13,595 | Epizyme Inc | Morgan Stanley | (5,710) |
| 18,345 | ePlus Inc | Barclays Bank | (70,261) |
| 5,263 | ePlus Inc | Goldman Sachs | 25,894 |
| 10,127 | ePlus Inc | HSBC | (6,988) |
| 13,004 | ePlus Inc | Morgan Stanley | (49,805) |
| (5,882) | EPR Properties (REIT) | Barclays Bank | (12,293) |
| 19,308 | EPR Properties (REIT) | Goldman Sachs | 138,825 |
| (1,167) | EPR Properties (REIT) | Goldman Sachs | (8,391) |
| 4,056 | EPR Properties (REIT) | HSBC | 19,672 |
| (7,910) | EPR Properties (REIT) | HSBC | (38,364) |
| 10,897 | EPR Properties (REIT) | Morgan Stanley | 22,775 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,353) | EQT Corp | Barclays Bank | 918 |
| (15,498) | EQT Corp | Goldman Sachs | (2,127) |
| 8,928 | EQT Corp | HSBC | (5,714) |
| (2,047) | EQT Corp | Morgan Stanley | 798 |
| (2,878) | Equifax Inc | Bank of America Merrill Lynch | (28,550) |
| (1,506) | Equifax Inc | Barclays Bank | (11,009) |
| (2,517) | Equifax Inc | Goldman Sachs | (24,969) |
| (1,982) | Equifax Inc | HSBC | (9,831) |
| (20,686) | Equifax Inc | Morgan Stanley | (151,215) |
| 431 | Equillium Inc | Goldman Sachs | 319 |
| (183) | Equinix Inc (REIT) | Bank of America Merrill Lynch | (7,120) |
| 863 | Equinix Inc (REIT) | Bank of America Merrill Lynch | 33,575 |
| (1,122) | Equinix Inc (REIT) | Barclays Bank | (30,905) |
| (1,142) | Equinix Inc (REIT) | Goldman Sachs | (44,430) |
| 500 | Equinix Inc (REIT) | Goldman Sachs | 19,890 |
| (169) | Equinix Inc (REIT) | HSBC | (3,279) |
| 431 | Equinix Inc (REIT) | HSBC | 13,287 |
| (972) | Equinix Inc (REIT) | Morgan Stanley | (26,774) |
| 184 | Equinix Inc (REIT) | Morgan Stanley | 3,286 |
| 2,270 | Equitable Holdings Inc | Bank of America Merrill Lynch | 5,789 |
| (7,382) | Equitable Holdings Inc | Bank of America Merrill Lynch | (18,824) |
| 4,199 | Equitable Holdings Inc | Barclays Bank | 5,669 |
| (5,550) | Equitable Holdings Inc | Barclays Bank | 4,291 |
| 2,844 | Equitable Holdings Inc | Goldman Sachs | 7,252 |
| 20,043 | Equitable Holdings Inc | HSBC | 24,052 |
| (30,306) | Equitable Holdings Inc | HSBC | (36,367) |
| 22,863 | Equitable Holdings Inc | Morgan Stanley | 30,865 |
| (7,233) | Equitable Holdings Inc | Morgan Stanley | (9,765) |
| 19,375 | Equitrans Midstream Corp | Bank of America Merrill Lynch | 3,294 |
| (3,397) | Equitrans Midstream Corp | Goldman Sachs | (577) |
| (22,754) | Equitrans Midstream Corp | HSBC | 2,503 |
| 3,756 | Equitrans Midstream Corp | HSBC | 152 |
| (19,792) | Equitrans Midstream Corp | Morgan Stanley | (792) |
| 16,076 | Equitrans Midstream Corp | Morgan Stanley | (2,788) |
| (16,629) | Equity Bancshares Inc 'A' | Bank of America Merrill Lynch | (43,069) |
| (30,176) | Equity Bancshares Inc 'A' | HSBC | (6,337) |
| (32,903) | Equity Bancshares Inc 'A' | Morgan Stanley | (13,490) |
| (47,210) | Equity Commonwealth (REIT) | Bank of America Merrill Lynch | (73,659) |
| (853) | Equity Commonwealth (REIT) | Barclays Bank | (478) |
| (34,523) | Equity Commonwealth (REIT) | Goldman Sachs | (54,201) |
| (40,460) | Equity Commonwealth (REIT) | HSBC | 12,238 |
| (31,495) | Equity Commonwealth (REIT) | Morgan Stanley | (17,637) |
| 8,005 | Equity LifeStyle Properties Inc (REIT) | Bank of America Merrill Lynch | 31,652 |
| 17,488 | Equity LifeStyle Properties Inc (REIT) | Barclays Bank | 5,759 |
| 26,127 | Equity LifeStyle Properties Inc (REIT) | Goldman Sachs | 127,557 |
| 16,360 | Equity LifeStyle Properties Inc (REIT) | HSBC | 21,036 |
| 18,916 | Equity LifeStyle Properties Inc (REIT) | Morgan Stanley | 6,620 |
| 5,196 | Equity Residential (REIT) | Bank of America Merrill Lynch | 14,029 |
| 28,386 | Equity Residential (REIT) | Barclays Bank | 68,978 |
| 16,877 | Equity Residential (REIT) | Goldman Sachs | 43,126 |
| 48,203 | Equity Residential (REIT) | HSBC | (176,209) |
| 45,177 | Equity Residential (REIT) | Morgan Stanley | 109,780 |
| (24,993) | Era Group Inc | Bank of America Merrill Lynch | 500 |
| (9,826) | Era Group Inc | Barclays Bank | 4,029 |
| (20,583) | Era Group Inc | Goldman Sachs | 412 |
| (11,928) | Era Group Inc | Morgan Stanley | 4,890 |
| 163 | Erie Indemnity Co 'A' | Barclays Bank | 289 |
| (643) | Erie Indemnity Co 'A' | Barclays Bank | (1,138) |
| (127) | Erie Indemnity Co 'A' | Goldman Sachs | (1,204) |
| 456 | Erie Indemnity Co 'A' | HSBC | 2,385 |
| (153) | Erie Indemnity Co 'A' | HSBC | (800) |
| 714 | Erie Indemnity Co 'A' | Morgan Stanley | 1,264 |
| (1,859) | Erie Indemnity Co 'A' | Morgan Stanley | (3,290) |
| 37,521 | Eros International Plc | Goldman Sachs | 9,380 |
| 53,599 | Eros International Plc | Morgan Stanley | - |
| 25,192 | Esc War | Barclays Bank | 1,451 |
| 63,725 | Esc War | Goldman Sachs | 3,970 |
| 41,059 | Esc War | Morgan Stanley | 31,517 |
| (13,978) | Escalade Inc | Bank of America Merrill Lynch | (16,214) |
| (5,486) | Escalade Inc | Barclays Bank | (1,262) |
| (12,332) | Escalade Inc | Goldman Sachs | (14,305) |
| (15,527) | Escalade Inc | Morgan Stanley | (3,571) |
| (3,864) | ESCO Technologies Inc | Bank of America Merrill Lynch | (27,357) |
| (2,586) | ESCO Technologies Inc | Barclays Bank | (3,646) |
| 13,866 | ESCO Technologies Inc | Barclays Bank | 19,551 |
| 1,853 | ESCO Technologies Inc | Goldman Sachs | 13,119 |
| (918) | ESCO Technologies Inc | Goldman Sachs | (6,499) |
| (3,106) | ESCO Technologies Inc | HSBC | (5,746) |
| 2,492 | ESCO Technologies Inc | HSBC | 4,610 |
| (2,174) | ESCO Technologies Inc | Morgan Stanley | (3,065) |
| 31,041 | ESCO Technologies Inc | Morgan Stanley | 43,768 |
| (40,015) | Escrow New York (REIT)* | Bank of America Merrill Lynch | (813,905) |
| (39,940) | Escrow New York (REIT)* | Goldman Sachs | (852,280) |
| (21,172) | Escrow New York (REIT)* | Morgan Stanley | (172,975) |
| (16,555) | Esperion Therapeutics Inc | Barclays Bank | 61,419 |
| (3,102) | Esperion Therapeutics Inc | Goldman Sachs | 17,495 |
| 8,523 | Esquire Financial Holdings Inc | Bank of America Merrill Lynch | 21,308 |
| 11,087 | Esquire Financial Holdings Inc | Barclays Bank | 554 |
| 6,010 | Esquire Financial Holdings Inc | Goldman Sachs | 15,025 |
| 4,342 | Esquire Financial Holdings Inc | HSBC | 2,627 |
| 5,169 | Esquire Financial Holdings Inc | Morgan Stanley | 258 |
| 3,722 | ESSA Bancorp Inc | Bank of America Merrill Lynch | 3,796 |
| 3,573 | ESSA Bancorp Inc | Goldman Sachs | 3,644 |
| 17,509 | ESSA Bancorp Inc | HSBC | 9,805 |
| 8,991 | ESSA Bancorp Inc | Morgan Stanley | 6,833 |
| 6,930 | Essent Group Ltd | Barclays Bank | 21,275 |
| 5,148 | Essent Group Ltd | Goldman Sachs | 33,050 |
| (832) | Essent Group Ltd | Goldman Sachs | (5,341) |
| 4,547 | Essent Group Ltd | HSBC | 24,236 |
| (23,399) | Essent Group Ltd | HSBC | (124,717) |
| 26,239 | Essent Group Ltd | Morgan Stanley | 80,553 |
| (2,710) | Essent Group Ltd | Morgan Stanley | (8,320) |
| (16,234) | Essential Properties Realty Trust Inc (REIT) | HSBC | 4,708 |
| (33,100) | Essential Properties Realty Trust Inc (REIT) | Morgan Stanley | 5,958 |
| (2,785) | Essential Utilities Inc | Bank of America Merrill Lynch | (11,196) |
| 22,970 | Essential Utilities Inc | Bank of America Merrill Lynch | 55,626 |
| (22,575) | Essential Utilities Inc | Barclays Bank | (47,408) |
| 51,076 | Essential Utilities Inc | Barclays Bank | 107,260 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (24,619) | Essential Utilities Inc | Goldman Sachs | (98,968) |
| 13,271 | Essential Utilities Inc | Goldman Sachs | 32,980 |
| (15,308) | Essential Utilities Inc | HSBC | (43,322) |
| 2,346 | Essential Utilities Inc | HSBC | 4,054 |
| (11,907) | Essential Utilities Inc | Morgan Stanley | (25,005) |
| 11,949 | Essential Utilities Inc | Morgan Stanley | 25,093 |
| (340) | Essex Property Trust Inc (REIT) | Bank of America Merrill Lynch | (5,705) |
| 1,439 | Essex Property Trust Inc (REIT) | HSBC | (4,777) |
| (5,373) | Essex Property Trust Inc (REIT) | HSBC | (3,686) |
| 9,987 | Essex Property Trust Inc (REIT) | Morgan Stanley | 69,110 |
| 1,518 | Estee Lauder Cos Inc ‘A’ | Bank of America Merrill Lynch | 37,312 |
| 1,447 | Estee Lauder Cos Inc ‘A’ | Barclays Bank | 22,848 |
| (6,186) | Estee Lauder Cos Inc ‘A’ | Goldman Sachs | 195 |
| 1,777 | Estee Lauder Cos Inc ‘A’ | HSBC | 37,033 |
| 7,469 | Estee Lauder Cos Inc ‘A’ | Morgan Stanley | 117,936 |
| 3,321 | Ethan Allen Interiors Inc | Bank of America Merrill Lynch | 1,860 |
| 7,243 | Ethan Allen Interiors Inc | Barclays Bank | 579 |
| 15,809 | Ethan Allen Interiors Inc | Goldman Sachs | 8,853 |
| 19,091 | Ethan Allen Interiors Inc | HSBC | (1,145) |
| 18,278 | Ethan Allen Interiors Inc | Morgan Stanley | 1,462 |
| 10,515 | Etsy Inc | Barclays Bank | 34,595 |
| 8,337 | Euronav NV | Bank of America Merrill Lynch | 1,334 |
| 5,673 | Euronav NV | Barclays Bank | 1,135 |
| 3,621 | Euronav NV | Goldman Sachs | 579 |
| 15,812 | Euronav NV | HSBC | (7,748) |
| 2,944 | Euronav NV | Morgan Stanley | 589 |
| 1,375 | Euronet Worldwide Inc | Bank of America Merrill Lynch | 16,638 |
| 12,099 | Euronet Worldwide Inc | Barclays Bank | 27,585 |
| 9,753 | Euronet Worldwide Inc | Goldman Sachs | 118,011 |
| 3,733 | Euronet Worldwide Inc | HSBC | 5,450 |
| 1,744 | Euronet Worldwide Inc | Morgan Stanley | 3,976 |
| 5,462 | Evans Bancorp Inc | Bank of America Merrill Lynch | 5,844 |
| 17,528 | Evans Bancorp Inc | Barclays Bank | (8,413) |
| 4,925 | Evans Bancorp Inc | Goldman Sachs | 5,270 |
| 8,641 | Evans Bancorp Inc | HSBC | (5,308) |
| 15,541 | Evans Bancorp Inc | Morgan Stanley | (7,460) |
| 25,747 | Evelo Biosciences Inc | HSBC | (17,250) |
| 13,740 | Evelo Biosciences Inc | Morgan Stanley | 1,649 |
| 3,900 | Eventbrite Inc ‘A’ | Bank of America Merrill Lynch | 7,839 |
| 13,375 | Eventbrite Inc ‘A’ | Barclays Bank | (803) |
| 10,432 | Eventbrite Inc ‘A’ | Goldman Sachs | 20,968 |
| 25,643 | Eventbrite Inc ‘A’ | Morgan Stanley | (1,539) |
| (2,754) | Everbridge Inc | Bank of America Merrill Lynch | (9,400) |
| (1,454) | Everbridge Inc | Barclays Bank | 4,755 |
| (457) | Everbridge Inc | Goldman Sachs | 8,034 |
| (1,729) | Everbridge Inc | HSBC | 21,872 |
| 2,296 | Everbridge Inc | HSBC | (20,794) |
| (3,288) | Everbridge Inc | Morgan Stanley | 10,752 |
| 2,968 | Everbridge Inc | Morgan Stanley | (9,705) |
| 5,211 | Evercore Inc ‘A’ | Bank of America Merrill Lynch | 32,569 |
| 7,674 | Evercore Inc ‘A’ | Barclays Bank | 22,178 |
| 10,241 | Evercore Inc ‘A’ | Goldman Sachs | 64,006 |
| 7,405 | Evercore Inc ‘A’ | HSBC | 22,067 |
| 2,979 | Evercore Inc ‘A’ | Morgan Stanley | 8,609 |
| (4,119) | Everest Re Group Ltd | Bank of America Merrill Lynch | (131,561) |
| 989 | Everest Re Group Ltd | Bank of America Merrill Lynch | 31,589 |
| (2,009) | Everest Re Group Ltd | Barclays Bank | 9,357 |
| (1,445) | Everest Re Group Ltd | Goldman Sachs | (37,107) |
| 2,672 | Everest Re Group Ltd | Goldman Sachs | 85,344 |
| (517) | Everest Re Group Ltd | HSBC | (12,449) |
| (1,586) | Everest Re Group Ltd | Morgan Stanley | 7,613 |
| (11,108) | Evergy Inc | Bank of America Merrill Lynch | (59,428) |
| (55,021) | Evergy Inc | Barclays Bank | (82,781) |
| (26,953) | Evergy Inc | Goldman Sachs | (144,198) |
| (37,954) | Evergy Inc | HSBC | (166,618) |
| (33,951) | Evergy Inc | Morgan Stanley | (64,168) |
| 15,118 | Everi Holdings Inc | Goldman Sachs | 25,398 |
| 27,036 | Everi Holdings Inc | HSBC | 34,606 |
| 36,374 | Everi Holdings Inc | Morgan Stanley | 14,186 |
| 3,142 | EverQuote Inc ‘A’ | Bank of America Merrill Lynch | 13,196 |
| 580 | EverQuote Inc ‘A’ | Goldman Sachs | 2,108 |
| 1,586 | EverQuote Inc ‘A’ | HSBC | 4,735 |
| 591 | EverQuote Inc ‘A’ | Morgan Stanley | (1,528) |
| 9,784 | Eversource Energy | Bank of America Merrill Lynch | 52,442 |
| (10,022) | Eversource Energy | Bank of America Merrill Lynch | (46,579) |
| (5,617) | Eversource Energy | Barclays Bank | (18,480) |
| 14,140 | Eversource Energy | Goldman Sachs | 75,790 |
| (2,375) | Eversource Energy | Goldman Sachs | (7,644) |
| 13,645 | Eversource Energy | HSBC | 54,658 |
| (2,345) | Eversource Energy | HSBC | (7,200) |
| 31,316 | Eversource Energy | Morgan Stanley | 103,030 |
| (7,005) | Eversource Energy | Morgan Stanley | (23,046) |
| (25,333) | EVERTEC Inc | Bank of America Merrill Lynch | (72,812) |
| (64,577) | EVERTEC Inc | Barclays Bank | (58,995) |
| (69,931) | EVERTEC Inc | Goldman Sachs | (196,732) |
| (23,739) | EVERTEC Inc | HSBC | (58,594) |
| (38,277) | EVERTEC Inc | Morgan Stanley | (35,980) |
| (20,419) | EVI Industries Inc | Barclays Bank | (34,916) |
| (868) | EVI Industries Inc | HSBC | (2,639) |
| (5,009) | Evo Payments Inc ‘A’ | Bank of America Merrill Lynch | (7,025) |
| (13,852) | Evo Payments Inc ‘A’ | Barclays Bank | (13,575) |
| (3,440) | Evo Payments Inc ‘A’ | Goldman Sachs | (8,074) |
| (36,556) | Evo Payments Inc ‘A’ | HSBC | (51,910) |
| (49,343) | Evo Payments Inc ‘A’ | Morgan Stanley | (48,356) |
| (31,528) | Evofem Biosciences Inc | Bank of America Merrill Lynch | (7,931) |
| (24,237) | Evofem Biosciences Inc | Barclays Bank | (11,149) |
| (17,258) | Evofem Biosciences Inc | HSBC | (64,609) |
| (16,430) | Evofem Biosciences Inc | Morgan Stanley | (7,558) |
| 3,356 | Evolent Health Inc ‘A’ | Bank of America Merrill Lynch | 3,624 |
| 3,811 | Evolent Health Inc ‘A’ | Barclays Bank | 2,020 |
| 30,635 | Evolent Health Inc ‘A’ | Goldman Sachs | 33,086 |
| 10,621 | Evolent Health Inc ‘A’ | HSBC | 16,781 |
| 16,972 | Evolent Health Inc ‘A’ | Morgan Stanley | 8,995 |
| (68,596) | Evolus Inc | Barclays Bank | (53,505) |
| (5,090) | Evolus Inc | HSBC | (5,701) |
| 94,047 | Evolution Petroleum Corp | Bank of America Merrill Lynch | 3,762 |
| 285 | Evolution Petroleum Corp | Barclays Bank | (29) |
| 84,837 | Evolution Petroleum Corp | Goldman Sachs | 3,393 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 85,262 | Evolution Petroleum Corp | Morgan Stanley | (8,526) |
| (4,335) | Evoqua Water Technologies Corp | Bank of America Merrill Lynch | (10,144) |
| 5,116 | Evoqua Water Technologies Corp | Bank of America Merrill Lynch | 11,971 |
| 13,926 | Evoqua Water Technologies Corp | Goldman Sachs | 32,587 |
| (8,196) | Evoqua Water Technologies Corp | Goldman Sachs | (19,179) |
| (6,497) | Evoqua Water Technologies Corp | HSBC | (12,669) |
| 2,231 | Evoqua Water Technologies Corp | HSBC | 4,350 |
| (1,574) | Evoqua Water Technologies Corp | Morgan Stanley | (913) |
| 24,422 | Evoqua Water Technologies Corp | Morgan Stanley | 14,165 |
| 13,206 | EW Scripps Co ‘A’ | Bank of America Merrill Lynch | 11,159 |
| 19,549 | EW Scripps Co ‘A’ | Barclays Bank | 8,406 |
| 15,738 | EW Scripps Co ‘A’ | Goldman Sachs | 13,299 |
| 10,412 | EW Scripps Co ‘A’ | HSBC | (3,332) |
| 34,115 | EW Scripps Co ‘A’ | Morgan Stanley | 14,669 |
| 704 | Exact Sciences Corp | Bank of America Merrill Lynch | (179) |
| 1,443 | Exact Sciences Corp | Barclays Bank | 1,383 |
| (2,543) | Exact Sciences Corp | Goldman Sachs | 6,993 |
| 2,182 | Exact Sciences Corp | Goldman Sachs | (6,001) |
| (3,132) | Exact Sciences Corp | HSBC | (4,792) |
| (2,731) | Exact Sciences Corp | Morgan Stanley | 137 |
| 5,524 | Exact Sciences Corp | Morgan Stanley | (276) |
| (3,816) | Exagen Inc | Bank of America Merrill Lynch | 5,228 |
| (3,420) | Exagen Inc | Barclays Bank | 4,856 |
| 20,874 | Exantas Capital Corp (REIT) | Bank of America Merrill Lynch | 417 |
| 41,462 | Exantas Capital Corp (REIT) | Morgan Stanley | 829 |
| (23,181) | Exela Technologies Inc | Morgan Stanley | 304 |
| 6,374 | Exelixis Inc | Bank of America Merrill Lynch | (8,222) |
| 3,358 | Exelixis Inc | Barclays Bank | (504) |
| 14,272 | Exelixis Inc | Goldman Sachs | (18,411) |
| 14,261 | Exelixis Inc | HSBC | (19,906) |
| 19,706 | Exelixis Inc | Morgan Stanley | (2,956) |
| (16,668) | Exelon Corp | Bank of America Merrill Lynch | (36,118) |
| (45,647) | Exelon Corp | Barclays Bank | (43,821) |
| (48,299) | Exelon Corp | Goldman Sachs | (111,199) |
| (30,427) | Exelon Corp | HSBC | (11,562) |
| (20,667) | Exelon Corp | Morgan Stanley | (19,840) |
| 2,920 | ExlService Holdings Inc | Bank of America Merrill Lynch | 20,936 |
| (1,504) | ExlService Holdings Inc | Bank of America Merrill Lynch | (10,784) |
| (2,623) | ExlService Holdings Inc | Barclays Bank | (6,951) |
| (2,313) | ExlService Holdings Inc | Goldman Sachs | (11,345) |
| (13,347) | ExlService Holdings Inc | HSBC | (6,257) |
| 2,415 | ExlService Holdings Inc | Morgan Stanley | 6,400 |
| (18,337) | ExlService Holdings Inc | Morgan Stanley | (48,593) |
| (5,600) | eXp World Holdings Inc | Bank of America Merrill Lynch | (9,016) |
| (46,089) | eXp World Holdings Inc | Barclays Bank | (34,567) |
| (17,896) | eXp World Holdings Inc | HSBC | (20,844) |
| (8,366) | Expedia Group Inc | Bank of America Merrill Lynch | (78,439) |
| (340) | Expedia Group Inc | Goldman Sachs | (3,760) |
| (15,288) | Expedia Group Inc | HSBC | (136,056) |
| (6,642) | Expedia Group Inc | Morgan Stanley | 863 |
| 5,360 | Expeditors International of Washington Inc | Bank of America Merrill Lynch | 19,510 |
| 4,887 | Expeditors International of Washington Inc | Barclays Bank | 15,101 |
| (16,643) | Expeditors International of Washington Inc | Barclays Bank | (51,427) |
| 10,453 | Expeditors International of Washington Inc | Goldman Sachs | 38,049 |
| (7,640) | Expeditors International of Washington Inc | Goldman Sachs | (27,810) |
| 9,114 | Expeditors International of Washington Inc | HSBC | 2,916 |
| (8,235) | Expeditors International of Washington Inc | HSBC | (2,635) |
| 20,003 | Expeditors International of Washington Inc | Morgan Stanley | 61,809 |
| (8,421) | Expeditors International of Washington Inc | Morgan Stanley | (26,021) |
| 701 | Exponent Inc | Bank of America Merrill Lynch | 7,164 |
| 16,042 | Exponent Inc | Barclays Bank | 85,183 |
| 10,919 | Exponent Inc | Goldman Sachs | 111,592 |
| (1,227) | Exponent Inc | Goldman Sachs | (12,540) |
| 14,914 | Exponent Inc | HSBC | 130,945 |
| (4,774) | Exponent Inc | HSBC | (41,916) |
| 10,649 | Exponent Inc | Morgan Stanley | 56,546 |
| (5,122) | Exponent Inc | Morgan Stanley | (27,198) |
| (75,176) | Express Inc | Bank of America Merrill Lynch | (22,553) |
| (12,080) | Express Inc | Barclays Bank | (1,208) |
| (99,465) | Express Inc | Goldman Sachs | (29,840) |
| (15,571) | Express Inc | HSBC | (2,647) |
| (98,006) | Express Inc | Morgan Stanley | (9,801) |
| 9,587 | Extended Stay America Inc (Unit) | Bank of America Merrill Lynch | 2,290 |
| (9,767) | Extended Stay America Inc (Unit) | Bank of America Merrill Lynch | (7,228) |
| (4,874) | Extended Stay America Inc (Unit) | Goldman Sachs | (3,607) |
| 31,773 | Extended Stay America Inc (Unit) | Morgan Stanley | 4,766 |
| (2,156) | Extended Stay America Inc (Unit) | Morgan Stanley | (323) |
| 7,905 | Exterran Corp | Goldman Sachs | 16,838 |
| 23,287 | Exterran Corp | Morgan Stanley | 28,410 |
| (1,596) | Extra Space Storage Inc (REIT) | Bank of America Merrill Lynch | (21,833) |
| (1,916) | Extra Space Storage Inc (REIT) | Barclays Bank | (15,785) |
| (18,800) | Extra Space Storage Inc (REIT) | Goldman Sachs | (257,184) |
| (7,486) | Extra Space Storage Inc (REIT) | HSBC | (28,446) |
| (11,421) | Extra Space Storage Inc (REIT) | Morgan Stanley | (105,759) |
| (33,048) | Extreme Networks Inc | Barclays Bank | 330 |
| (35,587) | Extreme Networks Inc | Goldman Sachs | (14,591) |
| (11,958) | Extreme Networks Inc | HSBC | 717 |
| (20,265) | Extreme Networks Inc | Morgan Stanley | 203 |
| (1,988) | Exxon Mobil Corp | Bank of America Merrill Lynch | (5,169) |
| 36,252 | Exxon Mobil Corp | Bank of America Merrill Lynch | 87,656 |
| (25,514) | Exxon Mobil Corp | Barclays Bank | - |
| 9,688 | Exxon Mobil Corp | Barclays Bank | - |
| (19,938) | Exxon Mobil Corp | Goldman Sachs | (51,839) |
| (15,618) | Exxon Mobil Corp | HSBC | 24,676 |
| (11,871) | Exxon Mobil Corp | Morgan Stanley | - |
| (68,827) | EyePoint Pharmaceuticals Inc | Barclays Bank | 1,927 |
| (13,865) | EyePoint Pharmaceuticals Inc | HSBC | 216 |
| (23,301) | EyePoint Pharmaceuticals Inc | Morgan Stanley | 652 |
| 15,599 | EZCORP Inc ‘A’ | Bank of America Merrill Lynch | 4,212 |
| 10,788 | EZCORP Inc ‘A’ | Barclays Bank | (1,079) |
| 19,805 | EZCORP Inc ‘A’ | HSBC | (8,516) |
| 9,492 | EZCORP Inc ‘A’ | Morgan Stanley | (949) |
| (1,176) | F5 Networks Inc | Bank of America Merrill Lynch | (3,540) |
| (3,237) | F5 Networks Inc | Barclays Bank | (14,340) |
| 2,321 | F5 Networks Inc | Barclays Bank | 10,282 |
| (4,479) | F5 Networks Inc | Goldman Sachs | (13,482) |
| (880) | F5 Networks Inc | HSBC | 6,406 |
| (9,334) | F5 Networks Inc | Morgan Stanley | (41,350) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 8,470 | F5 Networks Inc | Morgan Stanley | 37,522 |
| (2,501) | Fabrinet | Bank of America Merrill Lynch | (269) |
| 1,642 | Fabrinet | Barclays Bank | 1,166 |
| 6,787 | Fabrinet | Goldman Sachs | 57,214 |
| (1,521) | Fabrinet | Goldman Sachs | 1,173 |
| (1,719) | Fabrinet | HSBC | (3,490) |
| 3,140 | Fabrinet | HSBC | 6,374 |
| (2,131) | Fabrinet | Morgan Stanley | (1,513) |
| 7,478 | Fabrinet | Morgan Stanley | 5,309 |
| 1,287 | Facebook Inc ‘A’ | Bank of America Merrill Lynch | 20,103 |
| 1,687 | Facebook Inc ‘A’ | Goldman Sachs | 26,351 |
| 2,690 | Facebook Inc ‘A’ | HSBC | 38,064 |
| 9,263 | Facebook Inc ‘A’ | Morgan Stanley | (61,185) |
| 510 | FactSet Research Systems Inc | Bank of America Merrill Lynch | 11,947 |
| 4,821 | FactSet Research Systems Inc | Barclays Bank | 73,014 |
| 4,562 | FactSet Research Systems Inc | Goldman Sachs | 98,248 |
| 2,704 | FactSet Research Systems Inc | HSBC | 72,386 |
| 2,742 | FactSet Research Systems Inc | Morgan Stanley | 41,528 |
| 434 | Fair Isaac Corp | Bank of America Merrill Lynch | 23,918 |
| 1,513 | Fair Isaac Corp | Barclays Bank | 27,340 |
| 512 | Fair Isaac Corp | Goldman Sachs | 22,866 |
| 971 | Fair Isaac Corp | HSBC | 35,315 |
| 820 | Fair Isaac Corp | Morgan Stanley | 14,818 |
| 12,741 | Falcon Minerals Corp | Bank of America Merrill Lynch | 2,930 |
| 26,499 | Falcon Minerals Corp | Barclays Bank | (1,855) |
| 9,969 | Falcon Minerals Corp | Goldman Sachs | 2,293 |
| 48,697 | Falcon Minerals Corp | HSBC | (974) |
| 55,340 | Falcon Minerals Corp | Morgan Stanley | (3,874) |
| (17,949) | Farfetch Ltd ‘A’ | Goldman Sachs | 14,359 |
| (7,460) | Farfetch Ltd ‘A’ | HSBC | 21,709 |
| (39,458) | Farmer Bros Co | Bank of America Merrill Lynch | (25,648) |
| (2,077) | Farmer Bros Co | Barclays Bank | (2,243) |
| (3,918) | Farmer Bros Co | HSBC | 2,743 |
| (16,552) | Farmer Bros Co | Morgan Stanley | (17,876) |
| 2,739 | Farmers & Merchants Bancorp Inc/Archbold OH | Bank of America Merrill Lynch | 6,957 |
| 1,318 | Farmers & Merchants Bancorp Inc/Archbold OH | Goldman Sachs | 3,348 |
| 2,851 | Farmers & Merchants Bancorp Inc/Archbold OH | Morgan Stanley | 3,507 |
| 87,801 | Farmers National Banc Corp | Bank of America Merrill Lynch | 110,629 |
| 11,180 | Farmers National Banc Corp | Barclays Bank | 7,043 |
| 70,102 | Farmers National Banc Corp | Goldman Sachs | 88,329 |
| 15,764 | Farmers National Banc Corp | HSBC | 6,779 |
| 36,520 | Farmers National Banc Corp | Morgan Stanley | 23,008 |
| (19,641) | Farmland Partners Inc (REIT) | Barclays Bank | 1,178 |
| (94,511) | Farmland Partners Inc (REIT) | Morgan Stanley | 5,671 |
| (6,344) | FARO Technologies Inc | Bank of America Merrill Lynch | (22,833) |
| (6,685) | FARO Technologies Inc | Barclays Bank | 16,579 |
| (2,157) | FARO Technologies Inc | Goldman Sachs | (8,563) |
| (11,168) | FARO Technologies Inc | HSBC | (2,680) |
| (441) | FARO Technologies Inc | Morgan Stanley | 1,094 |
| (6,644) | Fastenal Co | Barclays Bank | (11,693) |
| (12,290) | Fastenal Co | HSBC | (18,243) |
| (67,842) | Fastenal Co | Morgan Stanley | (119,402) |
| (2,009) | Fastly Inc ‘A’ | Bank of America Merrill Lynch | (424) |
| (8,826) | Fastly Inc ‘A’ | Barclays Bank | (4,095) |
| (4,876) | Fastly Inc ‘A’ | Goldman Sachs | (3,354) |
| 1,630 | Fate Therapeutics Inc | Bank of America Merrill Lynch | 5,413 |
| 2,275 | Fate Therapeutics Inc | Barclays Bank | (6,211) |
| 8,636 | Fate Therapeutics Inc | Goldman Sachs | 34,976 |
| 13,338 | Fate Therapeutics Inc | HSBC | 47,303 |
| 5,232 | Fate Therapeutics Inc | Morgan Stanley | (14,283) |
| (6,176) | FB Financial Corp | Bank of America Merrill Lynch | (21,740) |
| (2,368) | FB Financial Corp | Barclays Bank | (2,842) |
| (6,066) | FB Financial Corp | Goldman Sachs | (21,352) |
| (7,370) | FB Financial Corp | HSBC | (10,908) |
| (31,445) | FB Financial Corp | Morgan Stanley | (37,734) |
| 2,437 | FBL Financial Group Inc ‘A’ | Bank of America Merrill Lynch | 5,459 |
| 3,637 | FBL Financial Group Inc ‘A’ | Barclays Bank | 691 |
| 4,670 | FBL Financial Group Inc ‘A’ | Goldman Sachs | 10,461 |
| 7,185 | FBL Financial Group Inc ‘A’ | HSBC | (16,813) |
| 5,723 | FBL Financial Group Inc ‘A’ | Morgan Stanley | 1,087 |
| 6,582 | Federal Agricultural Mortgage Corp ‘C’ | Bank of America Merrill Lynch | 40,413 |
| 10,183 | Federal Agricultural Mortgage Corp ‘C’ | Barclays Bank | 10,590 |
| 390 | Federal Agricultural Mortgage Corp ‘C’ | Goldman Sachs | 2,395 |
| 353 | Federal Agricultural Mortgage Corp ‘C’ | HSBC | 512 |
| 2,566 | Federal Agricultural Mortgage Corp ‘C’ | Morgan Stanley | 2,669 |
| (9,405) | Federal Realty Investment Trust (REIT) | Goldman Sachs | (67,152) |
| 9,319 | Federal Realty Investment Trust (REIT) | Goldman Sachs | (13,192) |
| (11,201) | Federal Realty Investment Trust (REIT) | HSBC | (11,649) |
| (2,438) | Federal Realty Investment Trust (REIT) | Morgan Stanley | (1,633) |
| 14,178 | Federal Signal Corp | Bank of America Merrill Lynch | 44,802 |
| 68,430 | Federal Signal Corp | Barclays Bank | 112,910 |
| 18,439 | Federal Signal Corp | Goldman Sachs | 58,267 |
| 15,080 | Federal Signal Corp | HSBC | 32,237 |
| 37,459 | Federal Signal Corp | Morgan Stanley | 61,808 |
| 8,513 | Federated Hermes Inc | Bank of America Merrill Lynch | 17,659 |
| (7,622) | Federated Hermes Inc | Bank of America Merrill Lynch | (18,445) |
| 16,977 | Federated Hermes Inc | Barclays Bank | 14,940 |
| (12,990) | Federated Hermes Inc | Barclays Bank | (11,431) |
| (12,494) | Federated Hermes Inc | Goldman Sachs | (30,235) |
| 6,040 | Federated Hermes Inc | Goldman Sachs | 14,617 |
| (15,573) | Federated Hermes Inc | HSBC | (10,443) |
| 4,048 | Federated Hermes Inc | HSBC | 5,359 |
| (31,187) | Federated Hermes Inc | Morgan Stanley | (27,444) |
| 11,555 | Federated Hermes Inc | Morgan Stanley | 10,168 |
| 1,552 | FedEx Corp | Bank of America Merrill Lynch | (6,952) |
| (1,654) | FedEx Corp | Goldman Sachs | (33,361) |
| 15,008 | FedEx Corp | Goldman Sachs | 229,385 |
| (3,222) | FedEx Corp | HSBC | (23,360) |
| (7,519) | FedEx Corp | Morgan Stanley | (80,378) |
| 10,062 | FedNat Holding Co | Barclays Bank | 1,006 |
| 11,207 | FedNat Holding Co | Goldman Sachs | 9,190 |
| 6,899 | FedNat Holding Co | HSBC | 483 |
| 47,681 | FedNat Holding Co | Morgan Stanley | 4,768 |
| 4,692 | Fennec Pharmaceuticals Inc | Bank of America Merrill Lynch | (235) |
| 13,756 | Fennec Pharmaceuticals Inc | Goldman Sachs | (688) |
| 3,680 | Fennec Pharmaceuticals Inc | HSBC | 595 |
| 16,062 | Fennec Pharmaceuticals Inc | Morgan Stanley | (2,731) |
| 1,026 | Ferrari NV | Bank of America Merrill Lynch | 11,809 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,858 | Ferrari NV | Barclays Bank | 24,064 |
| 974 | Ferrari NV | HSBC | 9,090 |
| 1,996 | Ferrari NV | Morgan Stanley | 16,806 |
| 22,272 | Ferro Corp | Bank of America Merrill Lynch | 24,276 |
| 6,269 | Ferro Corp | Barclays Bank | 1,567 |
| 41,763 | Ferro Corp | Goldman Sachs | 45,522 |
| 9,085 | Ferro Corp | HSBC | 16,353 |
| 63,729 | Ferro Corp | Morgan Stanley | 15,932 |
| (13,151) | Fiat Chrysler Automobiles NV | Goldman Sachs | (13,677) |
| (18,460) | Fiat Chrysler Automobiles NV | Morgan Stanley | (13,660) |
| 9,981 | FibroGen Inc | Bank of America Merrill Lynch | (13,566) |
| (1,574) | FibroGen Inc | Barclays Bank | 3,337 |
| 19,148 | FibroGen Inc | Barclays Bank | (40,594) |
| 11,785 | FibroGen Inc | Goldman Sachs | (16,941) |
| (453) | FibroGen Inc | HSBC | 779 |
| 1,265 | FibroGen Inc | HSBC | (3,317) |
| (13,603) | FibroGen Inc | Morgan Stanley | 28,838 |
| 22,670 | FibroGen Inc | Morgan Stanley | (48,060) |
| (24) | Fidelity D&D Bancorp Inc | Barclays Bank | (27) |
| (1,224) | Fidelity D&D Bancorp Inc | Morgan Stanley | (1,401) |
| 2,008 | Fidelity National Financial Inc | Barclays Bank | 6,506 |
| (7,224) | Fidelity National Financial Inc | Barclays Bank | (8,156) |
| 6,064 | Fidelity National Financial Inc | Goldman Sachs | 34,444 |
| (2,017) | Fidelity National Financial Inc | Goldman Sachs | (5,953) |
| 3,688 | Fidelity National Financial Inc | HSBC | 17,887 |
| 5,945 | Fidelity National Financial Inc | Morgan Stanley | 19,262 |
| (11,733) | Fidelity National Financial Inc | Morgan Stanley | (38,015) |
| 1,037 | Fidelity National Information Services Inc | Bank of America Merrill Lynch | 5,278 |
| 1,469 | Fidelity National Information Services Inc | Barclays Bank | (2,832) |
| 26,744 | Fidelity National Information Services Inc | Goldman Sachs | 136,127 |
| 19,593 | Fidelity National Information Services Inc | Morgan Stanley | 22,532 |
| 12,332 | Fiesta Restaurant Group Inc | Bank of America Merrill Lynch | 6,289 |
| 3,182 | Fiesta Restaurant Group Inc | HSBC | 1,273 |
| 19,245 | Fiesta Restaurant Group Inc | Morgan Stanley | (5,389) |
| 34,938 | Fifth Third Bancorp | Bank of America Merrill Lynch | 118,090 |
| 18,910 | Fifth Third Bancorp | Barclays Bank | 35,740 |
| 26,854 | Fifth Third Bancorp | Goldman Sachs | 90,767 |
| 38,540 | Fifth Third Bancorp | HSBC | 62,847 |
| 27,051 | Fifth Third Bancorp | Morgan Stanley | 51,126 |
| (17,953) | Financial Institutions Inc | Bank of America Merrill Lynch | (48,294) |
| (1,214) | Financial Institutions Inc | Barclays Bank | (194) |
| (18,754) | Financial Institutions Inc | Goldman Sachs | (50,448) |
| (9,697) | Financial Institutions Inc | Morgan Stanley | (1,552) |
| (26,184) | FireEye Inc | Bank of America Merrill Lynch | (8,117) |
| (52,153) | FireEye Inc | Barclays Bank | 11,474 |
| (8,610) | FireEye Inc | Goldman Sachs | (2,669) |
| (10,701) | FireEye Inc | HSBC | 5,779 |
| (57,067) | FireEye Inc | Morgan Stanley | 12,555 |
| 10,048 | First American Financial Corp | Barclays Bank | 7,737 |
| (1,744) | First American Financial Corp | Barclays Bank | (1,343) |
| (5,216) | First American Financial Corp | HSBC | (16,639) |
| 726 | First American Financial Corp | Morgan Stanley | 559 |
| (8,650) | First American Financial Corp | Morgan Stanley | (6,661) |
| (42,882) | First BanCorp | Bank of America Merrill Lynch | (31,304) |
| (29,425) | First BanCorp | Barclays Bank | (2,943) |
| (98,709) | First BanCorp | Goldman Sachs | (72,058) |
| (14,599) | First BanCorp | HSBC | 2,336 |
| (52,150) | First BanCorp | Morgan Stanley | (5,215) |
| 3,433 | First Bancorp Inc | Bank of America Merrill Lynch | 8,617 |
| 8,301 | First Bancorp Inc | Barclays Bank | 10,625 |
| 4,274 | First Bancorp Inc | Goldman Sachs | 10,728 |
| 7,227 | First Bancorp Inc | HSBC | (650) |
| 10,868 | First Bancorp Inc | Morgan Stanley | 11,813 |
| (7,834) | First Bancorp/Southern Pines NC | Bank of America Merrill Lynch | (29,613) |
| (4,959) | First Bancorp/Southern Pines NC | Barclays Bank | (11,505) |
| (27,868) | First Bancorp/Southern Pines NC | Goldman Sachs | (105,341) |
| (14,025) | First Bancorp/Southern Pines NC | HSBC | (6,311) |
| (24,689) | First Bancorp/Southern Pines NC | Morgan Stanley | (57,278) |
| (60) | First Bancshares Inc | Goldman Sachs | (211) |
| (8,549) | First Bancshares Inc | HSBC | (12,909) |
| (44,596) | First Bancshares Inc | Morgan Stanley | (52,623) |
| 40,949 | First Bank/Hamilton NJ | Bank of America Merrill Lynch | 30,712 |
| 16,484 | First Bank/Hamilton NJ | Barclays Bank | 2,308 |
| 14,967 | First Bank/Hamilton NJ | Goldman Sachs | 11,225 |
| 2,987 | First Bank/Hamilton NJ | HSBC | 388 |
| 7,120 | First Bank/Hamilton NJ | Morgan Stanley | 997 |
| (5,932) | First Busey Corp | Bank of America Merrill Lynch | (15,216) |
| (38,329) | First Busey Corp | Barclays Bank | (47,336) |
| (36,620) | First Busey Corp | Goldman Sachs | (90,053) |
| (40,880) | First Busey Corp | HSBC | (39,724) |
| (41,429) | First Busey Corp | Morgan Stanley | (51,165) |
| 15,221 | First Business Financial Services Inc | Bank of America Merrill Lynch | 25,267 |
| 7,542 | First Business Financial Services Inc | Barclays Bank | 1,886 |
| 12,761 | First Business Financial Services Inc | Goldman Sachs | 21,183 |
| 13,145 | First Business Financial Services Inc | HSBC | 2,103 |
| 1,930 | First Business Financial Services Inc | Morgan Stanley | 483 |
| (547) | First Capital Inc | Bank of America Merrill Lynch | (5,339) |
| (2,373) | First Capital Inc | Barclays Bank | (3,465) |
| (13,203) | First Choice Bancorp | Bank of America Merrill Lynch | (9,770) |
| (3,463) | First Choice Bancorp | Barclays Bank | (1,420) |
| (300) | First Choice Bancorp | Goldman Sachs | (222) |
| (3,316) | First Choice Bancorp | Morgan Stanley | (1,360) |
| (818) | First Citizens BancShares Inc ‘A’ | Bank of America Merrill Lynch | (44,154) |
| 528 | First Citizens BancShares Inc ‘A’ | Barclays Bank | 17,524 |
| (518) | First Citizens BancShares Inc ‘A’ | Barclays Bank | (17,192) |
| 221 | First Citizens BancShares Inc ‘A’ | Goldman Sachs | 12,948 |
| (1,027) | First Citizens BancShares Inc ‘A’ | Goldman Sachs | (58,242) |
| 1,216 | First Citizens BancShares Inc ‘A’ | HSBC | 25,645 |
| (282) | First Citizens BancShares Inc ‘A’ | HSBC | (5,947) |
| 2,083 | First Citizens BancShares Inc ‘A’ | Morgan Stanley | 69,135 |
| (1,941) | First Citizens BancShares Inc ‘A’ | Morgan Stanley | (64,422) |
| (83,808) | First Commonwealth Financial Corp | Bank of America Merrill Lynch | (90,513) |
| (4,816) | First Commonwealth Financial Corp | Barclays Bank | (1,589) |
| (52,724) | First Commonwealth Financial Corp | Goldman Sachs | (56,942) |
| (72,970) | First Commonwealth Financial Corp | HSBC | 12,133 |
| (43,926) | First Commonwealth Financial Corp | Morgan Stanley | (14,496) |
| 6,554 | First Community Bankshares Inc | Bank of America Merrill Lynch | 19,596 |
| 21,641 | First Community Bankshares Inc | Barclays Bank | 27,700 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 15,968 | First Community Bankshares Inc | Goldman Sachs | 47,744 |
| 57,119 | First Community Bankshares Inc | HSBC | (11,205) |
| 32,533 | First Community Bankshares Inc | Morgan Stanley | 41,642 |
| 2,437 | First Community Corp/SC | Barclays Bank | (902) |
| 16,312 | First Community Corp/SC | Goldman Sachs | (5,872) |
| 28,408 | First Community Corp/SC | Morgan Stanley | (10,511) |
| 97,421 | First Defiance Financial Corp | Bank of America Merrill Lynch | 233,882 |
| 9,159 | First Defiance Financial Corp | Barclays Bank | 6,045 |
| 2,463 | First Defiance Financial Corp | HSBC | (222) |
| 10,043 | First Defiance Financial Corp | Morgan Stanley | 4,307 |
| (23,508) | First Financial Bancorp | Bank of America Merrill Lynch | (36,320) |
| (53,965) | First Financial Bancorp | Barclays Bank | (58,552) |
| (11,009) | First Financial Bancorp | Goldman Sachs | (17,009) |
| (8,432) | First Financial Bancorp | HSBC | 8,458 |
| (29,603) | First Financial Bancorp | Morgan Stanley | (32,119) |
| (14,508) | First Financial Bankshares Inc | Bank of America Merrill Lynch | (56,842) |
| (40,453) | First Financial Bankshares Inc | Barclays Bank | (81,715) |
| (69,455) | First Financial Bankshares Inc | Goldman Sachs | (296,039) |
| (40,404) | First Financial Bankshares Inc | HSBC | (115,270) |
| (37,131) | First Financial Bankshares Inc | Morgan Stanley | (75,004) |
| 64,551 | First Financial Corp | Bank of America Merrill Lynch | 224,637 |
| 3,531 | First Financial Corp | Barclays Bank | 5,085 |
| 1,380 | First Financial Corp | Goldman Sachs | 4,802 |
| 2,248 | First Financial Corp | HSBC | 3,439 |
| 3,247 | First Financial Corp | Morgan Stanley | 4,676 |
| 70,226 | First Financial Northwest Inc | Bank of America Merrill Lynch | 113,064 |
| 41,282 | First Financial Northwest Inc | Goldman Sachs | 66,464 |
| (89,491) | First Foundation Inc | Goldman Sachs | (181,667) |
| (9,664) | First Foundation Inc | HSBC | (12,950) |
| (49,019) | First Foundation Inc | Morgan Stanley | (22,549) |
| (2,148) | First Guaranty Bancshares Inc | Bank of America Merrill Lynch | (2,835) |
| (2,205) | First Guaranty Bancshares Inc | Morgan Stanley | (2,624) |
| 2,452 | First Hawaiian Inc | Bank of America Merrill Lynch | 7,307 |
| (5,139) | First Hawaiian Inc | Bank of America Merrill Lynch | (15,314) |
| 1,323 | First Hawaiian Inc | Barclays Bank | 1,416 |
| (6,491) | First Hawaiian Inc | Barclays Bank | (6,945) |
| 2,293 | First Hawaiian Inc | Goldman Sachs | 6,833 |
| 9,584 | First Hawaiian Inc | HSBC | 4,265 |
| (16,607) | First Hawaiian Inc | HSBC | (7,390) |
| 36,267 | First Hawaiian Inc | Morgan Stanley | 38,806 |
| (9,581) | First Hawaiian Inc | Morgan Stanley | (10,252) |
| 18,719 | First Horizon National Corp | Bank of America Merrill Lynch | 32,572 |
| 24,557 | First Horizon National Corp | Barclays Bank | 12,216 |
| 64,356 | First Horizon National Corp | Goldman Sachs | 111,980 |
| 129,789 | First Horizon National Corp | HSBC | 76,091 |
| 50,088 | First Horizon National Corp | Morgan Stanley | 35,562 |
| 64,854 | First Industrial Realty Trust Inc (REIT) | Bank of America Merrill Lynch | 236,717 |
| 162,288 | First Industrial Realty Trust Inc (REIT) | Goldman Sachs | 592,351 |
| 31,903 | First Industrial Realty Trust Inc (REIT) | HSBC | 29,999 |
| 21,305 | First Industrial Realty Trust Inc (REIT) | Morgan Stanley | 29,188 |
| (8,228) | First Internet Bancorp | Bank of America Merrill Lynch | (25,918) |
| (1,666) | First Internet Bancorp | Barclays Bank | (3,365) |
| (5,968) | First Internet Bancorp | Goldman Sachs | (18,799) |
| (2,930) | First Internet Bancorp | HSBC | (3,692) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (11,667) | First Internet Bancorp | Morgan Stanley | (23,567) |
| 3,802 | First Interstate BancSystem Inc 'A' | Bank of America Merrill Lynch | 11,824 |
| 54,625 | First Interstate BancSystem Inc 'A' | Barclays Bank | 82,522 |
| 1,757 | First Interstate BancSystem Inc 'A' | Goldman Sachs | 3,550 |
| 20,065 | First Interstate BancSystem Inc 'A' | HSBC | (14,985) |
| 6,722 | First Interstate BancSystem Inc 'A' | Morgan Stanley | 10,554 |
| (48,074) | First Merchants Corp | Bank of America Merrill Lynch | (226,452) |
| (51,146) | First Merchants Corp | Barclays Bank | (150,369) |
| (17,539) | First Merchants Corp | HSBC | (23,892) |
| (15,724) | First Merchants Corp | Morgan Stanley | (46,229) |
| (79,031) | First Mid Bancshares Inc | Bank of America Merrill Lynch | (183,352) |
| (34,032) | First Mid Bancshares Inc | Goldman Sachs | (78,954) |
| (2,689) | First Mid Bancshares Inc | HSBC | 484 |
| (13,824) | First Mid Bancshares Inc | Morgan Stanley | (17,695) |
| (79,163) | First Midwest Bancorp Inc | Bank of America Merrill Lynch | (147,345) |
| (58,420) | First Midwest Bancorp Inc | Barclays Bank | (54,915) |
| (113,408) | First Midwest Bancorp Inc | Goldman Sachs | (223,413) |
| (34,972) | First Midwest Bancorp Inc | HSBC | (7,422) |
| (39,693) | First Midwest Bancorp Inc | Morgan Stanley | (37,311) |
| 58,552 | First Northwest Bancorp | Bank of America Merrill Lynch | 131,156 |
| 1,455 | First Northwest Bancorp | Barclays Bank | 1,499 |
| 1,569 | First Northwest Bancorp | Goldman Sachs | 3,515 |
| 1,178 | First Northwest Bancorp | HSBC | 2,957 |
| 1,593 | First Northwest Bancorp | Morgan Stanley | 1,641 |
| (4,526) | First of Long Island Corp | Bank of America Merrill Lynch | (9,097) |
| (6,996) | First of Long Island Corp | Barclays Bank | (3,078) |
| (6,326) | First of Long Island Corp | Goldman Sachs | (12,715) |
| (27,209) | First of Long Island Corp | HSBC | (23,400) |
| (25,817) | First of Long Island Corp | Morgan Stanley | (11,359) |
| (10,204) | First Republic Bank | Bank of America Merrill Lynch | (117,506) |
| (6,702) | First Republic Bank | Barclays Bank | (77,073) |
| (737) | First Republic Bank | Goldman Sachs | (7,534) |
| (8,238) | First Republic Bank | HSBC | (48,314) |
| (10,096) | First Republic Bank | Morgan Stanley | (116,105) |
| 6,994 | First Savings Financial Group Inc | Bank of America Merrill Lynch | (350) |
| 1,107 | First Savings Financial Group Inc | Goldman Sachs | (55) |
| 634 | First Savings Financial Group Inc | Morgan Stanley | 552 |
| (9,817) | First Solar Inc | Barclays Bank | (20,813) |
| (7,963) | First Solar Inc | Goldman Sachs | (38,659) |
| (11,072) | First Solar Inc | HSBC | (15,833) |
| (33,169) | First Solar Inc | Morgan Stanley | (70,318) |
| 11,472 | First United Corp | Bank of America Merrill Lynch | (4,245) |
| 5,676 | First United Corp | Barclays Bank | 2,441 |
| 20,049 | First United Corp | Goldman Sachs | (7,418) |
| 2,747 | First United Corp | HSBC | (1,731) |
| 20,880 | First United Corp | Morgan Stanley | 8,978 |
| 8,572 | FirstCash Inc | Bank of America Merrill Lynch | 11,731 |
| 5,267 | FirstCash Inc | Barclays Bank | 243 |
| 10,166 | FirstCash Inc | Goldman Sachs | 13,159 |
| 15,407 | FirstCash Inc | HSBC | (51,329) |
| 33,551 | FirstCash Inc | Morgan Stanley | 21,887 |
| (4,185) | FirstEnergy Corp | Bank of America Merrill Lynch | 843 |
| (1,724) | FirstEnergy Corp | Barclays Bank | (3,051) |
| (5,343) | FirstEnergy Corp | Goldman Sachs | (16,670) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (79,716) | FirstEnergy Corp | HSBC | (144,286) |
| (90,786) | FirstEnergy Corp | Morgan Stanley | (160,691) |
| 201 | Fiserv Inc | Bank of America Merrill Lynch | 1,236 |
| 40,747 | Fiserv Inc | Barclays Bank | 91,273 |
| 17,254 | Fiserv Inc | Goldman Sachs | 106,112 |
| 18,577 | Fiserv Inc | HSBC | 24,795 |
| 18,347 | Fiserv Inc | Morgan Stanley | 41,098 |
| (54,806) | Fitbit Inc 'A' | Bank of America Merrill Lynch | 2,156 |
| (79,943) | Fitbit Inc 'A' | Barclays Bank | (5,596) |
| (112,771) | Fitbit Inc 'A' | HSBC | 18,235 |
| (25,336) | Fitbit Inc 'A' | Morgan Stanley | (1,774) |
| (857) | Five Below Inc | Bank of America Merrill Lynch | (10,932) |
| (318) | Five Below Inc | Barclays Bank | (1,603) |
| (3,291) | Five Below Inc | HSBC | (46,371) |
| (6,023) | Five Below Inc | Morgan Stanley | (30,356) |
| (29,216) | Five Prime Therapeutics Inc | Barclays Bank | 11,102 |
| (31,757) | Five Prime Therapeutics Inc | Goldman Sachs | (32,551) |
| (9,988) | Five Prime Therapeutics Inc | Morgan Stanley | 3,795 |
| 289 | Five9 Inc | Bank of America Merrill Lynch | 1,178 |
| 3,702 | Five9 Inc | Barclays Bank | (9,810) |
| 6,524 | Five9 Inc | Goldman Sachs | (21,175) |
| 3,822 | Five9 Inc | HSBC | (2,263) |
| 18,232 | Five9 Inc | Morgan Stanley | (48,315) |
| (4,125) | Fiverr International Ltd | HSBC | (33,480) |
| (1,258) | Fiverr International Ltd | Morgan Stanley | (5,976) |
| 5,588 | Flagstar Bancorp Inc | Bank of America Merrill Lynch | 25,034 |
| 4,711 | Flagstar Bancorp Inc | Barclays Bank | 10,647 |
| 5,578 | Flagstar Bancorp Inc | Goldman Sachs | 24,989 |
| 19,985 | Flagstar Bancorp Inc | HSBC | 27,979 |
| 30,618 | Flagstar Bancorp Inc | Morgan Stanley | 69,197 |
| (3,641) | FleetCor Technologies Inc | Goldman Sachs | (36,269) |
| (8,105) | FleetCor Technologies Inc | HSBC | (22,532) |
| (9,951) | FleetCor Technologies Inc | Morgan Stanley | (35,127) |
| (48,199) | Flex Ltd | Bank of America Merrill Lynch | (15,906) |
| (52,841) | Flex Ltd | Barclays Bank | (529) |
| (34,850) | Flex Ltd | Goldman Sachs | (9,003) |
| (5,195) | Flex Ltd | HSBC | 2,026 |
| (43,175) | Flex Ltd | Morgan Stanley | (432) |
| 2,751 | Flexion Therapeutics Inc | Bank of America Merrill Lynch | 6,547 |
| 13,779 | Flexion Therapeutics Inc | Barclays Bank | 15,846 |
| 12,420 | Flexion Therapeutics Inc | Goldman Sachs | 29,560 |
| 3,514 | Flexion Therapeutics Inc | HSBC | 4,990 |
| 21,130 | Flexion Therapeutics Inc | Morgan Stanley | 24,300 |
| (15,851) | Flexsteel Industries Inc | Bank of America Merrill Lynch | (20,131) |
| (5,715) | Flexsteel Industries Inc | Barclays Bank | (5,315) |
| (16,244) | Flexsteel Industries Inc | Goldman Sachs | (20,630) |
| (1,866) | Flexsteel Industries Inc | HSBC | (1,661) |
| (29,088) | Flexsteel Industries Inc | Morgan Stanley | (27,052) |
| 1,719 | FLIR Systems Inc | Bank of America Merrill Lynch | (1,676) |
| 1,173 | FLIR Systems Inc | Goldman Sachs | 225 |
| 1,751 | FLIR Systems Inc | HSBC | (2,626) |
| (32,244) | FLIR Systems Inc | Morgan Stanley | 23,538 |
| 19,318 | FLIR Systems Inc | Morgan Stanley | (14,102) |
| (11,374) | Floor & Decor Holdings Inc 'A' | Bank of America Merrill Lynch | (81,324) |
| 4,185 | Floor & Decor Holdings Inc 'A' | Bank of America Merrill Lynch | 20,957 |
| 1,155 | Floor & Decor Holdings Inc 'A' | Barclays Bank | 2,079 |
| (9,920) | Floor & Decor Holdings Inc 'A' | HSBC | (86,205) |
| 10,729 | Floor & Decor Holdings Inc 'A' | HSBC | 80,044 |
| (4,153) | Floor & Decor Holdings Inc 'A' | Morgan Stanley | (7,475) |
| (76,369) | Flotek Industries Inc | Bank of America Merrill Lynch | (11,051) |
| (26,247) | Flotek Industries Inc | Goldman Sachs | (3,798) |
| (55,703) | Flotek Industries Inc | HSBC | (7,325) |
| (72,024) | Flotek Industries Inc | Morgan Stanley | 2,139 |
| 1,918 | Flowers Foods Inc | Bank of America Merrill Lynch | 1,036 |
| 3,311 | Flowers Foods Inc | Barclays Bank | 1,126 |
| 15,336 | Flowers Foods Inc | Goldman Sachs | 8,282 |
| 51,539 | Flowers Foods Inc | HSBC | 44,324 |
| 55,388 | Flowers Foods Inc | Morgan Stanley | 18,831 |
| (11,982) | Flowserve Corp | Bank of America Merrill Lynch | (35,227) |
| (3,646) | Flowserve Corp | Barclays Bank | (656) |
| (6,578) | Flowserve Corp | Goldman Sachs | (19,339) |
| (1,250) | Flowserve Corp | HSBC | 1,750 |
| (26,740) | Flowserve Corp | Morgan Stanley | (4,814) |
| 19,690 | Fluent Inc | Goldman Sachs | 7,679 |
| (8,909) | Fluidigm Corp | Goldman Sachs | 3,118 |
| (32,982) | Fluidigm Corp | Morgan Stanley | 14,182 |
| (6,684) | Fluor Corp | Bank of America Merrill Lynch | (13,435) |
| (14,765) | Fluor Corp | Goldman Sachs | (29,678) |
| 11,938 | Fluor Corp | HSBC | 8,954 |
| 40,123 | Fluor Corp | Morgan Stanley | 12,438 |
| 9,311 | Flushing Financial Corp | Bank of America Merrill Lynch | 15,270 |
| 19,680 | Flushing Financial Corp | Barclays Bank | 5,904 |
| 60,106 | Flushing Financial Corp | Goldman Sachs | 98,574 |
| 16,378 | Flushing Financial Corp | HSBC | 1,735 |
| 18,940 | Flushing Financial Corp | Morgan Stanley | 5,682 |
| (518) | FMC Corp | Bank of America Merrill Lynch | (5,232) |
| (2,680) | FMC Corp | Barclays Bank | (12,918) |
| 14,363 | FMC Corp | Barclays Bank | 59,304 |
| (1,689) | FMC Corp | Goldman Sachs | (17,059) |
| 1,733 | FMC Corp | Goldman Sachs | 3,561 |
| (2,589) | FMC Corp | HSBC | (12,013) |
| (8,858) | FMC Corp | Morgan Stanley | (42,696) |
| (59,283) | FNB Corp/PA | Bank of America Merrill Lynch | (62,544) |
| 41,446 | FNB Corp/PA | Bank of America Merrill Lynch | 32,947 |
| 34,682 | FNB Corp/PA | Barclays Bank | 12,659 |
| 95,901 | FNB Corp/PA | Goldman Sachs | 101,176 |
| (61,265) | FNB Corp/PA | HSBC | 20,524 |
| 79,447 | FNB Corp/PA | HSBC | (11,365) |
| (24,540) | FNB Corp/PA | Morgan Stanley | (8,957) |
| 123,198 | FNB Corp/PA | Morgan Stanley | 35,093 |
| (2,060) | FNCB Bancorp Inc | Bank of America Merrill Lynch | 21 |
| (3,774) | FNCB Bancorp Inc | Barclays Bank | 1,208 |
| (10,852) | FNCB Bancorp Inc | Goldman Sachs | 109 |
| (410) | FNCB Bancorp Inc | HSBC | 221 |
| (11,032) | FNCB Bancorp Inc | Morgan Stanley | 3,530 |
| 7,726 | Focus Financial Partners Inc 'A' | Goldman Sachs | 41,257 |
| 11,404 | Focus Financial Partners Inc 'A' | Morgan Stanley | (1,140) |
| (2,759) | Fomento Economico Mexicano SAB de CV ADR | HSBC | 3,559 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,369 | FONAR Corp | Bank of America Merrill Lynch | 5,859 |
| 10,051 | FONAR Corp | Barclays Bank | 10,152 |
| 12,716 | FONAR Corp | Goldman Sachs | 54,424 |
| 6,214 | FONAR Corp | HSBC | 21,128 |
| 7,563 | FONAR Corp | Morgan Stanley | 7,639 |
| 2,140 | Foot Locker Inc | Bank of America Merrill Lynch | 4,066 |
| (8,423) | Foot Locker Inc | Bank of America Merrill Lynch | (16,004) |
| 3,023 | Foot Locker Inc | Barclays Bank | 1,481 |
| 5,727 | Foot Locker Inc | Goldman Sachs | 10,881 |
| (8,470) | Foot Locker Inc | Goldman Sachs | (16,093) |
| 5,452 | Foot Locker Inc | HSBC | 8,505 |
| 5,937 | Foot Locker Inc | Morgan Stanley | 2,909 |
| (15,397) | Foot Locker Inc | Morgan Stanley | (7,545) |
| 172,671 | Ford Motor Co | Goldman Sachs | 136,410 |
| 185,473 | Ford Motor Co | HSBC | 83,463 |
| 75,063 | Ford Motor Co | Morgan Stanley | 3,003 |
| (14,748) | Forestar Group Inc | Bank of America Merrill Lynch | (33,036) |
| (4,364) | Forestar Group Inc | Barclays Bank | (2,880) |
| (16,252) | Forestar Group Inc | Goldman Sachs | (36,404) |
| (7,625) | Forestar Group Inc | HSBC | (10,370) |
| (9,121) | Forestar Group Inc | Morgan Stanley | (6,020) |
| 13,007 | FormFactor Inc | Bank of America Merrill Lynch | 22,273 |
| 39,567 | FormFactor Inc | Barclays Bank | 41,150 |
| 33,712 | FormFactor Inc | Goldman Sachs | 65,064 |
| 81,057 | FormFactor Inc | HSBC | (7,043) |
| 83,171 | FormFactor Inc | Morgan Stanley | 84,482 |
| 7,146 | Forrester Research Inc | Bank of America Merrill Lynch | 5,860 |
| 3,339 | Forrester Research Inc | Barclays Bank | (3,005) |
| 22,337 | Forrester Research Inc | Goldman Sachs | 18,316 |
| 1,676 | Forrester Research Inc | HSBC | (7,743) |
| 2,053 | Forrester Research Inc | Morgan Stanley | (1,848) |
| (25,999) | Forterra Inc | Bank of America Merrill Lynch | (21,579) |
| (8,070) | Forterra Inc | Goldman Sachs | (6,698) |
| (26,503) | Forterra Inc | HSBC | (8,652) |
| (2,894) | Forterra Inc | Morgan Stanley | (203) |
| (3,101) | Fortinet Inc | Barclays Bank | 16,621 |
| 4,045 | Fortinet Inc | Morgan Stanley | (21,681) |
| (3,903) | Fortinet Inc | Morgan Stanley | 20,920 |
| (6,401) | Fortive Corp | Bank of America Merrill Lynch | (34,949) |
| 13,051 | Fortive Corp | Bank of America Merrill Lynch | 64,323 |
| (12,211) | Fortive Corp | Barclays Bank | (26,620) |
| 1,908 | Fortive Corp | Barclays Bank | 4,159 |
| (3,418) | Fortive Corp | Goldman Sachs | (18,662) |
| 10,534 | Fortive Corp | Goldman Sachs | 57,516 |
| (9,749) | Fortive Corp | HSBC | (15,849) |
| 23,756 | Fortive Corp | HSBC | 80,222 |
| (6,312) | Fortive Corp | Morgan Stanley | (13,760) |
| 9,768 | Fortive Corp | Morgan Stanley | 21,294 |
| 3,964 | Fortune Brands Home & Security Inc | Bank of America Merrill Lynch | 27,827 |
| 5,479 | Fortune Brands Home & Security Inc | Barclays Bank | 219 |
| (4,787) | Fortune Brands Home & Security Inc | Barclays Bank | 9,310 |
| 5,588 | Fortune Brands Home & Security Inc | Goldman Sachs | 39,228 |
| (12,667) | Fortune Brands Home & Security Inc | Goldman Sachs | (823) |
| 8,949 | Fortune Brands Home & Security Inc | HSBC | 40,181 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 25,610 | Fortune Brands Home & Security Inc | Morgan Stanley | 1,024 |
| (17,624) | Fortune Brands Home & Security Inc | Morgan Stanley | (705) |
| 99,299 | Forum Energy Technologies Inc | Barclays Bank | (1,589) |
| 200,946 | Forum Energy Technologies Inc | HSBC | (29,619) |
| 193,215 | Forum Energy Technologies Inc | Morgan Stanley | (3,091) |
| (1,217) | Forward Air Corp | Bank of America Merrill Lynch | (6,328) |
| (25,232) | Forward Air Corp | HSBC | 9,588 |
| (15,853) | Forward Air Corp | Morgan Stanley | (38,998) |
| (32,906) | Fossil Group Inc | Bank of America Merrill Lynch | (5,594) |
| (12,680) | Fossil Group Inc | Barclays Bank | 2,282 |
| (39,065) | Fossil Group Inc | Goldman Sachs | (6,641) |
| (23,801) | Fossil Group Inc | HSBC | 12,139 |
| (68,028) | Fossil Group Inc | Morgan Stanley | 12,245 |
| 31,751 | Foundation Building Materials Inc | Bank of America Merrill Lynch | 44,134 |
| 32,101 | Foundation Building Materials Inc | Goldman Sachs | 44,620 |
| 27,703 | Foundation Building Materials Inc | Morgan Stanley | (1,662) |
| 137,672 | Four Corners Property Trust Inc (REIT) | Bank of America Merrill Lynch | 245,056 |
| 19,695 | Four Corners Property Trust Inc (REIT) | HSBC | (18,215) |
| 17,407 | Four Corners Property Trust Inc (REIT) | Morgan Stanley | (6,196) |
| 9,136 | Fox Corp ‘A’ | HSBC | 22,931 |
| (6,956) | Fox Corp ‘B’ | Bank of America Merrill Lynch | (19,268) |
| (20,327) | Fox Corp ‘B’ | Barclays Bank | (18,294) |
| (18,602) | Fox Corp ‘B’ | Goldman Sachs | (51,528) |
| (841) | Fox Corp ‘B’ | HSBC | (2,136) |
| (20,100) | Fox Corp ‘B’ | Morgan Stanley | (18,090) |
| 9,318 | Fox Factory Holding Corp | Bank of America Merrill Lynch | 136,323 |
| 1,502 | Fox Factory Holding Corp | Barclays Bank | 4,791 |
| 1,999 | Fox Factory Holding Corp | Goldman Sachs | 29,246 |
| 2,701 | Fox Factory Holding Corp | HSBC | 37,706 |
| 2,894 | Fox Factory Holding Corp | Morgan Stanley | 9,232 |
| (1,454) | Franchise Group Inc | Bank of America Merrill Lynch | (2,574) |
| (7,778) | Franchise Group Inc | Barclays Bank | 233 |
| (14,160) | Franchise Group Inc | Goldman Sachs | (25,063) |
| (2,157) | Franchise Group Inc | Morgan Stanley | 65 |
| 4,243 | Franklin Covey Co | Barclays Bank | 424 |
| 25,754 | Franklin Covey Co | Goldman Sachs | 39,919 |
| 12,886 | Franklin Covey Co | HSBC | (3,608) |
| 29,828 | Franklin Covey Co | Morgan Stanley | 2,983 |
| (761) | Franklin Electric Co Inc | Bank of America Merrill Lynch | (3,904) |
| 2,851 | Franklin Electric Co Inc | Bank of America Merrill Lynch | 14,626 |
| (3,573) | Franklin Electric Co Inc | Barclays Bank | (9,254) |
| 14,375 | Franklin Electric Co Inc | Barclays Bank | 37,231 |
| 4,185 | Franklin Electric Co Inc | Goldman Sachs | 21,469 |
| (7,797) | Franklin Electric Co Inc | Goldman Sachs | (39,999) |
| (562) | Franklin Electric Co Inc | HSBC | (821) |
| 5,167 | Franklin Electric Co Inc | HSBC | 7,544 |
| (628) | Franklin Electric Co Inc | Morgan Stanley | (1,627) |
| 9,106 | Franklin Electric Co Inc | Morgan Stanley | 23,585 |
| (30,692) | Franklin Financial Network Inc | Bank of America Merrill Lynch | (97,294) |
| (1,994) | Franklin Financial Network Inc | Barclays Bank | (1,894) |
| (16,025) | Franklin Financial Network Inc | HSBC | (25,320) |
| (10,990) | Franklin Financial Network Inc | Morgan Stanley | (10,441) |
| 4,637 | Franklin Financial Services Corp | Bank of America Merrill Lynch | 5,704 |
| 2,489 | Franklin Financial Services Corp | Barclays Bank | 2,315 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,421 | Franklin Financial Services Corp | Goldman Sachs | 4,208 |
| 2,184 | Franklin Financial Services Corp | HSBC | (3,975) |
| 815 | Franklin Financial Services Corp | Morgan Stanley | 758 |
| (9,272) | Franklin Resources Inc | Bank of America Merrill Lynch | (8,808) |
| 10,854 | Franklin Resources Inc | Bank of America Merrill Lynch | 10,311 |
| (8,915) | Franklin Resources Inc | Barclays Bank | (7,310) |
| 6,769 | Franklin Resources Inc | Barclays Bank | 5,551 |
| (1,946) | Franklin Resources Inc | Goldman Sachs | (1,849) |
| (7,395) | Franklin Resources Inc | HSBC | 3,624 |
| 45,812 | Franklin Resources Inc | HSBC | (9,115) |
| (10,289) | Franklin Resources Inc | Morgan Stanley | (8,437) |
| 18,189 | Franklin Resources Inc | Morgan Stanley | (5,514) |
| 46,502 | Franklin Street PropertiesCorp (REIT) | Bank of America Merrill Lynch | 36,737 |
| 64,878 | Franklin Street Properties Corp (REIT) | Barclays Bank | 20,761 |
| 12,923 | Franklin Street Properties Corp (REIT) | Goldman Sachs | 10,209 |
| 54,750 | Franklin Street Properties Corp (REIT) | HSBC | 2,190 |
| 58,638 | Franklin Street Properties Corp (REIT) | Morgan Stanley | 18,764 |
| 3,180 | Frank's International NV | Goldman Sachs | 922 |
| 67,074 | Frank's International NV | Morgan Stanley | 25,488 |
| 4,158 | Freeport-McMoRan Inc | Bank of America Merrill Lynch | 2,328 |
| 57,584 | Freeport-McMoRan Inc | Barclays Bank | 17,275 |
| (30,994) | Freeport-McMoRan Inc | Barclays Bank | (9,298) |
| 2,822 | Freeport-McMoRan Inc | Goldman Sachs | 1,580 |
| 43,595 | Freeport-McMoRan Inc | HSBC | (7,411) |
| (49,255) | Freeport-McMoRan Inc | HSBC | 8,373 |
| 102,349 | Freeport-McMoRan Inc | Morgan Stanley | 30,705 |
| (69,327) | FreightCar America Inc | Bank of America Merrill Lynch | (13,172) |
| 6,469 | Frequency Therapeutics Inc | Barclays Bank | (7,827) |
| 4,614 | Frequency Therapeutics Inc | Goldman Sachs | (4,429) |
| 5,099 | Frequency Therapeutics Inc | HSBC | 2,397 |
| 6,376 | Frequency Therapeutics Inc | Morgan Stanley | (7,715) |
| (4,174) | Fresh Del Monte Produce Inc | Bank of America Merrill Lynch | (7,124) |
| (5,721) | Fresh Del Monte Produce Inc | Barclays Bank | (10,355) |
| (3,220) | Fresh Del Monte Produce Inc | Goldman Sachs | (7,567) |
| (18,333) | Fresh Del Monte Produce Inc | HSBC | 14,483 |
| (22,946) | Fresh Del Monte Produce Inc | Morgan Stanley | (41,533) |
| 3,332 | Freshpet Inc | Bank of America Merrill Lynch | 11,426 |
| 4,520 | Freshpet Inc | Barclays Bank | 18,562 |
| 15,293 | Freshpet Inc | Goldman Sachs | 52,251 |
| 7,118 | Freshpet Inc | HSBC | 19,684 |
| 16,710 | Freshpet Inc | Morgan Stanley | 82,548 |
| 1,137 | frontdoor Inc | Bank of America Merrill Lynch | 3,195 |
| 1,888 | frontdoor Inc | Barclays Bank | 3,474 |
| 3,374 | frontdoor Inc | Goldman Sachs | 9,481 |
| 6,002 | frontdoor Inc | HSBC | 17,526 |
| 10,661 | frontdoor Inc | Morgan Stanley | 19,616 |
| 9,910 | Frontline Ltd | Goldman Sachs | 13,180 |
| 14,010 | Frontline Ltd | HSBC | 11,348 |
| (9,637) | FRP Holdings Inc | Bank of America Merrill Lynch | (964) |
| (3,610) | FRP Holdings Inc | Goldman Sachs | (361) |
| (928) | FRP Holdings Inc | HSBC | 3,740 |
| (2,846) | FRP Holdings Inc | Morgan Stanley | (1,964) |
| 8,345 | FS Bancorp Inc | Bank of America Merrill Lynch | 35,967 |
| 5,647 | FS Bancorp Inc | Barclays Bank | 5,082 |
| 861 | FS Bancorp Inc | Goldman Sachs | 3,711 |
| 4,582 | FS Bancorp Inc | HSBC | 7,973 |
| 2,814 | FS Bancorp Inc | Morgan Stanley | 2,533 |
| (1,131) | FTI Consulting Inc | Bank of America Merrill Lynch | (9,150) |
| (3,139) | FTI Consulting Inc | Barclays Bank | (23,950) |
| (6,461) | FTI Consulting Inc | Goldman Sachs | (52,027) |
| (12,725) | FTI Consulting Inc | HSBC | 5,218 |
| (9,236) | FTI Consulting Inc | Morgan Stanley | (70,471) |
| (21,129) | FTS International Inc | Barclays Bank | (20,495) |
| (15,438) | FTS International Inc | Goldman Sachs | (14,718) |
| (19,476) | Fulgent Genetics Inc | Barclays Bank | (30,772) |
| (2,539) | Fulgent Genetics Inc | HSBC | (2,084) |
| (2,211) | Fulgent Genetics Inc | Morgan Stanley | (3,493) |
| 21,997 | Fulton Financial Corp | Bank of America Merrill Lynch | 18,489 |
| 44,115 | Fulton Financial Corp | Barclays Bank | 22,822 |
| 60,868 | Fulton Financial Corp | Goldman Sachs | 75,912 |
| 123,463 | Fulton Financial Corp | HSBC | 60,600 |
| 176,944 | Fulton Financial Corp | Morgan Stanley | 99,550 |
| (16,198) | Funko Inc 'A' | Bank of America Merrill Lynch | (18,790) |
| (109,432) | Funko Inc 'A' | Barclays Bank | (65,659) |
| (6,851) | Funko Inc 'A' | HSBC | (4,453) |
| (2,126) | Funko Inc 'A' | Morgan Stanley | (1,276) |
| 15,889 | FutureFuel Corp | Bank of America Merrill Lynch | 25,581 |
| 2,943 | FutureFuel Corp | Barclays Bank | 2,266 |
| 24,539 | FutureFuel Corp | Goldman Sachs | 39,508 |
| 6,042 | FutureFuel Corp | HSBC | 13,836 |
| 20,242 | FutureFuel Corp | Morgan Stanley | 15,586 |
| (9,453) | FVCBankcorp Inc | Barclays Bank | (1,323) |
| (27,591) | FVCBankcorp Inc | HSBC | (5,794) |
| (10,194) | G1 Therapeutics Inc | Bank of America Merrill Lynch | (13,660) |
| (2,829) | G1 Therapeutics Inc | Barclays Bank | 1,245 |
| (2,424) | G1 Therapeutics Inc | Goldman Sachs | (3,248) |
| (2,842) | G1 Therapeutics Inc | HSBC | (9,094) |
| (2,294) | G1 Therapeutics Inc | Morgan Stanley | 1,009 |
| (3,368) | Gafisa SA ADR | Goldman Sachs | (236) |
| (11,535) | Gafisa SA ADR | Morgan Stanley | 923 |
| (23,989) | Gaia Inc | Morgan Stanley | 14,393 |
| (8,007) | GAIN Capital Holdings Inc | Bank of America Merrill Lynch | 2,361 |
| (32,177) | GAIN Capital Holdings Inc | Barclays Bank | 2,574 |
| (8,910) | GAIN Capital Holdings Inc | HSBC | 1,444 |
| (76,233) | GAIN Capital Holdings Inc | Morgan Stanley | 6,099 |
| (17,674) | Galectin Therapeutics Inc | Barclays Bank | 2,828 |
| (8,969) | Galectin Therapeutics Inc | HSBC | (1,973) |
| (9,139) | GAMCO Investors Inc 'A' | Bank of America Merrill Lynch | (15,902) |
| (3,709) | GAMCO Investors Inc 'A' | Barclays Bank | (3,153) |
| (3,352) | GAMCO Investors Inc 'A' | HSBC | (5,397) |
| 24,544 | GameStop Corp 'A' | Goldman Sachs | 4,663 |
| 76,237 | GameStop Corp 'A' | HSBC | (43,455) |
| (16,892) | Gaming and Leisure Properties Inc (REIT) | Barclays Bank | 8,436 |
| (5,036) | Gaming and Leisure Properties Inc (REIT) | Goldman Sachs | (33,641) |
| (24,275) | Gaming and Leisure Properties Inc (REIT) | HSBC | (139,339) |
| (39,835) | Gaming and Leisure Properties Inc (REIT) | Morgan Stanley | 18,324 |
| 10,118 | Gannett Co Inc | Bank of America Merrill Lynch | 3,585 |
| 34,121 | Gannett Co Inc | Goldman Sachs | 12,089 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 11,800 | Gannett Co Inc | HSBC | 2,478 |
| 71,236 | Gannett Co Inc | Morgan Stanley | (4,987) |
| 30,640 | Gap Inc | Bank of America Merrill Lynch | 46,573 |
| 34,381 | Gap Inc | Barclays Bank | 31,287 |
| (22,622) | Gap Inc | Barclays Bank | (20,586) |
| 2,777 | Gap Inc | Goldman Sachs | 4,221 |
| 53,236 | Gap Inc | HSBC | 56,183 |
| 37,938 | Gap Inc | Morgan Stanley | 34,524 |
| (12,114) | Gap Inc | Morgan Stanley | (11,024) |
| (584) | Garmin Ltd | Bank of America Merrill Lynch | (7,428) |
| 5,795 | Garmin Ltd | Barclays Bank | 39,783 |
| (12,017) | Garmin Ltd | Barclays Bank | (75,044) |
| 2,795 | Garmin Ltd | Goldman Sachs | 35,552 |
| (20,258) | Garmin Ltd | Goldman Sachs | (254,582) |
| 11,733 | Garmin Ltd | HSBC | 110,408 |
| (996) | Garmin Ltd | HSBC | (9,372) |
| 13,115 | Garmin Ltd | Morgan Stanley | 90,034 |
| (3,632) | Garmin Ltd | Morgan Stanley | (24,934) |
| (8,441) | Garrett Motion Inc | Morgan Stanley | (6,162) |
| 5,257 | Gartner Inc | Bank of America Merrill Lynch | 59,194 |
| 4,098 | Gartner Inc | Barclays Bank | 21,228 |
| 5,855 | Gartner Inc | Goldman Sachs | 55,095 |
| 2,530 | Gartner Inc | HSBC | 531 |
| 15,765 | Gartner Inc | Morgan Stanley | 81,663 |
| (4,574) | GasLog Ltd | Barclays Bank | 1,052 |
| (37,427) | GasLog Ltd | Goldman Sachs | 8,982 |
| (25,897) | GasLog Ltd | Morgan Stanley | 5,956 |
| (3,192) | Gates Industrial Corp Plc | Barclays Bank | (1,404) |
| (9,415) | Gates Industrial Corp Plc | Goldman Sachs | (13,087) |
| (10,610) | Gates Industrial Corp Plc | HSBC | (11,141) |
| (9,929) | Gates Industrial Corp Plc | Morgan Stanley | (4,369) |
| 2,748 | GATX Corp | Bank of America Merrill Lynch | (6,307) |
| 825 | GATX Corp | Barclays Bank | 792 |
| 10,521 | GATX Corp | Goldman Sachs | 81,222 |
| 891 | GATX Corp | HSBC | 1,354 |
| 49,464 | GATX Corp | Morgan Stanley | 47,485 |
| (1,947) | GCI Liberty Inc ‘A’ | Bank of America Merrill Lynch | (14,739) |
| 6,658 | GCI Liberty Inc ‘A’ | Bank of America Merrill Lynch | 50,401 |
| (283) | GCI Liberty Inc ‘A’ | Goldman Sachs | (2,142) |
| (547) | GCI Liberty Inc ‘A’ | HSBC | (2,976) |
| (17,907) | GCI Liberty Inc ‘A’ | Morgan Stanley | (61,958) |
| (14,811) | GCP Applied Technologies Inc | Barclays Bank | (7,406) |
| (17,931) | GCP Applied Technologies Inc | Goldman Sachs | (53,613) |
| (19,079) | GCP Applied Technologies Inc | HSBC | (15,263) |
| (73,582) | GCP Applied Technologies Inc | Morgan Stanley | (36,792) |
| (9,508) | Genasys Inc | Bank of America Merrill Lynch | (1,646) |
| (18,950) | Genasys Inc | HSBC | (3,224) |
| (15,271) | Genco Shipping & Trading Ltd | Goldman Sachs | (76) |
| (8,794) | Genco Shipping & Trading Ltd | HSBC | 7,079 |
| (43,831) | Genco Shipping & Trading Ltd | Morgan Stanley | 8,985 |
| 23,474 | Gencor Industries Inc | Bank of America Merrill Lynch | 18,779 |
| 11,730 | Gencor Industries Inc | Barclays Bank | 2,346 |
| 20,117 | Gencor Industries Inc | Goldman Sachs | 16,094 |
| 11,676 | Gencor Industries Inc | HSBC | (2,685) |
| 17,568 | Gencor Industries Inc | Morgan Stanley | 3,514 |
| 11,272 | Generac Holdings Inc | Bank of America Merrill Lynch | 133,010 |
| 6,447 | Generac Holdings Inc | Barclays Bank | 8,778 |
| 15,953 | Generac Holdings Inc | Goldman Sachs | 188,246 |
| 3,992 | Generac Holdings Inc | HSBC | 51,680 |
| 20,161 | Generac Holdings Inc | Morgan Stanley | 42,338 |
| (75,919) | General Electric Co | Bank of America Merrill Lynch | (82,752) |
| (84,401) | General Electric Co | Barclays Bank | (14,348) |
| (50,170) | General Electric Co | Goldman Sachs | (54,686) |
| (135,012) | General Electric Co | HSBC | (61,002) |
| (190,275) | General Electric Co | Morgan Stanley | (32,347) |
| (10,764) | General Finance Corp | Bank of America Merrill Lynch | (13,563) |
| (2,974) | General Finance Corp | Barclays Bank | (952) |
| (2,863) | General Finance Corp | Goldman Sachs | (3,607) |
| 3,226 | General Mills Inc | Bank of America Merrill Lynch | 8,583 |
| 29,769 | General Mills Inc | Barclays Bank | 74,721 |
| 29,794 | General Mills Inc | Goldman Sachs | (596) |
| 27,166 | General Mills Inc | HSBC | 65,276 |
| 29,042 | General Mills Inc | Morgan Stanley | 72,896 |
| (9,400) | General Motors Co | Bank of America Merrill Lynch | (13,803) |
| 34,450 | General Motors Co | Barclays Bank | (861) |
| (11,295) | General Motors Co | Barclays Bank | 282 |
| (9,854) | General Motors Co | Goldman Sachs | (16,977) |
| 26,267 | General Motors Co | HSBC | 53,191 |
| 37,755 | General Motors Co | Morgan Stanley | (944) |
| (53,385) | General Motors Co | Morgan Stanley | 1,335 |
| 7,847 | Genesco Inc | Bank of America Merrill Lynch | 33,742 |
| 7,973 | Genesco Inc | Barclays Bank | 16,265 |
| 15,481 | Genesco Inc | Goldman Sachs | 61,595 |
| 7,009 | Genesco Inc | Morgan Stanley | 14,298 |
| (23,084) | Genesis Healthcare Inc | Barclays Bank | 4,109 |
| (73,654) | Genie Energy Ltd ‘B’ | Bank of America Merrill Lynch | (33,881) |
| (18,827) | Genie Energy Ltd ‘B’ | Goldman Sachs | (8,660) |
| (7,176) | Genie Energy Ltd ‘B’ | HSBC | (4,377) |
| (13,576) | Genie Energy Ltd ‘B’ | Morgan Stanley | (1,222) |
| 7,567 | GenMark Diagnostics Inc | Bank of America Merrill Lynch | 487 |
| 8,046 | GenMark Diagnostics Inc | HSBC | (18,828) |
| 12,268 | GenMark Diagnostics Inc | Morgan Stanley | (4,416) |
| (42,053) | Genpact Ltd | Bank of America Merrill Lynch | (94,374) |
| (6,686) | Genpact Ltd | Barclays Bank | (9,762) |
| (35,023) | Genpact Ltd | Goldman Sachs | (59,331) |
| (11,462) | Genpact Ltd | HSBC | 4,126 |
| (19,054) | Genpact Ltd | Morgan Stanley | (27,818) |
| (15,521) | Gentex Corp | Bank of America Merrill Lynch | (32,438) |
| (21,665) | Gentex Corp | Barclays Bank | (18,416) |
| (39,861) | Gentex Corp | Goldman Sachs | (78,888) |
| (25,918) | Gentex Corp | HSBC | (9,331) |
| (34,211) | Gentex Corp | Morgan Stanley | (29,079) |
| (47,702) | Gentherm Inc | Bank of America Merrill Lynch | (121,841) |
| (1,198) | Gentherm Inc | Barclays Bank | (922) |
| (5,460) | Gentherm Inc | Goldman Sachs | (15,288) |
| (19,943) | Gentherm Inc | HSBC | (25,838) |
| (31,577) | Gentherm Inc | Morgan Stanley | (24,314) |
| (1,066) | Genuine Parts Co | Bank of America Merrill Lynch | (10,297) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (903) | Genuine Parts Co | Barclays Bank | (5,021) |
| (2,616) | Genuine Parts Co | Goldman Sachs | (24,368) |
| (24,712) | Genuine Parts Co | HSBC | (163,497) |
| (6,909) | Genuine Parts Co | Morgan Stanley | (38,414) |
| (58,561) | Genworth Financial Inc 'A' | Bank of America Merrill Lynch | (2,746) |
| (25,556) | Genworth Financial Inc 'A' | Barclays Bank | 4,772 |
| (33,676) | Genworth Financial Inc 'A' | Goldman Sachs | (9,430) |
| (49,456) | Genworth Financial Inc 'A' | HSBC | (4,694) |
| (219,249) | Genworth Financial Inc 'A' | Morgan Stanley | 41,657 |
| (11,300) | GEO Group Inc (REIT) | Bank of America Merrill Lynch | (16,498) |
| (17,598) | GEO Group Inc (REIT) | Barclays Bank | (10,911) |
| (58,568) | GEO Group Inc (REIT) | Goldman Sachs | (85,509) |
| (18,369) | GEO Group Inc (REIT) | HSBC | (5,878) |
| (39,853) | GEO Group Inc (REIT) | Morgan Stanley | (24,709) |
| (12,536) | Geospace Technologies Corp | Bank of America Merrill Lynch | (27,767) |
| (12,825) | Geospace Technologies Corp | Barclays Bank | (16,801) |
| (16,314) | Geospace Technologies Corp | Goldman Sachs | (36,136) |
| (7,864) | Geospace Technologies Corp | Morgan Stanley | (10,302) |
| (6,654) | Gerdau SA ADR | Goldman Sachs | (3,859) |
| (229,245) | Gerdau SA ADR | HSBC | (52,382) |
| (6,163) | Gerdau SA ADR | Morgan Stanley | (2,342) |
| (27,555) | German American Bancorp Inc | Barclays Bank | (35,822) |
| (20,325) | German American Bancorp Inc | Goldman Sachs | (79,674) |
| (15,667) | German American Bancorp Inc | HSBC | (22,717) |
| (39,775) | German American Bancorp Inc | Morgan Stanley | (51,708) |
| (72,241) | Geron Corp | Bank of America Merrill Lynch | 15,841 |
| (216,507) | Geron Corp | Goldman Sachs | 17,321 |
| (10,039) | Geron Corp | Morgan Stanley | 1,707 |
| 5,470 | Getty Realty Corp (REIT) | Bank of America Merrill Lynch | 19,692 |
| 6,541 | Getty Realty Corp (REIT) | Barclays Bank | 1,570 |
| 68,279 | Getty Realty Corp (REIT) | Goldman Sachs | 245,804 |
| 13,080 | Getty Realty Corp (REIT) | HSBC | (5,494) |
| 10,076 | Getty Realty Corp (REIT) | Morgan Stanley | 2,418 |
| (43,990) | GFL Environmental Inc | Bank of America Merrill Lynch | (57,671) |
| (11,293) | GFL Environmental Inc | Barclays Bank | (14,455) |
| (32,918) | GFL Environmental Inc | Goldman Sachs | (43,452) |
| 8,453 | Gibraltar Industries Inc | Bank of America Merrill Lynch | 34,826 |
| 14,552 | Gibraltar Industries Inc | Barclays Bank | 26,776 |
| 17,450 | Gibraltar Industries Inc | Goldman Sachs | 68,125 |
| 17,747 | Gibraltar Industries Inc | HSBC | 7,492 |
| 26,434 | Gibraltar Industries Inc | Morgan Stanley | 48,638 |
| 2,427 | G-III Apparel Group Ltd | Bank of America Merrill Lynch | 2,517 |
| 18,016 | G-III Apparel Group Ltd | Barclays Bank | 16,935 |
| 6,100 | G-III Apparel Group Ltd | Goldman Sachs | 6,447 |
| 17,125 | G-III Apparel Group Ltd | Morgan Stanley | 16,098 |
| 3,853 | Gilead Sciences Inc | Bank of America Merrill Lynch | (4,238) |
| 10,405 | Gilead Sciences Inc | Barclays Bank | 18,937 |
| 5,467 | Gilead Sciences Inc | HSBC | (8,687) |
| 23,530 | Gilead Sciences Inc | Morgan Stanley | 42,825 |
| (9,094) | Glacier Bancorp Inc | Bank of America Merrill Lynch | (46,015) |
| (19,698) | Glacier Bancorp Inc | Barclays Bank | (30,988) |
| (71,075) | Glacier Bancorp Inc | Goldman Sachs | (349,893) |
| (3,312) | Glacier Bancorp Inc | HSBC | (11,609) |
| (34,703) | Glacier Bancorp Inc | Morgan Stanley | (61,771) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 42,421 | Gladstone Commercial Corp (REIT) | Bank of America Merrill Lynch | 103,507 |
| 18,644 | Gladstone Commercial Corp (REIT) | Barclays Bank | 13,983 |
| 25,594 | Gladstone Commercial Corp (REIT) | Goldman Sachs | 62,449 |
| 11,797 | Gladstone Commercial Corp (REIT) | HSBC | 5,427 |
| 21,074 | Gladstone Commercial Corp (REIT) | Morgan Stanley | 15,806 |
| 22,142 | Gladstone Land Corp | Bank of America Merrill Lynch | 24,799 |
| 5,047 | Gladstone Land Corp | Barclays Bank | 252 |
| 27,797 | Gladstone Land Corp | Goldman Sachs | 31,133 |
| 6,005 | Gladstone Land Corp | HSBC | (1,501) |
| 19,774 | Gladstone Land Corp | Morgan Stanley | 989 |
| 2,004 | Glaukos Corp | Bank of America Merrill Lynch | 8,998 |
| 2,477 | Glaukos Corp | Goldman Sachs | 11,122 |
| 1,504 | Glaukos Corp | HSBC | 211 |
| (8,490) | Glaukos Corp | Morgan Stanley | (21,565) |
| (8,706) | Global Blood Therapeutics Inc | Barclays Bank | 6,616 |
| (5,052) | Global Blood Therapeutics Inc | Goldman Sachs | 18,402 |
| (3,344) | Global Blood Therapeutics Inc | HSBC | 28,725 |
| (13,453) | Global Blood Therapeutics Inc | Morgan Stanley | 10,224 |
| 5,318 | Global Indemnity Ltd | Barclays Bank | 1,649 |
| 10,529 | Global Indemnity Ltd | Goldman Sachs | 4,212 |
| 8,833 | Global Indemnity Ltd | HSBC | (10,423) |
| 7,041 | Global Indemnity Ltd | Morgan Stanley | 2,183 |
| (17,679) | Global Medical Inc (REIT) | Bank of America Merrill Lynch | (24,574) |
| (4,173) | Global Medical Inc (REIT) | Barclays Bank | 835 |
| (54,721) | Global Medical Inc (REIT) | Goldman Sachs | (76,062) |
| (35,654) | Global Medical Inc (REIT) | HSBC | (14,618) |
| (20,396) | Global Medical Inc (REIT) | Morgan Stanley | 4,079 |
| 318 | Global Payments Inc | Bank of America Merrill Lynch | 2,639 |
| (4,785) | Global Payments Inc | Goldman Sachs | (39,716) |
| 2,621 | Global Payments Inc | Goldman Sachs | 8,430 |
| (6,744) | Global Payments Inc | HSBC | (21,109) |
| 5,174 | Global Payments Inc | HSBC | 19,092 |
| (17,163) | Global Payments Inc | Morgan Stanley | (24,371) |
| 4,284 | Global Payments Inc | Morgan Stanley | 6,078 |
| 27,685 | Global Water Resources Inc | Bank of America Merrill Lynch | 7,198 |
| 24,234 | Global Water Resources Inc | Barclays Bank | 21,084 |
| 28,311 | Global Water Resources Inc | Goldman Sachs | 7,361 |
| 1,087 | Global Water Resources Inc | HSBC | (565) |
| 32,343 | Global Water Resources Inc | Morgan Stanley | 28,138 |
| (20,835) | GlobalSCAPE Inc | Barclays Bank | (2,917) |
| (9,526) | GlobalSCAPE Inc | HSBC | (342) |
| (23,170) | GlobalSCAPE Inc | Morgan Stanley | (3,244) |
| 1,153 | Globant SA | Bank of America Merrill Lynch | 22,115 |
| 1,230 | Globant SA | HSBC | 21,550 |
| (293) | Globant SA | HSBC | (1,699) |
| (436) | Globant SA | Morgan Stanley | (829) |
| 5,159 | Globe Life Inc | Bank of America Merrill Lynch | 14,674 |
| 15,488 | Globe Life Inc | Barclays Bank | 52,040 |
| 3,687 | Globe Life Inc | Goldman Sachs | 25,065 |
| 10,773 | Globe Life Inc | HSBC | (7,665) |
| 20,747 | Globe Life Inc | Morgan Stanley | 65,923 |
| 18,874 | Globus Medical Inc 'A' | Bank of America Merrill Lynch | 130,332 |
| 11,318 | Globus Medical Inc 'A' | Barclays Bank | (905) |
| 5,490 | Globus Medical Inc 'A' | Goldman Sachs | 50,563 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 17,366 | Globus Medical Inc ‘A’ | HSBC | 109,073 |
| 18,407 | Globus Medical Inc ‘A’ | Morgan Stanley | (1,473) |
| (10,546) | Glu Mobile Inc | Barclays Bank | (3,586) |
| (10,048) | Glu Mobile Inc | Goldman Sachs | (3,199) |
| (69,609) | Glu Mobile Inc | HSBC | 33,412 |
| (2,853) | Glu Mobile Inc | Morgan Stanley | (970) |
| (2,264) | GlycoMimetics Inc | Barclays Bank | 158 |
| (7,199) | GlycoMimetics Inc | Goldman Sachs | 1,296 |
| (52,340) | GlycoMimetics Inc | HSBC | 2,617 |
| 12,301 | GMS Inc | Bank of America Merrill Lynch | 27,185 |
| 6,169 | GMS Inc | Barclays Bank | (925) |
| 4,947 | GMS Inc | Goldman Sachs | 10,933 |
| 4,911 | GMS Inc | HSBC | 7,661 |
| 17,760 | GMS Inc | Morgan Stanley | (2,664) |
| 3,762 | GoDaddy Inc ‘A’ | Bank of America Merrill Lynch | (640) |
| (2,907) | GoDaddy Inc ‘A’ | Bank of America Merrill Lynch | 2,133 |
| 2,973 | GoDaddy Inc ‘A’ | Barclays Bank | 2,022 |
| (5,594) | GoDaddy Inc ‘A’ | Barclays Bank | (2,870) |
| 3,409 | GoDaddy Inc ‘A’ | Goldman Sachs | (580) |
| (3,937) | GoDaddy Inc ‘A’ | Goldman Sachs | 669 |
| 3,570 | GoDaddy Inc ‘A’ | HSBC | 4,605 |
| 4,363 | GoDaddy Inc ‘A’ | Morgan Stanley | 2,967 |
| (897) | GoDaddy Inc ‘A’ | Morgan Stanley | (610) |
| 13,958 | Gogo Inc | Goldman Sachs | 2,931 |
| 28,198 | Gogo Inc | HSBC | 18,047 |
| 57,985 | Gogo Inc | Morgan Stanley | (9,857) |
| (34,698) | Gol Linhas Aereas Inteligentes SA ADR | HSBC | (14,920) |
| 12,441 | Golar LNG Ltd | Bank of America Merrill Lynch | 23,513 |
| 9,154 | Golar LNG Ltd | Barclays Bank | 6,499 |
| 11,005 | Golar LNG Ltd | Goldman Sachs | 20,799 |
| 14,608 | Golar LNG Ltd | HSBC | 9,057 |
| 12,846 | Golar LNG Ltd | Morgan Stanley | 9,121 |
| 24,705 | Gold Resource Corp | Bank of America Merrill Lynch | (6,917) |
| 40,681 | Gold Resource Corp | Barclays Bank | (4,882) |
| 40,845 | Gold Resource Corp | Goldman Sachs | (11,437) |
| 7,090 | Gold Resource Corp | HSBC | (993) |
| 75,849 | Gold Resource Corp | Morgan Stanley | (9,102) |
| 11,369 | Golden Entertainment Inc | Bank of America Merrill Lynch | 40,133 |
| 17,530 | Golden Entertainment Inc | Barclays Bank | 6,311 |
| 17,370 | Golden Entertainment Inc | HSBC | 51,589 |
| 7,664 | Golden Entertainment Inc | Morgan Stanley | 2,759 |
| (13,920) | Goldman Sachs Group Inc | Bank of America Merrill Lynch | (295,544) |
| (5,645) | Goldman Sachs Group Inc | Barclays Bank | (110,134) |
| (538) | Goldman Sachs Group Inc | HSBC | (7,559) |
| (14,358) | Goldman Sachs Group Inc | Morgan Stanley | (280,125) |
| 10,370 | Goodrich Petroleum Corp | Bank of America Merrill Lynch | 13,274 |
| 7,786 | Goodrich Petroleum Corp | Goldman Sachs | 9,966 |
| 13,631 | Goodrich Petroleum Corp | Morgan Stanley | 9,269 |
| 71,624 | Goodyear Tire & Rubber Co | Bank of America Merrill Lynch | 88,098 |
| 62,166 | Goodyear Tire & Rubber Co | Barclays Bank | 29,529 |
| 158,750 | Goodyear Tire & Rubber Co | Morgan Stanley | 75,406 |
| (1,783) | Goosehead Insurance Inc ‘A’ | Barclays Bank | (89) |
| (8,551) | Goosehead Insurance Inc ‘A’ | Goldman Sachs | (15,455) |
| (1,234) | Goosehead Insurance Inc ‘A’ | HSBC | 1,740 |
| (7,835) | Goosehead Insurance Inc ‘A’ | Morgan Stanley | (392) |
| (204,892) | GoPro Inc ‘A’ | Barclays Bank | (104,495) |
| (10,977) | GoPro Inc ‘A’ | Goldman Sachs | (9,440) |
| (13,780) | Gorman-Rupp Co | Bank of America Merrill Lynch | (45,474) |
| (5,157) | Gorman-Rupp Co | Barclays Bank | (5,105) |
| (21,594) | Gorman-Rupp Co | Goldman Sachs | (67,774) |
| (7,703) | Gorman-Rupp Co | HSBC | (10,553) |
| (12,186) | Gorman-Rupp Co | Morgan Stanley | (12,064) |
| 5,241 | Gossamer Bio Inc | Bank of America Merrill Lynch | (12,212) |
| 4,116 | Gossamer Bio Inc | Barclays Bank | (3,334) |
| 1,653 | Gossamer Bio Inc | Goldman Sachs | (3,851) |
| 7,247 | Gossamer Bio Inc | HSBC | (18,408) |
| 21,815 | Gossamer Bio Inc | Morgan Stanley | (17,670) |
| (61,304) | GP Strategies Corp | Bank of America Merrill Lynch | (80,921) |
| 29,069 | Graco Inc | Bank of America Merrill Lynch | 119,183 |
| 15,481 | Graco Inc | Barclays Bank | 37,774 |
| 9,363 | Graco Inc | Goldman Sachs | 38,388 |
| 29,015 | Graco Inc | HSBC | 63,171 |
| 35,436 | Graco Inc | Morgan Stanley | 86,464 |
| (7,474) | GrafTech International Ltd | Bank of America Merrill Lynch | (7,698) |
| 2,384 | GrafTech International Ltd | Barclays Bank | 1,049 |
| (7,020) | GrafTech International Ltd | Barclays Bank | (3,089) |
| 4,396 | GrafTech International Ltd | HSBC | (1,934) |
| 19,430 | GrafTech International Ltd | Morgan Stanley | 8,549 |
| (7,938) | GrafTech International Ltd | Morgan Stanley | (3,493) |
| 1,201 | Graham Corp | Bank of America Merrill Lynch | 312 |
| 1,969 | Graham Corp | Barclays Bank | (217) |
| 9,273 | Graham Corp | Goldman Sachs | 2,411 |
| 12,459 | Graham Corp | HSBC | 2,741 |
| 12,970 | Graham Corp | Morgan Stanley | (1,427) |
| (158) | Graham Holdings Co ‘B’ | Bank of America Merrill Lynch | (3,408) |
| 145 | Graham Holdings Co ‘B’ | Bank of America Merrill Lynch | 3,885 |
| (184) | Graham Holdings Co ‘B’ | Barclays Bank | (773) |
| 1,244 | Graham Holdings Co ‘B’ | Barclays Bank | 5,225 |
| (126) | Graham Holdings Co ‘B’ | Goldman Sachs | (3,376) |
| 293 | Graham Holdings Co ‘B’ | Goldman Sachs | 7,849 |
| (220) | Graham Holdings Co ‘B’ | HSBC | 4,418 |
| 838 | Graham Holdings Co ‘B’ | HSBC | (9,221) |
| (1,162) | Graham Holdings Co ‘B’ | Morgan Stanley | (4,880) |
| 643 | Graham Holdings Co ‘B’ | Morgan Stanley | 2,701 |
| 1,750 | Grand Canyon Education Inc | Barclays Bank | 2,258 |
| 586 | Grand Canyon Education Inc | Goldman Sachs | 469 |
| (5,280) | Grand Canyon Education Inc | HSBC | (21,263) |
| 4,464 | Grand Canyon Education Inc | Morgan Stanley | 5,759 |
| 18,187 | Granite Construction Inc | Bank of America Merrill Lynch | 49,832 |
| 11,986 | Granite Construction Inc | Barclays Bank | 5,873 |
| 11,485 | Granite Construction Inc | Goldman Sachs | 31,469 |
| 14,785 | Granite Construction Inc | HSBC | 14,489 |
| 7,960 | Granite Construction Inc | Morgan Stanley | 3,900 |
| (80,109) | Granite Point Mortgage Trust Inc (REIT) | HSBC | (35,248) |
| (7,811) | Granite Point Mortgage Trust Inc (REIT) | Morgan Stanley | 1,094 |
| 22,388 | Graphic Packaging Holding Co | Bank of America Merrill Lynch | 37,164 |
| 2,792 | Graphic Packaging Holding Co | Barclays Bank | 2,904 |
| 24,216 | Graphic Packaging Holding Co | Goldman Sachs | 40,199 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 90,043 | Graphic Packaging Holding Co | HSBC | 76,537 |
| 49,031 | Graphic Packaging Holding Co | Morgan Stanley | 50,992 |
| 32,134 | Gray Television Inc | Bank of America Merrill Lynch | 47,559 |
| 25,482 | Gray Television Inc | Barclays Bank | 9,428 |
| 47,064 | Gray Television Inc | Goldman Sachs | 69,655 |
| 2,923 | Gray Television Inc | HSBC | 2,192 |
| 42,785 | Gray Television Inc | Morgan Stanley | 15,830 |
| (13,674) | Great Lakes Dredge & Dock Corp | Bank of America Merrill Lynch | (19,827) |
| (49,148) | Great Lakes Dredge & Dock Corp | Barclays Bank | (22,608) |
| (63,382) | Great Lakes Dredge & Dock Corp | Goldman Sachs | (91,904) |
| (27,640) | Great Lakes Dredge & Dock Corp | HSBC | (14,926) |
| (24,263) | Great Lakes Dredge & Dock Corp | Morgan Stanley | (11,161) |
| (13,219) | Great Southern Bancorp Inc | Bank of America Merrill Lynch | (82,222) |
| (8,163) | Great Southern Bancorp Inc | Barclays Bank | (21,224) |
| (8,779) | Great Southern Bancorp Inc | Goldman Sachs | (54,605) |
| (9,374) | Great Southern Bancorp Inc | HSBC | (12,561) |
| (4,367) | Great Southern Bancorp Inc | Morgan Stanley | (11,354) |
| (31,880) | Great Western Bancorp Inc | Bank of America Merrill Lynch | (86,714) |
| (42,584) | Great Western Bancorp Inc | Barclays Bank | (58,340) |
| (14,911) | Great Western Bancorp Inc | HSBC | 15,209 |
| (27,265) | Great Western Bancorp Inc | Morgan Stanley | (37,353) |
| 34,274 | Green Brick Partners Inc | Bank of America Merrill Lynch | 39,415 |
| 12,880 | Green Brick Partners Inc | Barclays Bank | (5,667) |
| 44,526 | Green Brick Partners Inc | Goldman Sachs | 51,205 |
| 5,756 | Green Brick Partners Inc | HSBC | 8,576 |
| 49,563 | Green Brick Partners Inc | Morgan Stanley | (21,808) |
| (7,919) | Green Dot Corp ‘A’ | Goldman Sachs | (21,856) |
| (5,449) | Green Dot Corp ‘A’ | HSBC | (25,937) |
| 1,820 | Green Dot Corp ‘A’ | Morgan Stanley | (3,003) |
| (6,946) | Green Dot Corp ‘A’ | Morgan Stanley | 11,461 |
| 7,320 | Green Plains Inc | Bank of America Merrill Lynch | 16,909 |
| 11,499 | Green Plains Inc | Barclays Bank | (2,415) |
| 24,252 | Green Plains Inc | Goldman Sachs | 56,022 |
| 17,685 | Green Plains Inc | HSBC | 25,997 |
| 17,802 | Green Plains Inc | Morgan Stanley | (3,738) |
| 5,508 | Greenbrier Cos Inc | Bank of America Merrill Lynch | 26,659 |
| 9,858 | Greenbrier Cos Inc | Barclays Bank | 394 |
| 4,119 | Greenbrier Cos Inc | Goldman Sachs | 19,936 |
| 14,051 | Greenbrier Cos Inc | HSBC | 57,890 |
| 26,315 | Greenbrier Cos Inc | Morgan Stanley | 1,053 |
| (1,070) | Greene County Bancorp Inc | Bank of America Merrill Lynch | (2,365) |
| (1,261) | Greene County Bancorp Inc | Barclays Bank | (1,160) |
| (2,486) | Greene County Bancorp Inc | HSBC | 796 |
| (915) | Greene County Bancorp Inc | Morgan Stanley | (842) |
| (3,323) | Greenhill & Co Inc | Bank of America Merrill Lynch | (3,821) |
| (3,247) | Greenhill & Co Inc | Goldman Sachs | (3,734) |
| (15,105) | Greenhill & Co Inc | HSBC | (14,803) |
| (12,830) | Greenhill & Co Inc | Morgan Stanley | (7,313) |
| (29,323) | Greenlane Holdings Inc ‘A’ | Bank of America Merrill Lynch | (35,188) |
| (6,159) | Greenlane Holdings Inc ‘A’ | Goldman Sachs | (7,391) |
| (8,690) | Greenlane Holdings Inc ‘A’ | Morgan Stanley | (8,516) |
| 7,780 | Greenlight Capital Re Ltd ‘A’ | Bank of America Merrill Lynch | 2,256 |
| 29,635 | Greenlight Capital Re Ltd ‘A’ | Barclays Bank | (2,667) |
| 26,227 | Greenlight Capital Re Ltd ‘A’ | Goldman Sachs | 7,606 |
| 80,426 | Greenlight Capital Re Ltd ‘A’ | HSBC | 6,434 |
| 32,967 | Greenlight Capital Re Ltd ‘A’ | Morgan Stanley | (2,967) |
| 9,127 | GreenSky Inc ‘A’ | Bank of America Merrill Lynch | 2,784 |
| (12,227) | GreenSky Inc ‘A’ | Bank of America Merrill Lynch | (3,729) |
| (56,561) | GreenSky Inc ‘A’ | Barclays Bank | (1,131) |
| (19,184) | GreenSky Inc ‘A’ | Morgan Stanley | (384) |
| 797 | Greif Inc ‘A’ | Bank of America Merrill Lynch | 4,280 |
| 20,318 | Greif Inc ‘A’ | Barclays Bank | 62,783 |
| 17,025 | Greif Inc ‘A’ | Goldman Sachs | 91,424 |
| 8,537 | Greif Inc ‘A’ | HSBC | 32,291 |
| 14,044 | Greif Inc ‘A’ | Morgan Stanley | 43,396 |
| (7,560) | Greif Inc ‘B’ | Bank of America Merrill Lynch | (26,536) |
| (2,287) | Greif Inc ‘B’ | Barclays Bank | (2,447) |
| (3,141) | Greif Inc ‘B’ | Goldman Sachs | (11,025) |
| (1,747) | Greif Inc ‘B’ | HSBC | (1,118) |
| (2,018) | Greif Inc ‘B’ | Morgan Stanley | (2,159) |
| 900 | Grid Dynamics Holdings Inc | Bank of America Merrill Lynch | (234) |
| 7,419 | Grid Dynamics Holdings Inc | Barclays Bank | (5,267) |
| 12,852 | Grid Dynamics Holdings Inc | Goldman Sachs | (3,342) |
| 8,307 | Grid Dynamics Holdings Inc | HSBC | (11,630) |
| 5,184 | Grid Dynamics Holdings Inc | Morgan Stanley | (3,681) |
| (5,067) | Griffin Industrial Realty Inc | Bank of America Merrill Lynch | (8,513) |
| (1,274) | Griffin Industrial Realty Inc | Barclays Bank | (1,071) |
| (6,136) | Griffin Industrial Realty Inc | Goldman Sachs | (10,308) |
| (852) | Griffin Industrial Realty Inc | HSBC | 34 |
| (1,459) | Griffin Industrial Realty Inc | Morgan Stanley | (1,853) |
| (22,324) | Griffon Corp | Bank of America Merrill Lynch | (35,495) |
| (1,495) | Griffon Corp | Barclays Bank | (583) |
| (5,891) | Griffon Corp | Goldman Sachs | (9,367) |
| (6,796) | Griffon Corp | HSBC | (6,524) |
| (9,383) | Griffon Corp | Morgan Stanley | (3,659) |
| 3,598 | Gritstone Oncology Inc | Bank of America Merrill Lynch | (216) |
| 2,853 | Gritstone Oncology Inc | Goldman Sachs | (171) |
| 6,959 | Gritstone Oncology Inc | HSBC | 487 |
| 10,314 | Gritstone Oncology Inc | Morgan Stanley | (2,063) |
| (6,329) | Grocery Outlet Holding Corp | Barclays Bank | 10,316 |
| (28,538) | Grocery Outlet Holding Corp | Goldman Sachs | 39,944 |
| (7,391) | Grocery Outlet Holding Corp | HSBC | 4,298 |
| (15,387) | Grocery Outlet Holding Corp | Morgan Stanley | 25,081 |
| 5,944 | Group 1 Automotive Inc | HSBC | 63,125 |
| (20,357) | Groupon Inc | Barclays Bank | 814 |
| (47,830) | Groupon Inc | Goldman Sachs | (5,979) |
| (64,475) | Groupon Inc | HSBC | (3,224) |
| (168,921) | Groupon Inc | Morgan Stanley | 6,757 |
| 20,447 | GrowGeneration Corp | Bank of America Merrill Lynch | 21,878 |
| 5,828 | GrowGeneration Corp | HSBC | 9,383 |
| 26,598 | GrowGeneration Corp | Morgan Stanley | (6,118) |
| 4,237 | Grubhub Inc | Bank of America Merrill Lynch | (2,336) |
| 25,197 | Grubhub Inc | Barclays Bank | (71,811) |
| 2,825 | Grubhub Inc | HSBC | 277 |
| 15,477 | Grubhub Inc | Morgan Stanley | (43,875) |
| 5,501 | Grupo Aeroportuario del Centro Norte SAB de CV ADR | Morgan Stanley | 18,978 |
| (1,077) | Grupo Aeroportuario del Sureste SAB de CV ADR | HSBC | (1,224) |
| (1,066) | Grupo Aeroportuario del Sureste SAB de CV ADR | Morgan Stanley | (4,424) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,839 | Grupo Supervielle SA ADR | HSBC | 115 |
| 10,245 | Grupo Televisa SAB ADR | Goldman Sachs | 8,298 |
| 34,076 | Grupo Televisa SAB ADR | HSBC | 14,940 |
| 21,277 | Grupo Televisa SAB ADR | Morgan Stanley | 1,702 |
| 13,753 | GSI Technology Inc | Goldman Sachs | 4,951 |
| 32,880 | GSI Technology Inc | Morgan Stanley | (3,617) |
| 2,311 | GTT Communications Inc | Bank of America Merrill Lynch | (1,294) |
| 1,968 | GTT Communications Inc | Morgan Stanley | (1,082) |
| 27,917 | GTX Inc* | Bank of America Merrill Lynch | 29,313 |
| 7,571 | GTX Inc* | Goldman Sachs | 15,521 |
| 59 | GTX Inc* | Morgan Stanley | 121 |
| (23,654) | GTY Technology Holdings Inc | Barclays Bank | (12,064) |
| (4,708) | GTY Technology Holdings Inc | Goldman Sachs | (2,778) |
| (15,497) | GTY Technology Holdings Inc | Morgan Stanley | (7,903) |
| (31,171) | Guaranty Bancshares Inc | Bank of America Merrill Lynch | (64,524) |
| (4,038) | Guaranty Bancshares Inc | Barclays Bank | (4,159) |
| (7,062) | Guaranty Bancshares Inc | Goldman Sachs | (14,618) |
| (3,813) | Guaranty Bancshares Inc | HSBC | (2,028) |
| (9,770) | Guaranty Bancshares Inc | Morgan Stanley | (10,063) |
| (3,295) | Guardant Health Inc | Bank of America Merrill Lynch | 24,906 |
| (932) | Guardant Health Inc | Barclays Bank | (259) |
| (3,422) | Guardant Health Inc | Goldman Sachs | 29,943 |
| (526) | Guardant Health Inc | HSBC | (316) |
| (7,858) | Guardant Health Inc | Morgan Stanley | 64,122 |
| (6,135) | Guess? Inc | Bank of America Merrill Lynch | (15,614) |
| (53,539) | Guess? Inc | Barclays Bank | (101,456) |
| (16,328) | Guess? Inc | HSBC | (30,727) |
| (44,335) | Guess? Inc | Morgan Stanley | (84,015) |
| (1,047) | Guidewire Software Inc | Bank of America Merrill Lynch | (9,517) |
| 6,784 | Guidewire Software Inc | Bank of America Merrill Lynch | 58,286 |
| (1,233) | Guidewire Software Inc | Barclays Bank | (2,010) |
| (6,140) | Guidewire Software Inc | Goldman Sachs | (55,813) |
| (6,417) | Guidewire Software Inc | HSBC | (36,426) |
| (13,899) | Guidewire Software Inc | Morgan Stanley | (22,655) |
| (32,922) | Gulf Island Fabrication Inc | Goldman Sachs | (4,938) |
| (16,100) | Gulf Island Fabrication Inc | Morgan Stanley | (1,127) |
| (60,794) | Gulfport Energy Corp | Goldman Sachs | 8,511 |
| (64,362) | Gulfport Energy Corp | HSBC | 58,569 |
| (40,441) | Gulfport Energy Corp | Morgan Stanley | 2,022 |
| (22,096) | GWG Holdings Inc | Morgan Stanley | 7,734 |
| 15,832 | H&E Equipment Services Inc | Barclays Bank | 22,640 |
| 20,654 | H&E Equipment Services Inc | Goldman Sachs | 62,375 |
| 10,381 | H&E Equipment Services Inc | HSBC | 14,741 |
| 12,422 | H&E Equipment Services Inc | Morgan Stanley | 17,763 |
| 3,953 | H&R Block Inc | Bank of America Merrill Lynch | 5,139 |
| 4,073 | H&R Block Inc | Barclays Bank | (41) |
| 10,959 | H&R Block Inc | Goldman Sachs | 12,656 |
| 42,687 | H&R Block Inc | HSBC | 30,845 |
| 69,157 | H&R Block Inc | Morgan Stanley | (692) |
| 10,126 | Hackett Group Inc | Bank of America Merrill Lynch | 12,252 |
| 40,105 | Hackett Group Inc | Goldman Sachs | 48,527 |
| 59,055 | Hackett Group Inc | Morgan Stanley | 27,756 |
| 2,103 | Haemonetics Corp | Bank of America Merrill Lynch | 21,472 |
| 2,066 | Haemonetics Corp | Barclays Bank | 5,041 |
| (134) | Haemonetics Corp | Barclays Bank | (327) |
| 3,743 | Haemonetics Corp | Goldman Sachs | 38,216 |
| 2,453 | Haemonetics Corp | HSBC | 10,499 |
| (8,505) | Haemonetics Corp | HSBC | (36,401) |
| 4,185 | Haemonetics Corp | Morgan Stanley | 10,211 |
| (6,400) | Haemonetics Corp | Morgan Stanley | (15,616) |
| (9,335) | Hain Celestial Group Inc | Bank of America Merrill Lynch | (11,042) |
| (2,427) | Hain Celestial Group Inc | Barclays Bank | (3,835) |
| (6,513) | Hain Celestial Group Inc | Goldman Sachs | (1,383) |
| (26,782) | Hain Celestial Group Inc | HSBC | (26,246) |
| (48,837) | Hain Celestial Group Inc | Morgan Stanley | (77,162) |
| 9,454 | Hallador Energy Co | Barclays Bank | 609 |
| 21,314 | Hallador Energy Co | Goldman Sachs | 1,575 |
| 12,761 | Hallador Energy Co | HSBC | 601 |
| 14,766 | Hallador Energy Co | Morgan Stanley | 951 |
| (7,635) | Halliburton Co | Bank of America Merrill Lynch | (14,354) |
| (9,663) | Halliburton Co | Barclays Bank | (1,063) |
| 28,133 | Halliburton Co | Barclays Bank | 3,095 |
| (30,922) | Halliburton Co | Goldman Sachs | (58,133) |
| (29,030) | Halliburton Co | HSBC | (29,030) |
| (14,213) | Halliburton Co | Morgan Stanley | (1,563) |
| 11,625 | Halliburton Co | Morgan Stanley | 1,279 |
| 18,332 | Hallmark Financial Services Inc | Bank of America Merrill Lynch | (6,783) |
| 8,017 | Hallmark Financial Services Inc | Goldman Sachs | (2,966) |
| 15,974 | Hallmark Financial Services Inc | HSBC | (20,447) |
| 26,806 | Hallmark Financial Services Inc | Morgan Stanley | (6,970) |
| (5,804) | Halozyme Therapeutics Inc | Bank of America Merrill Lynch | 4,295 |
| 24,983 | Halozyme Therapeutics Inc | Bank of America Merrill Lynch | (18,286) |
| (1,402) | Halozyme Therapeutics Inc | Barclays Bank | 1,528 |
| 39,627 | Halozyme Therapeutics Inc | Barclays Bank | (43,193) |
| 18,472 | Halozyme Therapeutics Inc | Goldman Sachs | (9,750) |
| (5,886) | Halozyme Therapeutics Inc | HSBC | 589 |
| 13,983 | Halozyme Therapeutics Inc | HSBC | (2,690) |
| (5,576) | Halozyme Therapeutics Inc | Morgan Stanley | 6,078 |
| 30,785 | Halozyme Therapeutics Inc | Morgan Stanley | (33,556) |
| (26,003) | Hamilton Beach Brands Holding Co ‘A’ | Bank of America Merrill Lynch | 11,701 |
| (3,659) | Hamilton Beach Brands Holding Co ‘A’ | Goldman Sachs | 1,647 |
| (5,227) | Hamilton Beach Brands Holding Co ‘A’ | HSBC | 6,586 |
| (2,000) | Hamilton Beach Brands Holding Co ‘A’ | Morgan Stanley | 3,120 |
| 3,998 | Hamilton Lane Inc ‘A’ | Bank of America Merrill Lynch | 36,022 |
| 12,748 | Hamilton Lane Inc ‘A’ | Barclays Bank | 52,649 |
| 10,925 | Hamilton Lane Inc ‘A’ | Goldman Sachs | 83,252 |
| 31,459 | Hamilton Lane Inc ‘A’ | HSBC | 193,818 |
| 5,201 | Hamilton Lane Inc ‘A’ | Morgan Stanley | 21,480 |
| (20,086) | Hancock Whitney Corp | Bank of America Merrill Lynch | (103,041) |
| 9,603 | Hancock Whitney Corp | Bank of America Merrill Lynch | 49,263 |
| 29,940 | Hancock Whitney Corp | Barclays Bank | 69,760 |
| (13,637) | Hancock Whitney Corp | Goldman Sachs | (69,958) |
| 16,800 | Hancock Whitney Corp | Goldman Sachs | 86,184 |
| 12,240 | Hancock Whitney Corp | HSBC | 15,973 |
| (46,225) | Hancock Whitney Corp | HSBC | (63,508) |
| (40,143) | Hancock Whitney Corp | Morgan Stanley | (93,534) |
| 19,341 | Hancock Whitney Corp | Morgan Stanley | 45,065 |
| (76,876) | Hanesbrands Inc | Bank of America Merrill Lynch | (95,327) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (7,842) | Hanesbrands Inc | Barclays Bank | (1,333) |
| (8,697) | Hanesbrands Inc | Goldman Sachs | (10,784) |
| (11,526) | Hanesbrands Inc | HSBC | (3,343) |
| (40,941) | Hanesbrands Inc | Morgan Stanley | (6,960) |
| (11,589) | Hanger Inc | Bank of America Merrill Lynch | (31,754) |
| (14,099) | Hanger Inc | Barclays Bank | (3,384) |
| (18,574) | Hanger Inc | Goldman Sachs | (50,893) |
| (8,800) | Hanger Inc | HSBC | (14,277) |
| (10,353) | Hanger Inc | Morgan Stanley | (2,485) |
| (8,123) | Hanmi Financial Corp | Bank of America Merrill Lynch | (11,413) |
| (20,175) | Hanmi Financial Corp | Barclays Bank | (10,491) |
| (26,308) | Hanmi Financial Corp | Goldman Sachs | (36,963) |
| (5,032) | Hanmi Financial Corp | HSBC | 3,170 |
| (18,289) | Hanmi Financial Corp | Morgan Stanley | (9,510) |
| (621) | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | Bank of America Merrill Lynch | (1,149) |
| 7,005 | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | Barclays Bank | (1,401) |
| 1,271 | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | Goldman Sachs | 2,351 |
| (3,613) | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | Goldman Sachs | (6,684) |
| (19,727) | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | HSBC | 10,455 |
| 39,217 | Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT) | Morgan Stanley | (7,843) |
| 9,149 | Hanover Insurance Group Inc | Bank of America Merrill Lynch | 129,540 |
| 9,254 | Hanover Insurance Group Inc | Barclays Bank | 37,294 |
| 7,190 | Hanover Insurance Group Inc | Goldman Sachs | 111,804 |
| 11,396 | Hanover Insurance Group Inc | HSBC | 60,081 |
| 20,266 | Hanover Insurance Group Inc | Morgan Stanley | 81,135 |
| (57,393) | HarborOne Bancorp Inc | Bank of America Merrill Lynch | (25,253) |
| (23,717) | HarborOne Bancorp Inc | Goldman Sachs | (10,435) |
| (25,161) | HarborOne Bancorp Inc | HSBC | 1,510 |
| (43,889) | HarborOne Bancorp Inc | Morgan Stanley | (3,072) |
| 15,343 | Harley-Davidson Inc | Bank of America Merrill Lynch | 32,834 |
| 7,023 | Harley-Davidson Inc | Barclays Bank | (18,119) |
| 18,023 | Harley-Davidson Inc | HSBC | 25,835 |
| 57,692 | Harley-Davidson Inc | Morgan Stanley | (142,969) |
| (37,830) | Harmonic Inc | Goldman Sachs | (2,648) |
| (106,425) | Harmonic Inc | Morgan Stanley | 42,570 |
| 300 | Harpoon Therapeutics Inc | Bank of America Merrill Lynch | 1,551 |
| 11,768 | Harpoon Therapeutics Inc | Barclays Bank | (37,658) |
| 3,671 | Harpoon Therapeutics Inc | Goldman Sachs | 18,979 |
| 10,072 | Harpoon Therapeutics Inc | HSBC | 61,238 |
| 13,163 | Harpoon Therapeutics Inc | Morgan Stanley | (42,122) |
| (12,309) | Harrow Health Inc | Bank of America Merrill Lynch | (12,309) |
| (26,663) | Harrow Health Inc | Barclays Bank | 3,466 |
| (12,904) | Harrow Health Inc | HSBC | (7,097) |
| (19,092) | Harsco Corp | Bank of America Merrill Lynch | (50,785) |
| (43,310) | Harsco Corp | Barclays Bank | (72,328) |
| (39,716) | Harsco Corp | Goldman Sachs | (105,645) |
| (19,421) | Harsco Corp | HSBC | (21,363) |
| (10,604) | Harsco Corp | Morgan Stanley | (17,709) |
| (3,275) | Hartford Financial Services Group Inc | Barclays Bank | (4,880) |
| (8,928) | Hartford Financial Services Group Inc | Goldman Sachs | (41,579) |
| (1,746) | Hartford Financial Services Group Inc | HSBC | (3,719) |
| (11,374) | Hartford Financial Services Group Inc | Morgan Stanley | (16,947) |
| (6,003) | Hasbro Inc | Bank of America Merrill Lynch | (50,052) |
| (1,488) | Hasbro Inc | Barclays Bank | (10,118) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,092) | Hasbro Inc | Goldman Sachs | (25,911) |
| (6,269) | Hasbro Inc | HSBC | (23,760) |
| (3,490) | Hasbro Inc | Morgan Stanley | (23,732) |
| 18,942 | Haverty Furniture Cos Inc | Goldman Sachs | 37,695 |
| 23,333 | Haverty Furniture Cos Inc | HSBC | 83,532 |
| 18,934 | Haverty Furniture Cos Inc | Morgan Stanley | 9,467 |
| (37,340) | Hawaiian Electric Industries Inc | Bank of America Merrill Lynch | (99,324) |
| (6,333) | Hawaiian Electric Industries Inc | HSBC | (3,673) |
| (30,949) | Hawaiian Electric Industries Inc | Morgan Stanley | (46,424) |
| (8,735) | Hawaiian Holdings Inc | Barclays Bank | (9,434) |
| (7,883) | Hawaiian Holdings Inc | Goldman Sachs | (26,014) |
| (20,708) | Hawaiian Holdings Inc | HSBC | (32,097) |
| (38,437) | Hawaiian Holdings Inc | Morgan Stanley | (41,512) |
| (4,432) | Hawkins Inc | Bank of America Merrill Lynch | (40,376) |
| (4,210) | Hawkins Inc | Barclays Bank | (8,462) |
| (3,448) | Hawkins Inc | Goldman Sachs | (31,411) |
| (3,352) | Hawkins Inc | HSBC | (21,285) |
| (7,425) | Hawkins Inc | Morgan Stanley | (14,924) |
| (1,148) | Hawthorn Bancshares Inc | Bank of America Merrill Lynch | (3,341) |
| (1,738) | Hawthorn Bancshares Inc | Barclays Bank | (2,120) |
| (7,261) | Hawthorn Bancshares Inc | Goldman Sachs | (21,130) |
| (1,073) | Hawthorn Bancshares Inc | HSBC | (2,092) |
| (14,189) | Hawthorn Bancshares Inc | Morgan Stanley | (17,311) |
| (31,595) | Haynes International Inc | Bank of America Merrill Lynch | (38,534) |
| (19,753) | Haynes International Inc | Barclays Bank | (15,389) |
| (33,820) | Haynes International Inc | Goldman Sachs | (41,296) |
| (15,567) | Haynes International Inc | HSBC | (7,320) |
| (1,046) | Haynes International Inc | Morgan Stanley | (973) |
| 23,310 | HB Fuller Co | Bank of America Merrill Lynch | 80,858 |
| 13,349 | HB Fuller Co | Barclays Bank | 13,616 |
| 44,305 | HB Fuller Co | Goldman Sachs | 201,098 |
| 37,690 | HB Fuller Co | HSBC | 52,786 |
| 40,975 | HB Fuller Co | Morgan Stanley | 41,795 |
| 40,750 | HBT Financial Inc | Barclays Bank | 41,565 |
| 35,786 | HBT Financial Inc | Goldman Sachs | 74,793 |
| 28,340 | HBT Financial Inc | HSBC | 44,210 |
| 55,673 | HBT Financial Inc | Morgan Stanley | 56,786 |
| (13,301) | HC2 Holdings Inc | Barclays Bank | (532) |
| (21,083) | HC2 Holdings Inc | Morgan Stanley | (843) |
| 2,487 | HCA Healthcare Inc | Barclays Bank | (1,194) |
| 11,364 | HCA Healthcare Inc | Goldman Sachs | 84,889 |
| 9,757 | HCA Healthcare Inc | HSBC | 7,379 |
| 8,646 | HCA Healthcare Inc | Morgan Stanley | (4,150) |
| 1,826 | HCI Group Inc | Bank of America Merrill Lynch | 4,802 |
| 669 | HCI Group Inc | Barclays Bank | (134) |
| 4,286 | HCI Group Inc | Goldman Sachs | 11,272 |
| 11,148 | HCI Group Inc | HSBC | 15,384 |
| 24,524 | HCI Group Inc | Morgan Stanley | (4,905) |
| 10,130 | HD Supply Holdings Inc | Bank of America Merrill Lynch | 38,393 |
| 6,560 | HD Supply Holdings Inc | Barclays Bank | 4,067 |
| (3,162) | HD Supply Holdings Inc | Goldman Sachs | (11,984) |
| 10,269 | HD Supply Holdings Inc | Goldman Sachs | 38,920 |
| (16,758) | HD Supply Holdings Inc | HSBC | (25,640) |
| 16,444 | HD Supply Holdings Inc | HSBC | 25,159 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (12,855) | HD Supply Holdings Inc | Morgan Stanley | (7,970) |
| 9,231 | HD Supply Holdings Inc | Morgan Stanley | 5,723 |
| (486) | Health Catalyst Inc | Goldman Sachs | 889 |
| (4,472) | Health Catalyst Inc | HSBC | 4,472 |
| (6,706) | Health Catalyst Inc | Morgan Stanley | 10,193 |
| (49,574) | Healthcare Realty Trust Inc (REIT) | Bank of America Merrill Lynch | (89,729) |
| 14,223 | Healthcare Realty Trust Inc (REIT) | Bank of America Merrill Lynch | 25,744 |
| (34,048) | Healthcare Realty Trust Inc (REIT) | Barclays Bank | (9,874) |
| 3,708 | Healthcare Realty Trust Inc (REIT) | Barclays Bank | (1,651) |
| (50,310) | Healthcare Realty Trust Inc (REIT) | Goldman Sachs | (91,062) |
| 5,295 | Healthcare Realty Trust Inc (REIT) | Goldman Sachs | 9,584 |
| (36,279) | Healthcare Realty Trust Inc (REIT) | HSBC | (3,628) |
| 7,477 | Healthcare Realty Trust Inc (REIT) | HSBC | 748 |
| (121,617) | Healthcare Realty Trust Inc (REIT) | Morgan Stanley | (35,269) |
| 10,709 | Healthcare Realty Trust Inc (REIT) | Morgan Stanley | 3,106 |
| 6,878 | Healthcare Services Group Inc | Bank of America Merrill Lynch | 9,560 |
| (18,048) | Healthcare Services Group Inc | Goldman Sachs | (25,087) |
| 10,748 | Healthcare Services Group Inc | Goldman Sachs | 14,940 |
| (5,301) | Healthcare Services Group Inc | HSBC | 2,315 |
| 17,107 | Healthcare Services Group Inc | HSBC | (23,950) |
| (8,311) | Healthcare Services Group Inc | Morgan Stanley | (17,453) |
| 5,822 | Healthcare Services Group Inc | Morgan Stanley | 12,226 |
| (37,252) | Healthcare Trust of America Inc 'A' (REIT) | Bank of America Merrill Lynch | (83,444) |
| (7,293) | Healthcare Trust of America Inc 'A' (REIT) | Barclays Bank | 2,407 |
| 57,963 | Healthcare Trust of America Inc 'A' (REIT) | Barclays Bank | (19,128) |
| (19,484) | Healthcare Trust of America Inc 'A' (REIT) | Goldman Sachs | (43,644) |
| 24,780 | Healthcare Trust of America Inc 'A' (REIT) | Goldman Sachs | 55,507 |
| (20,918) | Healthcare Trust of America Inc 'A' (REIT) | HSBC | (19,245) |
| 29,153 | Healthcare Trust of America Inc 'A' (REIT) | HSBC | 26,821 |
| (48,559) | Healthcare Trust of America Inc 'A' (REIT) | Morgan Stanley | 16,024 |
| 12,643 | Healthcare Trust of America Inc 'A' (REIT) | Morgan Stanley | (4,172) |
| (464) | HealthEquity Inc | Bank of America Merrill Lynch | (3,930) |
| 1,012 | HealthEquity Inc | Bank of America Merrill Lynch | 5,869 |
| 5,613 | HealthEquity Inc | Barclays Bank | 23,069 |
| (382) | HealthEquity Inc | Goldman Sachs | (3,236) |
| 5,527 | HealthEquity Inc | Goldman Sachs | 46,814 |
| (990) | HealthEquity Inc | HSBC | (2,653) |
| 1,264 | HealthEquity Inc | HSBC | 10,609 |
| (701) | HealthEquity Inc | Morgan Stanley | (2,881) |
| 13,129 | HealthEquity Inc | Morgan Stanley | 44,105 |
| 16,092 | Healthpeak Properties Inc (REIT) | Bank of America Merrill Lynch | 42,644 |
| (4,113) | Healthpeak Properties Inc (REIT) | Bank of America Merrill Lynch | (10,899) |
| 39,413 | Healthpeak Properties Inc (REIT) | Barclays Bank | 1,577 |
| 38,866 | Healthpeak Properties Inc (REIT) | Goldman Sachs | 102,995 |
| (46,565) | Healthpeak Properties Inc (REIT) | Goldman Sachs | (123,397) |
| 45,667 | Healthpeak Properties Inc (REIT) | HSBC | 15,527 |
| (16,647) | Healthpeak Properties Inc (REIT) | HSBC | (5,660) |
| 26,599 | Healthpeak Properties Inc (REIT) | Morgan Stanley | 1,064 |
| (43,384) | Healthpeak Properties Inc (REIT) | Morgan Stanley | (1,735) |
| 29,848 | HealthStream Inc | Bank of America Merrill Lynch | 4,179 |
| 18,913 | HealthStream Inc | Barclays Bank | (18,535) |
| 23,620 | HealthStream Inc | Goldman Sachs | 3,307 |
| 8,415 | HealthStream Inc | HSBC | (12,118) |
| 11,680 | HealthStream Inc | Morgan Stanley | (11,446) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 38,486 | Heartland Express Inc | Bank of America Merrill Lynch | 106,221 |
| 30,490 | Heartland Express Inc | Barclays Bank | 36,283 |
| 49,608 | Heartland Express Inc | Goldman Sachs | 136,918 |
| 40,385 | Heartland Express Inc | HSBC | 79,862 |
| 68,401 | Heartland Express Inc | Morgan Stanley | 81,397 |
| 34,192 | Heartland Financial USA Inc | Bank of America Merrill Lynch | 170,960 |
| 16,802 | Heartland Financial USA Inc | Barclays Bank | 35,117 |
| 40,488 | Heartland Financial USA Inc | Goldman Sachs | 202,440 |
| 20,814 | Heartland Financial USA Inc | HSBC | (5,822) |
| 19,993 | Heartland Financial USA Inc | Morgan Stanley | 44,984 |
| (26,150) | Hecla Mining Co | Bank of America Merrill Lynch | (8,630) |
| (8,350) | Hecla Mining Co | Barclays Bank | (661) |
| (132,954) | Hecla Mining Co | Goldman Sachs | (18,795) |
| (121,155) | Hecla Mining Co | HSBC | (73,808) |
| (223,236) | Hecla Mining Co | Morgan Stanley | 6,697 |
| 6,062 | HEICO Corp | Bank of America Merrill Lynch | 113,178 |
| 920 | HEICO Corp | HSBC | 10,506 |
| (2,170) | HEICO Corp | HSBC | (24,781) |
| 10,567 | HEICO Corp | Morgan Stanley | 83,057 |
| (12,508) | HEICO Corp | Morgan Stanley | (98,313) |
| 8,897 | HEICO Corp 'A' | Bank of America Merrill Lynch | 167,619 |
| 1,744 | HEICO Corp 'A' | Barclays Bank | 19,010 |
| 2,654 | HEICO Corp 'A' | Goldman Sachs | 50,001 |
| 3,845 | HEICO Corp 'A' | HSBC | 61,136 |
| 6,176 | HEICO Corp 'A' | Morgan Stanley | 67,318 |
| 4,241 | Heidrick & Struggles International Inc | Bank of America Merrill Lynch | 13,402 |
| 6,803 | Heidrick & Struggles International Inc | Barclays Bank | 4,966 |
| 2,473 | Heidrick & Struggles International Inc | Goldman Sachs | 7,815 |
| 910 | Heidrick & Struggles International Inc | HSBC | 373 |
| 17,610 | Heidrick & Struggles International Inc | Morgan Stanley | 12,855 |
| 3,031 | Helen of Troy Ltd | Bank of America Merrill Lynch | 24,089 |
| 6,282 | Helen of Troy Ltd | Barclays Bank | 40,834 |
| 3,585 | Helen of Troy Ltd | Goldman Sachs | 53,667 |
| 4,426 | Helen of Troy Ltd | HSBC | 50,889 |
| 10,894 | Helen of Troy Ltd | Morgan Stanley | 70,812 |
| (5,268) | Helios Technologies Inc | Bank of America Merrill Lynch | (31,503) |
| (4,332) | Helios Technologies Inc | HSBC | (5,328) |
| (13,820) | Helios Technologies Inc | Morgan Stanley | (53,622) |
| 11,637 | Helix Energy Solutions Group Inc | Bank of America Merrill Lynch | 13,266 |
| 26,277 | Helix Energy Solutions Group Inc | Barclays Bank | 16,555 |
| 31,535 | Helix Energy Solutions Group Inc | Goldman Sachs | 35,950 |
| 32,974 | Helix Energy Solutions Group Inc | HSBC | 28,358 |
| 32,645 | Helix Energy Solutions Group Inc | Morgan Stanley | 20,566 |
| (7,146) | Helmerich & Payne Inc | Barclays Bank | (11,719) |
| 3,885 | Helmerich & Payne Inc | Goldman Sachs | 8,936 |
| (1,758) | Helmerich & Payne Inc | HSBC | (3,727) |
| (15,099) | Helmerich & Payne Inc | Morgan Stanley | (24,762) |
| 9,825 | Helmerich & Payne Inc | Morgan Stanley | 16,113 |
| 42,136 | Hemisphere Media Group Inc | Bank of America Merrill Lynch | 47,614 |
| 21,462 | Hemisphere Media Group Inc | Barclays Bank | 8,156 |
| 41,185 | Hemisphere Media Group Inc | Goldman Sachs | 46,539 |
| 26,643 | Hemisphere Media Group Inc | HSBC | 24,128 |
| 57,804 | Hemisphere Media Group Inc | Morgan Stanley | 21,966 |
| 24,078 | Hennessy Advisors Inc | Bank of America Merrill Lynch | 27,208 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,336 | Hennessy Advisors Inc | Morgan Stanley | 414 |
| 2,866 | Henry Schein Inc | Barclays Bank | 11,865 |
| 22,353 | Henry Schein Inc | Goldman Sachs | 203,189 |
| (22,666) | Henry Schein Inc | Goldman Sachs | (200,892) |
| 8,404 | Henry Schein Inc | HSBC | 57,315 |
| (5,575) | Henry Schein Inc | HSBC | (38,022) |
| 2,415 | Henry Schein Inc | Morgan Stanley | 9,998 |
| (16,193) | Herbalife Nutrition Ltd | HSBC | (34,653) |
| (12,100) | Herbalife Nutrition Ltd | Morgan Stanley | (20,812) |
| 6,450 | Herc Holdings Inc | Barclays Bank | 23,285 |
| 12,924 | Herc Holdings Inc | Goldman Sachs | 79,870 |
| 16,017 | Herc Holdings Inc | HSBC | 41,804 |
| 24,472 | Herc Holdings Inc | Morgan Stanley | 88,344 |
| 14,987 | Heritage Commerce Corp | Bank of America Merrill Lynch | 16,935 |
| 8,510 | Heritage Commerce Corp | Goldman Sachs | 9,616 |
| 35,249 | Heritage Commerce Corp | HSBC | (4,406) |
| 237,049 | Heritage Commerce Corp | Morgan Stanley | 118,524 |
| (19,374) | Heritage Financial Corp | Bank of America Merrill Lynch | (56,378) |
| (19,760) | Heritage Financial Corp | Barclays Bank | (16,598) |
| (16,925) | Heritage Financial Corp | Goldman Sachs | (49,252) |
| (14,019) | Heritage Financial Corp | HSBC | (2,038) |
| (13,176) | Heritage Financial Corp | Morgan Stanley | (11,068) |
| 17,922 | Heritage Insurance Holdings Inc | Bank of America Merrill Lynch | 12,725 |
| 35,506 | Heritage Insurance Holdings Inc | Barclays Bank | 9,232 |
| 30,670 | Heritage Insurance Holdings Inc | Goldman Sachs | 21,776 |
| 29,778 | Heritage Insurance Holdings Inc | HSBC | 2,382 |
| 11,486 | Heritage Insurance Holdings Inc | Morgan Stanley | 2,986 |
| (2,074) | Heritage-Crystal Clean Inc | Bank of America Merrill Lynch | (7,093) |
| (5,609) | Heritage-Crystal Clean Inc | Barclays Bank | 2,019 |
| (16,532) | Heritage-Crystal Clean Inc | Goldman Sachs | (56,539) |
| (5,462) | Heritage-Crystal Clean Inc | HSBC | 5,462 |
| (12,661) | Heritage-Crystal Clean Inc | Morgan Stanley | 4,558 |
| 4,455 | Herman Miller Inc | Bank of America Merrill Lynch | 11,873 |
| (20,116) | Herman Miller Inc | Bank of America Merrill Lynch | (53,609) |
| (5,678) | Herman Miller Inc | Goldman Sachs | (15,132) |
| 5,503 | Herman Miller Inc | Goldman Sachs | 14,665 |
| 1,284 | Herman Miller Inc | HSBC | (385) |
| (3,406) | Herman Miller Inc | HSBC | 1,022 |
| (13,167) | Herman Miller Inc | Morgan Stanley | 5,135 |
| 5,659 | Heron Therapeutics Inc | Bank of America Merrill Lynch | 16,298 |
| (9,625) | Heron Therapeutics Inc | Bank of America Merrill Lynch | (27,720) |
| (14,550) | Heron Therapeutics Inc | Goldman Sachs | (41,904) |
| 5,777 | Heron Therapeutics Inc | HSBC | 18,775 |
| (3,815) | Heron Therapeutics Inc | HSBC | (12,399) |
| 16,715 | Heron Therapeutics Inc | Morgan Stanley | (4,012) |
| (12,596) | Heron Therapeutics Inc | Morgan Stanley | 3,023 |
| 17,494 | Hersha Hospitality Trust (REIT) | Bank of America Merrill Lynch | 17,669 |
| 100,218 | Hersha Hospitality Trust (REIT) | Goldman Sachs | 101,220 |
| 39,619 | Hersha Hospitality Trust (REIT) | HSBC | 14,263 |
| 21,458 | Hersha Hospitality Trust (REIT) | Morgan Stanley | 8,583 |
| 19,389 | Hershey Co | Bank of America Merrill Lynch | 93,725 |
| 11,627 | Hershey Co | Barclays Bank | 59,277 |
| 11,509 | Hershey Co | Goldman Sachs | 55,358 |
| 11,456 | Hershey Co | HSBC | 23,411 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 8,332 | Hershey Co | Morgan Stanley | 37,902 |
| 12,061 | Hertz Global Holdings Inc | Bank of America Merrill Lynch | (23,834) |
| 43,002 | Hertz Global Holdings Inc | Barclays Bank | (76,114) |
| 13,752 | Hertz Global Holdings Inc | Goldman Sachs | (21,591) |
| 12,838 | Hertz Global Holdings Inc | HSBC | (26,588) |
| (356) | Heska Corp | Bank of America Merrill Lynch | (4,560) |
| (2,428) | Heska Corp | Barclays Bank | (9,785) |
| (1,858) | Heska Corp | Goldman Sachs | (23,801) |
| (1,224) | Heska Corp | HSBC | (5,055) |
| (4,980) | Heska Corp | Morgan Stanley | (20,069) |
| (5,908) | Hess Corp | Bank of America Merrill Lynch | (20,146) |
| (2,438) | Hess Corp | Barclays Bank | (926) |
| (16,534) | Hess Corp | Goldman Sachs | (56,381) |
| (5,789) | Hess Corp | HSBC | (2,096) |
| (18,007) | Hess Corp | Morgan Stanley | (6,843) |
| (35,045) | Hess Midstream LP ‘A’ | Barclays Bank | - |
| (19,961) | Hess Midstream LP ‘A’ | Goldman Sachs | (40,321) |
| (12,191) | Hewlett Packard Enterprise Co | Bank of America Merrill Lynch | (4,084) |
| 4,820 | Hewlett Packard Enterprise Co | Bank of America Merrill Lynch | 1,615 |
| 26,101 | Hewlett Packard Enterprise Co | Barclays Bank | 7,178 |
| (29,129) | Hewlett Packard Enterprise Co | Goldman Sachs | (9,758) |
| 19,851 | Hewlett Packard Enterprise Co | Goldman Sachs | 6,650 |
| (11,331) | Hewlett Packard Enterprise Co | HSBC | 9,121 |
| 61,004 | Hewlett Packard Enterprise Co | HSBC | (49,108) |
| (56,577) | Hewlett Packard Enterprise Co | Morgan Stanley | (15,559) |
| 49,497 | Hewlett Packard Enterprise Co | Morgan Stanley | 13,612 |
| 396 | Hexcel Corp | Barclays Bank | 1,715 |
| 4,664 | Hexcel Corp | Goldman Sachs | 34,700 |
| 9,584 | Hexcel Corp | HSBC | 50,987 |
| 7,781 | Hexcel Corp | Morgan Stanley | 33,692 |
| (40,970) | HF Foods Group Inc | Barclays Bank | (25,401) |
| 1,378 | Hibbett Sports Inc | Bank of America Merrill Lynch | 174 |
| 14,101 | Hibbett Sports Inc | HSBC | 36,804 |
| 24,273 | Hibbett Sports Inc | Morgan Stanley | (20,025) |
| (34,583) | HighPoint Resources Corp | Bank of America Merrill Lynch | 681 |
| (4,808) | HighPoint Resources Corp | Goldman Sachs | 95 |
| (142,192) | HighPoint Resources Corp | Morgan Stanley | 1,863 |
| (4,359) | Highwoods Properties Inc (REIT) | Bank of America Merrill Lynch | (26,505) |
| (8,956) | Highwoods Properties Inc (REIT) | Goldman Sachs | (40,386) |
| (44,055) | Highwoods Properties Inc (REIT) | HSBC | (37,006) |
| (47,199) | Highwoods Properties Inc (REIT) | Morgan Stanley | (165,197) |
| (145,151) | Hill International Inc | Bank of America Merrill Lynch | (18,870) |
| (41,500) | Hill International Inc | Morgan Stanley | (830) |
| 4,758 | Hillenbrand Inc | Bank of America Merrill Lynch | 19,460 |
| 30,508 | Hillenbrand Inc | Barclays Bank | 24,712 |
| 48,223 | Hillenbrand Inc | Goldman Sachs | 197,232 |
| 77,590 | Hillenbrand Inc | Morgan Stanley | 62,848 |
| (3,812) | Hill-Rom Holdings Inc | Bank of America Merrill Lynch | (13,542) |
| 3,563 | Hill-Rom Holdings Inc | Barclays Bank | 12,791 |
| 4,633 | Hill-Rom Holdings Inc | Goldman Sachs | 17,605 |
| (2,300) | Hill-Rom Holdings Inc | Goldman Sachs | (8,373) |
| 3,028 | Hill-Rom Holdings Inc | HSBC | (1,696) |
| 2,494 | Hill-Rom Holdings Inc | Morgan Stanley | 8,953 |
| (3,558) | Hill-Rom Holdings Inc | Morgan Stanley | (12,773) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (25,564) | Hilltop Holdings Inc | Bank of America Merrill Lynch | (98,421) |
| (22,375) | Hilltop Holdings Inc | Barclays Bank | (27,521) |
| (34,580) | Hilltop Holdings Inc | Goldman Sachs | (129,365) |
| (69,399) | Hilltop Holdings Inc | HSBC | (87,246) |
| (20,539) | Hilltop Holdings Inc | Morgan Stanley | (25,263) |
| (1,995) | Hilton Worldwide Holdings Inc | Goldman Sachs | (22,085) |
| (10,478) | Hilton Worldwide Holdings Inc | HSBC | (77,747) |
| (7,168) | Hilton Worldwide Holdings Inc | Morgan Stanley | (8,745) |
| 1,080 | Hingham Institution For Savings | Bank of America Merrill Lynch | 23,447 |
| 782 | Hingham Institution For Savings | Barclays Bank | 11,378 |
| 2,082 | Hingham Institution For Savings | Goldman Sachs | 45,200 |
| 301 | Hingham Institution For Savings | HSBC | 3,308 |
| 3,411 | Hingham Institution For Savings | Morgan Stanley | 49,630 |
| 3 | Histogen Inc | Bank of America Merrill Lynch | (5) |
| (7,594) | HMS Holdings Corp | Barclays Bank | (20,238) |
| 4,229 | HMS Holdings Corp | Barclays Bank | 11,270 |
| (6,390) | HMS Holdings Corp | Goldman Sachs | (24,602) |
| 7,522 | HMS Holdings Corp | HSBC | 17,526 |
| (21,204) | HMS Holdings Corp | HSBC | (49,405) |
| (18,237) | HMS Holdings Corp | Morgan Stanley | (48,602) |
| 6,397 | HMS Holdings Corp | Morgan Stanley | 17,048 |
| (5,104) | HNI Corp | Bank of America Merrill Lynch | (24,550) |
| (17,734) | HNI Corp | Barclays Bank | (27,310) |
| (24,667) | HNI Corp | Goldman Sachs | (118,648) |
| (25,495) | HNI Corp | HSBC | (54,049) |
| (26,204) | HNI Corp | Morgan Stanley | (40,354) |
| 20,947 | HollyFrontier Corp | Bank of America Merrill Lynch | 83,997 |
| 13,018 | HollyFrontier Corp | Barclays Bank | 5,468 |
| 9,229 | HollyFrontier Corp | Goldman Sachs | 37,009 |
| 7,839 | HollyFrontier Corp | HSBC | (2,587) |
| 11,828 | HollyFrontier Corp | Morgan Stanley | 4,968 |
| (530) | Hologic Inc | Barclays Bank | 80 |
| 9,920 | Hologic Inc | Goldman Sachs | 2,480 |
| 18,524 | Hologic Inc | HSBC | 3,520 |
| (18,779) | Hologic Inc | HSBC | (3,568) |
| 17,022 | Hologic Inc | Morgan Stanley | (2,553) |
| (7,564) | Hologic Inc | Morgan Stanley | 1,135 |
| (1,477) | Home Bancorp Inc | Bank of America Merrill Lynch | (6,573) |
| (7,952) | Home Bancorp Inc | Barclays Bank | (15,904) |
| (13,041) | Home Bancorp Inc | Goldman Sachs | (58,032) |
| (3,588) | Home Bancorp Inc | HSBC | (4,736) |
| (12,656) | Home Bancorp Inc | Morgan Stanley | (25,312) |
| (21,186) | Home BancShares Inc | Bank of America Merrill Lynch | (48,516) |
| 72,654 | Home BancShares Inc | Bank of America Merrill Lynch | 166,378 |
| (12,072) | Home BancShares Inc | Barclays Bank | (14,305) |
| 7,625 | Home BancShares Inc | Barclays Bank | 9,036 |
| 91,960 | Home BancShares Inc | Goldman Sachs | 205,964 |
| (42,065) | Home BancShares Inc | Goldman Sachs | (96,329) |
| (27,171) | Home BancShares Inc | HSBC | (8,966) |
| 39,089 | Home BancShares Inc | HSBC | 18,807 |
| (7,852) | Home BancShares Inc | Morgan Stanley | (9,305) |
| 33,678 | Home BancShares Inc | Morgan Stanley | 39,908 |
| 2,297 | Home Depot Inc | Bank of America Merrill Lynch | 14,793 |
| 4,428 | Home Depot Inc | Barclays Bank | 17,225 |
| 1,329 | Home Depot Inc | Goldman Sachs | 7,518 |
| 7,280 | Home Depot Inc | HSBC | 74,294 |
| 14,942 | Home Depot Inc | Morgan Stanley | 58,125 |
| (1,964) | HomeStreet Inc | Bank of America Merrill Lynch | (5,833) |
| (15,707) | HomeStreet Inc | Barclays Bank | (15,864) |
| (15,300) | HomeStreet Inc | Goldman Sachs | (42,935) |
| (8,201) | HomeStreet Inc | HSBC | 276 |
| (24,798) | HomeStreet Inc | Morgan Stanley | (25,046) |
| (1,380) | HomeTrust Bancshares Inc | Bank of America Merrill Lynch | (3,409) |
| (7,074) | HomeTrust Bancshares Inc | Barclays Bank | (7,357) |
| (23,014) | HomeTrust Bancshares Inc | Goldman Sachs | (56,845) |
| (6,362) | HomeTrust Bancshares Inc | HSBC | (6,203) |
| (5,215) | HomeTrust Bancshares Inc | Morgan Stanley | (5,424) |
| (6,112) | Homology Medicines Inc | Barclays Bank | 7,457 |
| (5,423) | Homology Medicines Inc | Goldman Sachs | (5,640) |
| (13,288) | Homology Medicines Inc | HSBC | (23,387) |
| (3,166) | Homology Medicines Inc | Morgan Stanley | 3,863 |
| 6,505 | Honeywell International Inc | Barclays Bank | 39,095 |
| 18,994 | Honeywell International Inc | HSBC | 333,405 |
| 26,111 | Honeywell International Inc | Morgan Stanley | 156,927 |
| 3,081 | Hooker Furniture Corp | Bank of America Merrill Lynch | 8,011 |
| 13,024 | Hooker Furniture Corp | Barclays Bank | 9,247 |
| 23,857 | Hooker Furniture Corp | HSBC | 53,678 |
| 12,751 | Hooker Furniture Corp | Morgan Stanley | 9,053 |
| 2,887 | Hookipa Pharma Inc | Bank of America Merrill Lynch | 3,291 |
| 8,665 | Hookipa Pharma Inc | Barclays Bank | 2,773 |
| 5,134 | Hookipa Pharma Inc | Goldman Sachs | 3,600 |
| 2,370 | Hookipa Pharma Inc | HSBC | 2,394 |
| 8,538 | Hookipa Pharma Inc | Morgan Stanley | 2,732 |
| (49,139) | Hope Bancorp Inc | Bank of America Merrill Lynch | (61,212) |
| (9,518) | Hope Bancorp Inc | Barclays Bank | (4,569) |
| (144,338) | Hope Bancorp Inc | Goldman Sachs | (190,526) |
| (32,760) | Hope Bancorp Inc | HSBC | (11,414) |
| (104,908) | Hope Bancorp Inc | Morgan Stanley | (50,356) |
| (11,168) | Horace Mann Educators Corp | Bank of America Merrill Lynch | (40,205) |
| (6,210) | Horace Mann Educators Corp | Barclays Bank | (3,786) |
| (11,146) | Horace Mann Educators Corp | Goldman Sachs | (40,126) |
| (8,057) | Horace Mann Educators Corp | HSBC | (5,801) |
| (4,427) | Horace Mann Educators Corp | Morgan Stanley | (4,206) |
| (9,170) | Horizon Bancorp Inc | Bank of America Merrill Lynch | (13,847) |
| (14,747) | Horizon Bancorp Inc | Barclays Bank | (7,816) |
| (53,819) | Horizon Bancorp Inc | Goldman Sachs | (81,267) |
| (33,323) | Horizon Bancorp Inc | HSBC | 21,660 |
| (73,159) | Horizon Bancorp Inc | Morgan Stanley | (38,774) |
| (64,423) | Horizon Global Corp | Bank of America Merrill Lynch | (9,663) |
| (9,686) | Horizon Therapeutics Plc | Bank of America Merrill Lynch | (20,009) |
| (20,298) | Horizon Therapeutics Plc | Barclays Bank | (7,713) |
| (15,816) | Horizon Therapeutics Plc | Goldman Sachs | (35,252) |
| (16,211) | Horizon Therapeutics Plc | HSBC | (105,372) |
| (13,923) | Horizon Therapeutics Plc | Morgan Stanley | (5,291) |
| 6,498 | Horizon Therapeutics Plc | Morgan Stanley | 2,469 |
| 16,761 | Hormel Foods Corp | Bank of America Merrill Lynch | (666) |
| 27,044 | Hormel Foods Corp | Barclays Bank | 22,717 |
| 33,595 | Hormel Foods Corp | Goldman Sachs | (4,381) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 12,678 | Hormel Foods Corp | HSBC | 6,720 |
| 42,149 | Hormel Foods Corp | Morgan Stanley | 35,405 |
| (41,788) | Host Hotels & Resorts Inc (REIT) | Bank of America Merrill Lynch | (70,831) |
| 1,598 | Host Hotels & Resorts Inc (REIT) | Barclays Bank | 839 |
| 78,515 | Host Hotels & Resorts Inc (REIT) | HSBC | 54,568 |
| (11,102) | Host Hotels & Resorts Inc (REIT) | HSBC | (12,560) |
| 4,235 | Host Hotels & Resorts Inc (REIT) | Morgan Stanley | 2,223 |
| 11,544 | Hostess Brands Inc | Bank of America Merrill Lynch | 2,771 |
| 60,882 | Hostess Brands Inc | Barclays Bank | 14,307 |
| 46,876 | Hostess Brands Inc | Goldman Sachs | 11,250 |
| 155,436 | Hostess Brands Inc | HSBC | (12,435) |
| 200,571 | Hostess Brands Inc | Morgan Stanley | 47,134 |
| 24,533 | Houghton Mifflin Harcourt Co | Bank of America Merrill Lynch | 12,389 |
| 10,986 | Houghton Mifflin Harcourt Co | Barclays Bank | 1,813 |
| 14,493 | Houghton Mifflin Harcourt Co | Goldman Sachs | 7,319 |
| 47,295 | Houghton Mifflin Harcourt Co | Morgan Stanley | 7,804 |
| 1,143 | Houlihan Lokey Inc | Barclays Bank | (663) |
| (10,077) | Houlihan Lokey Inc | Barclays Bank | 5,845 |
| 3,149 | Houlihan Lokey Inc | Goldman Sachs | (7,382) |
| 844 | Houlihan Lokey Inc | HSBC | (1,756) |
| (2,685) | Houlihan Lokey Inc | HSBC | 5,585 |
| 11,185 | Houlihan Lokey Inc | Morgan Stanley | (6,802) |
| (4,017) | Houlihan Lokey Inc | Morgan Stanley | 2,330 |
| 7,511 | Houston Wire & Cable Co | Bank of America Merrill Lynch | 1,239 |
| 2,963 | Houston Wire & Cable Co | Goldman Sachs | 489 |
| 19,133 | Houston Wire & Cable Co | Morgan Stanley | (96) |
| (2,571) | Hovnanian Enterprises Inc ‘A’ | Barclays Bank | (7,070) |
| (3,452) | Hovnanian Enterprises Inc ‘A’ | Goldman Sachs | (17,847) |
| (4,307) | Hovnanian Enterprises Inc ‘A’ | HSBC | (17,357) |
| (69,605) | Howard Bancorp Inc | Bank of America Merrill Lynch | (102,319) |
| (1,361) | Howard Hughes Corp | Barclays Bank | (4,695) |
| (6,585) | Howard Hughes Corp | Goldman Sachs | (53,404) |
| (7,146) | Howard Hughes Corp | HSBC | 28,727 |
| (4,756) | Howard Hughes Corp | Morgan Stanley | (16,408) |
| (60,829) | Howmet Aerospace Inc | Bank of America Merrill Lynch | (138,690) |
| (20,960) | Howmet Aerospace Inc | Barclays Bank | (14,253) |
| (6,745) | Howmet Aerospace Inc | Goldman Sachs | (15,378) |
| (25,878) | Howmet Aerospace Inc | HSBC | (11,128) |
| (66,999) | Howmet Aerospace Inc | Morgan Stanley | (45,559) |
| 17,629 | HP Inc | HSBC | (13,045) |
| 859 | HP Inc | Morgan Stanley | (1,787) |
| 7,657 | Hub Group Inc ‘A’ | Bank of America Merrill Lynch | 56,892 |
| 7,126 | Hub Group Inc ‘A’ | Barclays Bank | 18,955 |
| 14,665 | Hub Group Inc ‘A’ | Goldman Sachs | 108,961 |
| 18,802 | Hub Group Inc ‘A’ | HSBC | 21,622 |
| 48,355 | Hub Group Inc ‘A’ | Morgan Stanley | 128,625 |
| 3,487 | Hubbell Inc | Bank of America Merrill Lynch | 26,834 |
| 4,340 | Hubbell Inc | Barclays Bank | 14,715 |
| 7,167 | Hubbell Inc | Goldman Sachs | 50,966 |
| 9,507 | Hubbell Inc | HSBC | 414 |
| 33,976 | Hubbell Inc | Morgan Stanley | 182,791 |
| 3,752 | HubSpot Inc | Bank of America Merrill Lynch | 33,730 |
| 2,421 | HubSpot Inc | Barclays Bank | (4,067) |
| 1,981 | HubSpot Inc | Goldman Sachs | 15,098 |
| 4,151 | HubSpot Inc | HSBC | 34,764 |
| 1,361 | HubSpot Inc | Morgan Stanley | (2,286) |
| (9,234) | Hudson Ltd ‘A’ | Barclays Bank | (2,770) |
| (44,620) | Hudson Ltd ‘A’ | Goldman Sachs | (25,433) |
| (18,901) | Hudson Ltd ‘A’ | HSBC | 17,389 |
| (27,488) | Hudson Ltd ‘A’ | Morgan Stanley | (8,246) |
| 5,552 | Hudson Pacific Properties Inc (REIT) | Bank of America Merrill Lynch | 29,870 |
| (7,299) | Hudson Pacific Properties Inc (REIT) | Bank of America Merrill Lynch | (39,269) |
| 21,589 | Hudson Pacific Properties Inc (REIT) | Barclays Bank | 87,435 |
| (14,643) | Hudson Pacific Properties Inc (REIT) | Barclays Bank | (59,304) |
| 28,703 | Hudson Pacific Properties Inc (REIT) | Goldman Sachs | 154,422 |
| (2,222) | Hudson Pacific Properties Inc (REIT) | Goldman Sachs | (11,954) |
| 12,124 | Hudson Pacific Properties Inc (REIT) | HSBC | 21,944 |
| (1,463) | Hudson Pacific Properties Inc (REIT) | HSBC | (2,648) |
| 5,590 | Hudson Pacific Properties Inc (REIT) | Morgan Stanley | 22,640 |
| (6,595) | Hudson Pacific Properties Inc (REIT) | Morgan Stanley | (26,710) |
| (2,005) | Humana Inc | Bank of America Merrill Lynch | (10,819) |
| (699) | Humana Inc | Barclays Bank | (6,822) |
| (5,202) | Humana Inc | Goldman Sachs | (32,762) |
| (783) | Humana Inc | HSBC | (20,898) |
| (3,421) | Humana Inc | Morgan Stanley | (33,389) |
| (20,032) | Huntington Bancshares Inc | Bank of America Merrill Lynch | (27,544) |
| (27,730) | Huntington Bancshares Inc | Barclays Bank | (21,768) |
| (86,087) | Huntington Bancshares Inc | Goldman Sachs | (118,369) |
| (170,393) | Huntington Bancshares Inc | HSBC | (39,190) |
| (14,796) | Huntington Bancshares Inc | Morgan Stanley | (11,615) |
| (2,022) | Huntington Ingalls Industries Inc | Bank of America Merrill Lynch | (52,605) |
| (5,246) | Huntington Ingalls Industries Inc | Barclays Bank | (76,329) |
| (5,248) | Huntington Ingalls Industries Inc | Goldman Sachs | (139,590) |
| (3,325) | Huntington Ingalls Industries Inc | HSBC | (55,660) |
| (4,635) | Huntington Ingalls Industries Inc | Morgan Stanley | (67,439) |
| (18,410) | Huntsman Corp | Bank of America Merrill Lynch | (44,808) |
| (52,039) | Huntsman Corp | Barclays Bank | (11,638) |
| (26,970) | Huntsman Corp | Goldman Sachs | (67,789) |
| (54,714) | Huntsman Corp | HSBC | (101,788) |
| (76,195) | Huntsman Corp | Morgan Stanley | (27,431) |
| 3,080 | Hurco Cos Inc | Bank of America Merrill Lynch | 5,051 |
| 2,189 | Hurco Cos Inc | Barclays Bank | 1,116 |
| 3,525 | Hurco Cos Inc | Goldman Sachs | 5,781 |
| 1,026 | Hurco Cos Inc | HSBC | 113 |
| 5,281 | Hurco Cos Inc | Morgan Stanley | 2,693 |
| (3,687) | Huron Consulting Group Inc | Bank of America Merrill Lynch | (25,035) |
| (3,345) | Huron Consulting Group Inc | Barclays Bank | (19,401) |
| (2,919) | Huron Consulting Group Inc | Goldman Sachs | (19,820) |
| (6,473) | Huron Consulting Group Inc | HSBC | (5,567) |
| (10,917) | Huron Consulting Group Inc | Morgan Stanley | (63,319) |
| (2,978) | Huttig Building Products Inc | Bank of America Merrill Lynch | (328) |
| (9,533) | Huttig Building Products Inc | Goldman Sachs | (1,049) |
| (143,938) | Huttig Building Products Inc | Morgan Stanley | (1,439) |
| (7,293) | Hyatt Hotels Corp ‘A’ | Barclays Bank | (12,033) |
| (4,012) | Hyatt Hotels Corp ‘A’ | Goldman Sachs | (29,328) |
| (3,420) | Hyatt Hotels Corp ‘A’ | HSBC | (4,446) |
| (16,638) | Hyatt Hotels Corp ‘A’ | Morgan Stanley | (27,453) |
| (654) | Hyster-Yale Materials Handling Inc | Bank of America Merrill Lynch | (2,197) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,754) | Hyster-Yale Materials Handling Inc | Barclays Bank | (638) |
| (5,033) | Hyster-Yale Materials Handling Inc | Goldman Sachs | (16,911) |
| (5,802) | Hyster-Yale Materials Handling Inc | HSBC | 4,816 |
| (8,010) | Hyster-Yale Materials Handling Inc | Morgan Stanley | (1,362) |
| 3,768 | I3 Verticals Inc ‘A’ | Bank of America Merrill Lynch | 10,852 |
| 2,367 | I3 Verticals Inc ‘A’ | Barclays Bank | 2,533 |
| 7,735 | I3 Verticals Inc ‘A’ | Goldman Sachs | 7,877 |
| 6,691 | I3 Verticals Inc ‘A’ | Morgan Stanley | 7,159 |
| (3,550) | IAA Inc | Bank of America Merrill Lynch | (16,898) |
| 1,988 | IAA Inc | Bank of America Merrill Lynch | 8,601 |
| (8,558) | IAA Inc | Barclays Bank | (29,354) |
| 12,894 | IAA Inc | Barclays Bank | 44,226 |
| (1,281) | IAA Inc | Goldman Sachs | (6,098) |
| (2,778) | IAA Inc | HSBC | (4,945) |
| (3,404) | IAA Inc | Morgan Stanley | (11,676) |
| 7,725 | IAA Inc | Morgan Stanley | 26,497 |
| (436) | IAC/interactivecorp | Bank of America Merrill Lynch | (6,329) |
| (890) | IAC/interactivecorp | Barclays Bank | (4,290) |
| (2,136) | IAC/interactivecorp | HSBC | (79,587) |
| (8,447) | IAC/interactivecorp | Morgan Stanley | (95,451) |
| 2,406 | IBERIABANK Corp | Goldman Sachs | 18,959 |
| (3,707) | iCAD Inc | Bank of America Merrill Lynch | (2,484) |
| (6,742) | iCAD Inc | Barclays Bank | 607 |
| (10,999) | iCAD Inc | Goldman Sachs | (7,369) |
| (12,124) | iCAD Inc | HSBC | 13,604 |
| (4,049) | iCAD Inc | Morgan Stanley | 364 |
| 406 | ICF International Inc | Bank of America Merrill Lynch | 3,167 |
| 6,110 | ICF International Inc | Barclays Bank | 30,550 |
| 737 | ICF International Inc | Goldman Sachs | 5,749 |
| 6,482 | ICF International Inc | HSBC | 6,676 |
| 18,034 | ICF International Inc | Morgan Stanley | 90,170 |
| (4,039) | Ichor Holdings Ltd | Barclays Bank | (2,504) |
| (19,767) | Ichor Holdings Ltd | Goldman Sachs | (47,638) |
| (1,163) | Ichor Holdings Ltd | HSBC | 791 |
| (28,460) | Ichor Holdings Ltd | Morgan Stanley | (17,645) |
| 6,246 | ICON Plc | Bank of America Merrill Lynch | 61,586 |
| 3,373 | ICON Plc | Barclays Bank | 2,131 |
| 1,515 | ICON Plc | Goldman Sachs | 12,043 |
| 274 | ICON Plc | Morgan Stanley | 104 |
| (478) | ICU Medical Inc | Bank of America Merrill Lynch | (5,148) |
| 959 | ICU Medical Inc | Bank of America Merrill Lynch | 7,907 |
| (2,062) | ICU Medical Inc | Barclays Bank | (11,753) |
| 1,389 | ICU Medical Inc | Barclays Bank | 7,917 |
| (3,404) | ICU Medical Inc | Goldman Sachs | (36,661) |
| (1,817) | ICU Medical Inc | HSBC | 2,489 |
| 1,074 | ICU Medical Inc | HSBC | (1,471) |
| (891) | ICU Medical Inc | Morgan Stanley | (5,079) |
| 1,084 | ICU Medical Inc | Morgan Stanley | 6,179 |
| 50,391 | IDACORP Inc | Bank of America Merrill Lynch | 323,714 |
| 12,346 | IDACORP Inc | Barclays Bank | 40,495 |
| 37,392 | IDACORP Inc | Goldman Sachs | 239,470 |
| 19,839 | IDACORP Inc | HSBC | 6,449 |
| 57,434 | IDACORP Inc | Morgan Stanley | 186,820 |
| 5,158 | Ideaya Biosciences Inc | HSBC | 12,482 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,983 | IDEX Corp | Bank of America Merrill Lynch | 17,728 |
| 10,103 | IDEX Corp | Barclays Bank | 69,812 |
| 5,328 | IDEX Corp | Goldman Sachs | 34,456 |
| 7,594 | IDEX Corp | HSBC | 19,086 |
| 15,404 | IDEX Corp | Morgan Stanley | 100,787 |
| 2,415 | IDEXX Laboratories Inc | Bank of America Merrill Lynch | 28,811 |
| 6,119 | IDEXX Laboratories Inc | Barclays Bank | 70,919 |
| 406 | IDEXX Laboratories Inc | Goldman Sachs | 4,844 |
| 2,241 | IDEXX Laboratories Inc | HSBC | 41,257 |
| 1,794 | IDEXX Laboratories Inc | Morgan Stanley | 20,793 |
| 25,316 | IDT Corp ‘B’ | Bank of America Merrill Lynch | 21,012 |
| 31,919 | IDT Corp ‘B’ | Goldman Sachs | 26,493 |
| 5,362 | IDT Corp ‘B’ | HSBC | 3,646 |
| 26,560 | IDT Corp ‘B’ | Morgan Stanley | (5,046) |
| (70,865) | IES Holdings Inc | Bank of America Merrill Lynch | (140,313) |
| (2,226) | IES Holdings Inc | Barclays Bank | (178) |
| (3,252) | IES Holdings Inc | Goldman Sachs | (6,439) |
| (5,974) | IES Holdings Inc | Morgan Stanley | (478) |
| 5,105 | iHeartMedia Inc ‘A’ | Goldman Sachs | 7,504 |
| 54,431 | iHeartMedia Inc ‘A’ | HSBC | 65,317 |
| 54,721 | iHeartMedia Inc ‘A’ | Morgan Stanley | 64,571 |
| 2,449 | IHS Markit Ltd | Bank of America Merrill Lynch | 6,563 |
| 3,043 | IHS Markit Ltd | Barclays Bank | 6,786 |
| (7,351) | IHS Markit Ltd | Barclays Bank | (7,229) |
| (25,191) | IHS Markit Ltd | Goldman Sachs | (67,512) |
| 11,633 | IHS Markit Ltd | HSBC | 25,244 |
| (4,819) | IHS Markit Ltd | HSBC | (10,457) |
| 13,611 | IHS Markit Ltd | Morgan Stanley | 30,353 |
| (4,633) | IHS Markit Ltd | Morgan Stanley | (10,332) |
| (12,194) | II-VI Inc | Barclays Bank | (18,535) |
| (384) | II-VI Inc | Goldman Sachs | (2,415) |
| (14,459) | II-VI Inc | HSBC | (151,386) |
| (30,263) | II-VI Inc | Morgan Stanley | (46,000) |
| 7,629 | Illinois Tool Works Inc | Bank of America Merrill Lynch | 117,408 |
| 1,993 | Illinois Tool Works Inc | Barclays Bank | 15,665 |
| (1,216) | Illinois Tool Works Inc | Barclays Bank | 1,600 |
| 1,135 | Illinois Tool Works Inc | Goldman Sachs | 17,166 |
| 7,216 | Illinois Tool Works Inc | HSBC | 80,994 |
| 28,977 | Illinois Tool Works Inc | Morgan Stanley | 227,759 |
| (1,048) | Illumina Inc | Bank of America Merrill Lynch | (27,730) |
| (419) | Illumina Inc | Barclays Bank | (7,165) |
| (1,707) | Illumina Inc | Goldman Sachs | (58,102) |
| (839) | Illumina Inc | HSBC | (44,838) |
| (5,803) | Illumina Inc | Morgan Stanley | (99,232) |
| 3,516 | IMARA Inc | Bank of America Merrill Lynch | 20,639 |
| 1,196 | IMARA Inc | Barclays Bank | 6,745 |
| 3,767 | IMARA Inc | Goldman Sachs | 22,112 |
| 3,382 | IMARA Inc | HSBC | 33,042 |
| 3,565 | IMARA Inc | Morgan Stanley | 20,107 |
| 24,247 | IMAX Corp | HSBC | (5,334) |
| 41,587 | IMAX Corp | Morgan Stanley | (27,863) |
| (55,490) | Immersion Corp | Goldman Sachs | (18,312) |
| (106,388) | Immersion Corp | Morgan Stanley | 13,830 |
| (7,167) | ImmunoGen Inc | Bank of America Merrill Lynch | (2,938) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (12,047) | ImmunoGen Inc | Barclays Bank | 3,614 |
| (8,546) | ImmunoGen Inc | Goldman Sachs | (3,504) |
| (48,015) | ImmunoGen Inc | HSBC | (44,654) |
| (10,701) | ImmunoGen Inc | Morgan Stanley | 3,210 |
| (1,369) | Immunomedics Inc | Bank of America Merrill Lynch | 1,034 |
| (8,077) | Immunomedics Inc | Barclays Bank | 9,531 |
| (10,129) | Immunomedics Inc | Goldman Sachs | 6,537 |
| (21,317) | Immunomedics Inc | HSBC | (14,496) |
| (20,492) | Immunomedics Inc | Morgan Stanley | 24,181 |
| 2,136 | Immunovant Inc | Barclays Bank | 11,812 |
| 8,899 | Immunovant Inc | HSBC | 47,165 |
| 19,044 | Immunovant Inc | Morgan Stanley | 105,313 |
| (5,048) | Impinj Inc | Bank of America Merrill Lynch | (18,274) |
| (4,174) | Impinj Inc | Barclays Bank | (3,882) |
| (22,101) | Impinj Inc | HSBC | (33,373) |
| (1,553) | Impinj Inc | Morgan Stanley | (1,444) |
| 1,849 | Incyte Corp | Bank of America Merrill Lynch | 8,210 |
| 1,327 | Incyte Corp | HSBC | 6,157 |
| 9,874 | Incyte Corp | Morgan Stanley | 11,751 |
| (21,270) | Independence Holding Co | Bank of America Merrill Lynch | (33,607) |
| (12,405) | Independence Holding Co | Morgan Stanley | (19,972) |
| (39,561) | Independence Realty Trust Inc (REIT) | Bank of America Merrill Lynch | (33,231) |
| (4,858) | Independence Realty Trust Inc (REIT) | Barclays Bank | (826) |
| (11,042) | Independence Realty Trust Inc (REIT) | Goldman Sachs | (9,275) |
| (56,687) | Independence Realty Trust Inc (REIT) | HSBC | (2,267) |
| (63,153) | Independence Realty Trust Inc (REIT) | Morgan Stanley | (10,736) |
| (17,997) | Independent Bank Corp | Bank of America Merrill Lynch | (242,960) |
| 105,854 | Independent Bank Corp | Bank of America Merrill Lynch | 220,088 |
| (13,937) | Independent Bank Corp | Barclays Bank | (83,622) |
| 20,498 | Independent Bank Corp | Barclays Bank | 14,964 |
| 12,525 | Independent Bank Corp | Goldman Sachs | 26,428 |
| (21,794) | Independent Bank Corp | HSBC | (74,804) |
| 14,850 | Independent Bank Corp | HSBC | 4,343 |
| (19,774) | Independent Bank Corp | Morgan Stanley | (118,644) |
| 30,163 | Independent Bank Corp | Morgan Stanley | 22,019 |
| 8,080 | Independent Bank Group Inc | Barclays Bank | 43,955 |
| 7,745 | Independent Bank Group Inc | Goldman Sachs | 74,352 |
| 20,131 | Independent Bank Group Inc | HSBC | 126,221 |
| 37,373 | Independent Bank Group Inc | Morgan Stanley | 203,309 |
| (39,275) | Industrial Logistics Properties Trust (REIT) | Barclays Bank | (28,671) |
| (30,516) | Industrial Logistics Properties Trust (REIT) | Goldman Sachs | (76,290) |
| (34,130) | Industrial Logistics Properties Trust (REIT) | HSBC | (11,689) |
| (43,596) | Industrial Logistics Properties Trust (REIT) | Morgan Stanley | (31,825) |
| (22,965) | Infinera Corp | Bank of America Merrill Lynch | (12,803) |
| (12,046) | Infinera Corp | Barclays Bank | (3,493) |
| (5,060) | Infinera Corp | Goldman Sachs | (3,188) |
| (67,405) | Infinera Corp | HSBC | 69,639 |
| (26,177) | Infinera Corp | Morgan Stanley | (7,591) |
| 11,115 | Information Services Group Inc | Bank of America Merrill Lynch | (3,223) |
| 1,783 | Information Services Group Inc | Barclays Bank | - |
| 15,598 | Information Services Group Inc | HSBC | (13,882) |
| 28,525 | Information Services Group Inc | Morgan Stanley | - |
| 21,833 | Infrastructure And Energy Altern | Bank of America Merrill Lynch | 1,092 |
| 23,744 | Infrastructure And Energy Altern | Goldman Sachs | 1,187 |
| 1,129 | Infrastructure And Energy Altern | Morgan Stanley | 23 |
| 6,388 | InfuSystem Holdings Inc | Bank of America Merrill Lynch | (3,513) |
| 8,936 | InfuSystem Holdings Inc | Barclays Bank | (6,613) |
| 3,286 | InfuSystem Holdings Inc | Goldman Sachs | (1,807) |
| 3,600 | InfuSystem Holdings Inc | HSBC | (6,264) |
| 5,318 | InfuSystem Holdings Inc | Morgan Stanley | (3,935) |
| (22,550) | Ingersoll Rand Inc | Barclays Bank | 9,697 |
| (18,260) | Ingersoll Rand Inc | Goldman Sachs | (30,860) |
| (12,428) | Ingersoll Rand Inc | HSBC | 10,551 |
| (41,186) | Ingersoll Rand Inc | Morgan Stanley | 17,710 |
| 3,674 | Ingevity Corp | Bank of America Merrill Lynch | 22,889 |
| (1,226) | Ingevity Corp | Barclays Bank | (736) |
| 20,002 | Ingevity Corp | Barclays Bank | 12,001 |
| (3,883) | Ingevity Corp | Goldman Sachs | (24,191) |
| 11,219 | Ingevity Corp | Goldman Sachs | 69,894 |
| (662) | Ingevity Corp | HSBC | (2,396) |
| 14,016 | Ingevity Corp | HSBC | 53,360 |
| (332) | Ingevity Corp | Morgan Stanley | (199) |
| 7,422 | Ingevity Corp | Morgan Stanley | 4,453 |
| 9,830 | Ingles Markets Inc ‘A’ | Bank of America Merrill Lynch | (12,091) |
| 12,701 | Ingles Markets Inc ‘A’ | Goldman Sachs | (15,622) |
| 47 | Ingles Markets Inc ‘A’ | HSBC | (61) |
| 13,608 | Ingles Markets Inc ‘A’ | Morgan Stanley | 8,845 |
| (4,414) | Ingredion Inc | Bank of America Merrill Lynch | (22,342) |
| (14,553) | Ingredion Inc | Barclays Bank | (53,555) |
| (27,646) | Ingredion Inc | Goldman Sachs | (140,718) |
| (11,838) | Ingredion Inc | HSBC | 10,535 |
| (8,951) | Ingredion Inc | Morgan Stanley | (32,940) |
| 55,166 | InnerWorkings Inc | Goldman Sachs | 2,207 |
| 78,220 | InnerWorkings Inc | Morgan Stanley | 7,040 |
| 5,754 | Innospec Inc | Bank of America Merrill Lynch | 54,836 |
| 7,745 | Innospec Inc | Barclays Bank | 16,884 |
| 7,319 | Innospec Inc | Goldman Sachs | 69,750 |
| (4,465) | Innospec Inc | HSBC | (11,966) |
| 4,935 | Innospec Inc | HSBC | 13,226 |
| (1,486) | Innospec Inc | Morgan Stanley | (3,239) |
| 7,857 | Innospec Inc | Morgan Stanley | 17,128 |
| 8,719 | Innoviva Inc | Bank of America Merrill Lynch | 610 |
| (3,435) | Innoviva Inc | Barclays Bank | 1,546 |
| 19,201 | Innoviva Inc | Barclays Bank | (8,640) |
| 58,796 | Innoviva Inc | Goldman Sachs | 4,116 |
| (3,334) | Innoviva Inc | Goldman Sachs | (233) |
| 36,967 | Innoviva Inc | HSBC | 12,199 |
| (14,894) | Innoviva Inc | Morgan Stanley | 6,702 |
| 12,725 | Innoviva Inc | Morgan Stanley | (5,726) |
| 1,699 | Inogen Inc | Bank of America Merrill Lynch | (306) |
| 3,111 | Inogen Inc | Barclays Bank | 2,053 |
| 2,098 | Inogen Inc | Goldman Sachs | 1,564 |
| 607 | Inogen Inc | HSBC | 521 |
| 7,600 | Inogen Inc | Morgan Stanley | 5,016 |
| 2,237 | Inovalon Holdings Inc ‘A’ | Bank of America Merrill Lynch | 6,644 |
| 24,666 | Inovalon Holdings Inc ‘A’ | Barclays Bank | 9,866 |
| 18,226 | Inovalon Holdings Inc ‘A’ | Goldman Sachs | 54,131 |
| 27,537 | Inovalon Holdings Inc ‘A’ | HSBC | 63,610 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 32,844 | Inovalon Holdings Inc 'A' | Morgan Stanley | 13,138 |
| 6,119 | Inovio Pharmaceuticals Inc | Bank of America Merrill Lynch | 490 |
| 47,468 | Inovio Pharmaceuticals Inc | Goldman Sachs | 67 |
| 5,106 | Inovio Pharmaceuticals Inc | Morgan Stanley | (35) |
| 3,851 | Inphi Corp | Bank of America Merrill Lynch | 77,867 |
| 13,829 | Inphi Corp | Barclays Bank | 96,250 |
| (252) | Inphi Corp | Barclays Bank | (1,754) |
| 2,975 | Inphi Corp | Goldman Sachs | 60,155 |
| 2,290 | Inphi Corp | HSBC | 24,860 |
| (3,609) | Inphi Corp | HSBC | (53,907) |
| 761 | Inphi Corp | Morgan Stanley | 5,297 |
| (1,779) | Inphi Corp | Morgan Stanley | (12,382) |
| (29,177) | Inseego Corp | Barclays Bank | 23,342 |
| (7,293) | Inseego Corp | HSBC | 6,053 |
| (8,582) | Insight Enterprises Inc | Bank of America Merrill Lynch | (51,664) |
| 12,361 | Insight Enterprises Inc | Bank of America Merrill Lynch | 74,413 |
| (1,835) | Insight Enterprises Inc | Barclays Bank | (3,285) |
| 148 | Insight Enterprises Inc | Barclays Bank | 265 |
| 14,361 | Insight Enterprises Inc | Goldman Sachs | 86,453 |
| (2,463) | Insight Enterprises Inc | Goldman Sachs | (14,827) |
| 1,026 | Insight Enterprises Inc | HSBC | (1,231) |
| (2,149) | Insight Enterprises Inc | Morgan Stanley | (3,847) |
| 10,033 | Insight Enterprises Inc | Morgan Stanley | 17,959 |
| (6,977) | Insmed Inc | Bank of America Merrill Lynch | 6,907 |
| (896) | Insmed Inc | Barclays Bank | 1,057 |
| (11,708) | Insmed Inc | HSBC | (13,815) |
| (17,664) | Insmed Inc | Morgan Stanley | 20,844 |
| 3,777 | Insperity Inc | Bank of America Merrill Lynch | 18,782 |
| 9,876 | Insperity Inc | Barclays Bank | 12,543 |
| 6,716 | Insperity Inc | Goldman Sachs | 36,232 |
| 18,949 | Insperity Inc | HSBC | (58,378) |
| 4,865 | Insperity Inc | Morgan Stanley | 6,179 |
| 2,670 | Inspire Medical Systems Inc | Barclays Bank | (16,073) |
| 1,451 | Inspire Medical Systems Inc | Goldman Sachs | 6,718 |
| 4,376 | Inspire Medical Systems Inc | HSBC | 38,159 |
| 11,242 | Inspire Medical Systems Inc | Morgan Stanley | (67,677) |
| (56,040) | Inspired Entertainment Inc | Bank of America Merrill Lynch | (46,513) |
| (400) | Inspired Entertainment Inc | Goldman Sachs | (332) |
| (20,670) | Inspired Entertainment Inc | HSBC | (16,949) |
| (19,337) | Inspired Entertainment Inc | Morgan Stanley | (9,475) |
| 5,154 | Installed Building Products Inc | Bank of America Merrill Lynch | 79,423 |
| (10,857) | Installed Building Products Inc | Bank of America Merrill Lynch | (167,306) |
| 3,314 | Installed Building Products Inc | Barclays Bank | 13,786 |
| (11,674) | Installed Building Products Inc | HSBC | (121,526) |
| 2,663 | Installed Building Products Inc | Morgan Stanley | 11,078 |
| (9,326) | Installed Building Products Inc | Morgan Stanley | (38,796) |
| (9,913) | Insteel Industries Inc | Barclays Bank | (7,137) |
| (11,060) | Insteel Industries Inc | Goldman Sachs | (24,332) |
| (19,282) | Insteel Industries Inc | HSBC | (6,170) |
| (4,368) | Insteel Industries Inc | Morgan Stanley | (3,145) |
| 819 | Insulet Corp | Barclays Bank | 5,631 |
| 592 | Insulet Corp | Goldman Sachs | (10,100) |
| 1,628 | Insulet Corp | HSBC | (27,215) |
| 3,792 | Insulet Corp | Morgan Stanley | (19,567) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (5,930) | Integer Holdings Corp | Bank of America Merrill Lynch | (23,839) |
| 747 | Integer Holdings Corp | Bank of America Merrill Lynch | 3,003 |
| (2,210) | Integer Holdings Corp | Barclays Bank | 7,110 |
| 496 | Integer Holdings Corp | Goldman Sachs | 1,994 |
| (1,289) | Integer Holdings Corp | Goldman Sachs | (5,182) |
| 12,000 | Integer Holdings Corp | HSBC | 12,120 |
| (2,182) | Integer Holdings Corp | Morgan Stanley | 7,026 |
| 10,087 | Integer Holdings Corp | Morgan Stanley | (32,480) |
| 8,691 | Integra LifeSciences Holdings Corp | Bank of America Merrill Lynch | 44,238 |
| 29,484 | Integra LifeSciences Holdings Corp | Barclays Bank | 48,354 |
| 6,995 | Integra LifeSciences Holdings Corp | Goldman Sachs | 35,605 |
| 11,920 | Integra LifeSciences Holdings Corp | HSBC | (8,582) |
| 35,149 | Integra LifeSciences Holdings Corp | Morgan Stanley | 57,644 |
| 3,902 | Intel Corp | Bank of America Merrill Lynch | 17,091 |
| (6,251) | Intel Corp | Bank of America Merrill Lynch | (11,260) |
| 13,464 | Intel Corp | Barclays Bank | 5,453 |
| (10,152) | Intel Corp | Barclays Bank | (3,461) |
| 11,077 | Intel Corp | Goldman Sachs | 48,517 |
| (9,014) | Intel Corp | Goldman Sachs | (39,481) |
| 7,835 | Intel Corp | HSBC | 19,309 |
| (26,828) | Intel Corp | HSBC | (80,216) |
| 9,146 | Intel Corp | Morgan Stanley | 3,704 |
| (2,938) | Intel Corp | Morgan Stanley | (1,190) |
| 9,782 | Intellia Therapeutics Inc | Barclays Bank | (34,922) |
| 8,645 | Intellia Therapeutics Inc | Goldman Sachs | (2,075) |
| 17,783 | Intellia Therapeutics Inc | HSBC | 67,220 |
| 26,570 | Intellia Therapeutics Inc | Morgan Stanley | (94,855) |
| (797) | Intelligent Systems Corp | Bank of America Merrill Lynch | 206 |
| (9,589) | Intelligent Systems Corp | Barclays Bank | 2,110 |
| (1,447) | Intelligent Systems Corp | Goldman Sachs | (130) |
| (3,773) | Intelligent Systems Corp | HSBC | (189) |
| (7,436) | Inter Parfums Inc | Bank of America Merrill Lynch | (45,083) |
| (13,126) | Inter Parfums Inc | Barclays Bank | (31,468) |
| (2,939) | Inter Parfums Inc | Goldman Sachs | (16,868) |
| (7,511) | Inter Parfums Inc | HSBC | (9,990) |
| (4,313) | Inter Parfums Inc | Morgan Stanley | (10,998) |
| 1,666 | Interactive Brokers Group Inc 'A' | Bank of America Merrill Lynch | 8,697 |
| (623) | Interactive Brokers Group Inc 'A' | Bank of America Merrill Lynch | (2,235) |
| 5,914 | Interactive Brokers Group Inc 'A' | Goldman Sachs | 30,871 |
| 2,531 | Interactive Brokers Group Inc 'A' | HSBC | 4,384 |
| (725) | Interactive Brokers Group Inc 'A' | HSBC | (964) |
| 2,958 | Interactive Brokers Group Inc 'A' | Morgan Stanley | 10,767 |
| (7,619) | Interactive Brokers Group Inc 'A' | Morgan Stanley | (27,733) |
| (2,350) | Intercept Pharmaceuticals Inc | Bank of America Merrill Lynch | 24,269 |
| 5,623 | Intercept Pharmaceuticals Inc | Bank of America Merrill Lynch | (69,878) |
| (1,104) | Intercept Pharmaceuticals Inc | Barclays Bank | 9,053 |
| 1,585 | Intercept Pharmaceuticals Inc | Barclays Bank | (10,266) |
| (616) | Intercept Pharmaceuticals Inc | Goldman Sachs | 7,577 |
| 479 | Intercept Pharmaceuticals Inc | Goldman Sachs | (8,963) |
| (4,158) | Intercept Pharmaceuticals Inc | HSBC | 59,869 |
| 1,308 | Intercept Pharmaceuticals Inc | HSBC | (19,743) |
| (6,145) | Intercept Pharmaceuticals Inc | Morgan Stanley | 50,389 |
| 3,242 | Intercept Pharmaceuticals Inc | Morgan Stanley | (26,584) |
| 2,483 | Intercontinental Exchange Inc | Bank of America Merrill Lynch | 2,350 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,785 | Intercontinental Exchange Inc | Barclays Bank | 5,034 |
| (12,207) | Intercontinental Exchange Inc | Barclays Bank | (16,235) |
| 5,833 | Intercontinental Exchange Inc | Goldman Sachs | 9,508 |
| (9,242) | Intercontinental Exchange Inc | Goldman Sachs | (15,064) |
| 2,200 | Intercontinental Exchange Inc | HSBC | 3,224 |
| (1,915) | Intercontinental Exchange Inc | HSBC | (3,026) |
| 13,803 | Intercontinental Exchange Inc | Morgan Stanley | 18,358 |
| (12,042) | Intercontinental Exchange Inc | Morgan Stanley | (16,016) |
| 7,130 | InterDigital Inc | Bank of America Merrill Lynch | 10,624 |
| (4,400) | InterDigital Inc | Bank of America Merrill Lynch | 438 |
| 4,554 | InterDigital Inc | Barclays Bank | 2,641 |
| (15,356) | InterDigital Inc | Barclays Bank | (8,906) |
| (1,687) | InterDigital Inc | Goldman Sachs | (2,514) |
| 1,062 | InterDigital Inc | HSBC | (4,928) |
| (4,492) | InterDigital Inc | HSBC | 20,843 |
| (6,792) | InterDigital Inc | Morgan Stanley | (3,939) |
| 8,532 | Interface Inc | Bank of America Merrill Lynch | 11,220 |
| 9,958 | Interface Inc | Barclays Bank | 6,074 |
| 40,487 | Interface Inc | Goldman Sachs | 53,240 |
| 7,885 | Interface Inc | HSBC | (1,656) |
| 2,568 | Interface Inc | Morgan Stanley | 1,566 |
| (6,533) | International Bancshares Corp | Bank of America Merrill Lynch | (24,945) |
| (2,830) | International Bancshares Corp | Barclays Bank | (7,132) |
| (1,610) | International Bancshares Corp | Goldman Sachs | (7,438) |
| (29,854) | International Bancshares Corp | HSBC | (64,243) |
| (44,697) | International Bancshares Corp | Morgan Stanley | (112,636) |
| (7,704) | International Business Machines Corp | Bank of America Merrill Lynch | (43,835) |
| (6,073) | International Business Machines Corp | Barclays Bank | (18,852) |
| (6,041) | International Business Machines Corp | Goldman Sachs | (21,704) |
| (20,816) | International Business Machines Corp | HSBC | 6,661 |
| (16,828) | International Business Machines Corp | Morgan Stanley | (72,024) |
| (688) | International Flavors & Fragrances Inc | Bank of America Merrill Lynch | (2,890) |
| 6,125 | International Flavors & Fragrances Inc | Bank of America Merrill Lynch | 17,090 |
| (8,225) | International Flavors & Fragrances Inc | Barclays Bank | (24,675) |
| 6,782 | International Flavors & Fragrances Inc | Barclays Bank | (3,447) |
| 382 | International Flavors & Fragrances Inc | Goldman Sachs | 1,412 |
| (1,052) | International Flavors & Fragrances Inc | HSBC | 2,157 |
| 211 | International Flavors & Fragrances Inc | HSBC | 580 |
| 3,627 | International Flavors & Fragrances Inc | Morgan Stanley | 4,176 |
| 15,117 | International Game Technology Plc | Bank of America Merrill Lynch | 13,669 |
| 27,798 | International Game Technology Plc | Morgan Stanley | 13,621 |
| (22,966) | International Game Technology Plc | Morgan Stanley | (11,253) |
| 43,605 | International Money Express Inc | Goldman Sachs | 53,634 |
| 6,639 | International Money Express Inc | HSBC | 7,768 |
| 35,805 | International Money Express Inc | Morgan Stanley | 23,631 |
| 9,387 | International Paper Co | Bank of America Merrill Lynch | 29,006 |
| (9,979) | International Paper Co | Bank of America Merrill Lynch | (30,835) |
| 15,425 | International Paper Co | Barclays Bank | 23,138 |
| (9,162) | International Paper Co | Barclays Bank | (13,743) |
| 21,367 | International Paper Co | Goldman Sachs | 66,024 |
| 47,538 | International Paper Co | HSBC | (9,983) |
| 12,128 | International Paper Co | Morgan Stanley | 18,192 |
| (14,912) | International Paper Co | Morgan Stanley | (22,368) |
| (4,380) | International Seaways Inc | Barclays Bank | (1,183) |
| (13,276) | International Seaways Inc | Goldman Sachs | (6,638) |
| (8,150) | International Seaways Inc | HSBC | (2,435) |
| 28,734 | Interpublic Group of Cos Inc | Bank of America Merrill Lynch | 23,752 |
| 28,504 | Interpublic Group of Cos Inc | Barclays Bank | 9,691 |
| 80,149 | Interpublic Group of Cos Inc | Goldman Sachs | 105,328 |
| 7,464 | Interpublic Group of Cos Inc | HSBC | 4,408 |
| 70,707 | Interpublic Group of Cos Inc | Morgan Stanley | 17,160 |
| 29,136 | Intersect ENT Inc | Barclays Bank | 3,448 |
| 9,089 | Intersect ENT Inc | HSBC | (16,919) |
| 11,380 | Intersect ENT Inc | Morgan Stanley | 2,048 |
| (27,533) | Intevac Inc | Bank of America Merrill Lynch | (5,507) |
| (5,815) | Intevac Inc | Goldman Sachs | (1,163) |
| (900) | Intevac Inc | HSBC | 108 |
| (4,634) | INTL. FCStone Inc | Bank of America Merrill Lynch | (55,608) |
| (2,322) | INTL. FCStone Inc | Goldman Sachs | (27,864) |
| (10,273) | INTL. FCStone Inc | HSBC | (94,404) |
| (13,622) | INTL. FCStone Inc | Morgan Stanley | (119,601) |
| (2,938) | Intra-Cellular Therapies Inc | Bank of America Merrill Lynch | 4,730 |
| 7,401 | Intra-Cellular Therapies Inc | Barclays Bank | (14,284) |
| (1,844) | Intra-Cellular Therapies Inc | Goldman Sachs | 2,969 |
| (6,440) | Intra-Cellular Therapies Inc | HSBC | (966) |
| 2,898 | Intra-Cellular Therapies Inc | HSBC | 435 |
| (3,642) | Intra-Cellular Therapies Inc | Morgan Stanley | 7,029 |
| 8,807 | Intra-Cellular Therapies Inc | Morgan Stanley | (16,998) |
| (33,811) | Intrepid Potash Inc | Barclays Bank | (6,086) |
| (24,984) | Intrepid Potash Inc | Goldman Sachs | (7,768) |
| (16,246) | Intrepid Potash Inc | HSBC | (3,249) |
| (9,090) | IntriCon Corp | Bank of America Merrill Lynch | (24,816) |
| (31,080) | IntriCon Corp | Goldman Sachs | (84,848) |
| (4,660) | IntriCon Corp | HSBC | (8,901) |
| (9,706) | IntriCon Corp | Morgan Stanley | (6,697) |
| 3,190 | Intuit Inc | Bank of America Merrill Lynch | (1,218) |
| 2,810 | Intuit Inc | Barclays Bank | (6,519) |
| 3,247 | Intuit Inc | Goldman Sachs | 715 |
| 1,635 | Intuit Inc | HSBC | 4,037 |
| 6,950 | Intuit Inc | Morgan Stanley | (16,124) |
| (1,208) | Intuitive Surgical Inc | Barclays Bank | (14,726) |
| 948 | Intuitive Surgical Inc | Goldman Sachs | 21,282 |
| (593) | Intuitive Surgical Inc | HSBC | (22,071) |
| (4,543) | Intuitive Surgical Inc | Morgan Stanley | (55,379) |
| 2,063 | Intuitive Surgical Inc | Morgan Stanley | 25,148 |
| (28,212) | Invacare Corp | Bank of America Merrill Lynch | (12,695) |
| (10,204) | Invacare Corp | Barclays Bank | 6,735 |
| (6,906) | Invacare Corp | Goldman Sachs | (3,108) |
| (5,309) | Invacare Corp | HSBC | (2,389) |
| (3,530) | Invacare Corp | Morgan Stanley | 2,330 |
| 52,526 | Invesco Ltd | Bank of America Merrill Lynch | 61,718 |
| 31,122 | Invesco Ltd | Barclays Bank | 18,829 |
| 60,313 | Invesco Ltd | Goldman Sachs | 70,868 |
| 111,108 | Invesco Ltd | Morgan Stanley | 67,220 |
| 21,712 | Invesco Mortgage Capital Inc (REIT) | Barclays Bank | 217 |
| 14,074 | Invesco Mortgage Capital Inc (REIT) | Goldman Sachs | 1,407 |
| 36,450 | Invesco Mortgage Capital Inc (REIT) | HSBC | 1,094 |
| 109,100 | Invesco Mortgage Capital Inc (REIT) | Morgan Stanley | 1,091 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,312 | Investar Holding Corp | Bank of America Merrill Lynch | 8,926 |
| 8,445 | Investar Holding Corp | Barclays Bank | 7,094 |
| 10,254 | Investar Holding Corp | Goldman Sachs | 21,226 |
| 28,362 | Investar Holding Corp | HSBC | 18,152 |
| 9,843 | Investar Holding Corp | Morgan Stanley | 8,268 |
| 30,588 | Investors Bancorp Inc | Bank of America Merrill Lynch | 29,193 |
| (3,175) | Investors Bancorp Inc | Barclays Bank | (1,810) |
| 42,587 | Investors Bancorp Inc | Barclays Bank | 24,275 |
| 69,676 | Investors Bancorp Inc | Goldman Sachs | 79,431 |
| (93,683) | Investors Bancorp Inc | Goldman Sachs | (106,799) |
| (22,912) | Investors Bancorp Inc | HSBC | 2,062 |
| 138,190 | Investors Bancorp Inc | HSBC | (11,160) |
| (24,179) | Investors Bancorp Inc | Morgan Stanley | (13,782) |
| 52,909 | Investors Bancorp Inc | Morgan Stanley | 30,158 |
| (3,394) | Investors Real Estate Trust (REIT) | Bank of America Merrill Lynch | (24,403) |
| (485) | Investors Real Estate Trust (REIT) | Barclays Bank | (873) |
| (5,262) | Investors Real Estate Trust (REIT) | HSBC | (33,867) |
| (14,502) | Investors Real Estate Trust (REIT) | Morgan Stanley | (26,104) |
| 660 | Investors Title Co | Bank of America Merrill Lynch | 9,580 |
| 610 | Investors Title Co | Barclays Bank | 4,981 |
| 3,848 | Investors Title Co | Goldman Sachs | 55,854 |
| 1,192 | Investors Title Co | HSBC | 5,124 |
| 1,629 | Investors Title Co | Morgan Stanley | 13,301 |
| (7,850) | Invitae Corp | Bank of America Merrill Lynch | (3,690) |
| 12,639 | Invitae Corp | Barclays Bank | (5,049) |
| (14,825) | Invitae Corp | Barclays Bank | 8,302 |
| 3,001 | Invitae Corp | Goldman Sachs | 1,410 |
| 1,913 | Invitae Corp | Morgan Stanley | (1,071) |
| (16,448) | Invitation Homes Inc (REIT) | Bank of America Merrill Lynch | 3,505 |
| 5,375 | Invitation Homes Inc (REIT) | Barclays Bank | 2,580 |
| (13,282) | Invitation Homes Inc (REIT) | Barclays Bank | (2,656) |
| 7,580 | Invitation Homes Inc (REIT) | Goldman Sachs | 13,871 |
| (31,074) | Invitation Homes Inc (REIT) | Goldman Sachs | (24,999) |
| 42,165 | Invitation Homes Inc (REIT) | HSBC | 42,165 |
| 58,372 | Invitation Homes Inc (REIT) | Morgan Stanley | 28,019 |
| 3,112 | ION Geophysical Corp | Barclays Bank | 280 |
| 10,739 | ION Geophysical Corp | Morgan Stanley | 967 |
| 6,088 | Ionis Pharmaceuticals Inc | Bank of America Merrill Lynch | 20,578 |
| 5,622 | Ionis Pharmaceuticals Inc | Barclays Bank | 11,131 |
| 7,335 | Ionis Pharmaceuticals Inc | Goldman Sachs | 23,879 |
| 14,562 | Ionis Pharmaceuticals Inc | HSBC | 29,852 |
| 20,319 | Ionis Pharmaceuticals Inc | Morgan Stanley | 40,231 |
| (3,738) | Iovance Biotherapeutics Inc | Barclays Bank | 30,615 |
| (12,624) | Iovance Biotherapeutics Inc | Goldman Sachs | 43,806 |
| (756) | Iovance Biotherapeutics Inc | HSBC | 2,495 |
| (12,903) | Iovance Biotherapeutics Inc | Morgan Stanley | 105,676 |
| (2,209) | IPG Photonics Corp | Bank of America Merrill Lynch | (12,105) |
| (1,319) | IPG Photonics Corp | Barclays Bank | 7,558 |
| (1,065) | IPG Photonics Corp | Goldman Sachs | (5,836) |
| (1,753) | IPG Photonics Corp | HSBC | 701 |
| 2,317 | IPG Photonics Corp | HSBC | (927) |
| (1,923) | IPG Photonics Corp | Morgan Stanley | 11,019 |
| (3,268) | IQVIA Holdings Inc | Bank of America Merrill Lynch | (27,783) |
| (2,413) | IQVIA Holdings Inc | Goldman Sachs | (16,566) |
| (3,910) | IQVIA Holdings Inc | HSBC | (38,318) |
| (12,071) | IQVIA Holdings Inc | Morgan Stanley | (54,923) |
| 11,856 | iRadimed Corp | Bank of America Merrill Lynch | 15,768 |
| 7,152 | iRadimed Corp | Barclays Bank | 2,432 |
| 4,626 | iRadimed Corp | Goldman Sachs | 6,153 |
| 9,432 | iRadimed Corp | HSBC | 9,526 |
| 10,698 | iRadimed Corp | Morgan Stanley | 3,637 |
| (2,693) | iRhythm Technologies Inc | Bank of America Merrill Lynch | 14,153 |
| (589) | iRhythm Technologies Inc | Barclays Bank | 1,125 |
| 154 | iRhythm Technologies Inc | Barclays Bank | (294) |
| (798) | iRhythm Technologies Inc | Goldman Sachs | 5,171 |
| 218 | iRhythm Technologies Inc | Goldman Sachs | (582) |
| 1,835 | iRhythm Technologies Inc | HSBC | 330 |
| 6,003 | iRhythm Technologies Inc | Morgan Stanley | (11,466) |
| 11,755 | Iridium Communications Inc | Bank of America Merrill Lynch | 24,215 |
| (6,752) | Iridium Communications Inc | Bank of America Merrill Lynch | (1,836) |
| (10,811) | Iridium Communications Inc | Barclays Bank | (8,087) |
| 5,388 | Iridium Communications Inc | Barclays Bank | 4,903 |
| 18,866 | Iridium Communications Inc | Goldman Sachs | 38,864 |
| (14,457) | Iridium Communications Inc | Goldman Sachs | (29,781) |
| 12,893 | Iridium Communications Inc | HSBC | 8,510 |
| (13,818) | Iridium Communications Inc | HSBC | (9,120) |
| 38,321 | Iridium Communications Inc | Morgan Stanley | 34,872 |
| (5,763) | Iridium Communications Inc | Morgan Stanley | (5,244) |
| (4,900) | iRobot Corp | Barclays Bank | 1,691 |
| 1,345 | iRobot Corp | Barclays Bank | (464) |
| 1,215 | iRobot Corp | Goldman Sachs | 7,054 |
| (1,062) | iRobot Corp | HSBC | (8,608) |
| 3,762 | iRobot Corp | HSBC | 31,279 |
| 3,259 | iRobot Corp | Morgan Stanley | (1,124) |
| (3,446) | Iron Mountain Inc (REIT) | Bank of America Merrill Lynch | (11,027) |
| (928) | Iron Mountain Inc (REIT) | Barclays Bank | (1,346) |
| 4,026 | Iron Mountain Inc (REIT) | Barclays Bank | 5,838 |
| (453) | Iron Mountain Inc (REIT) | Goldman Sachs | (1,450) |
| (3,973) | Iron Mountain Inc (REIT) | HSBC | (4,172) |
| (29,035) | Iron Mountain Inc (REIT) | Morgan Stanley | (42,101) |
| 13,526 | Iron Mountain Inc (REIT) | Morgan Stanley | 19,613 |
| 33,660 | Ironwood Pharmaceuticals Inc | Bank of America Merrill Lynch | (44,936) |
| 35,772 | Ironwood Pharmaceuticals Inc | Barclays Bank | (77,983) |
| 41,679 | Ironwood Pharmaceuticals Inc | Goldman Sachs | (55,641) |
| 65,568 | Ironwood Pharmaceuticals Inc | HSBC | (26,227) |
| 60,531 | Ironwood Pharmaceuticals Inc | Morgan Stanley | (131,957) |
| (30,842) | iStar Inc (REIT) | Bank of America Merrill Lynch | (48,730) |
| (15,675) | iStar Inc (REIT) | Barclays Bank | (10,502) |
| (19,802) | iStar Inc (REIT) | Goldman Sachs | (31,287) |
| (31,680) | iStar Inc (REIT) | HSBC | (24,394) |
| (18,686) | iStar Inc (REIT) | Morgan Stanley | (12,520) |
| 7,192 | Itau Unibanco Holding SA ADR | HSBC | 1,942 |
| (33,010) | Iteris Inc | Bank of America Merrill Lynch | (22,777) |
| (5,298) | Iteris Inc | Goldman Sachs | (3,656) |
| (17,355) | Iteris Inc | Morgan Stanley | (2,430) |
| (4,799) | Itron Inc | Bank of America Merrill Lynch | (35,704) |
| (9,785) | Itron Inc | Barclays Bank | (20,744) |
| (4,447) | Itron Inc | Goldman Sachs | (33,086) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (14,054) | Itron Inc | HSBC | (7,589) |
| (14,092) | Itron Inc | Morgan Stanley | (29,875) |
| (4,020) | ITT Inc | Bank of America Merrill Lynch | (33,929) |
| 3,407 | ITT Inc | Bank of America Merrill Lynch | 28,755 |
| (12,024) | ITT Inc | Barclays Bank | (32,345) |
| 5,957 | ITT Inc | Barclays Bank | 16,024 |
| (3,522) | ITT Inc | Goldman Sachs | (29,726) |
| 6,873 | ITT Inc | Goldman Sachs | 58,008 |
| (13,855) | ITT Inc | HSBC | (77,727) |
| (13,619) | ITT Inc | Morgan Stanley | (36,635) |
| 7,390 | ITT Inc | Morgan Stanley | 19,879 |
| (22,093) | IVERIC bio Inc | Bank of America Merrill Lynch | (6,628) |
| (13,704) | IVERIC bio Inc | Goldman Sachs | (4,111) |
| 68,161 | J Alexander’s Holdings Inc | Bank of America Merrill Lynch | 40,897 |
| 4,404 | J Alexander’s Holdings Inc | Barclays Bank | 1,145 |
| 3,230 | J&J Snack Foods Corp | Bank of America Merrill Lynch | 19,735 |
| (1,259) | J&J Snack Foods Corp | Barclays Bank | (3,273) |
| 2,786 | J&J Snack Foods Corp | Barclays Bank | 4,909 |
| 8,483 | J&J Snack Foods Corp | Goldman Sachs | 51,831 |
| (852) | J&J Snack Foods Corp | Goldman Sachs | (5,206) |
| (2,754) | J&J Snack Foods Corp | HSBC | 2,654 |
| 6,176 | J&J Snack Foods Corp | HSBC | (6,409) |
| (1,208) | J&J Snack Foods Corp | Morgan Stanley | (3,141) |
| 5,992 | J&J Snack Foods Corp | Morgan Stanley | 15,579 |
| (1,680) | J2 Global Inc | Bank of America Merrill Lynch | (9,408) |
| 12,341 | J2 Global Inc | Bank of America Merrill Lynch | 69,110 |
| (7,800) | J2 Global Inc | Barclays Bank | (10,530) |
| 4,576 | J2 Global Inc | Barclays Bank | 6,178 |
| (13,041) | J2 Global Inc | Goldman Sachs | (73,030) |
| 29,229 | J2 Global Inc | Goldman Sachs | 161,916 |
| (6,130) | J2 Global Inc | HSBC | 22,313 |
| 12,795 | J2 Global Inc | HSBC | (28,944) |
| (7,558) | J2 Global Inc | Morgan Stanley | (10,203) |
| 36,021 | J2 Global Inc | Morgan Stanley | 43,198 |
| 13,838 | Jabil Inc | Bank of America Merrill Lynch | 26,015 |
| (1,677) | Jabil Inc | Bank of America Merrill Lynch | (3,153) |
| 18,563 | Jabil Inc | Barclays Bank | 14,850 |
| (9,922) | Jabil Inc | Barclays Bank | (7,938) |
| 8,655 | Jabil Inc | Goldman Sachs | 16,271 |
| (32,230) | Jabil Inc | Goldman Sachs | (60,592) |
| 4,796 | Jabil Inc | HSBC | 6,906 |
| (14,886) | Jabil Inc | HSBC | (21,436) |
| 14,040 | Jabil Inc | Morgan Stanley | 11,232 |
| (12,233) | Jabil Inc | Morgan Stanley | (9,786) |
| (1,172) | Jack Henry & Associates Inc | Bank of America Merrill Lynch | 13,805 |
| (406) | Jack Henry & Associates Inc | Barclays Bank | 3,220 |
| (2,504) | Jack Henry & Associates Inc | Goldman Sachs | 20,357 |
| 6,300 | Jack Henry & Associates Inc | HSBC | (23,940) |
| (1,732) | Jack Henry & Associates Inc | HSBC | 6,582 |
| (4,345) | Jack Henry & Associates Inc | Morgan Stanley | 34,456 |
| (4,263) | Jack in the Box Inc | Bank of America Merrill Lynch | (4,945) |
| (12,025) | Jack in the Box Inc | HSBC | (22,126) |
| (2,401) | Jack in the Box Inc | Morgan Stanley | (2,449) |
| (4,532) | Jacobs Engineering Group Inc | Bank of America Merrill Lynch | (51,982) |
| (4,504) | Jacobs Engineering Group Inc | Barclays Bank | (29,186) |
| (8,463) | Jacobs Engineering Group Inc | Goldman Sachs | (97,071) |
| (17,052) | Jacobs Engineering Group Inc | HSBC | (61,558) |
| (22,720) | Jacobs Engineering Group Inc | Morgan Stanley | (147,226) |
| (23,832) | James River Group Holdings Ltd | Barclays Bank | (48,617) |
| (19,770) | James River Group Holdings Ltd | Goldman Sachs | (144,143) |
| (19,443) | James River Group Holdings Ltd | HSBC | (88,077) |
| (12,252) | James River Group Holdings Ltd | Morgan Stanley | (24,994) |
| (54,152) | Janus Henderson Group Plc | Barclays Bank | (5,718) |
| (16,366) | Janus Henderson Group Plc | Goldman Sachs | (47,213) |
| (2,481) | Janus Henderson Group Plc | HSBC | (5,979) |
| (19,842) | Janus Henderson Group Plc | Morgan Stanley | (25,199) |
| 12,859 | Jason Industries Inc | Morgan Stanley | 39 |
| 8,600 | Jazz Pharmaceuticals Plc | Bank of America Merrill Lynch | 71,208 |
| 9,794 | Jazz Pharmaceuticals Plc | Barclays Bank | 96,471 |
| 12,439 | Jazz Pharmaceuticals Plc | Goldman Sachs | 102,995 |
| 8,034 | Jazz Pharmaceuticals Plc | HSBC | 71,068 |
| 5,098 | Jazz Pharmaceuticals Plc | Morgan Stanley | 50,215 |
| (5,999) | JB Hunt Transport Services Inc | Bank of America Merrill Lynch | (129,218) |
| (6,166) | JB Hunt Transport Services Inc | Barclays Bank | (69,183) |
| (2,570) | JB Hunt Transport Services Inc | Goldman Sachs | (55,358) |
| (8,725) | JB Hunt Transport Services Inc | HSBC | (144,904) |
| (3,976) | JB Hunt Transport Services Inc | Morgan Stanley | (44,611) |
| (14,283) | JBG SMITH Properties (REIT) | Bank of America Merrill Lynch | (41,278) |
| (4,999) | JBG SMITH Properties (REIT) | Barclays Bank | (6,749) |
| (34,277) | JBG SMITH Properties (REIT) | Goldman Sachs | (99,061) |
| (26,362) | JBG SMITH Properties (REIT) | HSBC | 49,854 |
| (75,054) | JBG SMITH Properties (REIT) | Morgan Stanley | (101,323) |
| 8,595 | Jefferies Financial Group Inc | Bank of America Merrill Lynch | 17,276 |
| 6,413 | Jefferies Financial Group Inc | Barclays Bank | 8,016 |
| 4,912 | Jefferies Financial Group Inc | Goldman Sachs | 9,873 |
| 6,402 | Jefferies Financial Group Inc | HSBC | 2,561 |
| 3,101 | Jefferies Financial Group Inc | Morgan Stanley | 3,876 |
| (14,474) | JELD-WEN Holding Inc | Bank of America Merrill Lynch | (22,725) |
| (838) | JELD-WEN Holding Inc | Barclays Bank | 134 |
| (4,224) | JELD-WEN Holding Inc | Goldman Sachs | (6,632) |
| (13,156) | JELD-WEN Holding Inc | HSBC | (14,201) |
| (65,929) | JELD-WEN Holding Inc | Morgan Stanley | 10,549 |
| (8,294) | Jernigan Capital Inc (REIT) | Bank of America Merrill Lynch | (5,806) |
| (12,764) | Jernigan Capital Inc (REIT) | Barclays Bank | (2,936) |
| (38,842) | Jernigan Capital Inc (REIT) | Goldman Sachs | (27,189) |
| (15,996) | Jernigan Capital Inc (REIT) | HSBC | 16,156 |
| (13,914) | Jernigan Capital Inc (REIT) | Morgan Stanley | (3,200) |
| (9,689) | JetBlue Airways Corp | HSBC | (8,817) |
| (111,866) | JetBlue Airways Corp | Morgan Stanley | (85,018) |
| 5,033 | JM Smucker Co | Bank of America Merrill Lynch | (16,508) |
| (1,984) | JM Smucker Co | Bank of America Merrill Lynch | (7,752) |
| 5,407 | JM Smucker Co | Barclays Bank | 15,626 |
| (5,621) | JM Smucker Co | Goldman Sachs | (17,504) |
| 3,709 | JM Smucker Co | HSBC | (15,497) |
| 3,816 | JM Smucker Co | Morgan Stanley | 11,028 |
| 6,801 | John B Sanfilippo & Son Inc | Bank of America Merrill Lynch | 23,191 |
| 3,607 | John B Sanfilippo & Son Inc | Barclays Bank | (794) |
| 5,234 | John B Sanfilippo & Son Inc | Goldman Sachs | 17,848 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,278 | John B Sanfilippo & Son Inc | HSBC | (5,585) |
| 4,929 | John B Sanfilippo & Son Inc | Morgan Stanley | (1,084) |
| 8,909 | John Bean Technologies Corp | Bank of America Merrill Lynch | 162,500 |
| 9,330 | John Bean Technologies Corp | Barclays Bank | 40,305 |
| 9,895 | John Bean Technologies Corp | Goldman Sachs | 180,484 |
| 18,502 | John Bean Technologies Corp | HSBC | 212,412 |
| 12,864 | John Bean Technologies Corp | Morgan Stanley | 55,573 |
| 1,858 | John Wiley & Sons Inc ‘A’ | Bank of America Merrill Lynch | 8,565 |
| (6,105) | John Wiley & Sons Inc ‘A’ | Bank of America Merrill Lynch | (16,211) |
| 3,995 | John Wiley & Sons Inc ‘A’ | Barclays Bank | 7,431 |
| (12,668) | John Wiley & Sons Inc ‘A’ | Barclays Bank | (21,417) |
| 8,245 | John Wiley & Sons Inc ‘A’ | Goldman Sachs | 38,009 |
| (15,435) | John Wiley & Sons Inc ‘A’ | Goldman Sachs | (50,430) |
| 5,176 | John Wiley & Sons Inc ‘A’ | HSBC | 8,954 |
| (5,302) | John Wiley & Sons Inc ‘A’ | HSBC | (15,220) |
| 6,189 | John Wiley & Sons Inc ‘A’ | Morgan Stanley | 11,512 |
| (5,602) | John Wiley & Sons Inc ‘A’ | Morgan Stanley | (10,420) |
| (772) | Johnson & Johnson | Bank of America Merrill Lynch | (2,204) |
| (16,820) | Johnson & Johnson | Barclays Bank | (51,806) |
| (11,128) | Johnson & Johnson | Goldman Sachs | 19,821 |
| 5,309 | Johnson & Johnson | HSBC | (6,636) |
| 32,782 | Johnson & Johnson | Morgan Stanley | 100,969 |
| (5,967) | Johnson & Johnson | Morgan Stanley | (18,378) |
| (5,511) | Johnson Controls International Plc | Bank of America Merrill Lynch | (15,596) |
| (24,855) | Johnson Controls International Plc | Barclays Bank | (43,744) |
| (56,508) | Johnson Controls International Plc | Goldman Sachs | (150,576) |
| (33,826) | Johnson Controls International Plc | HSBC | (64,574) |
| (143,992) | Johnson Controls International Plc | Morgan Stanley | (253,426) |
| 1,729 | Johnson Outdoors Inc ‘A’ | Bank of America Merrill Lynch | 19,365 |
| 3,818 | Johnson Outdoors Inc ‘A’ | Barclays Bank | 16,112 |
| 2,703 | Johnson Outdoors Inc ‘A’ | Goldman Sachs | 30,274 |
| 10,787 | Johnson Outdoors Inc ‘A’ | HSBC | 76,480 |
| 1,749 | Johnson Outdoors Inc ‘A’ | Morgan Stanley | 7,381 |
| 4,199 | Joint Corp | Bank of America Merrill Lynch | 9,700 |
| 1,765 | Joint Corp | Barclays Bank | 229 |
| 12,683 | Joint Corp | Goldman Sachs | 29,298 |
| 14,344 | Joint Corp | HSBC | 25,389 |
| 13,769 | Joint Corp | Morgan Stanley | 1,790 |
| (771) | Jones Lang LaSalle Inc | Bank of America Merrill Lynch | (6,738) |
| (199) | Jones Lang LaSalle Inc | Barclays Bank | (1,532) |
| (532) | Jones Lang LaSalle Inc | Goldman Sachs | (8,081) |
| (4,939) | Jones Lang LaSalle Inc | HSBC | 14,373 |
| (12,010) | Jones Lang LaSalle Inc | Morgan Stanley | (92,477) |
| 5,312 | Jounce Therapeutics Inc | Goldman Sachs | 4,090 |
| 7,232 | Jounce Therapeutics Inc | HSBC | 4,484 |
| 31,820 | Jounce Therapeutics Inc | Morgan Stanley | (8,910) |
| (11,887) | JPMorgan Chase & Co | Bank of America Merrill Lynch | (148,136) |
| 1,095 | JPMorgan Chase & Co | Bank of America Merrill Lynch | (2,116) |
| (5,585) | JPMorgan Chase & Co | Barclays Bank | (49,662) |
| 25,031 | JPMorgan Chase & Co | Barclays Bank | 222,576 |
| 9,546 | JPMorgan Chase & Co | Goldman Sachs | 118,962 |
| (752) | JPMorgan Chase & Co | HSBC | (4,258) |
| (17,417) | JPMorgan Chase & Co | Morgan Stanley | (154,872) |
| 25,611 | Juniper Networks Inc | Bank of America Merrill Lynch | 17,415 |
| 19,228 | Juniper Networks Inc | Barclays Bank | 4,002 |
| 50,737 | Juniper Networks Inc | Goldman Sachs | 34,501 |
| 40,928 | Juniper Networks Inc | HSBC | 223 |
| 25,313 | Juniper Networks Inc | Morgan Stanley | 11,898 |
| (4,807) | K12 Inc | Bank of America Merrill Lynch | (1,442) |
| (16,422) | K12 Inc | Goldman Sachs | (4,927) |
| (3,246) | K12 Inc | HSBC | (3,441) |
| (7,002) | K12 Inc | Morgan Stanley | 2,661 |
| (5,051) | Kadant Inc | Bank of America Merrill Lynch | (36,727) |
| (2,378) | Kadant Inc | Barclays Bank | (785) |
| (8,453) | Kadant Inc | Goldman Sachs | (62,241) |
| (4,049) | Kadant Inc | HSBC | (34,538) |
| (12,929) | Kadant Inc | Morgan Stanley | (4,267) |
| (9,805) | Kadmon Holdings Inc | Barclays Bank | 2,549 |
| (22,301) | Kadmon Holdings Inc | Goldman Sachs | (2,676) |
| (78,584) | Kadmon Holdings Inc | HSBC | (1,572) |
| (12,584) | Kadmon Holdings Inc | Morgan Stanley | 3,272 |
| (2,266) | Kaiser Aluminum Corp | Bank of America Merrill Lynch | (30,387) |
| 8,207 | Kaiser Aluminum Corp | Bank of America Merrill Lynch | 110,056 |
| (2,320) | Kaiser Aluminum Corp | Barclays Bank | (13,665) |
| 3,315 | Kaiser Aluminum Corp | Barclays Bank | 19,525 |
| 2,296 | Kaiser Aluminum Corp | Goldman Sachs | 30,789 |
| (2,563) | Kaiser Aluminum Corp | Goldman Sachs | (34,370) |
| (1,329) | Kaiser Aluminum Corp | HSBC | (3,695) |
| 1,937 | Kaiser Aluminum Corp | HSBC | 5,385 |
| (1,309) | Kaiser Aluminum Corp | Morgan Stanley | (2,367) |
| 3,446 | Kaiser Aluminum Corp | Morgan Stanley | 20,297 |
| (3,699) | Kala Pharmaceuticals Inc | Barclays Bank | 2,700 |
| (6,339) | Kala Pharmaceuticals Inc | Goldman Sachs | (1,648) |
| (28,188) | Kala Pharmaceuticals Inc | HSBC | (29,879) |
| (3,518) | Kala Pharmaceuticals Inc | Morgan Stanley | 2,568 |
| (5,819) | Kaleido Biosciences Inc | Barclays Bank | (4,073) |
| 5,098 | KalVista Pharmaceuticals Inc | Bank of America Merrill Lynch | 3,263 |
| 2,629 | KalVista Pharmaceuticals Inc | Goldman Sachs | 1,683 |
| 6,880 | KalVista Pharmaceuticals Inc | HSBC | 4,610 |
| 13,710 | KalVista Pharmaceuticals Inc | Morgan Stanley | (7,541) |
| (26,291) | Kaman Corp | Bank of America Merrill Lynch | (187,192) |
| (12,474) | Kaman Corp | Barclays Bank | (27,069) |
| (11,253) | Kaman Corp | Goldman Sachs | (80,121) |
| (9,777) | Kaman Corp | HSBC | (14,802) |
| (10,664) | Kaman Corp | Morgan Stanley | (23,141) |
| (5,321) | Kansas City Southern | Bank of America Merrill Lynch | (90,510) |
| (8,429) | Kansas City Southern | Barclays Bank | (30,428) |
| (1,043) | Kansas City Southern | Goldman Sachs | 2,824 |
| (10,257) | Kansas City Southern | Morgan Stanley | (37,027) |
| (2,205) | KAR Auction Services Inc | Bank of America Merrill Lynch | (5,270) |
| (12,351) | KAR Auction Services Inc | Barclays Bank | (20,997) |
| (5,000) | KAR Auction Services Inc | Goldman Sachs | (11,950) |
| 12,553 | KAR Auction Services Inc | Goldman Sachs | 28,508 |
| (5,797) | KAR Auction Services Inc | HSBC | (6,145) |
| 2,232 | KAR Auction Services Inc | HSBC | 2,366 |
| (24,942) | KAR Auction Services Inc | Morgan Stanley | (42,401) |
| 21,407 | KAR Auction Services Inc | Morgan Stanley | 36,392 |
| (87) | Karuna Therapeutics Inc | Bank of America Merrill Lynch | (926) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,193) | Karuna Therapeutics Inc | Barclays Bank | (10,746) |
| (877) | Karuna Therapeutics Inc | Goldman Sachs | (9,331) |
| (2,990) | Karuna Therapeutics Inc | HSBC | (27,867) |
| 9,702 | Karyopharm Therapeutics Inc | Bank of America Merrill Lynch | (9,260) |
| 997 | Karyopharm Therapeutics Inc | Barclays Bank | (1,854) |
| 4,527 | Karyopharm Therapeutics Inc | Goldman Sachs | (634) |
| 18,915 | Karyopharm Therapeutics Inc | HSBC | (1,048) |
| 11,285 | Karyopharm Therapeutics Inc | Morgan Stanley | (18,656) |
| 7,614 | KB Home | Bank of America Merrill Lynch | 58,422 |
| 20,041 | KB Home | Barclays Bank | 69,542 |
| 2,451 | KB Home | Goldman Sachs | 22,770 |
| 11,362 | KB Home | HSBC | 66,864 |
| 28,019 | KB Home | Morgan Stanley | 97,226 |
| (38,112) | KBR Inc | Bank of America Merrill Lynch | (153,973) |
| (17,396) | KBR Inc | Barclays Bank | (20,788) |
| (13,136) | KBR Inc | Goldman Sachs | (30,043) |
| (41,964) | KBR Inc | HSBC | (104,071) |
| (60,736) | KBR Inc | Morgan Stanley | (127,546) |
| 41,317 | Kearny Financial Corp | Bank of America Merrill Lynch | 41,730 |
| 36,112 | Kearny Financial Corp | Barclays Bank | 23,834 |
| 36,366 | Kearny Financial Corp | Goldman Sachs | 36,730 |
| 30,318 | Kearny Financial Corp | HSBC | 3,638 |
| 54,648 | Kearny Financial Corp | Morgan Stanley | 36,068 |
| 11,043 | Kellogg Co | Bank of America Merrill Lynch | 7,288 |
| 3,272 | Kellogg Co | Barclays Bank | 8,638 |
| 13,705 | Kellogg Co | Goldman Sachs | 9,045 |
| 5,952 | Kellogg Co | HSBC | 6,250 |
| (5,481) | Kellogg Co | HSBC | (5,755) |
| 8,333 | Kellogg Co | Morgan Stanley | 21,999 |
| (12,259) | Kellogg Co | Morgan Stanley | (32,364) |
| (20,501) | Kelly Services Inc ‘A’ | Bank of America Merrill Lynch | (67,038) |
| (21,119) | Kelly Services Inc ‘A’ | HSBC | (26,821) |
| (56,934) | Kelly Services Inc ‘A’ | Morgan Stanley | (80,277) |
| 1,486 | Kemper Corp | Bank of America Merrill Lynch | 4,221 |
| (1,429) | Kemper Corp | Bank of America Merrill Lynch | (7,016) |
| 2,376 | Kemper Corp | Barclays Bank | 1,402 |
| 409 | Kemper Corp | Goldman Sachs | 261 |
| (3,714) | Kemper Corp | Goldman Sachs | (18,236) |
| 3,042 | Kemper Corp | HSBC | (4,108) |
| (1,785) | Kemper Corp | HSBC | 3,766 |
| 3,430 | Kemper Corp | Morgan Stanley | 2,024 |
| (4,137) | Kemper Corp | Morgan Stanley | (2,441) |
| (25,268) | Kennametal Inc | Bank of America Merrill Lynch | (123,814) |
| 15,057 | Kennametal Inc | Bank of America Merrill Lynch | 73,779 |
| (15,648) | Kennametal Inc | Barclays Bank | (24,254) |
| (11,984) | Kennametal Inc | Goldman Sachs | (58,722) |
| 3,867 | Kennametal Inc | Goldman Sachs | 18,948 |
| (22,238) | Kennametal Inc | HSBC | (62,266) |
| (30,481) | Kennametal Inc | Morgan Stanley | (47,245) |
| 42,686 | Kennedy-Wilson Holdings Inc | Barclays Bank | 28,173 |
| 27,504 | Kennedy-Wilson Holdings Inc | Goldman Sachs | 36,580 |
| 73,455 | Kennedy-Wilson Holdings Inc | HSBC | (34,524) |
| 35,089 | Kennedy-Wilson Holdings Inc | Morgan Stanley | 23,159 |
| (8,491) | Keros Therapeutics Inc | Goldman Sachs | 6,623 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (11,019) | Keurig Dr Pepper Inc | Bank of America Merrill Lynch | (17,851) |
| 3,659 | Keurig Dr Pepper Inc | Bank of America Merrill Lynch | 2,931 |
| (4,363) | Keurig Dr Pepper Inc | Barclays Bank | (3,316) |
| 23,287 | Keurig Dr Pepper Inc | Barclays Bank | 17,698 |
| (5,367) | Keurig Dr Pepper Inc | Goldman Sachs | (8,695) |
| 18,798 | Keurig Dr Pepper Inc | Goldman Sachs | 29,007 |
| (14,958) | Keurig Dr Pepper Inc | HSBC | (23,634) |
| 2,275 | Keurig Dr Pepper Inc | HSBC | 2,532 |
| (3,907) | Keurig Dr Pepper Inc | Morgan Stanley | (2,969) |
| 10,712 | Keurig Dr Pepper Inc | Morgan Stanley | (69) |
| 518 | Key Energy Svcs Inc | Bank of America Merrill Lynch | 953 |
| 62,443 | Key Tronic Corp | Bank of America Merrill Lynch | (8,118) |
| 10,881 | Key Tronic Corp | Morgan Stanley | (2,176) |
| (34,685) | KeyCorp | Bank of America Merrill Lynch | (70,931) |
| (41,324) | KeyCorp | Barclays Bank | (42,358) |
| (41,907) | KeyCorp | Goldman Sachs | (85,700) |
| (64,416) | KeyCorp | HSBC | (31,242) |
| (66,598) | KeyCorp | Morgan Stanley | (68,263) |
| 932 | Keysight Technologies Inc | Bank of America Merrill Lynch | 10,914 |
| 2,642 | Keysight Technologies Inc | Barclays Bank | 11,704 |
| 1,666 | Keysight Technologies Inc | Goldman Sachs | 19,509 |
| 3,424 | Keysight Technologies Inc | HSBC | 19,859 |
| 10,368 | Keysight Technologies Inc | Morgan Stanley | 45,930 |
| 9,669 | Kezar Life Sciences Inc | Bank of America Merrill Lynch | (1,547) |
| 18,006 | Kezar Life Sciences Inc | Barclays Bank | (9,003) |
| 4,209 | Kezar Life Sciences Inc | Goldman Sachs | (673) |
| 7,981 | Kezar Life Sciences Inc | HSBC | (7,981) |
| 5,690 | Kezar Life Sciences Inc | Morgan Stanley | (2,845) |
| 15,395 | Kforce Inc | Bank of America Merrill Lynch | 24,478 |
| 17,748 | Kforce Inc | Barclays Bank | (1,775) |
| 9,770 | Kforce Inc | Goldman Sachs | 15,534 |
| 30,555 | Kforce Inc | HSBC | (37,277) |
| 15,969 | Kforce Inc | Morgan Stanley | (1,597) |
| 638 | Kilroy Realty Corp (REIT) | Bank of America Merrill Lynch | 3,809 |
| 9,688 | Kilroy Realty Corp (REIT) | Barclays Bank | 31,002 |
| 7,168 | Kilroy Realty Corp (REIT) | Goldman Sachs | 42,793 |
| 35,340 | Kilroy Realty Corp (REIT) | HSBC | (100,798) |
| 32,411 | Kilroy Realty Corp (REIT) | Morgan Stanley | 103,716 |
| (32,161) | Kimball Electronics Inc | Bank of America Merrill Lynch | (80,264) |
| (18,466) | Kimball Electronics Inc | Goldman Sachs | (49,489) |
| (5,945) | Kimball Electronics Inc | Morgan Stanley | (3,567) |
| 42,026 | Kimball International Inc ‘B’ | Bank of America Merrill Lynch | 44,127 |
| 12,039 | Kimball International Inc ‘B’ | Barclays Bank | 7,223 |
| 30,330 | Kimball International Inc ‘B’ | Goldman Sachs | 28,047 |
| 39,531 | Kimball International Inc ‘B’ | Morgan Stanley | 23,719 |
| (12,633) | Kimberly-Clark Corp | Bank of America Merrill Lynch | (37,284) |
| (36,998) | Kimberly-Clark Corp | Barclays Bank | (52,168) |
| (15,609) | Kimberly-Clark Corp | Goldman Sachs | (39,179) |
| (10,551) | Kimberly-Clark Corp | HSBC | (27,144) |
| (20,242) | Kimberly-Clark Corp | Morgan Stanley | (28,541) |
| 29,677 | Kimco Realty Corp (REIT) | Bank of America Merrill Lynch | 60,689 |
| (7,226) | Kimco Realty Corp (REIT) | Bank of America Merrill Lynch | (14,777) |
| 30,861 | Kimco Realty Corp (REIT) | Barclays Bank | (4,166) |
| 8,855 | Kimco Realty Corp (REIT) | Goldman Sachs | 18,108 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 8,378 | Kimco Realty Corp (REIT) | HSBC | 2,472 |
| (14,049) | Kimco Realty Corp (REIT) | HSBC | (4,144) |
| 27,861 | Kimco Realty Corp (REIT) | Morgan Stanley | (3,761) |
| (18,114) | Kimco Realty Corp (REIT) | Morgan Stanley | 2,445 |
| 50,261 | Kinder Morgan Inc | Bank of America Merrill Lynch | 37,193 |
| 22,163 | Kinder Morgan Inc | Barclays Bank | 3,768 |
| 142,352 | Kinder Morgan Inc | Goldman Sachs | 102,266 |
| 75,290 | Kinder Morgan Inc | HSBC | 17,317 |
| 41,965 | Kinder Morgan Inc | Morgan Stanley | 7,134 |
| (25,038) | Kindred Biosciences Inc | Bank of America Merrill Lynch | 8,513 |
| (5,969) | Kindred Biosciences Inc | Barclays Bank | 3,820 |
| (17,317) | Kindred Biosciences Inc | Goldman Sachs | 5,888 |
| 4,542 | Kiniksa Pharmaceuticals Ltd ‘A’ | HSBC | 2,952 |
| 5,433 | Kiniksa Pharmaceuticals Ltd ‘A’ | Morgan Stanley | (1,956) |
| (2,102) | Kinsale Capital Group Inc | Bank of America Merrill Lynch | (28,966) |
| (2,452) | Kinsale Capital Group Inc | Barclays Bank | 7,466 |
| (3,316) | Kinsale Capital Group Inc | Goldman Sachs | (35,364) |
| (1,304) | Kinsale Capital Group Inc | HSBC | (14,553) |
| (8,712) | Kinsale Capital Group Inc | Morgan Stanley | 28,314 |
| (779) | Kirby Corp | Bank of America Merrill Lynch | (3,638) |
| (2,169) | Kirby Corp | Goldman Sachs | (10,129) |
| 5,538 | Kirby Corp | Goldman Sachs | 25,862 |
| (3,108) | Kirby Corp | HSBC | 249 |
| (7,153) | Kirby Corp | Morgan Stanley | (20,100) |
| 12,382 | Kirby Corp | Morgan Stanley | 34,793 |
| (35,961) | Kite Realty Group Trust (REIT) | Bank of America Merrill Lynch | (49,986) |
| (103,419) | Kite Realty Group Trust (REIT) | HSBC | 73,427 |
| (53,670) | Kite Realty Group Trust (REIT) | Morgan Stanley | 1,610 |
| (2,760) | KKR & Co Inc | Bank of America Merrill Lynch | (9,577) |
| (712) | KKR & Co Inc | Barclays Bank | (968) |
| (7,506) | KKR & Co Inc | Goldman Sachs | (24,245) |
| (13,174) | KKR & Co Inc | HSBC | (20,288) |
| (10,960) | KKR & Co Inc | Morgan Stanley | (14,906) |
| 25,908 | KKR Real Estate Finance Trust Inc (REIT) | HSBC | 2,591 |
| 30,595 | KKR Real Estate Finance Trust Inc (REIT) | Morgan Stanley | 27,536 |
| 3,938 | KLA Corp | Barclays Bank | 17,563 |
| (9,305) | KLA Corp | Goldman Sachs | (93,329) |
| 4,548 | KLA Corp | Goldman Sachs | 43,529 |
| (4,178) | KLA Corp | HSBC | (24,901) |
| 1,677 | KLA Corp | HSBC | 9,995 |
| (9,434) | KLA Corp | Morgan Stanley | (42,076) |
| (134,787) | KLX Energy Services Holdings Inc | Bank of America Merrill Lynch | 6,879 |
| (4,861) | Knight-Swift Transportation Holdings Inc | Bank of America Merrill Lynch | (18,180) |
| (6,590) | Knight-Swift Transportation Holdings Inc | Barclays Bank | (10,544) |
| 1,104 | Knight-Swift Transportation Holdings Inc | Barclays Bank | 1,766 |
| (986) | Knight-Swift Transportation Holdings Inc | Goldman Sachs | (3,688) |
| 1,776 | Knight-Swift Transportation Holdings Inc | Goldman Sachs | 6,642 |
| (11,436) | Knight-Swift Transportation Holdings Inc | HSBC | (43,114) |
| 12,834 | Knight-Swift Transportation Holdings Inc | HSBC | 48,384 |
| (753) | Knight-Swift Transportation Holdings Inc | Morgan Stanley | (1,205) |
| (56,425) | Knoll Inc | Bank of America Merrill Lynch | (71,660) |
| (16,344) | Knoll Inc | Barclays Bank | (9,480) |
| (19,466) | Knoll Inc | Goldman Sachs | (24,722) |
| (20,647) | Knoll Inc | HSBC | 1,859 |
| (19,391) | Knoll Inc | Morgan Stanley | (11,247) |
| (3,336) | Knowles Corp | Bank of America Merrill Lynch | (5,571) |
| (19,028) | Knowles Corp | Barclays Bank | (4,376) |
| (10,172) | Knowles Corp | Goldman Sachs | (16,988) |
| (41,341) | Knowles Corp | HSBC | (5,788) |
| (109,496) | Knowles Corp | Morgan Stanley | (25,184) |
| 412 | Kodiak Sciences Inc | Bank of America Merrill Lynch | 2,324 |
| (2,477) | Kodiak Sciences Inc | Bank of America Merrill Lynch | (13,970) |
| (1,729) | Kodiak Sciences Inc | Barclays Bank | (1,141) |
| (3,195) | Kodiak Sciences Inc | Goldman Sachs | (18,020) |
| 2,471 | Kodiak Sciences Inc | HSBC | 13,022 |
| (2,142) | Kodiak Sciences Inc | HSBC | (11,288) |
| (1,135) | Kodiak Sciences Inc | Morgan Stanley | (749) |
| 2,694 | Kohl’s Corp | Bank of America Merrill Lynch | 4,472 |
| 1,219 | Kohl’s Corp | Goldman Sachs | 2,024 |
| 24,796 | Kohl’s Corp | HSBC | (16,504) |
| 3,978 | Kohl’s Corp | Morgan Stanley | 6,842 |
| (427) | Kontoor Brands Inc | Bank of America Merrill Lynch | (192) |
| (4,428) | Kontoor Brands Inc | Barclays Bank | (1,107) |
| (16,631) | Kontoor Brands Inc | HSBC | 62,699 |
| (32,975) | Kontoor Brands Inc | Morgan Stanley | (8,244) |
| 12,665 | Kopin Corp | Bank of America Merrill Lynch | 3,547 |
| 59,907 | Kopin Corp | Goldman Sachs | 16,780 |
| 4,539 | Kopin Corp | Morgan Stanley | 91 |
| (12,164) | Koppers Holdings Inc | Bank of America Merrill Lynch | (55,589) |
| (4,449) | Koppers Holdings Inc | Goldman Sachs | (20,332) |
| (13,730) | Koppers Holdings Inc | Morgan Stanley | (7,414) |
| (27,842) | Korn Ferry | Bank of America Merrill Lynch | (139,489) |
| (18,789) | Korn Ferry | Barclays Bank | (30,626) |
| (40,265) | Korn Ferry | Goldman Sachs | (201,728) |
| (14,103) | Korn Ferry | HSBC | (29,616) |
| (21,855) | Korn Ferry | Morgan Stanley | (35,623) |
| (1,778) | Kornit Digital Ltd | Bank of America Merrill Lynch | 1,437 |
| (4,828) | Kornit Digital Ltd | HSBC | 5,084 |
| (34,900) | Kosmos Energy Ltd | HSBC | (10,470) |
| (15,846) | Kosmos Energy Ltd | Morgan Stanley | 1,268 |
| (13,934) | Kraft Heinz Co | Bank of America Merrill Lynch | (4,132) |
| 9,021 | Kraft Heinz Co | Barclays Bank | 541 |
| (19,650) | Kraft Heinz Co | Barclays Bank | (1,179) |
| 14,775 | Kraft Heinz Co | Goldman Sachs | 11,968 |
| (29,501) | Kraft Heinz Co | Goldman Sachs | (23,896) |
| 4,509 | Kraft Heinz Co | HSBC | 2,029 |
| (9,185) | Kraft Heinz Co | HSBC | (5,242) |
| 24,631 | Kraft Heinz Co | Morgan Stanley | 1,478 |
| (2,296) | Kraft Heinz Co | Morgan Stanley | 989 |
| 2,093 | Kraton Corp | Bank of America Merrill Lynch | 9,858 |
| 7,654 | Kraton Corp | Barclays Bank | 10,333 |
| 18,570 | Kraton Corp | Goldman Sachs | 87,465 |
| 9,902 | Kraton Corp | HSBC | 10,298 |
| (2,535) | Kratos Defense & Security Solutions Inc | Bank of America Merrill Lynch | (6,261) |
| (5,777) | Kratos Defense & Security Solutions Inc | Barclays Bank | (9,185) |
| (17,075) | Kratos Defense & Security Solutions Inc | Goldman Sachs | (42,175) |
| (5,316) | Kratos Defense & Security Solutions Inc | HSBC | (4,519) |
| (58,334) | Kratos Defense & Security Solutions Inc | Morgan Stanley | (92,751) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,520 | Kroger Co | Barclays Bank | (4,286) |
| 18,935 | Kroger Co | HSBC | (29,160) |
| 6,802 | Kronos Worldwide Inc | Bank of America Merrill Lynch | 10,951 |
| 31,043 | Kronos Worldwide Inc | Barclays Bank | 30,733 |
| 12,801 | Kronos Worldwide Inc | Goldman Sachs | 20,610 |
| 47,384 | Kronos Worldwide Inc | HSBC | 18,954 |
| 65,466 | Kronos Worldwide Inc | Morgan Stanley | 64,811 |
| (4,467) | Krystal Biotech Inc | Barclays Bank | 13,312 |
| (3,921) | Krystal Biotech Inc | Goldman Sachs | 35,995 |
| (3,959) | Krystal Biotech Inc | Morgan Stanley | 11,798 |
| (4,328) | Kulicke & Soffa Industries Inc | Bank of America Merrill Lynch | (5,194) |
| (4,003) | Kulicke & Soffa Industries Inc | Barclays Bank | 721 |
| (5,531) | Kulicke & Soffa Industries Inc | Goldman Sachs | (6,637) |
| (1,707) | Kulicke & Soffa Industries Inc | HSBC | 1,775 |
| (11,779) | Kura Oncology Inc | Barclays Bank | (2,709) |
| (31,375) | Kura Oncology Inc | Goldman Sachs | (55,534) |
| (30,040) | Kura Oncology Inc | Morgan Stanley | (6,909) |
| (3,058) | Kura Sushi USA Inc ‘A’ | Bank of America Merrill Lynch | 459 |
| (7,377) | Kura Sushi USA Inc ‘A’ | Barclays Bank | 959 |
| (5,772) | Kura Sushi USA Inc ‘A’ | Goldman Sachs | 866 |
| (6,054) | Kura Sushi USA Inc ‘A’ | Morgan Stanley | 787 |
| 21,823 | KVH Industries Inc | Bank of America Merrill Lynch | 20,077 |
| 30,118 | KVH Industries Inc | Barclays Bank | 9,337 |
| 10,302 | KVH Industries Inc | Goldman Sachs | 9,478 |
| 7,020 | KVH Industries Inc | HSBC | (2,738) |
| 16,984 | KVH Industries Inc | Morgan Stanley | 5,265 |
| (7,605) | L Brands Inc | Bank of America Merrill Lynch | (38,709) |
| (4,791) | L Brands Inc | Goldman Sachs | (24,386) |
| (17,973) | L Brands Inc | HSBC | (67,039) |
| (25,956) | L Brands Inc | Morgan Stanley | (22,582) |
| (700) | L3Harris Technologies Inc | Bank of America Merrill Lynch | (12,299) |
| 1,269 | L3Harris Technologies Inc | Bank of America Merrill Lynch | 22,296 |
| (1,031) | L3Harris Technologies Inc | Barclays Bank | (14,331) |
| 2,129 | L3Harris Technologies Inc | Barclays Bank | 29,593 |
| (6,596) | L3Harris Technologies Inc | Goldman Sachs | (115,892) |
| 3,715 | L3Harris Technologies Inc | Goldman Sachs | 65,273 |
| (5,485) | L3Harris Technologies Inc | HSBC | (73,499) |
| (2,235) | L3Harris Technologies Inc | Morgan Stanley | (31,067) |
| 11,196 | L3Harris Technologies Inc | Morgan Stanley | 155,624 |
| (44,031) | La Jolla Pharmaceutical Co | Barclays Bank | 120,645 |
| (930) | Laboratory Corp of America Holdings | Bank of America Merrill Lynch | (6,677) |
| 1,524 | Laboratory Corp of America Holdings | Barclays Bank | 1,481 |
| (249) | Laboratory Corp of America Holdings | Goldman Sachs | (1,788) |
| (1,568) | Laboratory Corp of America Holdings | HSBC | (11,525) |
| (5,810) | Laboratory Corp of America Holdings | Morgan Stanley | (25,855) |
| 4,890 | Laboratory Corp of America Holdings | Morgan Stanley | 25,782 |
| (12,583) | Ladder Capital Corp (REIT) | Bank of America Merrill Lynch | (17,742) |
| (7,656) | Ladder Capital Corp (REIT) | Goldman Sachs | (10,795) |
| (44,962) | Ladder Capital Corp (REIT) | HSBC | 3,597 |
| (26,125) | Ladder Capital Corp (REIT) | Morgan Stanley | (8,621) |
| 8,515 | Lakeland Bancorp Inc | Bank of America Merrill Lynch | 7,261 |
| 65,369 | Lakeland Bancorp Inc | Barclays Bank | 24,187 |
| 66,810 | Lakeland Bancorp Inc | Goldman Sachs | 88,189 |
| 46,289 | Lakeland Bancorp Inc | HSBC | (4,629) |
| 140,111 | Lakeland Bancorp Inc | Morgan Stanley | 51,841 |
| 23,387 | Lakeland Financial Corp | Barclays Bank | 61,742 |
| 9,425 | Lakeland Financial Corp | Goldman Sachs | 51,366 |
| 4,221 | Lakeland Financial Corp | HSBC | 9,160 |
| 17,815 | Lakeland Financial Corp | Morgan Stanley | 47,032 |
| (14,659) | Lakeland Industries Inc | Bank of America Merrill Lynch | (5,424) |
| (26,664) | Lakeland Industries Inc | Barclays Bank | (17,865) |
| (2,395) | Lakeland Industries Inc | Goldman Sachs | (886) |
| (1,719) | Lakeland Industries Inc | HSBC | (1,822) |
| 2,383 | Lam Research Corp | Barclays Bank | 26,976 |
| 4,037 | Lam Research Corp | Goldman Sachs | 81,125 |
| 8,981 | Lam Research Corp | HSBC | 64,777 |
| 12,851 | Lam Research Corp | Morgan Stanley | 143,228 |
| (1,118) | Lamar Advertising Co ‘A’ (REIT) | Barclays Bank | 2,644 |
| 10,089 | Lamar Advertising Co ‘A’ (REIT) | HSBC | (18,261) |
| (9,686) | Lamar Advertising Co ‘A’ (REIT) | HSBC | (69,013) |
| 7,211 | Lamar Advertising Co ‘A’ (REIT) | Morgan Stanley | (15,864) |
| 1,869 | Lamb Weston Holdings Inc | Bank of America Merrill Lynch | 11,102 |
| 934 | Lamb Weston Holdings Inc | Barclays Bank | 757 |
| 3,601 | Lamb Weston Holdings Inc | HSBC | (12,640) |
| (4,725) | Lamb Weston Holdings Inc | HSBC | 16,585 |
| 5,575 | Lamb Weston Holdings Inc | Morgan Stanley | 4,516 |
| 169 | Lancaster Colony Corp | Bank of America Merrill Lynch | 887 |
| 7,898 | Lancaster Colony Corp | Barclays Bank | 62,237 |
| 3,662 | Lancaster Colony Corp | Goldman Sachs | 19,225 |
| 8,974 | Lancaster Colony Corp | HSBC | 39,452 |
| 22,937 | Lancaster Colony Corp | Morgan Stanley | 180,744 |
| 29,899 | Landec Corp | Bank of America Merrill Lynch | 31,693 |
| 31,986 | Landec Corp | Goldman Sachs | 33,905 |
| 2,048 | Landec Corp | Morgan Stanley | 1,659 |
| 10,808 | Lands’ End Inc | Barclays Bank | (1,621) |
| 3,966 | Lands’ End Inc | Goldman Sachs | 476 |
| 3,784 | Lands’ End Inc | HSBC | (5,827) |
| 9,884 | Lands’ End Inc | Morgan Stanley | (1,483) |
| 20,900 | Landstar System Inc | Bank of America Merrill Lynch | 256,443 |
| 441 | Landstar System Inc | Barclays Bank | 1,314 |
| 12,313 | Landstar System Inc | Goldman Sachs | 151,080 |
| 6,284 | Landstar System Inc | HSBC | 53,976 |
| 9,271 | Landstar System Inc | Morgan Stanley | 23,909 |
| (51,804) | Lannett Co Inc | Barclays Bank | (8,807) |
| (11,742) | Lannett Co Inc | Morgan Stanley | (1,996) |
| (7,261) | Lantheus Holdings Inc | Bank of America Merrill Lynch | (15,829) |
| (13,187) | Lantheus Holdings Inc | Barclays Bank | (18,594) |
| (11,925) | Lantheus Holdings Inc | HSBC | (14,429) |
| (48,733) | Lantheus Holdings Inc | Morgan Stanley | (68,714) |
| 19,185 | Laredo Petroleum Inc | Goldman Sachs | 2,258 |
| 203,836 | Laredo Petroleum Inc | HSBC | (18,386) |
| 82,922 | Laredo Petroleum Inc | Morgan Stanley | (17) |
| 916 | Larimar Therapeutics Inc | Bank of America Merrill Lynch | 999 |
| 981 | Larimar Therapeutics Inc | Goldman Sachs | 1,076 |
| 809 | Larimar Therapeutics Inc | Morgan Stanley | (1,866) |
| (347) | Las Vegas Sands Corp | Bank of America Merrill Lynch | 640 |
| (987) | Las Vegas Sands Corp | Barclays Bank | (819) |
| 12,129 | Las Vegas Sands Corp | Barclays Bank | 10,067 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (6,452) | Las Vegas Sands Corp | Goldman Sachs | 9,825 |
| 2,678 | Las Vegas Sands Corp | HSBC | 2,158 |
| (2,461) | Las Vegas Sands Corp | Morgan Stanley | (2,043) |
| 1,086 | Lattice Semiconductor Corp | Bank of America Merrill Lynch | 2,910 |
| (11,084) | Lattice Semiconductor Corp | Barclays Bank | (3,325) |
| (26,387) | Lattice Semiconductor Corp | Goldman Sachs | (64,489) |
| (37,649) | Lattice Semiconductor Corp | HSBC | (55,483) |
| (34,324) | Lattice Semiconductor Corp | Morgan Stanley | (10,297) |
| (7,445) | Laureate Education Inc ‘A’ | Barclays Bank | (3,276) |
| 3,738 | Laureate Education Inc ‘A’ | Barclays Bank | 1,645 |
| (1,506) | Laureate Education Inc ‘A’ | Goldman Sachs | (1,491) |
| (41,785) | Laureate Education Inc ‘A’ | HSBC | (16,297) |
| 14,599 | Laureate Education Inc ‘A’ | HSBC | 5,694 |
| (65,024) | Laureate Education Inc ‘A’ | Morgan Stanley | (28,611) |
| 45,279 | Laureate Education Inc ‘A’ | Morgan Stanley | 19,923 |
| 1,728 | Lawson Products Inc | Barclays Bank | 173 |
| 2,797 | Lawson Products Inc | Goldman Sachs | (280) |
| 2,427 | Lawson Products Inc | HSBC | (11,019) |
| 8,969 | Lawson Products Inc | Morgan Stanley | 897 |
| (5,136) | Lazard Ltd ‘A’ | Bank of America Merrill Lynch | (6,968) |
| (9,214) | Lazard Ltd ‘A’ | Barclays Bank | (12,070) |
| (1,772) | Lazard Ltd ‘A’ | Goldman Sachs | (2,392) |
| (659) | Lazard Ltd ‘A’ | HSBC | (145) |
| (7,863) | Lazard Ltd ‘A’ | Morgan Stanley | (10,301) |
| 7,325 | La-Z-Boy Inc | Bank of America Merrill Lynch | 19,924 |
| 32,904 | La-Z-Boy Inc | Barclays Bank | 30,930 |
| 24,825 | La-Z-Boy Inc | Goldman Sachs | 67,524 |
| 11,361 | La-Z-Boy Inc | HSBC | 14,542 |
| 29,286 | La-Z-Boy Inc | Morgan Stanley | 27,529 |
| 13,376 | LB Foster Co ‘A’ | Bank of America Merrill Lynch | 20,332 |
| 14,739 | LB Foster Co ‘A’ | Goldman Sachs | 22,403 |
| 8,840 | LB Foster Co ‘A’ | Morgan Stanley | 10,166 |
| 2,303 | LCI Industries | Bank of America Merrill Lynch | 26,254 |
| 12,783 | LCI Industries | Barclays Bank | 37,838 |
| 5,774 | LCI Industries | Goldman Sachs | 63,153 |
| 11,516 | LCI Industries | HSBC | 129,121 |
| 14,634 | LCI Industries | Morgan Stanley | 43,317 |
| (5,252) | LCNB Corp | Barclays Bank | (7,353) |
| (8,041) | LCNB Corp | Goldman Sachs | (18,494) |
| (23,819) | LCNB Corp | HSBC | (35,490) |
| 25,429 | Leaf Group Ltd | Bank of America Merrill Lynch | 16,275 |
| 9,669 | Leaf Group Ltd | Goldman Sachs | 6,188 |
| 2,956 | Leaf Group Ltd | Morgan Stanley | 1,921 |
| 7,009 | Lear Corp | Bank of America Merrill Lynch | 62,941 |
| (2,086) | Lear Corp | Barclays Bank | 2,003 |
| 1,716 | Lear Corp | Barclays Bank | (1,647) |
| (6,358) | Lear Corp | Goldman Sachs | (57,095) |
| 1,868 | Lear Corp | Goldman Sachs | 16,775 |
| (1,322) | Lear Corp | HSBC | (4,059) |
| 608 | Lear Corp | HSBC | 1,867 |
| (7,151) | Lear Corp | Morgan Stanley | 6,865 |
| (15,953) | Lee Enterprises Inc | Barclays Bank | (2,074) |
| (86,139) | Lee Enterprises Inc | Goldman Sachs | (38,185) |
| (18,359) | Lee Enterprises Inc | HSBC | (7,711) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,300 | Legacy Housing Corp | Goldman Sachs | 975 |
| 6,517 | Legacy Housing Corp | HSBC | 10,362 |
| 1,488 | Legacy Housing Corp | Morgan Stanley | 1,548 |
| (798) | Leggett & Platt Inc | Bank of America Merrill Lynch | (3,360) |
| 20,660 | Leggett & Platt Inc | Bank of America Merrill Lynch | 77,463 |
| (9,259) | Leggett & Platt Inc | Barclays Bank | (7,685) |
| 5,533 | Leggett & Platt Inc | Barclays Bank | 4,592 |
| (24,463) | Leggett & Platt Inc | Goldman Sachs | (102,989) |
| 8,120 | Leggett & Platt Inc | Goldman Sachs | 34,185 |
| (10,236) | Leggett & Platt Inc | HSBC | (10,441) |
| 19,866 | Leggett & Platt Inc | HSBC | 23,637 |
| (10,716) | Leggett & Platt Inc | Morgan Stanley | (8,894) |
| 9,321 | Leggett & Platt Inc | Morgan Stanley | 7,736 |
| (17,095) | Leidos Holdings Inc | Bank of America Merrill Lynch | (109,842) |
| (7,246) | Leidos Holdings Inc | Barclays Bank | (14,602) |
| (9,070) | Leidos Holdings Inc | Goldman Sachs | (61,404) |
| (6,711) | Leidos Holdings Inc | HSBC | (5,973) |
| (10,583) | Leidos Holdings Inc | Morgan Stanley | (27,833) |
| (11,172) | LeMaitre Vascular Inc | Bank of America Merrill Lynch | (27,595) |
| (8,801) | LeMaitre Vascular Inc | Barclays Bank | (16,106) |
| (7,490) | LeMaitre Vascular Inc | Goldman Sachs | (18,500) |
| (4,833) | LeMaitre Vascular Inc | HSBC | (1,885) |
| (4,616) | LeMaitre Vascular Inc | Morgan Stanley | (8,447) |
| (26,466) | LendingClub Corp | Bank of America Merrill Lynch | (2,647) |
| (27,681) | LendingClub Corp | Barclays Bank | (6,920) |
| (47,006) | LendingClub Corp | Goldman Sachs | (4,701) |
| (22,276) | LendingClub Corp | HSBC | 9,801 |
| (7,976) | LendingClub Corp | Morgan Stanley | (1,994) |
| 322 | LendingTree Inc | Bank of America Merrill Lynch | 7,796 |
| 2,397 | LendingTree Inc | Barclays Bank | 26,607 |
| 5,314 | LendingTree Inc | Goldman Sachs | 127,702 |
| 1,741 | LendingTree Inc | HSBC | 33,044 |
| 4,585 | Lennar Corp ‘A’ | Bank of America Merrill Lynch | 46,033 |
| (24,559) | Lennar Corp ‘A’ | Bank of America Merrill Lynch | (246,572) |
| 15,991 | Lennar Corp ‘A’ | Barclays Bank | 9,435 |
| 9,223 | Lennar Corp ‘A’ | Goldman Sachs | 92,599 |
| (24,560) | Lennar Corp ‘A’ | Goldman Sachs | (246,582) |
| 25,412 | Lennar Corp ‘A’ | HSBC | 169,498 |
| (25,691) | Lennar Corp ‘A’ | HSBC | (171,359) |
| 17,736 | Lennar Corp ‘A’ | Morgan Stanley | 10,464 |
| (1,581) | Lennar Corp ‘A’ | Morgan Stanley | (933) |
| (4,150) | Lennar Corp ‘B’ | Bank of America Merrill Lynch | (28,137) |
| 1,050 | Lennox International Inc | Bank of America Merrill Lynch | 31,321 |
| 5,991 | Lennox International Inc | Barclays Bank | 54,402 |
| 2,494 | Lennox International Inc | Goldman Sachs | 74,396 |
| 5,714 | Lennox International Inc | HSBC | 110,109 |
| 6,612 | Lennox International Inc | Morgan Stanley | 81,460 |
| 1,190 | Level One Bancorp Inc | Barclays Bank | 2,547 |
| 1,509 | Level One Bancorp Inc | Goldman Sachs | 4,844 |
| 4,079 | Level One Bancorp Inc | HSBC | 1,591 |
| 2,378 | Level One Bancorp Inc | Morgan Stanley | 5,089 |
| (13,197) | Levi Strauss & Co ‘A’ | Barclays Bank | (5,015) |
| (16,602) | Levi Strauss & Co ‘A’ | Goldman Sachs | (20,088) |
| (22,120) | Levi Strauss & Co ‘A’ | HSBC | (10,175) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (10,282) | Levi Strauss & Co 'A' | Morgan Stanley | (3,907) |
| (10,250) | Lexicon Pharmaceuticals Inc | Bank of America Merrill Lynch | (974) |
| (61,091) | Lexicon Pharmaceuticals Inc | Barclays Bank | 2,138 |
| (6,000) | Lexicon Pharmaceuticals Inc | Morgan Stanley | 210 |
| (4,402) | Lexington Realty Trust (REIT) | Bank of America Merrill Lynch | (1,350) |
| (11,955) | Lexington Realty Trust (REIT) | Barclays Bank | (3,706) |
| (25,916) | Lexington Realty Trust (REIT) | Goldman Sachs | (18,553) |
| (87,886) | Lexington Realty Trust (REIT) | HSBC | 59,899 |
| (257,066) | Lexington Realty Trust (REIT) | Morgan Stanley | (79,690) |
| 2,454 | LGI Homes Inc | Barclays Bank | 1,497 |
| (1,243) | LGI Homes Inc | HSBC | (14,058) |
| 2,229 | LGI Homes Inc | HSBC | 25,210 |
| (3,855) | LGI Homes Inc | Morgan Stanley | (2,352) |
| 4,320 | LGI Homes Inc | Morgan Stanley | 2,635 |
| 4,962 | LHC Group Inc | Bank of America Merrill Lynch | 43,814 |
| 1,918 | LHC Group Inc | Barclays Bank | (11,585) |
| 3,970 | LHC Group Inc | Goldman Sachs | 35,056 |
| 4,662 | LHC Group Inc | HSBC | 111,982 |
| 5,364 | LHC Group Inc | Morgan Stanley | (32,399) |
| 34,525 | Libbey Inc | Bank of America Merrill Lynch | (1,795) |
| 10,189 | Libbey Inc | Goldman Sachs | (530) |
| 7,687 | Libbey Inc | Morgan Stanley | (493) |
| (13,050) | Liberty Broadband Corp | Bank of America Merrill Lynch | (154,773) |
| (2,944) | Liberty Broadband Corp | Barclays Bank | (25,731) |
| (2,118) | Liberty Broadband Corp | HSBC | (16,351) |
| (9,256) | Liberty Broadband Corp | Morgan Stanley | (80,897) |
| (17,296) | Liberty Broadband Corp 'A' | Bank of America Merrill Lynch | (237,301) |
| (2,065) | Liberty Broadband Corp 'A' | Barclays Bank | (20,278) |
| (4,812) | Liberty Broadband Corp 'A' | HSBC | (45,473) |
| (9,566) | Liberty Broadband Corp 'A' | Morgan Stanley | (93,938) |
| (25,813) | Liberty Global Plc 'A' | Barclays Bank | (10,584) |
| 4,755 | Liberty Global Plc 'A' | Goldman Sachs | (2,425) |
| (13,980) | Liberty Global Plc 'A' | Goldman Sachs | 7,130 |
| 18,669 | Liberty Global Plc 'A' | HSBC | (7,841) |
| 19,772 | Liberty Global Plc 'A' | Morgan Stanley | 9,589 |
| (7,084) | Liberty Latin America Ltd 'A' | Barclays Bank | (708) |
| (41,113) | Liberty Latin America Ltd 'A' | Goldman Sachs | (22,612) |
| (16,765) | Liberty Latin America Ltd 'A' | HSBC | 5,365 |
| (34,913) | Liberty Latin America Ltd 'A' | Morgan Stanley | (3,491) |
| 15,857 | Liberty Latin America Ltd 'C' | Bank of America Merrill Lynch | 5,905 |
| 8,113 | Liberty Latin America Ltd 'C' | Barclays Bank | 811 |
| (49,207) | Liberty Latin America Ltd 'C' | Barclays Bank | (4,921) |
| (31,364) | Liberty Latin America Ltd 'C' | Goldman Sachs | (12,859) |
| 5,106 | Liberty Latin America Ltd 'C' | Goldman Sachs | 2,093 |
| 28,607 | Liberty Latin America Ltd 'C' | HSBC | (5,961) |
| 35,075 | Liberty Latin America Ltd 'C' | Morgan Stanley | 316 |
| (24,494) | Liberty Latin America Ltd 'C' | Morgan Stanley | (2,449) |
| (11,640) | Liberty Media Corp-Liberty Braves 'A' | Bank of America Merrill Lynch | (36,899) |
| (3,395) | Liberty Media Corp-Liberty Braves 'A' | Barclays Bank | (2,241) |
| (15,158) | Liberty Media Corp-Liberty Braves 'A' | Goldman Sachs | (48,051) |
| (8,369) | Liberty Media Corp-Liberty Braves 'A' | HSBC | (7,783) |
| (20,274) | Liberty Media Corp-Liberty Braves 'A' | Morgan Stanley | (13,381) |
| (48,222) | Liberty Media Corp-Liberty Braves 'C' | HSBC | (36,167) |
| (78,677) | Liberty Media Corp-Liberty Braves 'C' | Morgan Stanley | (48,780) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (10,761) | Liberty Media Corp-Liberty Formula One 'A' | Bank of America Merrill Lynch | (51,760) |
| (12,510) | Liberty Media Corp-Liberty Formula One 'A' | Barclays Bank | (31,276) |
| (13,853) | Liberty Media Corp-Liberty Formula One 'A' | Goldman Sachs | (66,633) |
| (13,232) | Liberty Media Corp-Liberty Formula One 'A' | HSBC | (55,575) |
| (17,265) | Liberty Media Corp-Liberty Formula One 'A' | Morgan Stanley | (43,163) |
| (4,813) | Liberty Media Corp-Liberty Formula One 'C' | Bank of America Merrill Lynch | (19,011) |
| (11,378) | Liberty Media Corp-Liberty Formula One 'C' | Barclays Bank | (13,995) |
| (8,212) | Liberty Media Corp-Liberty Formula One 'C' | Goldman Sachs | (32,437) |
| (35,812) | Liberty Media Corp-Liberty Formula One 'C' | Morgan Stanley | (44,049) |
| (2,297) | Liberty Media Corp-Liberty SiriusXM (Rights) | HSBC | (24,394) |
| (2,357) | Liberty Media Corp-Liberty SiriusXM (Rights) | Morgan Stanley | (7,825) |
| (24,467) | Liberty Media Corp-Liberty SiriusXM 'C' | HSBC | (67,284) |
| (25,109) | Liberty Media Corp-Liberty SiriusXM 'C' | Morgan Stanley | (75,829) |
| 24,108 | Liberty Oilfield Services Inc 'A' | Bank of America Merrill Lynch | 19,527 |
| 45,919 | Liberty Oilfield Services Inc 'A' | Barclays Bank | 6,888 |
| 21,231 | Liberty Oilfield Services Inc 'A' | Goldman Sachs | 17,197 |
| 13,131 | Liberty Oilfield Services Inc 'A' | Morgan Stanley | 1,970 |
| (52,875) | Liberty TripAdvisor Holdings Inc 'A' | Bank of America Merrill Lynch | (56,576) |
| (75,350) | Liberty TripAdvisor Holdings Inc 'A' | Barclays Bank | (26,373) |
| (16,467) | Liberty TripAdvisor Holdings Inc 'A' | Goldman Sachs | (17,620) |
| (75,849) | Liberty TripAdvisor Holdings Inc 'A' | HSBC | (62,196) |
| (74,325) | Liberty TripAdvisor Holdings Inc 'A' | Morgan Stanley | (26,014) |
| 11,642 | Life Storage Inc (REIT) | Bank of America Merrill Lynch | 146,223 |
| 8,489 | Life Storage Inc (REIT) | Barclays Bank | 58,489 |
| 5,709 | Life Storage Inc (REIT) | Goldman Sachs | 71,705 |
| 1,512 | Life Storage Inc (REIT) | HSBC | 6,033 |
| 15,986 | Life Storage Inc (REIT) | Morgan Stanley | 110,144 |
| (7,588) | Lifetime Brands Inc | Bank of America Merrill Lynch | (7,702) |
| (36,080) | Lifetime Brands Inc | Goldman Sachs | (36,621) |
| (4,210) | Lifetime Brands Inc | HSBC | (1,116) |
| (2,300) | Lifetime Brands Inc | Morgan Stanley | (725) |
| (21,415) | Lifevantage Corp | Barclays Bank | (6,210) |
| (11,490) | Lifevantage Corp | Goldman Sachs | (6,779) |
| (5,667) | Lifevantage Corp | Morgan Stanley | (1,643) |
| 887 | Ligand Pharmaceuticals Inc | Bank of America Merrill Lynch | 1,455 |
| 8,857 | Ligand Pharmaceuticals Inc | HSBC | (17,753) |
| 7,418 | Ligand Pharmaceuticals Inc | Morgan Stanley | (61,199) |
| (12,233) | Limelight Networks Inc | Barclays Bank | 2,691 |
| (54,970) | Limelight Networks Inc | Goldman Sachs | 4,398 |
| (63,369) | Limelight Networks Inc | Morgan Stanley | 13,941 |
| (9,236) | Limoneira Co | Bank of America Merrill Lynch | (12,284) |
| (12,241) | Limoneira Co | Barclays Bank | (8,569) |
| (18,120) | Limoneira Co | Goldman Sachs | (24,100) |
| (8,898) | Limoneira Co | HSBC | 712 |
| (5,195) | Limoneira Co | Morgan Stanley | (3,637) |
| (34,037) | Lincoln Electric Holdings Inc | Bank of America Merrill Lynch | (325,394) |
| 6,355 | Lincoln Electric Holdings Inc | Bank of America Merrill Lynch | 60,754 |
| (302) | Lincoln Electric Holdings Inc | Barclays Bank | (894) |
| 5,563 | Lincoln Electric Holdings Inc | Barclays Bank | 16,466 |
| 5,147 | Lincoln Electric Holdings Inc | Goldman Sachs | 41,754 |
| (986) | Lincoln Electric Holdings Inc | HSBC | (3,905) |
| 1,392 | Lincoln Electric Holdings Inc | HSBC | 4,045 |
| (1,114) | Lincoln Electric Holdings Inc | Morgan Stanley | (3,297) |
| 1,162 | Lincoln Electric Holdings Inc | Morgan Stanley | 3,440 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 9,200 | Lincoln National Corp | Bank of America Merrill Lynch | 48,208 |
| 4,185 | Lincoln National Corp | Goldman Sachs | 21,929 |
| 15,373 | Lincoln National Corp | HSBC | 24,392 |
| (9,180) | Lincoln National Corp | HSBC | (12,301) |
| 2,445 | Lincoln National Corp | Morgan Stanley | 7,311 |
| (4,859) | Lincoln National Corp | Morgan Stanley | (14,528) |
| 43,323 | Lindblad Expeditions Holdings Inc | Bank of America Merrill Lynch | 75,382 |
| 14,809 | Lindblad Expeditions Holdings Inc | Barclays Bank | 10,662 |
| 5,883 | Lindblad Expeditions Holdings Inc | Goldman Sachs | 10,236 |
| 9,973 | Lindblad Expeditions Holdings Inc | HSBC | 10,970 |
| 38,870 | Lindblad Expeditions Holdings Inc | Morgan Stanley | 27,986 |
| (1,634) | Linde Plc | Barclays Bank | (16,798) |
| 3,656 | Linde Plc | Barclays Bank | 37,584 |
| (5,905) | Linde Plc | Goldman Sachs | (109,597) |
| 4,964 | Linde Plc | Goldman Sachs | 92,132 |
| (6,364) | Linde Plc | HSBC | (81,077) |
| 5,988 | Linde Plc | HSBC | 76,287 |
| (13,393) | Linde Plc | Morgan Stanley | (137,680) |
| (8,205) | Lindsay Corp | Bank of America Merrill Lynch | (61,831) |
| (521) | Lindsay Corp | Barclays Bank | (610) |
| (437) | Lindsay Corp | Goldman Sachs | (3,684) |
| (6,681) | Lindsay Corp | HSBC | (34,942) |
| (3,842) | Lindsay Corp | Morgan Stanley | (4,495) |
| (272,630) | Lineage Cell Therapeutics Inc | Bank of America Merrill Lynch | 164 |
| (85,028) | Lineage Cell Therapeutics Inc | Morgan Stanley | (3,809) |
| 6,917 | Lions Gate Entertainment Corp ‘A’ | Bank of America Merrill Lynch | 3,666 |
| 10,152 | Lions Gate Entertainment Corp ‘A’ | Barclays Bank | (3,046) |
| 47,508 | Lions Gate Entertainment Corp ‘A’ | Goldman Sachs | 25,179 |
| 11,746 | Lions Gate Entertainment Corp ‘A’ | HSBC | (353) |
| 9,328 | Lions Gate Entertainment Corp ‘A’ | Morgan Stanley | (2,798) |
| 36,359 | Lions Gate Entertainment Corp ‘B’ | Goldman Sachs | 19,634 |
| 2,593 | Lions Gate Entertainment Corp ‘B’ | HSBC | 259 |
| 17,910 | Lions Gate Entertainment Corp ‘B’ | Morgan Stanley | (4,119) |
| (7,721) | Liquidia Technologies Inc | Bank of America Merrill Lynch | (17,527) |
| (2,738) | Liquidia Technologies Inc | Barclays Bank | (3,286) |
| (2,153) | Liquidia Technologies Inc | Goldman Sachs | (4,887) |
| (7,523) | Liquidia Technologies Inc | Morgan Stanley | (9,028) |
| 13,556 | Liquidity Services Inc | Goldman Sachs | 8,269 |
| 11,128 | Liquidity Services Inc | HSBC | 8,680 |
| 3,175 | Liquidity Services Inc | Morgan Stanley | 826 |
| 2,314 | Lithia Motors Inc ‘A’ | Bank of America Merrill Lynch | 38,065 |
| 1,279 | Lithia Motors Inc ‘A’ | Barclays Bank | (130) |
| 983 | Lithia Motors Inc ‘A’ | Goldman Sachs | 16,170 |
| (2,276) | Lithia Motors Inc ‘A’ | Goldman Sachs | (37,440) |
| (3,633) | Lithia Motors Inc ‘A’ | HSBC | (24,559) |
| 5,105 | Lithia Motors Inc ‘A’ | Morgan Stanley | 7,045 |
| (756) | Lithia Motors Inc ‘A’ | Morgan Stanley | (1,043) |
| (5,841) | Littelfuse Inc | Bank of America Merrill Lynch | (127,567) |
| 1,979 | Littelfuse Inc | Bank of America Merrill Lynch | 43,221 |
| (1,268) | Littelfuse Inc | Barclays Bank | (6,873) |
| 505 | Littelfuse Inc | Barclays Bank | 2,737 |
| (933) | Littelfuse Inc | Goldman Sachs | (20,377) |
| 4,456 | Littelfuse Inc | Goldman Sachs | 97,319 |
| (1,600) | Littelfuse Inc | HSBC | (23,632) |
| (5,146) | Littelfuse Inc | Morgan Stanley | (27,891) |
| 4,182 | Littelfuse Inc | Morgan Stanley | 22,666 |
| 3,876 | LivaNova Plc | Barclays Bank | 7,016 |
| (4,311) | LivaNova Plc | Goldman Sachs | (21,857) |
| (2,161) | LivaNova Plc | HSBC | (2,593) |
| (9,471) | LivaNova Plc | Morgan Stanley | (17,143) |
| 5,848 | Live Nation Entertainment Inc | HSBC | 63,707 |
| 11,478 | Live Nation Entertainment Inc | Morgan Stanley | 19,627 |
| (1,883) | Live Oak Bancshares Inc | Bank of America Merrill Lynch | (2,862) |
| (5,558) | Live Oak Bancshares Inc | Goldman Sachs | (8,448) |
| (6,522) | Live Oak Bancshares Inc | HSBC | (2,271) |
| (48,580) | Live Oak Bancshares Inc | Morgan Stanley | (24,776) |
| (15,061) | Livent Corp | Bank of America Merrill Lynch | (21,086) |
| (18,979) | Livent Corp | Barclays Bank | (10,438) |
| (28,292) | Livent Corp | Goldman Sachs | (39,609) |
| (25,052) | Livent Corp | HSBC | 1,503 |
| (36,521) | Livent Corp | Morgan Stanley | (20,087) |
| (3,246) | LivePerson Inc | Barclays Bank | 5,583 |
| (548) | LivePerson Inc | Goldman Sachs | 680 |
| (844) | LivePerson Inc | HSBC | (148) |
| 6,812 | LivePerson Inc | HSBC | (723) |
| (6,909) | LivePerson Inc | Morgan Stanley | 11,883 |
| 11,386 | LivePerson Inc | Morgan Stanley | (19,584) |
| (10,150) | LiveRamp Holdings Inc | Bank of America Merrill Lynch | (105,979) |
| (2,855) | LiveRamp Holdings Inc | Barclays Bank | (1,228) |
| 3,054 | LiveRamp Holdings Inc | Barclays Bank | 1,313 |
| (5,561) | LiveRamp Holdings Inc | Goldman Sachs | (58,063) |
| 10,465 | LiveRamp Holdings Inc | Goldman Sachs | 112,080 |
| 13,177 | LiveRamp Holdings Inc | HSBC | 143,904 |
| (12,655) | LiveRamp Holdings Inc | Morgan Stanley | (5,441) |
| 10,705 | LiveRamp Holdings Inc | Morgan Stanley | 4,603 |
| 11,372 | Livexlive Media Inc | Barclays Bank | (3,753) |
| 8,333 | Livexlive Media Inc | Goldman Sachs | (3,750) |
| 9,833 | Livexlive Media Inc | Morgan Stanley | (3,245) |
| (19,595) | Livongo Health Inc | Barclays Bank | (16,590) |
| (1,402) | Livongo Health Inc | HSBC | (7,276) |
| 12,188 | Livongo Health Inc | Morgan Stanley | 9,420 |
| (4,573) | LKQ Corp | Bank of America Merrill Lynch | (16,509) |
| (4,116) | LKQ Corp | Barclays Bank | (7,718) |
| (29,105) | LKQ Corp | HSBC | (40,183) |
| (33,145) | LKQ Corp | Morgan Stanley | (62,147) |
| (16,724) | Loews Corp | Bank of America Merrill Lynch | (56,360) |
| (10,891) | Loews Corp | Barclays Bank | (13,831) |
| (2,962) | Loews Corp | Goldman Sachs | (9,982) |
| (47,608) | Loews Corp | HSBC | (102,833) |
| (8,700) | Loews Corp | Morgan Stanley | (11,049) |
| (2,718) | Logitech International SA RegS | Bank of America Merrill Lynch | (13,136) |
| (10,147) | Logitech International SA RegS | Barclays Bank | (31,151) |
| 2,664 | LogMeIn Inc | HSBC | (1,492) |
| (9,748) | Loral Space & Communications Inc | Barclays Bank | 10,333 |
| (12,369) | Loral Space & Communications Inc | Goldman Sachs | (12,514) |
| (1,652) | Loral Space & Communications Inc | HSBC | 8,937 |
| (4,487) | Loral Space & Communications Inc | Morgan Stanley | 4,756 |
| (9,043) | Louisiana-Pacific Corp | Barclays Bank | (6,149) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (18,544) | Louisiana-Pacific Corp | Goldman Sachs | (73,620) |
| (75,415) | Louisiana-Pacific Corp | HSBC | (141,781) |
| (45,766) | Louisiana-Pacific Corp | Morgan Stanley | (31,121) |
| (26,834) | Lovesac Co | Barclays Bank | (96,334) |
| 13,649 | Lowe's Cos Inc | Bank of America Merrill Lynch | 200,053 |
| 799 | Lowe's Cos Inc | Barclays Bank | 5,353 |
| 9,558 | Lowe's Cos Inc | Goldman Sachs | 144,995 |
| (21,524) | Lowe's Cos Inc | HSBC | (3,521) |
| 7,211 | Lowe's Cos Inc | Morgan Stanley | 48,314 |
| 2,918 | LPL Financial Holdings Inc | Bank of America Merrill Lynch | 26,729 |
| 3,992 | LPL Financial Holdings Inc | Barclays Bank | 16,367 |
| 1,814 | LPL Financial Holdings Inc | Goldman Sachs | 16,616 |
| 3,685 | LPL Financial Holdings Inc | HSBC | 21,262 |
| (11,612) | LPL Financial Holdings Inc | HSBC | 11,797 |
| 1,736 | LPL Financial Holdings Inc | Morgan Stanley | 7,118 |
| (22,628) | LSB Industries Inc | Bank of America Merrill Lynch | (3,394) |
| (14,243) | LSB Industries Inc | HSBC | 4,985 |
| (40,204) | LSB Industries Inc | Morgan Stanley | (6,031) |
| 37,171 | LSI Industries Inc | Bank of America Merrill Lynch | 16,355 |
| 73,031 | LSI Industries Inc | Goldman Sachs | 32,134 |
| (967) | LTC Properties Inc (REIT) | Bank of America Merrill Lynch | (4,584) |
| (3,308) | LTC Properties Inc (REIT) | Barclays Bank | (3,010) |
| (27,787) | LTC Properties Inc (REIT) | HSBC | (46,126) |
| (95,824) | LTC Properties Inc (REIT) | Morgan Stanley | (87,200) |
| (1,940) | Lululemon Athletica Inc | Barclays Bank | (24,056) |
| 4,927 | Lululemon Athletica Inc | Goldman Sachs | 207,131 |
| (1,769) | Lululemon Athletica Inc | HSBC | (99,726) |
| 1,028 | Lululemon Athletica Inc | Morgan Stanley | 12,747 |
| (39,171) | Lumber Liquidators Holdings Inc | Barclays Bank | (100,669) |
| (18,102) | Lumber Liquidators Holdings Inc | Goldman Sachs | (65,891) |
| (23,917) | Lumber Liquidators Holdings Inc | HSBC | (75,099) |
| 9,600 | Lumentum Holdings Inc | Bank of America Merrill Lynch | 46,272 |
| 1,785 | Lumentum Holdings Inc | Barclays Bank | (1,803) |
| 3,463 | Lumentum Holdings Inc | Goldman Sachs | 16,692 |
| (7,528) | Lumentum Holdings Inc | Goldman Sachs | (36,285) |
| (2,154) | Lumentum Holdings Inc | HSBC | 18,654 |
| 3,552 | Lumentum Holdings Inc | Morgan Stanley | (3,211) |
| (4,813) | Lumentum Holdings Inc | Morgan Stanley | 4,861 |
| (433) | Luminex Corp | Bank of America Merrill Lynch | 1,572 |
| 714 | Luminex Corp | Bank of America Merrill Lynch | (950) |
| (7,455) | Luminex Corp | Goldman Sachs | 21,883 |
| 28,365 | Luminex Corp | HSBC | (87,506) |
| (1,003) | Luminex Corp | Morgan Stanley | 1,334 |
| 1,622 | Luminex Corp | Morgan Stanley | (639) |
| 8,165 | Lumos Pharma Inc | Bank of America Merrill Lynch | 30,211 |
| (8,214) | Luna Innovations Inc | Bank of America Merrill Lynch | (5,175) |
| (7,164) | Luna Innovations Inc | Barclays Bank | 645 |
| (24,456) | Luna Innovations Inc | Goldman Sachs | (15,407) |
| (47,066) | Luna Innovations Inc | HSBC | 85,660 |
| (10,999) | Luna Innovations Inc | Morgan Stanley | 990 |
| 41,979 | Luther Burbank Corp | Bank of America Merrill Lynch | 66,327 |
| 600 | Luther Burbank Corp | Barclays Bank | 108 |
| 10,775 | Luther Burbank Corp | Goldman Sachs | 17,025 |
| 4,371 | Luther Burbank Corp | HSBC | 3,759 |
| 14,848 | Luther Burbank Corp | Morgan Stanley | 2,673 |
| (2,919) | Luxfer Holdings Plc | Barclays Bank | 1,372 |
| (14,340) | Luxfer Holdings Plc | Goldman Sachs | (21,653) |
| (14,599) | Luxfer Holdings Plc | HSBC | 1,606 |
| (15,921) | Luxfer Holdings Plc | Morgan Stanley | 7,483 |
| (18,102) | Lydall Inc | Bank of America Merrill Lynch | (32,946) |
| (4,322) | Lydall Inc | Barclays Bank | (2,334) |
| (2,757) | Lydall Inc | Goldman Sachs | (5,018) |
| (3,193) | Lydall Inc | HSBC | (2,842) |
| (3,079) | Lydall Inc | Morgan Stanley | (1,663) |
| 45 | Lyft Inc 'A' | Barclays Bank | 8 |
| 10,107 | Lyft Inc 'A' | Goldman Sachs | 33,151 |
| 13,492 | Lyft Inc 'A' | HSBC | (17,540) |
| 5,064 | Lyft Inc 'A' | Morgan Stanley | 861 |
| (11,547) | Lyft Inc 'A' | Morgan Stanley | (1,963) |
| 3,453 | LyondellBasell Industries NV 'A' | Barclays Bank | 8,391 |
| (760) | LyondellBasell Industries NV 'A' | Goldman Sachs | (1,971) |
| 3,957 | LyondellBasell Industries NV 'A' | HSBC | 25,325 |
| (18,550) | LyondellBasell Industries NV 'A' | HSBC | (125,979) |
| 22,032 | LyondellBasell Industries NV 'A' | Morgan Stanley | 53,538 |
| (3,621) | LyondellBasell Industries NV 'A' | Morgan Stanley | (8,799) |
| (2,323) | M&T Bank Corp | Bank of America Merrill Lynch | (38,237) |
| 1,467 | M&T Bank Corp | Bank of America Merrill Lynch | 24,147 |
| (5,936) | M&T Bank Corp | Barclays Bank | (40,401) |
| 6,796 | M&T Bank Corp | Barclays Bank | 48,261 |
| (3,105) | M&T Bank Corp | Goldman Sachs | (35,070) |
| (367) | M&T Bank Corp | HSBC | (261) |
| 6,787 | M&T Bank Corp | HSBC | 34,455 |
| (9,106) | M&T Bank Corp | Morgan Stanley | (68,750) |
| 8,911 | M&T Bank Corp | Morgan Stanley | 67,278 |
| (10,453) | M/I Homes Inc | Bank of America Merrill Lynch | (74,948) |
| (21,403) | M/I Homes Inc | Barclays Bank | 428 |
| (30,098) | M/I Homes Inc | Goldman Sachs | (215,803) |
| (25,985) | M/I Homes Inc | HSBC | (134,083) |
| (17,277) | M/I Homes Inc | Morgan Stanley | 346 |
| 87,940 | Macatawa Bank Corp | Bank of America Merrill Lynch | 68,884 |
| 20,616 | Macatawa Bank Corp | Barclays Bank | 7,009 |
| 45,038 | Macatawa Bank Corp | Goldman Sachs | 35,359 |
| 76,365 | Macatawa Bank Corp | HSBC | 23,960 |
| 96,759 | Macatawa Bank Corp | Morgan Stanley | 32,898 |
| 16,276 | Macerich Co (REIT) | HSBC | 1,953 |
| 53,575 | Macerich Co (REIT) | Morgan Stanley | 536 |
| (7,571) | Mack-Cali Realty Corp (REIT) | Bank of America Merrill Lynch | (8,044) |
| (1,630) | Mack-Cali Realty Corp (REIT) | Barclays Bank | (1,288) |
| (2,631) | Mack-Cali Realty Corp (REIT) | Goldman Sachs | (2,424) |
| (11,756) | Mack-Cali Realty Corp (REIT) | HSBC | (3,551) |
| (93,356) | Mack-Cali Realty Corp (REIT) | Morgan Stanley | (73,751) |
| 722 | Mackinac Financial Corp | Bank of America Merrill Lynch | 967 |
| 10,413 | Mackinac Financial Corp | Barclays Bank | 5,831 |
| 7,926 | Mackinac Financial Corp | Goldman Sachs | 10,621 |
| 1,302 | Mackinac Financial Corp | HSBC | 169 |
| 9,637 | Mackinac Financial Corp | Morgan Stanley | 5,397 |
| (10,444) | MACOM Technology Solutions Holdings Inc | Barclays Bank | (2,611) |
| (4,605) | MACOM Technology Solutions Holdings Inc | Goldman Sachs | (12,007) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (36,917) | MACOM Technology Solutions Holdings Inc | HSBC | (369) |
| (26,050) | MACOM Technology Solutions Holdings Inc | Morgan Stanley | (6,513) |
| (2,055) | Macquarie Infrastructure Corp | Bank of America Merrill Lynch | (1,891) |
| (4,720) | Macquarie InfrastructureCorp | Barclays Bank | (236) |
| (5,555) | Macquarie Infrastructure Corp | Goldman Sachs | (5,111) |
| (11,972) | Macquarie Infrastructure Corp | HSBC | 10,894 |
| (10,294) | Macquarie Infrastructure Corp | Morgan Stanley | (514) |
| 28,188 | MacroGenics Inc | Morgan Stanley | (158,698) |
| 5,542 | Macy's Inc | Bank of America Merrill Lynch | 6,900 |
| 8,661 | Macy's Inc | Barclays Bank | 11,649 |
| (44,130) | Macy's Inc | Barclays Bank | (59,355) |
| (3,106) | Macy's Inc | Goldman Sachs | (3,867) |
| 31,305 | Macy's Inc | Morgan Stanley | 42,105 |
| (2,059) | Madison Square Garden Entertainment Corp | Bank of America Merrill Lynch | (665) |
| (4,710) | Madison Square Garden Entertainment Corp | HSBC | 8,478 |
| (8,425) | Madison Square Garden Entertainment Corp | Morgan Stanley | (21,399) |
| (54) | Madison Square Garden Sports C | Bank of America Merrill Lynch | (585) |
| (3,135) | Madison Square Garden Sports C | Barclays Bank | 690 |
| (1,340) | Madison Square Garden Sports C | Goldman Sachs | (12,185) |
| (8,915) | Madison Square Garden Sports C | HSBC | 52,865 |
| (9,467) | Madison Square Garden Sports C | Morgan Stanley | 2,083 |
| (2,277) | Madrigal Pharmaceuticals Inc | Bank of America Merrill Lynch | 8,326 |
| (4,549) | Madrigal Pharmaceuticals Inc | Barclays Bank | 45,263 |
| (4,087) | Madrigal Pharmaceuticals Inc | Goldman Sachs | 12,573 |
| (3,861) | Madrigal Pharmaceuticals Inc | Morgan Stanley | 38,417 |
| (740) | Magellan Health Inc | Bank of America Merrill Lynch | (1,522) |
| (618) | Magellan Health Inc | Barclays Bank | 71 |
| (4,007) | Magellan Health Inc | Goldman Sachs | (17,591) |
| (3,498) | Magellan Health Inc | HSBC | (38,583) |
| (8,603) | Magellan Health Inc | Morgan Stanley | (17,636) |
| 8,549 | Magenta Therapeutics Inc | Bank of America Merrill Lynch | 6,412 |
| 8,492 | Magenta Therapeutics Inc | Barclays Bank | (510) |
| 9,068 | Magenta Therapeutics Inc | Goldman Sachs | 6,801 |
| 91,699 | Magnolia Oil & Gas Corp 'A' | Bank of America Merrill Lynch | 13,755 |
| (9,079) | Magnolia Oil & Gas Corp 'A' | Barclays Bank | 2,633 |
| 37,475 | Magnolia Oil & Gas Corp 'A' | Barclays Bank | (10,868) |
| (14,892) | Magnolia Oil & Gas Corp 'A' | Goldman Sachs | (2,234) |
| 100,021 | Magnolia Oil & Gas Corp 'A' | Goldman Sachs | 15,003 |
| (12,152) | Magnolia Oil & Gas Corp 'A' | HSBC | (7,656) |
| 65,429 | Magnolia Oil & Gas Corp 'A' | HSBC | 41,221 |
| (85,231) | Magnolia Oil & Gas Corp 'A' | Morgan Stanley | 24,717 |
| 80,831 | Magnolia Oil & Gas Corp 'A' | Morgan Stanley | (23,441) |
| (665) | MainStreet Bancshares Inc | Goldman Sachs | (1,210) |
| (25,082) | MainStreet Bancshares Inc | Morgan Stanley | (26,838) |
| (1,234) | Majesco | Goldman Sachs | (1,617) |
| 9,987 | Malibu Boats Inc 'A' | Morgan Stanley | 8,988 |
| 17,108 | Mallinckrodt Plc | Goldman Sachs | (4,448) |
| 14,198 | Mallinckrodt Plc | HSBC | (2,556) |
| (4,625) | Malvern Bancorp Inc | Barclays Bank | (5,643) |
| (4,735) | Malvern Bancorp Inc | Goldman Sachs | (9,281) |
| (14,057) | Malvern Bancorp Inc | HSBC | (12,089) |
| (4,971) | Malvern Bancorp Inc | Morgan Stanley | (6,065) |
| (26,980) | Mammoth Energy Services Inc | HSBC | (4,587) |
| (46,825) | Mammoth Energy Services Inc | Morgan Stanley | 4,683 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,856) | Manhattan Associates Inc | Barclays Bank | (27,275) |
| (3,024) | Manhattan Associates Inc | HSBC | (32,871) |
| 8,267 | Manhattan Associates Inc | Morgan Stanley | 78,950 |
| (1,376) | Manitowoc Co Inc | Barclays Bank | (578) |
| (45,123) | Manitowoc Co Inc | Goldman Sachs | (41,062) |
| (10,271) | Manitowoc Co Inc | HSBC | (1,335) |
| (9,688) | Manitowoc Co Inc | Morgan Stanley | (4,069) |
| (116,074) | MannKind Corp | Barclays Bank | (1,161) |
| (155,376) | MannKind Corp | Goldman Sachs | (45,059) |
| (48,232) | MannKind Corp | HSBC | (9,646) |
| (58,132) | MannKind Corp | Morgan Stanley | (581) |
| (5,588) | ManpowerGroup Inc | Bank of America Merrill Lynch | (36,266) |
| (484) | ManpowerGroup Inc | Barclays Bank | (281) |
| (4,632) | ManpowerGroup Inc | Goldman Sachs | (30,062) |
| (2,557) | ManpowerGroup Inc | HSBC | 1,534 |
| (17,077) | ManpowerGroup Inc | Morgan Stanley | (9,905) |
| 3,112 | ManTech International Corp 'A' | Bank of America Merrill Lynch | 18,246 |
| 4,986 | ManTech International Corp 'A' | Barclays Bank | 18,498 |
| 8,651 | ManTech International Corp 'A' | Goldman Sachs | 64,543 |
| 17,810 | ManTech International Corp 'A' | HSBC | 39,807 |
| 21,963 | ManTech International Corp 'A' | Morgan Stanley | 81,482 |
| 73,004 | Marathon Oil Corp | Bank of America Merrill Lynch | (7,300) |
| 44,476 | Marathon Oil Corp | Barclays Bank | (16,901) |
| 65,836 | Marathon Oil Corp | Goldman Sachs | (11,729) |
| 254,896 | Marathon Oil Corp | Morgan Stanley | (96,860) |
| (1,066) | Marathon Petroleum Corp | Bank of America Merrill Lynch | (4,658) |
| 14,390 | Marathon Petroleum Corp | HSBC | 23,600 |
| (4,223) | Marathon Petroleum Corp | HSBC | (6,926) |
| 11,133 | Marathon Petroleum Corp | Morgan Stanley | (10,020) |
| (10,268) | Marathon Petroleum Corp | Morgan Stanley | 9,241 |
| 98,359 | Marchex Inc 'B' | Bank of America Merrill Lynch | 18,688 |
| 90,924 | Marchex Inc 'B' | Goldman Sachs | 17,276 |
| 74,950 | Marchex Inc 'B' | Morgan Stanley | 14,241 |
| (3,904) | Marcus & Millichap Inc | Bank of America Merrill Lynch | (7,418) |
| (3,437) | Marcus & Millichap Inc | Barclays Bank | (2,303) |
| (10,478) | Marcus & Millichap Inc | Goldman Sachs | (19,908) |
| (1,865) | Marcus & Millichap Inc | HSBC | 1,511 |
| (12,841) | Marcus & Millichap Inc | Morgan Stanley | (8,603) |
| 3,022 | Marcus Corp | Bank of America Merrill Lynch | 9,157 |
| 3,628 | Marcus Corp | Barclays Bank | 6,458 |
| 6,934 | Marcus Corp | Goldman Sachs | 21,010 |
| 15,744 | Marcus Corp | HSBC | 19,050 |
| 14,508 | Marcus Corp | Morgan Stanley | 25,824 |
| 3,192 | Marin Software Inc | Bank of America Merrill Lynch | 160 |
| 4,734 | Marin Software Inc | Goldman Sachs | 237 |
| 2,918 | Marin Software Inc | Morgan Stanley | 58 |
| (14,631) | Marine Products Corp | Bank of America Merrill Lynch | (32,188) |
| (8,602) | Marine Products Corp | Barclays Bank | (9,634) |
| (7,976) | Marine Products Corp | Goldman Sachs | (17,547) |
| (7,932) | Marine Products Corp | HSBC | (15,740) |
| (9,973) | Marine Products Corp | Morgan Stanley | (11,170) |
| 5,028 | MarineMax Inc | Goldman Sachs | 16,291 |
| 19,988 | MarineMax Inc | HSBC | 75,555 |
| 19,407 | MarineMax Inc | Morgan Stanley | 14,167 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (31,638) | Marinus Pharmaceuticals Inc | Bank of America Merrill Lynch | (9,808) |
| (36,634) | Marinus Pharmaceuticals Inc | Goldman Sachs | (11,357) |
| (6,164) | Marinus Pharmaceuticals Inc | HSBC | (3,760) |
| 161 | Markel Corp | Bank of America Merrill Lynch | 12,327 |
| (312) | Markel Corp | Bank of America Merrill Lynch | (24,335) |
| 133 | Markel Corp | Barclays Bank | 5,742 |
| (744) | Markel Corp | Barclays Bank | (32,118) |
| 321 | Markel Corp | Goldman Sachs | 24,817 |
| 654 | Markel Corp | HSBC | 28,426 |
| (203) | Markel Corp | HSBC | (8,589) |
| 292 | Markel Corp | Morgan Stanley | 11,652 |
| (824) | Markel Corp | Morgan Stanley | (35,572) |
| 8,686 | Marker Therapeutics Inc | Bank of America Merrill Lynch | 1,303 |
| 9,217 | Marker Therapeutics Inc | Barclays Bank | (2,673) |
| 14,606 | Marker Therapeutics Inc | Goldman Sachs | 2,191 |
| 11,549 | Marker Therapeutics Inc | HSBC | 635 |
| 16,257 | Marker Therapeutics Inc | Morgan Stanley | (4,715) |
| 147 | MarketAxess Holdings Inc | Bank of America Merrill Lynch | 757 |
| 1,007 | MarketAxess Holdings Inc | Barclays Bank | 10,956 |
| 286 | MarketAxess Holdings Inc | Goldman Sachs | 3,678 |
| 192 | MarketAxess Holdings Inc | HSBC | 1,707 |
| 323 | MarketAxess Holdings Inc | Morgan Stanley | 3,514 |
| (16,418) | Marlin Business Services Corp | Bank of America Merrill Lynch | 2,134 |
| (25,127) | Marlin Business Services Corp | Morgan Stanley | 7,538 |
| (1,970) | Marriott International Inc ‘A’ | Bank of America Merrill Lynch | (19,779) |
| (1,294) | Marriott International Inc ‘A’ | Barclays Bank | 1,618 |
| (4,386) | Marriott International Inc ‘A’ | Goldman Sachs | (44,035) |
| (6,248) | Marriott International Inc ‘A’ | HSBC | (16,433) |
| (12,750) | Marriott Vacations Worldwide Corp | Barclays Bank | (17,468) |
| (3,563) | Marriott Vacations Worldwide Corp | Goldman Sachs | (43,335) |
| (8,266) | Marriott Vacations Worldwide Corp | HSBC | (73,320) |
| (5,272) | Marriott Vacations Worldwide Corp | Morgan Stanley | (7,223) |
| 2,419 | Marsh & McLennan Cos Inc | Bank of America Merrill Lynch | 2,903 |
| (14,243) | Marsh & McLennan Cos Inc | Bank of America Merrill Lynch | (18,089) |
| 6,576 | Marsh & McLennan Cos Inc | Barclays Bank | 8,154 |
| 3,575 | Marsh & McLennan Cos Inc | Goldman Sachs | 4,540 |
| (3,415) | Marsh & McLennan Cos Inc | Goldman Sachs | (4,337) |
| 4,376 | Marsh & McLennan Cos Inc | HSBC | 7,702 |
| 198 | Marsh & McLennan Cos Inc | Morgan Stanley | (157) |
| 11,010 | Marten Transport Ltd | Bank of America Merrill Lynch | 22,901 |
| 16,841 | Marten Transport Ltd | Barclays Bank | 19,704 |
| 13,895 | Marten Transport Ltd | Goldman Sachs | 28,902 |
| 21,008 | Marten Transport Ltd | HSBC | 11,764 |
| 25,331 | Marten Transport Ltd | Morgan Stanley | 29,637 |
| 9,129 | Martin Marietta Materials Inc | Bank of America Merrill Lynch | 230,781 |
| 4,622 | Martin Marietta Materials Inc | Barclays Bank | 63,137 |
| 4,645 | Martin Marietta Materials Inc | Goldman Sachs | 117,426 |
| 3,304 | Martin Marietta Materials Inc | HSBC | 52,298 |
| 3,022 | Martin Marietta Materials Inc | Morgan Stanley | 41,281 |
| (31,308) | Marvell Technology Group Ltd | Bank of America Merrill Lynch | (189,305) |
| (26,304) | Marvell Technology Group Ltd | Barclays Bank | (67,995) |
| (24,805) | Marvell Technology Group Ltd | Goldman Sachs | (143,918) |
| (7,711) | Marvell Technology Group Ltd | HSBC | (45,225) |
| (24,394) | Marvell Technology Group Ltd | Morgan Stanley | (63,059) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (17,393) | Masco Corp | Bank of America Merrill Lynch | (46,257) |
| (16,232) | Masco Corp | Goldman Sachs | (51,780) |
| (18,735) | Masco Corp | HSBC | (70,631) |
| (58,516) | Masco Corp | Morgan Stanley | (63,783) |
| 1,773 | Masimo Corp | Goldman Sachs | (10,850) |
| 1,592 | Masimo Corp | HSBC | 13,053 |
| 7,179 | Masimo Corp | Morgan Stanley | (31,157) |
| (4,804) | Masonite International Corp | Bank of America Merrill Lynch | (46,647) |
| 1,967 | Masonite International Corp | Barclays Bank | 806 |
| (9,986) | Masonite International Corp | Barclays Bank | (4,094) |
| (4,044) | Masonite International Corp | Goldman Sachs | (39,267) |
| 1,673 | Masonite International Corp | Goldman Sachs | 16,245 |
| 3,613 | Masonite International Corp | Morgan Stanley | 1,481 |
| (6,520) | Masonite International Corp | Morgan Stanley | (2,673) |
| 6,498 | MasTec Inc | Bank of America Merrill Lynch | 34,179 |
| 11,837 | MasTec Inc | Barclays Bank | 22,490 |
| 17,117 | MasTec Inc | Goldman Sachs | 90,036 |
| (16,671) | MasTec Inc | Goldman Sachs | (87,689) |
| (2,263) | MasTec Inc | HSBC | (4,254) |
| 5,246 | MasTec Inc | HSBC | 8,666 |
| 46,772 | MasTec Inc | Morgan Stanley | 88,867 |
| (2,504) | MasTec Inc | Morgan Stanley | (4,758) |
| 3,100 | Mastech Digital Inc | Bank of America Merrill Lynch | 6,324 |
| 1,100 | Mastercard Inc ‘A’ | Goldman Sachs | 16,333 |
| 10,637 | Mastercard Inc ‘A’ | Morgan Stanley | 76,161 |
| (14,961) | Mastercard Inc ‘A’ | Morgan Stanley | 41,392 |
| (13,123) | MasterCraft Boat Holdings Inc | Bank of America Merrill Lynch | (43,306) |
| (13,260) | MasterCraft Boat Holdings Inc | Barclays Bank | (19,227) |
| (10,355) | MasterCraft Boat Holdings Inc | Goldman Sachs | (34,172) |
| (12,485) | MasterCraft Boat Holdings Inc | HSBC | (48,192) |
| (4,674) | MasterCraft Boat Holdings Inc | Morgan Stanley | (6,777) |
| 5,778 | Matador Resources Co | Goldman Sachs | 4,218 |
| 44,184 | Matador Resources Co | HSBC | 15,023 |
| (2,138) | Match Group Inc | Barclays Bank | (9,386) |
| 3,592 | Match Group Inc | Barclays Bank | 15,769 |
| 2,201 | Match Group Inc | Morgan Stanley | 9,662 |
| 3,724 | Materion Corp | Barclays Bank | 3,128 |
| 16,142 | Materion Corp | Goldman Sachs | 20,016 |
| 2,715 | Materion Corp | HSBC | - |
| 13,949 | Materion Corp | Morgan Stanley | 11,717 |
| 15,905 | Matrix Service Co | Bank of America Merrill Lynch | 44,693 |
| 4,933 | Matrix Service Co | Barclays Bank | 7,498 |
| 5,030 | Matrix Service Co | Goldman Sachs | 14,134 |
| 3,928 | Matrix Service Co | HSBC | 4,478 |
| 18,897 | Matrix Service Co | Morgan Stanley | 28,723 |
| (1,303) | Matson Inc | Bank of America Merrill Lynch | (1,619) |
| (1,625) | Matson Inc | Barclays Bank | (2,681) |
| (14,771) | Matson Inc | Goldman Sachs | (48,153) |
| (28,162) | Matson Inc | HSBC | (1,408) |
| (5,989) | Matson Inc | Morgan Stanley | (9,882) |
| (51,807) | Mattel Inc | Bank of America Merrill Lynch | (63,204) |
| (13,696) | Mattel Inc | Barclays Bank | (10,272) |
| (18,258) | Mattel Inc | HSBC | (7,486) |
| (864) | Matthews International Corp ‘A’ | Barclays Bank | (484) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (17,664) | Matthews International Corp 'A' | Goldman Sachs | (17,664) |
| (8,484) | Matthews International Corp 'A' | HSBC | 16,120 |
| (23,369) | Matthews International Corp 'A' | Morgan Stanley | (13,087) |
| (63,393) | Maui Land & Pineapple Co Inc | Bank of America Merrill Lynch | (7,607) |
| (1,410) | Maui Land & Pineapple Co Inc | Goldman Sachs | (169) |
| (31,783) | Maxar Technologies Inc | Barclays Bank | (84,861) |
| 14,523 | Maxim Integrated Products Inc | Bank of America Merrill Lynch | 69,565 |
| 16,626 | Maxim Integrated Products Inc | Barclays Bank | 12,137 |
| 8,637 | Maxim Integrated Products Inc | Goldman Sachs | 41,371 |
| 47,688 | Maxim Integrated Products Inc | HSBC | 127,948 |
| 26,416 | Maxim Integrated Products Inc | Morgan Stanley | 19,284 |
| (8,263) | MAXIMUS Inc | Bank of America Merrill Lynch | (48,977) |
| (13,633) | MAXIMUS Inc | Barclays Bank | (22,767) |
| 18,425 | MAXIMUS Inc | Barclays Bank | 30,770 |
| (10,401) | MAXIMUS Inc | Goldman Sachs | (47,608) |
| 3,695 | MAXIMUS Inc | Goldman Sachs | 23,537 |
| (10,136) | MAXIMUS Inc | HSBC | (31,523) |
| 9,811 | MAXIMUS Inc | HSBC | 36,224 |
| (32,335) | MAXIMUS Inc | Morgan Stanley | (53,999) |
| 12,123 | MAXIMUS Inc | Morgan Stanley | 20,245 |
| 12,259 | MaxLinear Inc | Bank of America Merrill Lynch | 19,737 |
| 15,302 | MaxLinear Inc | Barclays Bank | 4,897 |
| 23,568 | MaxLinear Inc | Goldman Sachs | 37,944 |
| 26,901 | MaxLinear Inc | HSBC | 11,836 |
| 23,333 | MaxLinear Inc | Morgan Stanley | 7,467 |
| 10,465 | Mayville Engineering Co Inc | HSBC | 785 |
| 8,081 | Mayville Engineering Co Inc | Morgan Stanley | 4,081 |
| (8,073) | MBIA Inc | Bank of America Merrill Lynch | (5,760) |
| (7,801) | MBIA Inc | Barclays Bank | (1,716) |
| (26,587) | MBIA Inc | Goldman Sachs | (28,714) |
| (21,900) | MBIA Inc | HSBC | 5,037 |
| (138,561) | MBIA Inc | Morgan Stanley | (30,483) |
| 4,599 | McCormick & Co Inc | Bank of America Merrill Lynch | (24,145) |
| (2,999) | McCormick & Co Inc | Barclays Bank | (2,579) |
| 3,054 | McCormick & Co Inc | Goldman Sachs | (16,034) |
| 5,232 | McCormick & Co Inc | HSBC | 45,518 |
| 1,084 | McCormick & Co Inc | Morgan Stanley | 932 |
| (7,641) | McCormick & Co Inc | Morgan Stanley | (6,571) |
| 2,536 | McDonald's Corp | Bank of America Merrill Lynch | 5,760 |
| 6,657 | McDonald's Corp | Barclays Bank | 23,566 |
| 9,731 | McDonald's Corp | Goldman Sachs | 131,257 |
| 15,045 | McDonald's Corp | HSBC | 104,088 |
| 19,559 | McDonald's Corp | Morgan Stanley | 67,914 |
| 28,164 | McGrath RentCorp | Bank of America Merrill Lynch | 185,882 |
| 8,169 | McGrath RentCorp | HSBC | 32,594 |
| 14,148 | McGrath RentCorp | Morgan Stanley | 33,814 |
| 2,524 | McKesson Corp | Bank of America Merrill Lynch | 49,395 |
| (109) | McKesson Corp | Bank of America Merrill Lynch | (2,133) |
| 4,947 | McKesson Corp | Barclays Bank | 32,650 |
| (2,106) | McKesson Corp | Barclays Bank | (12,432) |
| 409 | McKesson Corp | Goldman Sachs | 8,004 |
| (4,490) | McKesson Corp | Goldman Sachs | (11,777) |
| 2,240 | McKesson Corp | HSBC | 44,912 |
| (561) | McKesson Corp | HSBC | (11,248) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,802 | McKesson Corp | Morgan Stanley | 31,693 |
| (3,389) | McKesson Corp | Morgan Stanley | (22,367) |
| 1,765 | MDC Holdings Inc | Bank of America Merrill Lynch | 8,168 |
| 39,605 | MDC Holdings Inc | Barclays Bank | 78,814 |
| 14,184 | MDC Holdings Inc | Goldman Sachs | 102,098 |
| (7,697) | MDC Holdings Inc | HSBC | (35,483) |
| 19,751 | MDC Holdings Inc | HSBC | 89,927 |
| 29,344 | MDC Holdings Inc | Morgan Stanley | 58,395 |
| 16,499 | MDC Partners Inc 'A' | Bank of America Merrill Lynch | 1,980 |
| 51,499 | MDC Partners Inc 'A' | Morgan Stanley | (8,240) |
| (16,196) | MDU Resources Group Inc | Barclays Bank | (9,880) |
| (13,005) | MDU Resources Group Inc | Goldman Sachs | (24,710) |
| (75,154) | MDU Resources Group Inc | HSBC | 9,019 |
| (49,169) | MDU Resources Group Inc | Morgan Stanley | (29,993) |
| 7,247 | Medallia Inc | Bank of America Merrill Lynch | 18,625 |
| (5,128) | Medallia Inc | Bank of America Merrill Lynch | (2,208) |
| 2,952 | Medallia Inc | Barclays Bank | 797 |
| (21,337) | Medallia Inc | Barclays Bank | (5,761) |
| 5,338 | Medallia Inc | Goldman Sachs | 13,719 |
| (2,708) | Medallia Inc | Goldman Sachs | (5,557) |
| 3,145 | Medallia Inc | HSBC | 11,039 |
| 9,193 | Medallia Inc | Morgan Stanley | 2,482 |
| (3,593) | Medallia Inc | Morgan Stanley | (970) |
| (4,963) | Medallion Financial Corp | Bank of America Merrill Lynch | (1,687) |
| (14,633) | Medallion Financial Corp | Barclays Bank | (1,317) |
| (14,440) | Medallion Financial Corp | Goldman Sachs | (4,910) |
| (14,253) | Medallion Financial Corp | Morgan Stanley | (1,283) |
| 1,432 | MedCath Corp* | Morgan Stanley | - |
| 1,716 | Media Gen Inc CVR* | Bank of America Merrill Lynch | (515) |
| 1,127 | Media Gen Inc CVR*,π | Morgan Stanley | - |
| (51,440) | Medical Properties Trust Inc (REIT) | Bank of America Merrill Lynch | (91,590) |
| (76,066) | Medical Properties Trust Inc (REIT) | Barclays Bank | (27,556) |
| (15,279) | Medical Properties Trust Inc (REIT) | Goldman Sachs | (30,405) |
| (17,711) | Medical Properties Trust Inc (REIT) | HSBC | (2,125) |
| (21,586) | Medical Properties Trust Inc (REIT) | Morgan Stanley | (11,872) |
| 11,228 | MediciNova Inc | Bank of America Merrill Lynch | (3,593) |
| 1,700 | MediciNova Inc | Goldman Sachs | (544) |
| 18,559 | MediciNova Inc | HSBC | (4,640) |
| 1,401 | Medifast Inc | Barclays Bank | 9,947 |
| 3,296 | Medifast Inc | HSBC | 13,010 |
| 4,225 | Medifast Inc | Morgan Stanley | 29,998 |
| 1,559 | Medley Management Inc 'A' | Bank of America Merrill Lynch | 218 |
| 10,699 | MEDNAX Inc | Bank of America Merrill Lynch | 18,081 |
| 4,956 | MEDNAX Inc | Barclays Bank | (297) |
| 12,637 | MEDNAX Inc | Goldman Sachs | 21,357 |
| 12,460 | MEDNAX Inc | HSBC | 6,105 |
| 13,348 | MEDNAX Inc | Morgan Stanley | (801) |
| (3,122) | Medpace Holdings Inc | Bank of America Merrill Lynch | (26,974) |
| (6,480) | Medpace Holdings Inc | Barclays Bank | (5,313) |
| 2,299 | Medpace Holdings Inc | Barclays Bank | 1,885 |
| (8,102) | Medpace Holdings Inc | Goldman Sachs | (70,001) |
| 5,969 | Medpace Holdings Inc | Goldman Sachs | 51,572 |
| (5,015) | Medpace Holdings Inc | HSBC | (54,262) |
| (5,249) | Medpace Holdings Inc | Morgan Stanley | (4,304) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,082 | Medpace Holdings Inc | Morgan Stanley | 3,347 |
| (2,069) | Medtronic Plc | Bank of America Merrill Lynch | 574 |
| 4,615 | Medtronic Plc | Barclays Bank | 10,845 |
| (2,186) | Medtronic Plc | Barclays Bank | (5,137) |
| 8,351 | Medtronic Plc | Goldman Sachs | 26,556 |
| 11,368 | Medtronic Plc | HSBC | (22,281) |
| (4,965) | Medtronic Plc | HSBC | 9,731 |
| 10,119 | Medtronic Plc | Morgan Stanley | 23,780 |
| (10,278) | Medtronic Plc | Morgan Stanley | (24,153) |
| 96,147 | MEI Pharma Inc | HSBC | 78,360 |
| 18,281 | MEI Pharma Inc | Morgan Stanley | 823 |
| 3,781 | MeiraGTx Holdings Plc | Bank of America Merrill Lynch | 3,970 |
| 9,261 | MeiraGTx Holdings Plc | Barclays Bank | (7,501) |
| 4,333 | MeiraGTx Holdings Plc | Goldman Sachs | 4,550 |
| 7,115 | MeiraGTx Holdings Plc | HSBC | 2,016 |
| 3,675 | MeiraGTx Holdings Plc | Morgan Stanley | (2,977) |
| 15,555 | Menlo Therapeutics Inc | Bank of America Merrill Lynch | 13,533 |
| 27,931 | Menlo Therapeutics Inc | Goldman Sachs | 24,300 |
| (443) | MercadoLibre Inc | Goldman Sachs | (23,729) |
| (251) | MercadoLibre Inc | HSBC | (14,586) |
| (2,116) | MercadoLibre Inc | Morgan Stanley | (2,793) |
| 113,130 | Mercantile Bank Corp | Bank of America Merrill Lynch | 334,865 |
| 2,797 | Mercantile Bank Corp | Barclays Bank | 4,307 |
| 5,032 | Mercantile Bank Corp | Goldman Sachs | 14,895 |
| 951 | Mercantile Bank Corp | HSBC | 114 |
| 4,256 | Mercantile Bank Corp | Morgan Stanley | 6,554 |
| 2,827 | Merchants Bancorp | Bank of America Merrill Lynch | 8,368 |
| 6,275 | Merchants Bancorp | Barclays Bank | 2,761 |
| 8,873 | Merchants Bancorp | Goldman Sachs | 26,264 |
| 35,638 | Merchants Bancorp | HSBC | 90,877 |
| 28,271 | Merchants Bancorp | Morgan Stanley | 12,439 |
| 10,310 | Merck & Co Inc | Bank of America Merrill Lynch | (4,743) |
| (8,060) | Merck & Co Inc | Bank of America Merrill Lynch | 3,708 |
| 6,970 | Merck & Co Inc | Barclays Bank | 20,562 |
| (24,908) | Merck & Co Inc | Barclays Bank | (73,479) |
| 7,323 | Merck & Co Inc | Goldman Sachs | (3,369) |
| (5,179) | Merck & Co Inc | Goldman Sachs | (14,311) |
| 32,953 | Merck & Co Inc | HSBC | 96,223 |
| 30,901 | Merck & Co Inc | Morgan Stanley | 91,158 |
| (1,218) | Merck & Co Inc | Morgan Stanley | (3,593) |
| 3,995 | Mercury General Corp | Bank of America Merrill Lynch | 8,429 |
| (22,550) | Mercury General Corp | Bank of America Merrill Lynch | (27,703) |
| 1,691 | Mercury General Corp | Barclays Bank | 1,420 |
| 5,900 | Mercury General Corp | Goldman Sachs | 12,449 |
| (3,018) | Mercury General Corp | Goldman Sachs | (2,587) |
| 3,152 | Mercury General Corp | HSBC | 13,428 |
| (2,411) | Mercury General Corp | HSBC | (1,888) |
| (1,255) | Mercury Systems Inc | Bank of America Merrill Lynch | (8,145) |
| (2,122) | Mercury Systems Inc | Barclays Bank | (9,040) |
| (1,239) | Mercury Systems Inc | Goldman Sachs | (8,041) |
| (7,198) | Mercury Systems Inc | HSBC | 13,336 |
| (13,906) | Mercury Systems Inc | Morgan Stanley | (59,239) |
| 4,034 | Meredith Corp | Barclays Bank | 1,614 |
| 18,040 | Meredith Corp | HSBC | 10,102 |
| 9,553 | Meredith Corp | Morgan Stanley | 3,821 |
| 105,754 | Meridian Bancorp Inc | Bank of America Merrill Lynch | 140,653 |
| 53,417 | Meridian Bancorp Inc | Barclays Bank | 33,885 |
| 23,706 | Meridian Bancorp Inc | Goldman Sachs | 29,731 |
| 24,291 | Meridian Bancorp Inc | HSBC | (3,644) |
| 33,305 | Meridian Bancorp Inc | Morgan Stanley | 22,980 |
| (30,666) | Meridian Bioscience Inc | HSBC | 78,812 |
| (6,450) | Meridian Bioscience Inc | Morgan Stanley | (581) |
| 2,954 | Merit Medical Systems Inc | Bank of America Merrill Lynch | 5,600 |
| 8,682 | Merit Medical Systems Inc | Barclays Bank | (13,544) |
| 8,464 | Merit Medical Systems Inc | Goldman Sachs | 22,103 |
| (1,946) | Merit Medical Systems Inc | HSBC | (3,075) |
| 1,958 | Merit Medical Systems Inc | HSBC | 3,094 |
| (7,077) | Merit Medical Systems Inc | Morgan Stanley | 11,040 |
| 13,785 | Merit Medical Systems Inc | Morgan Stanley | (20,591) |
| 4,838 | Meritage Homes Corp | Bank of America Merrill Lynch | 68,942 |
| 2,470 | Meritage Homes Corp | Barclays Bank | 6,027 |
| 10,458 | Meritage Homes Corp | Goldman Sachs | 149,027 |
| 22,047 | Meritage Homes Corp | HSBC | 255,966 |
| 7,747 | Meritage Homes Corp | Morgan Stanley | 18,903 |
| (29,312) | Meritor Inc | Bank of America Merrill Lynch | (65,658) |
| (33,759) | Meritor Inc | Barclays Bank | (40,173) |
| (21,004) | Meritor Inc | Goldman Sachs | (53,770) |
| (17,917) | Meritor Inc | HSBC | (10,750) |
| (56,725) | Meritor Inc | Morgan Stanley | (67,502) |
| 8,190 | Mersana Therapeutics Inc | Goldman Sachs | 86,732 |
| 6,569 | Mersana Therapeutics Inc | Morgan Stanley | 70,288 |
| (11,237) | Mesa Air Group Inc | Bank of America Merrill Lynch | (1,798) |
| (20,589) | Mesa Air Group Inc | HSBC | 14,824 |
| (66,306) | Mesa Air Group Inc | Morgan Stanley | 13,924 |
| (1,771) | Mesa Laboratories Inc | Bank of America Merrill Lynch | (31,290) |
| (716) | Mesa Laboratories Inc | Barclays Bank | (5,442) |
| (3,012) | Mesa Laboratories Inc | Goldman Sachs | (55,842) |
| (138) | Mesa Laboratories Inc | HSBC | (3,077) |
| (2,694) | Mesa Laboratories Inc | Morgan Stanley | (20,474) |
| (1,978) | Meta Financial Group Inc | Bank of America Merrill Lynch | (3,916) |
| (8,110) | Meta Financial Group Inc | Barclays Bank | (5,677) |
| (4,725) | Meta Financial Group Inc | HSBC | (8,034) |
| (64,966) | Meta Financial Group Inc | Morgan Stanley | (45,476) |
| (8,444) | Methode Electronics Inc | Bank of America Merrill Lynch | (20,645) |
| (24,524) | Methode Electronics Inc | Barclays Bank | (38,993) |
| (26,093) | Methode Electronics Inc | Goldman Sachs | (91,742) |
| (16,067) | Methode Electronics Inc | HSBC | (27,975) |
| (14,310) | Methode Electronics Inc | Morgan Stanley | (22,753) |
| 11,647 | MetLife Inc | Bank of America Merrill Lynch | 46,122 |
| (8,068) | MetLife Inc | Bank of America Merrill Lynch | 8,177 |
| 9,637 | MetLife Inc | Barclays Bank | 22,551 |
| (12,960) | MetLife Inc | Barclays Bank | (30,326) |
| 8,998 | MetLife Inc | Goldman Sachs | 35,632 |
| 21,439 | MetLife Inc | HSBC | 12,133 |
| (7,639) | MetLife Inc | HSBC | (3,514) |
| 22,117 | MetLife Inc | Morgan Stanley | 51,754 |
| (60,215) | MetLife Inc | Morgan Stanley | (140,903) |
| (31,326) | Metrocity Bankshares Inc | Barclays Bank | (32,266) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (25,702) | Metrocity Bankshares Inc | Goldman Sachs | (62,970) |
| (10,537) | Metrocity Bankshares Inc | HSBC | (17,913) |
| (3,208) | Metropolitan Bank Holding Corp | Bank of America Merrill Lynch | (17,997) |
| (3,077) | Metropolitan Bank Holding Corp | Barclays Bank | (12,370) |
| (1,874) | Metropolitan Bank Holding Corp | Goldman Sachs | (10,513) |
| (1,943) | Metropolitan Bank Holding Corp | HSBC | (5,868) |
| (1,544) | Metropolitan Bank Holding Corp | Morgan Stanley | (6,207) |
| 186 | Mettler-Toledo International Inc | Bank of America Merrill Lynch | 17,575 |
| (1,433) | Mettler-Toledo International Inc | Bank of America Merrill Lynch | (94,201) |
| 347 | Mettler-Toledo International Inc | Barclays Bank | 15,573 |
| 864 | Mettler-Toledo International Inc | Goldman Sachs | 81,639 |
| 1,279 | Mettler-Toledo International Inc | HSBC | 94,160 |
| 345 | Mettler-Toledo International Inc | Morgan Stanley | 15,484 |
| (216,765) | MFA Financial Inc (REIT) | Bank of America Merrill Lynch | (43,353) |
| (24,499) | MFA Financial Inc (REIT) | Goldman Sachs | (4,900) |
| (25,929) | MFA Financial Inc (REIT) | HSBC | (1,815) |
| (730) | MGE Energy Inc | Bank of America Merrill Lynch | 389 |
| (18,382) | MGE Energy Inc | HSBC | (78,675) |
| (27,451) | MGE Energy Inc | Morgan Stanley | (32,941) |
| 8,603 | MGIC Investment Corp | Bank of America Merrill Lynch | 13,851 |
| (3,286) | MGIC Investment Corp | Barclays Bank | (2,300) |
| 20,970 | MGIC Investment Corp | Barclays Bank | 14,679 |
| (6,655) | MGIC Investment Corp | HSBC | (7,853) |
| (10,606) | MGIC Investment Corp | Morgan Stanley | (7,424) |
| 11,160 | MGIC Investment Corp | Morgan Stanley | 7,812 |
| 7,211 | MGM Growth Properties LLC 'A' (REIT) | Bank of America Merrill Lynch | 30,791 |
| 4,888 | MGM Growth Properties LLC 'A' (REIT) | Goldman Sachs | 20,872 |
| (8,522) | MGM Growth Properties LLC 'A' (REIT) | Goldman Sachs | (36,389) |
| 11,435 | MGM Growth Properties LLC 'A' (REIT) | HSBC | 28,473 |
| 5,615 | MGM Growth Properties LLC 'A' (REIT) | Morgan Stanley | 3,931 |
| 885 | MGM Resorts International | Goldman Sachs | 2,885 |
| 32,852 | MGM Resorts International | HSBC | 49,935 |
| (8,956) | MGM Resorts International | Morgan Stanley | (10,837) |
| (9,023) | MGP Ingredients Inc | Bank of America Merrill Lynch | (30,678) |
| (6,084) | MGP Ingredients Inc | Barclays Bank | (17,096) |
| (11,903) | MGP Ingredients Inc | HSBC | 5,594 |
| (2,764) | MGP Ingredients Inc | Morgan Stanley | (7,767) |
| 201,336 | Michaels Cos Inc | Morgan Stanley | 155,029 |
| (11,389) | Microchip Technology Inc | Bank of America Merrill Lynch | (140,453) |
| (7,062) | Microchip Technology Inc | Barclays Bank | (61,440) |
| (1,461) | Microchip Technology Inc | HSBC | (9,949) |
| (30,004) | Microchip Technology Inc | Morgan Stanley | (261,035) |
| (15,250) | Micron Technology Inc | Bank of America Merrill Lynch | (42,852) |
| (40,239) | Micron Technology Inc | Barclays Bank | (91,745) |
| (5,684) | Micron Technology Inc | Goldman Sachs | (15,972) |
| (29,719) | Micron Technology Inc | HSBC | 26,286 |
| (11,858) | Micron Technology Inc | Morgan Stanley | (27,036) |
| 3,757 | Microsoft Corp | Goldman Sachs | (3,259) |
| 9,849 | Microsoft Corp | HSBC | (16,448) |
| 35,485 | Microsoft Corp | Morgan Stanley | (17,743) |
| (6,340) | MicroStrategy Inc 'A' | Barclays Bank | (13,187) |
| (1,009) | MicroStrategy Inc 'A' | Goldman Sachs | (8,950) |
| (2,236) | MicroStrategy Inc 'A' | HSBC | 492 |
| (11,145) | MicroStrategy Inc 'A' | Morgan Stanley | (23,181) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 1,798 | Mid Penn Bancorp Inc | Bank of America Merrill Lynch | 2,823 |
| 4,045 | Mid Penn Bancorp Inc | Barclays Bank | 647 |
| 1,731 | Mid Penn Bancorp Inc | Goldman Sachs | 2,718 |
| 4,583 | Mid Penn Bancorp Inc | HSBC | (2,108) |
| 6,187 | Mid Penn Bancorp Inc | Morgan Stanley | 990 |
| (8,858) | Mid-America Apartment Communities Inc (REIT) | Bank of America Merrill Lynch | (85,391) |
| (10,998) | Mid-America Apartment Communities Inc (REIT) | Barclays Bank | (24,526) |
| (10,443) | Mid-America Apartment Communities Inc (REIT) | Goldman Sachs | (100,671) |
| (9,487) | Mid-America Apartment Communities Inc (REIT) | HSBC | (19,731) |
| (21,994) | Mid-America Apartment Communities Inc (REIT) | Morgan Stanley | (49,047) |
| (455) | Middleby Corp | Bank of America Merrill Lynch | (3,026) |
| 1,606 | Middleby Corp | Bank of America Merrill Lynch | 8,705 |
| (1,658) | Middleby Corp | Barclays Bank | (6,848) |
| 4,890 | Middleby Corp | Barclays Bank | 20,196 |
| (2,108) | Middleby Corp | HSBC | (6,092) |
| (3,133) | Middleby Corp | Morgan Stanley | (12,939) |
| (27,477) | Middlesex Water Co | Bank of America Merrill Lynch | (133,988) |
| (10,104) | Middlesex Water Co | Goldman Sachs | (51,328) |
| (11,059) | Middlesex Water Co | HSBC | (35,389) |
| (23,271) | Middlesex Water Co | Morgan Stanley | (34,907) |
| (18,963) | Midland States Bancorp Inc | Bank of America Merrill Lynch | (27,117) |
| (10,147) | Midland States Bancorp Inc | Barclays Bank | (8,321) |
| (32,283) | Midland States Bancorp Inc | Goldman Sachs | (46,165) |
| (12,933) | Midland States Bancorp Inc | HSBC | 6,806 |
| (16,527) | Midland States Bancorp Inc | Morgan Stanley | (13,552) |
| 11,069 | MidWestOne Financial Group Inc | Bank of America Merrill Lynch | 28,447 |
| 15,442 | MidWestOne Financial Group Inc | Barclays Bank | 13,731 |
| 22,026 | MidWestOne Financial Group Inc | Goldman Sachs | 56,607 |
| 9,704 | MidWestOne Financial Group Inc | HSBC | 6,528 |
| 28,433 | MidWestOne Financial Group Inc | Morgan Stanley | 30,423 |
| (21,843) | Millendo Therapeutics Inc | Bank of America Merrill Lynch | (5,898) |
| (31,808) | Millendo Therapeutics Inc | Barclays Bank | 318 |
| (50,510) | Millendo Therapeutics Inc | Goldman Sachs | (13,638) |
| (32,935) | Millendo Therapeutics Inc | HSBC | (12,515) |
| (41,289) | Millendo Therapeutics Inc | Morgan Stanley | 413 |
| 61,854 | Miller Industries Inc | Bank of America Merrill Lynch | 129,275 |
| 2,712 | Miller Industries Inc | Barclays Bank | 2,441 |
| 6,186 | Miller Industries Inc | Goldman Sachs | 12,929 |
| 1,995 | Miller Industries Inc | HSBC | 2,765 |
| 17,015 | Miller Industries Inc | Morgan Stanley | 15,314 |
| (10,031) | Mimecast Ltd | Barclays Bank | (12,639) |
| (4,431) | Mimecast Ltd | Goldman Sachs | (18,344) |
| (4,423) | Mimecast Ltd | HSBC | (2,766) |
| (4,197) | Mimecast Ltd | Morgan Stanley | (5,692) |
| (14,375) | Minerals Technologies Inc | Bank of America Merrill Lynch | (111,337) |
| (4,226) | Minerals Technologies Inc | Barclays Bank | (6,806) |
| (6,130) | Minerals Technologies Inc | Goldman Sachs | (45,247) |
| (13,325) | Minerals Technologies Inc | HSBC | (63,294) |
| (33,015) | Minerals Technologies Inc | Morgan Stanley | (77,255) |
| (41,704) | Minerva Neurosciences Inc | HSBC | 291,511 |
| (9,178) | Minerva Neurosciences Inc | Morgan Stanley | 89,761 |
| 51,209 | Miragen Therapeutics Inc | Goldman Sachs | 20,740 |
| 1,884 | Miragen Therapeutics Inc | Morgan Stanley | 738 |
| (2,001) | Mirati Therapeutics Inc | Bank of America Merrill Lynch | 8,504 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,101) | Mirati Therapeutics Inc | Barclays Bank | 2,753 |
| (966) | Mirati Therapeutics Inc | Goldman Sachs | 4,897 |
| (3,944) | Mirati Therapeutics Inc | HSBC | (66) |
| (9,837) | Mirati Therapeutics Inc | Morgan Stanley | 24,593 |
| (4,207) | Mirum Pharmaceuticals Inc | Bank of America Merrill Lynch | 1,178 |
| (2,707) | Mirum Pharmaceuticals Inc | Barclays Bank | 758 |
| (6,116) | Mirum Pharmaceuticals Inc | Goldman Sachs | 1,712 |
| (8,371) | Misonix Inc | Bank of America Merrill Lynch | (24,192) |
| (7,551) | Misonix Inc | HSBC | (16,839) |
| (41,075) | Misonix Inc | Morgan Stanley | (23,824) |
| 53,004 | Mistras Group Inc | Bank of America Merrill Lynch | 34,983 |
| 10,152 | Mistras Group Inc | Barclays Bank | 1,015 |
| 11,188 | Mistras Group Inc | Goldman Sachs | 7,384 |
| 19,159 | Mistras Group Inc | HSBC | (3,640) |
| 38,707 | Mistras Group Inc | Morgan Stanley | 3,871 |
| (26,078) | Mitek Systems Inc | Bank of America Merrill Lynch | (7,563) |
| (19,989) | Mitek Systems Inc | Barclays Bank | (1,999) |
| (38,203) | Mitek Systems Inc | Goldman Sachs | (11,079) |
| (2,804) | Mitek Systems Inc | HSBC | (182) |
| (4,956) | MKS Instruments Inc | Bank of America Merrill Lynch | (32,780) |
| (2,238) | MKS Instruments Inc | Barclays Bank | (779) |
| (4,502) | MKS Instruments Inc | Goldman Sachs | (55,735) |
| (5,286) | MKS Instruments Inc | HSBC | (16,651) |
| (15,425) | MKS Instruments Inc | Morgan Stanley | (81,907) |
| (300) | MMA Capital Holdings Inc | Barclays Bank | (18) |
| (4,160) | MMA Capital Holdings Inc | Goldman Sachs | (4,202) |
| (5,232) | MMA Capital Holdings Inc | HSBC | 11,772 |
| (2,960) | MMA Capital Holdings Inc | Morgan Stanley | (178) |
| 16,804 | Mobile Mini Inc | HSBC | 42,514 |
| 42,090 | Mobile Mini Inc | Morgan Stanley | 35,777 |
| 56,760 | MobileIron Inc | Bank of America Merrill Lynch | (5,676) |
| 13,510 | MobileIron Inc | Barclays Bank | (3,107) |
| 85,495 | MobileIron Inc | Goldman Sachs | (8,550) |
| 13,478 | MobileIron Inc | HSBC | (7,143) |
| 30,192 | MobileIron Inc | Morgan Stanley | (6,944) |
| 5,111 | Model N Inc | Barclays Bank | 10,324 |
| 1,560 | Model N Inc | Goldman Sachs | (2,527) |
| 30,062 | Model N Inc | HSBC | (30,964) |
| 18,878 | Model N Inc | Morgan Stanley | 38,134 |
| 533 | Moderna Inc | Barclays Bank | (6,204) |
| 8,681 | Moderna Inc | HSBC | (16,407) |
| 2,737 | Moderna Inc | Morgan Stanley | 10,158 |
| (40,350) | Modine Manufacturing Co | Barclays Bank | (35,105) |
| (27,138) | Modine Manufacturing Co | Goldman Sachs | (47,492) |
| (34,289) | Modine Manufacturing Co | HSBC | (37,375) |
| (10,157) | Modine Manufacturing Co | Morgan Stanley | (8,837) |
| (8,788) | Moelis & Co ‘A’ | Bank of America Merrill Lynch | (37,956) |
| (37,739) | Moelis & Co ‘A’ | Barclays Bank | (119,633) |
| (6,741) | Moelis & Co ‘A’ | Goldman Sachs | (30,335) |
| (4,076) | Moelis & Co ‘A’ | HSBC | (9,578) |
| (17,113) | Moelis & Co ‘A’ | Morgan Stanley | (54,248) |
| 3,026 | Mohawk Industries Inc | Bank of America Merrill Lynch | 42,287 |
| 1,882 | Mohawk Industries Inc | Barclays Bank | 15,602 |
| (309) | Mohawk Industries Inc | Goldman Sachs | (4,641) |
| (5,726) | Mohawk Industries Inc | HSBC | (38,593) |
| 2,964 | Mohawk Industries Inc | HSBC | 24,483 |
| (3,613) | Mohawk Industries Inc | Morgan Stanley | (29,952) |
| 3,294 | Mohawk Industries Inc | Morgan Stanley | 27,307 |
| (7,150) | Molecular Templates Inc | Bank of America Merrill Lynch | 6,507 |
| (8,843) | Molecular Templates Inc | Barclays Bank | 8,489 |
| (4,069) | Molecular Templates Inc | Goldman Sachs | 3,703 |
| (2,483) | Molecular Templates Inc | HSBC | 4,594 |
| (10,390) | Molecular Templates Inc | Morgan Stanley | 9,974 |
| (129) | Molina Healthcare Inc | Bank of America Merrill Lynch | (1,576) |
| (197) | Molina Healthcare Inc | Goldman Sachs | (1,238) |
| (1,184) | Molina Healthcare Inc | Morgan Stanley | (13,533) |
| 2,632 | Molson Coors Beverage Co ‘B’ | Bank of America Merrill Lynch | 3,422 |
| 17,960 | Molson Coors Beverage Co ‘B’ | Barclays Bank | 8,351 |
| 7,558 | Molson Coors Beverage Co ‘B’ | Goldman Sachs | 9,825 |
| 26,128 | Molson Coors Beverage Co ‘B’ | HSBC | (25,918) |
| 33,353 | Molson Coors Beverage Co ‘B’ | Morgan Stanley | 27,350 |
| (9,434) | Momenta Pharmaceuticals Inc | Bank of America Merrill Lynch | (617) |
| (5,634) | Momenta Pharmaceuticals Inc | Barclays Bank | 8,338 |
| (5,067) | Momenta Pharmaceuticals Inc | Goldman Sachs | (912) |
| (21,838) | Momenta Pharmaceuticals Inc | HSBC | 30,903 |
| (19,972) | Momenta Pharmaceuticals Inc | Morgan Stanley | 29,558 |
| 2,489 | Monarch Casino & Resort Inc | Bank of America Merrill Lynch | 23,297 |
| 1,928 | Monarch Casino & Resort Inc | Barclays Bank | 5,206 |
| 3,557 | Monarch Casino & Resort Inc | Goldman Sachs | 33,294 |
| 3,778 | Monarch Casino & Resort Inc | HSBC | 21,950 |
| 7,943 | Monarch Casino & Resort Inc | Morgan Stanley | 21,446 |
| (21,640) | Mondelez International Inc ‘A’ | Bank of America Merrill Lynch | (31,835) |
| (15,685) | Mondelez International Inc ‘A’ | Barclays Bank | (27,292) |
| (16,427) | Mondelez International Inc ‘A’ | Goldman Sachs | (24,312) |
| (62,107) | Mondelez International Inc ‘A’ | HSBC | (33,538) |
| (56,426) | Mondelez International Inc ‘A’ | Morgan Stanley | (98,181) |
| (91,508) | MoneyGram International Inc | Barclays Bank | (32,943) |
| (35,848) | MoneyGram International Inc | HSBC | (23,660) |
| (38,436) | MoneyGram International Inc | Morgan Stanley | (13,837) |
| (796) | MongoDB Inc | Barclays Bank | (1,369) |
| (3,739) | MongoDB Inc | Goldman Sachs | (80,274) |
| (2,514) | MongoDB Inc | HSBC | (114,413) |
| (7,011) | MongoDB Inc | Morgan Stanley | (12,059) |
| (11,373) | Monmouth Real Estate Investment Corp (REIT) | Bank of America Merrill Lynch | (14,785) |
| (29,370) | Monmouth Real Estate Investment Corp (REIT) | Barclays Bank | (12,923) |
| (120,558) | Monmouth Real Estate Investment Corp (REIT) | Goldman Sachs | (156,725) |
| (6,051) | Monmouth Real Estate Investment Corp (REIT) | HSBC | (1,511) |
| (56,661) | Monmouth Real Estate Investment Corp (REIT) | Morgan Stanley | (24,931) |
| 93 | Monolithic Power Systems Inc | Bank of America Merrill Lynch | 1,481 |
| 4,869 | Monolithic Power Systems Inc | Barclays Bank | 29,561 |
| 374 | Monolithic Power Systems Inc | Goldman Sachs | 1,783 |
| 5,500 | Monolithic Power Systems Inc | HSBC | (12,870) |
| 2,730 | Monolithic Power Systems Inc | Morgan Stanley | 17,162 |
| 2,565 | Monro Inc | Goldman Sachs | 12,055 |
| 7,653 | Monro Inc | Morgan Stanley | (16,301) |
| (20,857) | Monster Beverage Corp | Bank of America Merrill Lynch | (55,129) |
| (40,851) | Monster Beverage Corp | Barclays Bank | (71,898) |
| (20,346) | Monster Beverage Corp | Goldman Sachs | (86,898) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (5,981) | Monster Beverage Corp | HSBC | (28,051) |
| (19,390) | Monster Beverage Corp | Morgan Stanley | (34,127) |
| (1,971) | Montage Resources Corp | Bank of America Merrill Lynch | (2,188) |
| (44,553) | Montage Resources Corp | Barclays Bank | 2,228 |
| 4,602 | Moody's Corp | Bank of America Merrill Lynch | 71,561 |
| 4,179 | Moody's Corp | Barclays Bank | 41,957 |
| 2,254 | Moody's Corp | Goldman Sachs | 33,445 |
| 3,546 | Moody's Corp | HSBC | 42,064 |
| 5,183 | Moody's Corp | Morgan Stanley | 51,752 |
| 1,868 | Moog Inc 'A' | Bank of America Merrill Lynch | 23,612 |
| 12,147 | Moog Inc 'A' | Barclays Bank | 53,082 |
| 7,663 | Moog Inc 'A' | Goldman Sachs | 96,860 |
| (1,501) | Moog Inc 'A' | Goldman Sachs | (18,973) |
| (2,712) | Moog Inc 'A' | HSBC | (12,692) |
| 11,366 | Moog Inc 'A' | HSBC | 53,193 |
| 20,744 | Moog Inc 'A' | Morgan Stanley | 90,651 |
| (13,391) | Morgan Stanley | Bank of America Merrill Lynch | (91,193) |
| 5,637 | Morgan Stanley | Barclays Bank | 22,379 |
| (11,170) | Morgan Stanley | Barclays Bank | (44,345) |
| 2,381 | Morgan Stanley | Goldman Sachs | 9,484 |
| (27,522) | Morgan Stanley | Goldman Sachs | (187,425) |
| 26,908 | Morgan Stanley | HSBC | 108,044 |
| (6,352) | Morgan Stanley | HSBC | (35,072) |
| 3,772 | Morningstar Inc | Bank of America Merrill Lynch | 18,822 |
| (3,481) | Morningstar Inc | Bank of America Merrill Lynch | (17,370) |
| (349) | Morningstar Inc | Barclays Bank | (3,036) |
| 226 | Morningstar Inc | Goldman Sachs | 1,128 |
| (1,677) | Morningstar Inc | Goldman Sachs | (8,368) |
| 403 | Morningstar Inc | HSBC | 2,809 |
| (1,978) | Morningstar Inc | Morgan Stanley | (17,209) |
| (4,191) | Morphic Holding Inc | Barclays Bank | 2,766 |
| (8,579) | Morphic Holding Inc | Goldman Sachs | (39,549) |
| (3,429) | Morphic Holding Inc | Morgan Stanley | 2,263 |
| 57,697 | Mosaic Co | Barclays Bank | 25,387 |
| 2,659 | Mosaic Co | Goldman Sachs | 5,105 |
| 59,486 | Mosaic Co | HSBC | 5,354 |
| 65,833 | Mosaic Co | Morgan Stanley | 28,966 |
| 8,563 | Motorcar Parts of America Inc | Bank of America Merrill Lynch | 14,900 |
| 19,540 | Motorcar Parts of America Inc | Barclays Bank | 12,506 |
| 7,537 | Motorcar Parts of America Inc | Goldman Sachs | 13,114 |
| 19,716 | Motorcar Parts of America Inc | HSBC | 27,208 |
| 27,862 | Motorcar Parts of America Inc | Morgan Stanley | 17,832 |
| 8,646 | Motorola Solutions Inc | Barclays Bank | 3,666 |
| 4,467 | Motorola Solutions Inc | Goldman Sachs | 24,792 |
| 7,191 | Motorola Solutions Inc | HSBC | 40,847 |
| 7,243 | Motorola Solutions Inc | Morgan Stanley | 2,387 |
| (6,344) | Movado Group Inc | Bank of America Merrill Lynch | (2,094) |
| (16,218) | Movado Group Inc | Barclays Bank | 6,649 |
| (13,412) | Movado Group Inc | Goldman Sachs | (4,426) |
| (6,770) | Movado Group Inc | HSBC | (3,453) |
| (27,040) | Movado Group Inc | Morgan Stanley | 11,086 |
| (7,952) | Mr Cooper Group Inc | Barclays Bank | (9,781) |
| (27,384) | Mr Cooper Group Inc | Goldman Sachs | (50,921) |
| (25,850) | Mr Cooper Group Inc | HSBC | (42,355) |
| (60,796) | Mr Cooper Group Inc | Morgan Stanley | (74,779) |
| 35,405 | MRC Global Inc | Bank of America Merrill Lynch | 38,591 |
| 21,919 | MRC Global Inc | Barclays Bank | 8,329 |
| 25,613 | MRC Global Inc | Goldman Sachs | 27,918 |
| 41,086 | MRC Global Inc | HSBC | 32,869 |
| 30,086 | MRC Global Inc | Morgan Stanley | 11,433 |
| 206 | MSA Safety Inc | Bank of America Merrill Lynch | 1,055 |
| 2,201 | MSA Safety Inc | Barclays Bank | 7,858 |
| 2,246 | MSA Safety Inc | Goldman Sachs | 11,500 |
| 8,056 | MSA Safety Inc | HSBC | (22,203) |
| (11,023) | MSA Safety Inc | HSBC | 27,006 |
| 1,269 | MSA Safety Inc | Morgan Stanley | 4,530 |
| 2,518 | MSC Industrial Direct Co Inc 'A' | Bank of America Merrill Lynch | 23,216 |
| 5,097 | MSC Industrial Direct Co Inc 'A' | Barclays Bank | 21,254 |
| 4,001 | MSC Industrial Direct Co Inc 'A' | Goldman Sachs | 36,889 |
| 17,912 | MSC Industrial Direct Co Inc 'A' | HSBC | 160,670 |
| 21,329 | MSC Industrial Direct Co Inc 'A' | Morgan Stanley | 88,942 |
| (1,945) | MSCI Inc | Bank of America Merrill Lynch | 15,818 |
| (961) | MSCI Inc | Barclays Bank | 8,101 |
| (1,239) | MSCI Inc | Goldman Sachs | 18,072 |
| (673) | MSCI Inc | HSBC | 2,719 |
| (3,773) | MSCI Inc | Morgan Stanley | 31,806 |
| 4,263 | MSCI Inc | Morgan Stanley | 66,876 |
| 12,427 | MSG Networks Inc 'A' | Bank of America Merrill Lynch | 7,332 |
| 7,153 | MSG Networks Inc 'A' | Barclays Bank | (5,222) |
| 46,932 | MSG Networks Inc 'A' | Goldman Sachs | 27,690 |
| 10,226 | MSG Networks Inc 'A' | HSBC | 8,385 |
| 22,029 | MSG Networks Inc 'A' | Morgan Stanley | (16,081) |
| (9,523) | MTS Systems Corp | Goldman Sachs | (37,616) |
| (6,082) | MTS Systems Corp | HSBC | 3,892 |
| (16,757) | MTS Systems Corp | Morgan Stanley | (19,103) |
| (19,834) | Mueller Industries Inc | Bank of America Merrill Lynch | (80,328) |
| (10,984) | Mueller Industries Inc | Barclays Bank | (13,291) |
| (17,642) | Mueller Industries Inc | Goldman Sachs | (68,482) |
| (37,090) | Mueller Industries Inc | HSBC | (28,495) |
| (58,851) | Mueller Industries Inc | Morgan Stanley | (71,210) |
| (38,687) | Mueller Water Products Inc 'A' | Bank of America Merrill Lynch | (37,140) |
| (123,969) | Mueller Water Products Inc 'A' | Barclays Bank | (38,431) |
| (95,249) | Mueller Water Products Inc 'A' | Goldman Sachs | (91,439) |
| (55,072) | Mueller Water Products Inc 'A' | HSBC | (4,956) |
| (40,120) | Mueller Water Products Inc 'A' | Morgan Stanley | (12,438) |
| 1,630 | Murphy Oil Corp | Bank of America Merrill Lynch | 1,434 |
| (13,911) | Murphy Oil Corp | Bank of America Merrill Lynch | (12,242) |
| 13,249 | Murphy Oil Corp | Barclays Bank | (1,325) |
| (11,228) | Murphy Oil Corp | Barclays Bank | 1,123 |
| 26,928 | Murphy Oil Corp | Goldman Sachs | 23,697 |
| 4,906 | Murphy Oil Corp | HSBC | 2,257 |
| 6,627 | Murphy Oil Corp | Morgan Stanley | (663) |
| (2,372) | Murphy USA Inc | Barclays Bank | 8,871 |
| (3,050) | Murphy USA Inc | Goldman Sachs | (1,891) |
| (9,076) | Murphy USA Inc | HSBC | 15,066 |
| (13,375) | Murphy USA Inc | Morgan Stanley | 50,023 |
| (14,410) | Mustang Bio Inc | Bank of America Merrill Lynch | (11,528) |
| (7,937) | Mustang Bio Inc | Barclays Bank | (3,651) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (21,072) | Mustang Bio Inc | Goldman Sachs | (16,858) |
| (6,463) | Mustang Bio Inc | HSBC | (4,847) |
| (14,258) | MVB Financial Corp | Barclays Bank | (5,846) |
| (8,590) | MVB Financial Corp | Goldman Sachs | (12,799) |
| (5,108) | MVB Financial Corp | Morgan Stanley | (2,094) |
| (78,477) | Myers Industries Inc | Bank of America Merrill Lynch | (99,666) |
| (5,450) | Myers Industries Inc | Barclays Bank | (1,908) |
| (11,368) | Myers Industries Inc | Goldman Sachs | (14,437) |
| (6,738) | Myers Industries Inc | HSBC | (7,816) |
| (17,203) | Myers Industries Inc | Morgan Stanley | (6,021) |
| 29,059 | Mylan NV | Bank of America Merrill Lynch | 51,289 |
| 1,612 | Mylan NV | Barclays Bank | 2,071 |
| 27,610 | Mylan NV | Goldman Sachs | 48,732 |
| 15,275 | Mylan NV | HSBC | (9,852) |
| 22,615 | Mylan NV | Morgan Stanley | 29,060 |
| (658) | MyoKardia Inc | Bank of America Merrill Lynch | 1,562 |
| 3,215 | MyoKardia Inc | Barclays Bank | (14,628) |
| (1,100) | MyoKardia Inc | Barclays Bank | (1,715) |
| (5,955) | MyoKardia Inc | Goldman Sachs | 80,532 |
| (10,171) | MyoKardia Inc | Morgan Stanley | 46,723 |
| 21,312 | MYR Group Inc | Bank of America Merrill Lynch | 77,363 |
| 6,268 | MYR Group Inc | Barclays Bank | 8,838 |
| 13,432 | MYR Group Inc | Goldman Sachs | 48,758 |
| 3,669 | MYR Group Inc | HSBC | 3,155 |
| 16,565 | MYR Group Inc | Morgan Stanley | 23,357 |
| (6,642) | Myriad Genetics Inc | Bank of America Merrill Lynch | 2,458 |
| (11,226) | Myriad Genetics Inc | Goldman Sachs | 4,154 |
| (12,562) | Myriad Genetics Inc | HSBC | 3,266 |
| (37,210) | Myriad Genetics Inc | Morgan Stanley | 13,768 |
| (128) | Nabors Industries Ltd | Bank of America Merrill Lynch | (2,939) |
| (9,577) | Nabors Industries Ltd | Barclays Bank | (132,153) |
| (2,683) | Nabors Industries Ltd | Goldman Sachs | (61,599) |
| (282) | Nabors Industries Ltd | HSBC | (7,287) |
| (501) | Nabors Industries Ltd | Morgan Stanley | (6,913) |
| 4,499 | NanoString Technologies Inc | Bank of America Merrill Lynch | (5,894) |
| 2,481 | NanoString Technologies Inc | Barclays Bank | (3,126) |
| 4,823 | NanoString Technologies Inc | HSBC | (5,161) |
| 9,892 | NanoString Technologies Inc | Morgan Stanley | (12,464) |
| (55,389) | NantKwest Inc | Barclays Bank | (60,374) |
| (6,930) | NantKwest Inc | Goldman Sachs | (16,043) |
| (9,939) | Napco Security Technologies Inc | Goldman Sachs | (3,081) |
| (21,422) | Napco Security Technologies Inc | HSBC | 14,567 |
| (4,136) | Napco Security Technologies Inc | Morgan Stanley | (1,034) |
| 3,352 | Nasdaq Inc | Bank of America Merrill Lynch | 9,246 |
| 8,653 | Nasdaq Inc | Barclays Bank | 12,325 |
| 3,647 | Nasdaq Inc | Goldman Sachs | 17,652 |
| 2,017 | Nasdaq Inc | HSBC | 11,723 |
| 5,906 | Nasdaq Inc | Morgan Stanley | 9,331 |
| (518) | Natera Inc | Bank of America Merrill Lynch | 839 |
| 1,268 | Natera Inc | Bank of America Merrill Lynch | (1,126) |
| (3,176) | Natera Inc | Barclays Bank | 4,406 |
| (4,122) | Natera Inc | Goldman Sachs | 7,154 |
| 2,359 | Natera Inc | Goldman Sachs | (3,723) |
| 6,380 | Natera Inc | HSBC | 1,085 |
| 5,901 | Natera Inc | Morgan Stanley | (10,209) |
| 2,602 | Nathan's Famous Inc | Bank of America Merrill Lynch | 7,988 |
| 994 | Nathan's Famous Inc | Barclays Bank | 3,578 |
| 883 | Nathan's Famous Inc | Goldman Sachs | 2,711 |
| 400 | Nathan's Famous Inc | HSBC | (1,176) |
| 1,965 | Nathan's Famous Inc | Morgan Stanley | 7,074 |
| 600 | National Bank Holdings Corp 'A' | Bank of America Merrill Lynch | 1,608 |
| 8,252 | National Bank Holdings Corp 'A' | Goldman Sachs | 22,115 |
| 12,694 | National Bank Holdings Corp 'A' | HSBC | 5,458 |
| 23,901 | National Bank Holdings Corp 'A' | Morgan Stanley | 18,165 |
| (729) | National Bankshares Inc | Barclays Bank | (1,706) |
| (1,171) | National Bankshares Inc | Goldman Sachs | (4,473) |
| (12,807) | National Bankshares Inc | Morgan Stanley | (29,968) |
| 3,320 | National Beverage Corp | Bank of America Merrill Lynch | 10,325 |
| 1,403 | National Beverage Corp | Barclays Bank | 449 |
| 587 | National Beverage Corp | Goldman Sachs | 1,826 |
| 12,467 | National Beverage Corp | HSBC | 46,253 |
| 12,423 | National Beverage Corp | Morgan Stanley | 3,975 |
| (6,310) | National CineMedia Inc | Bank of America Merrill Lynch | (568) |
| (54,263) | National CineMedia Inc | Goldman Sachs | (4,884) |
| (12,528) | National CineMedia Inc | HSBC | 6,139 |
| (16,418) | National CineMedia Inc | Morgan Stanley | 328 |
| 9,508 | National Energy Services Reunited Corp | Goldman Sachs | 11,505 |
| 24,365 | National Energy Services Reunited Corp | Morgan Stanley | 2,924 |
| (17,204) | National Fuel Gas Co | Bank of America Merrill Lynch | (17,833) |
| (4,070) | National Fuel Gas Co | Barclays Bank | 3,582 |
| (5,009) | National Fuel Gas Co | Goldman Sachs | (1,942) |
| (3,597) | National Fuel Gas Co | HSBC | 4,208 |
| (35,297) | National Fuel Gas Co | Morgan Stanley | 31,061 |
| 9,538 | National General Holdings Corp | Barclays Bank | 6,581 |
| 18,251 | National General Holdings Corp | Goldman Sachs | 48,913 |
| 25,942 | National General Holdings Corp | HSBC | 22,829 |
| 93,153 | National General Holdings Corp | Morgan Stanley | 64,276 |
| (17,834) | National Health Investors Inc (REIT) | Bank of America Merrill Lynch | (164,073) |
| 1,576 | National Health Investors Inc (REIT) | Bank of America Merrill Lynch | 14,499 |
| 1,517 | National Health Investors Inc (REIT) | Barclays Bank | 4,490 |
| (2,302) | National Health Investors Inc (REIT) | Barclays Bank | (6,814) |
| 9,179 | National Health Investors Inc (REIT) | Goldman Sachs | 84,447 |
| 713 | National Health Investors Inc (REIT) | HSBC | 2,310 |
| (7,366) | National Health Investors Inc (REIT) | HSBC | (23,866) |
| 1,033 | National Health Investors Inc (REIT) | Morgan Stanley | 3,058 |
| (17,914) | National Health Investors Inc (REIT) | Morgan Stanley | (53,025) |
| (387) | National HealthCare Corp | Bank of America Merrill Lynch | (3,766) |
| (5,261) | National HealthCare Corp | Barclays Bank | (15,573) |
| (4,216) | National HealthCare Corp | Goldman Sachs | (41,022) |
| (7,223) | National HealthCare Corp | HSBC | (10,979) |
| (374) | National HealthCare Corp | Morgan Stanley | (1,107) |
| 926 | National Instruments Corp | Bank of America Merrill Lynch | 2,084 |
| 2,269 | National Instruments Corp | Barclays Bank | 487 |
| 17,275 | National Instruments Corp | Goldman Sachs | 37,482 |
| 8,642 | National Instruments Corp | HSBC | 5,382 |
| 62,069 | National Instruments Corp | Morgan Stanley | 52,900 |
| 2,131 | National Oilwell Varco Inc | Bank of America Merrill Lynch | 2,152 |
| (6,869) | National Oilwell Varco Inc | Bank of America Merrill Lynch | (6,938) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 15,034 | National Oilwell Varco Inc | Barclays Bank | 6,615 |
| (32,990) | National Oilwell Varco Inc | Barclays Bank | (14,516) |
| 16,893 | National Oilwell Varco Inc | Goldman Sachs | 17,062 |
| 149 | National Oilwell Varco Inc | HSBC | (98) |
| (6,041) | National Oilwell Varco Inc | HSBC | 3,987 |
| 37,107 | National Oilwell Varco Inc | Morgan Stanley | 16,327 |
| (42,897) | National Oilwell Varco Inc | Morgan Stanley | (18,875) |
| (5,510) | National Presto Industries Inc | Bank of America Merrill Lynch | (44,336) |
| (2,226) | National Presto Industries Inc | Goldman Sachs | (18,609) |
| (2,556) | National Presto Industries Inc | Morgan Stanley | (10,965) |
| 3,464 | National Research Corp | Bank of America Merrill Lynch | 13,995 |
| 4,094 | National Research Corp | Barclays Bank | 6,059 |
| 6,902 | National Research Corp | Goldman Sachs | 27,884 |
| 1,543 | National Research Corp | HSBC | (5,184) |
| 14,093 | National Research Corp | Morgan Stanley | 20,858 |
| 26,608 | National Retail Properties Inc (REIT) | Bank of America Merrill Lynch | 83,815 |
| 1,282 | National Retail Properties Inc (REIT) | Barclays Bank | 474 |
| 26,714 | National Retail Properties Inc (REIT) | Morgan Stanley | 9,884 |
| 6,986 | National Storage Affiliates Trust (REIT) | Barclays Bank | 18,583 |
| 13,559 | National Storage Affiliates Trust (REIT) | Goldman Sachs | 68,879 |
| 32,050 | National Storage Affiliates Trust (REIT) | HSBC | (2,244) |
| 49,504 | National Storage Affiliates Trust (REIT) | Morgan Stanley | 131,681 |
| (1,155) | National Vision Holdings Inc | Bank of America Merrill Lynch | (1,544) |
| 2,168 | National Vision Holdings Inc | Bank of America Merrill Lynch | 4,618 |
| 2,144 | National Vision Holdings Inc | Goldman Sachs | 1,561 |
| (11,766) | National Vision Holdings Inc | Goldman Sachs | (25,062) |
| 9,240 | National Vision Holdings Inc | HSBC | 6 |
| (1,497) | National Vision Holdings Inc | Morgan Stanley | (1,751) |
| 9,120 | National Vision Holdings Inc | Morgan Stanley | 10,670 |
| 392 | National Western Life Group Inc ‘A’ | Bank of America Merrill Lynch | 9,541 |
| 1,423 | National Western Life Group Inc ‘A’ | Barclays Bank | 9,107 |
| 551 | National Western Life Group Inc ‘A’ | Goldman Sachs | 13,411 |
| 347 | National Western Life Group Inc ‘A’ | HSBC | 7,287 |
| 826 | National Western Life Group Inc ‘A’ | Morgan Stanley | 5,286 |
| 767 | Natural Gas Services Group Inc | Bank of America Merrill Lynch | 683 |
| 6,407 | Natural Gas Services Group Inc | Barclays Bank | 1,089 |
| 35,060 | Natural Gas Services Group Inc | Goldman Sachs | 31,203 |
| 17,402 | Natural Gas Services Group Inc | HSBC | 9,397 |
| 47,538 | Natural Gas Services Group Inc | Morgan Stanley | 8,081 |
| 12,815 | Natural Grocers by Vitamin Cottage Inc | Bank of America Merrill Lynch | (5,767) |
| 5,926 | Natural Grocers by Vitamin Cottage Inc | Barclays Bank | - |
| 25,241 | Natural Grocers by Vitamin Cottage Inc | Goldman Sachs | (11,358) |
| 5,044 | Natural Grocers by Vitamin Cottage Inc | HSBC | (7,213) |
| 20,609 | Natural Grocers by Vitamin Cottage Inc | Morgan Stanley | - |
| 18,573 | Natural Health Trends Corp | Goldman Sachs | 19,130 |
| 32,453 | Natural Health Trends Corp | Morgan Stanley | 22,717 |
| (35,016) | Nature’s Sunshine Products Inc | Bank of America Merrill Lynch | (16,107) |
| (13,884) | Natus Medical Inc | Bank of America Merrill Lynch | (1,250) |
| (6,848) | Natus Medical Inc | Barclays Bank | (4,520) |
| (7,641) | Natus Medical Inc | Goldman Sachs | (688) |
| (7,958) | Natus Medical Inc | HSBC | 12,613 |
| (12,609) | Natus Medical Inc | Morgan Stanley | (8,322) |
| 21,961 | Nautilus Inc | Goldman Sachs | (3,075) |
| 6,433 | Nautilus Inc | Morgan Stanley | 257 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (37,432) | Navient Corp | Bank of America Merrill Lynch | (28,823) |
| (10,641) | Navient Corp | Barclays Bank | (5,108) |
| (3,022) | Navient Corp | Goldman Sachs | (2,327) |
| (17,094) | Navient Corp | HSBC | 5,470 |
| (26,906) | Navient Corp | Morgan Stanley | (12,915) |
| 7,288 | Navigator Holdings Ltd | Bank of America Merrill Lynch | (729) |
| 20,835 | Navigator Holdings Ltd | Barclays Bank | (3,750) |
| 7,527 | Navigator Holdings Ltd | Goldman Sachs | (753) |
| 10,493 | Navigator Holdings Ltd | HSBC | (8,289) |
| 200 | Navigator Holdings Ltd | Morgan Stanley | (36) |
| (7,456) | Navistar International Corp | Bank of America Merrill Lynch | (7,352) |
| (38,948) | Navistar International Corp | Barclays Bank | 29,990 |
| (828) | Navistar International Corp | HSBC | (50) |
| (21,883) | Navistar International Corp | Morgan Stanley | 16,850 |
| (3,221) | NBT Bancorp Inc | Bank of America Merrill Lynch | (11,274) |
| (1,179) | NBT Bancorp Inc | Goldman Sachs | (1,668) |
| (52,868) | NBT Bancorp Inc | HSBC | 21,329 |
| (35,576) | NBT Bancorp Inc | Morgan Stanley | (41,980) |
| 8,369 | NCR Corp | Bank of America Merrill Lynch | 18,412 |
| 11,142 | NCR Corp | Barclays Bank | 7,354 |
| 23,493 | NCR Corp | Goldman Sachs | 51,684 |
| 21,086 | NCR Corp | HSBC | (21,592) |
| 18,978 | NCR Corp | Morgan Stanley | 12,526 |
| 4,525 | NCS Multistage Holdings Inc | Bank of America Merrill Lynch | 430 |
| 54,454 | NCS Multistage Holdings Inc | Goldman Sachs | 5,173 |
| 5,530 | Neenah Inc | Bank of America Merrill Lynch | 34,673 |
| 587 | Neenah Inc | Barclays Bank | 252 |
| 12,394 | Neenah Inc | Goldman Sachs | 75,764 |
| 19,988 | Neenah Inc | HSBC | 40,776 |
| 16,358 | Neenah Inc | Morgan Stanley | 7,034 |
| (10,511) | Nektar Therapeutics | Barclays Bank | 12,613 |
| (1,293) | Nektar Therapeutics | Goldman Sachs | 894 |
| (20,649) | Nektar Therapeutics | HSBC | (22,094) |
| (9,204) | Nektar Therapeutics | Morgan Stanley | 11,045 |
| 6,293 | Nelnet Inc ‘A’ | Bank of America Merrill Lynch | 31,717 |
| 6,367 | Nelnet Inc ‘A’ | Barclays Bank | 3,884 |
| 2,933 | Nelnet Inc ‘A’ | Goldman Sachs | 14,782 |
| 7,145 | Nelnet Inc ‘A’ | HSBC | 31,009 |
| 3,026 | Nelnet Inc ‘A’ | Morgan Stanley | 1,846 |
| (2,947) | Neogen Corp | Barclays Bank | (11,198) |
| (5,732) | Neogen Corp | Goldman Sachs | (34,793) |
| (7,732) | Neogen Corp | HSBC | (31,933) |
| (17,006) | Neogen Corp | Morgan Stanley | (64,623) |
| 3,618 | NeoGenomics Inc | Bank of America Merrill Lynch | (3,437) |
| 22,538 | NeoGenomics Inc | Barclays Bank | (17,128) |
| 19,945 | NeoGenomics Inc | Goldman Sachs | (18,948) |
| 12,571 | NeoGenomics Inc | HSBC | (8,738) |
| 28,524 | NeoGenomics Inc | Morgan Stanley | (21,678) |
| (3,940) | Neoleukin Therapeutics Inc | Bank of America Merrill Lynch | 4,452 |
| (11,670) | Neoleukin Therapeutics Inc | Barclays Bank | 8,519 |
| (1,728) | Neoleukin Therapeutics Inc | Goldman Sachs | 1,953 |
| (3,007) | Neoleukin Therapeutics Inc | HSBC | 6,525 |
| (7,927) | Neoleukin Therapeutics Inc | Morgan Stanley | 5,787 |
| (9,117) | NeoPhotonics Corp | Bank of America Merrill Lynch | (7,658) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (12,127) | NeoPhotonics Corp | Barclays Bank | (2,547) |
| (11,972) | NeoPhotonics Corp | Goldman Sachs | (10,056) |
| (12,485) | NeoPhotonics Corp | HSBC | 3,746 |
| (27,092) | NeoPhotonics Corp | Morgan Stanley | (5,689) |
| 5,917 | Nesco Holdings Inc | Barclays Bank | 444 |
| 6,823 | Nesco Holdings Inc | Goldman Sachs | 5,288 |
| 15,701 | Nesco Holdings Inc | HSBC | 4,632 |
| 12,606 | Nesco Holdings Inc | Morgan Stanley | 945 |
| 13,168 | NetApp Inc | Bank of America Merrill Lynch | 20,147 |
| 15,435 | NetApp Inc | Barclays Bank | (12,733) |
| 5,527 | NetApp Inc | Goldman Sachs | 8,456 |
| 31,478 | NetApp Inc | HSBC | (25,875) |
| 25,915 | NetApp Inc | Morgan Stanley | (19,955) |
| 775 | Netflix Inc | HSBC | (14,291) |
| 380 | Netflix Inc | Morgan Stanley | (4,640) |
| 18,931 | NETGEAR Inc | Bank of America Merrill Lynch | 24,989 |
| 5,411 | NETGEAR Inc | Barclays Bank | (1,407) |
| 19,912 | NETGEAR Inc | Goldman Sachs | 26,284 |
| 840 | NETGEAR Inc | HSBC | 882 |
| 7,630 | NETGEAR Inc | Morgan Stanley | (1,984) |
| (21,015) | NetScout Systems Inc | Bank of America Merrill Lynch | (72,458) |
| (5,425) | NetScout Systems Inc | Barclays Bank | (3,906) |
| (22,667) | NetScout Systems Inc | Goldman Sachs | (76,129) |
| (38,127) | NetScout Systems Inc | HSBC | (32,410) |
| (17,446) | NetScout Systems Inc | Morgan Stanley | (12,561) |
| (14,331) | Neubase Therapeutics Inc | Bank of America Merrill Lynch | (1,003) |
| (4,754) | Neubase Therapeutics Inc | Barclays Bank | 1,807 |
| (670) | NeuroBo Pharmaceuticals Inc | Barclays Bank | 462 |
| (4,063) | NeuroBo Pharmaceuticals Inc | Goldman Sachs | 447 |
| (3,367) | Neurocrine Biosciences Inc | Bank of America Merrill Lynch | (13,316) |
| (9,731) | Neurocrine Biosciences Inc | Barclays Bank | 35,221 |
| (4,401) | Neurocrine Biosciences Inc | Goldman Sachs | (9,755) |
| (3,286) | Neurocrine Biosciences Inc | HSBC | (33,534) |
| (11,105) | Neurocrine Biosciences Inc | Morgan Stanley | 40,098 |
| 7,000 | Neuronetics Inc | Bank of America Merrill Lynch | (1,610) |
| 22,579 | Neuronetics Inc | Barclays Bank | (2,484) |
| 41,294 | Neuronetics Inc | Goldman Sachs | (9,498) |
| (1,245) | Nevro Corp | Bank of America Merrill Lynch | (12,525) |
| (4,091) | Nevro Corp | Barclays Bank | 7,323 |
| (8,054) | Nevro Corp | HSBC | (22,793) |
| (6,828) | Nevro Corp | Morgan Stanley | 12,223 |
| (124,086) | New Age Beverages Corp | Goldman Sachs | (22,335) |
| (30,056) | New Age Beverages Corp | HSBC | 4,809 |
| (5,750) | New Fortress Energy LLC | Barclays Bank | 1,380 |
| (20,600) | New Fortress Energy LLC | Morgan Stanley | 4,944 |
| 38,829 | New Jersey Resources Corp | Bank of America Merrill Lynch | 160,641 |
| 65,358 | New Jersey Resources Corp | Barclays Bank | 64,704 |
| 64,335 | New Jersey Resources Corp | Goldman Sachs | 292,725 |
| 49,410 | New Jersey Resources Corp | HSBC | (24,866) |
| 83,572 | New Jersey Resources Corp | Morgan Stanley | 82,736 |
| 7,192 | New Relic Inc | Bank of America Merrill Lynch | 9,206 |
| 8,417 | New Relic Inc | Barclays Bank | 11,447 |
| 15,131 | New Relic Inc | Goldman Sachs | 19,368 |
| 3,771 | New Relic Inc | HSBC | 24,964 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,313 | New Relic Inc | Morgan Stanley | 5,865 |
| 49,287 | New Residential Investment Corp (REIT) | Barclays Bank | 14,293 |
| (24,940) | New Residential Investment Corp (REIT) | HSBC | (17,209) |
| (54,330) | New Residential Investment Corp (REIT) | Morgan Stanley | (15,756) |
| (24,455) | New Senior Investment Group Inc (REIT) | Bank of America Merrill Lynch | (13,450) |
| (23,343) | New Senior Investment Group Inc (REIT) | Barclays Bank | (3,035) |
| (67,599) | New Senior Investment Group Inc (REIT) | Goldman Sachs | (37,179) |
| (42,667) | New Senior Investment Group Inc (REIT) | HSBC | (9,715) |
| (26,700) | New Senior Investment Group Inc (REIT) | Morgan Stanley | (3,471) |
| (28,095) | New York Community Bancorp Inc | Bank of America Merrill Lynch | (32,029) |
| (12,787) | New York Community Bancorp Inc | Barclays Bank | (12,403) |
| (26,177) | New York Community Bancorp Inc | Goldman Sachs | (28,256) |
| (7,565) | New York Community Bancorp Inc | HSBC | (303) |
| (41,792) | New York Community Bancorp Inc | Morgan Stanley | (40,539) |
| (214,755) | New York Mortgage Trust Inc (REIT) | Bank of America Merrill Lynch | (92,345) |
| (143,037) | New York Mortgage Trust Inc (REIT) | Barclays Bank | (11,443) |
| (41,185) | New York Mortgage Trust Inc (REIT) | Goldman Sachs | (17,710) |
| (131,605) | New York Mortgage Trust Inc (REIT) | Morgan Stanley | (10,528) |
| 1,047 | New York Times Co 'A' | Bank of America Merrill Lynch | 2,565 |
| 6,275 | New York Times Co 'A' | Barclays Bank | 5,773 |
| (1,484) | New York Times Co 'A' | Barclays Bank | (1,365) |
| (2,029) | New York Times Co 'A' | Goldman Sachs | (916) |
| 7,144 | New York Times Co 'A' | HSBC | 24,575 |
| (3,348) | New York Times Co 'A' | HSBC | (11,517) |
| 10,497 | New York Times Co 'A' | Morgan Stanley | 9,657 |
| (11,244) | New York Times Co 'A' | Morgan Stanley | (10,344) |
| (8,481) | Newell Brands Inc | Bank of America Merrill Lynch | (13,315) |
| (7,005) | Newell Brands Inc | Barclays Bank | (3,432) |
| (14,244) | Newell Brands Inc | Goldman Sachs | (22,363) |
| (22,630) | Newell Brands Inc | HSBC | (19,462) |
| (35,620) | Newell Brands Inc | Morgan Stanley | (17,454) |
| (64,443) | Newmark Group Inc 'A' | Bank of America Merrill Lynch | (59,287) |
| (43,802) | Newmark Group Inc 'A' | Barclays Bank | (32,852) |
| (48,509) | Newmark Group Inc 'A' | Goldman Sachs | (44,628) |
| (24,453) | Newmark Group Inc 'A' | HSBC | (7,580) |
| (7,874) | Newmark Group Inc 'A' | Morgan Stanley | (5,906) |
| 828 | NewMarket Corp | Bank of America Merrill Lynch | 15,136 |
| (325) | NewMarket Corp | Bank of America Merrill Lynch | (5,941) |
| 577 | NewMarket Corp | Barclays Bank | 2,475 |
| (742) | NewMarket Corp | Barclays Bank | (3,183) |
| 1,071 | NewMarket Corp | Goldman Sachs | 19,578 |
| (792) | NewMarket Corp | Goldman Sachs | (14,478) |
| 1,219 | NewMarket Corp | HSBC | 14,908 |
| (1,450) | NewMarket Corp | HSBC | (17,734) |
| 426 | NewMarket Corp | Morgan Stanley | 1,828 |
| (990) | NewMarket Corp | Morgan Stanley | (4,247) |
| (21,626) | Newmont Corp | Bank of America Merrill Lynch | 187,065 |
| (9,648) | Newmont Corp | Barclays Bank | 25,248 |
| 9,791 | Newmont Corp | Goldman Sachs | (15,475) |
| (46,983) | Newmont Corp | HSBC | 249,010 |
| 19,753 | Newmont Corp | HSBC | (98,020) |
| 6,427 | Newmont Corp | Morgan Stanley | (24,423) |
| (49,561) | Newpark Resources Inc | Bank of America Merrill Lynch | (25,772) |
| (9,482) | Newpark Resources Inc | Barclays Bank | (853) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (6,608) | Newpark Resources Inc | Goldman Sachs | (3,436) |
| (21,256) | Newpark Resources Inc | HSBC | (10,821) |
| (17,211) | Newpark Resources Inc | Morgan Stanley | (1,549) |
| (2,353) | News Corp ‘A’ | Barclays Bank | (800) |
| (4,139) | News Corp ‘A’ | Goldman Sachs | (4,098) |
| (10,101) | News Corp ‘A’ | HSBC | (10,560) |
| (254,912) | News Corp ‘A’ | Morgan Stanley | (86,670) |
| (90,244) | News Corp ‘B’ | Bank of America Merrill Lynch | (90,244) |
| (14,670) | News Corp ‘B’ | HSBC | (11,149) |
| (51,538) | News Corp ‘B’ | Morgan Stanley | (19,584) |
| 3,075 | NexPoint Residential Trust Inc (REIT) | Barclays Bank | 738 |
| 14,332 | NexPoint Residential Trust Inc (REIT) | HSBC | (14,762) |
| 21,402 | NexPoint Residential Trust Inc (REIT) | Morgan Stanley | 5,136 |
| 418 | Nexstar Media Group Inc ‘A’ | Bank of America Merrill Lynch | 3,457 |
| 1,571 | Nexstar Media Group Inc ‘A’ | Barclays Bank | 1,885 |
| 6,535 | Nexstar Media Group Inc ‘A’ | Goldman Sachs | 54,045 |
| 3,833 | Nexstar Media Group Inc ‘A’ | HSBC | 10,771 |
| 12,382 | Nexstar Media Group Inc ‘A’ | Morgan Stanley | 14,858 |
| (1,967) | NextCure Inc | Bank of America Merrill Lynch | 6,334 |
| (3,673) | NextCure Inc | Barclays Bank | 3,085 |
| (3,218) | NextCure Inc | Goldman Sachs | 10,362 |
| (627) | NextCure Inc | HSBC | 3,586 |
| (4,333) | NextCure Inc | Morgan Stanley | 3,640 |
| (2,460) | NextEra Energy Inc | Bank of America Merrill Lynch | (56,616) |
| (3,525) | NextEra Energy Inc | Barclays Bank | (66,588) |
| (699) | NextEra Energy Inc | Goldman Sachs | (17,524) |
| (9,207) | NextEra Energy Inc | HSBC | (213,510) |
| (15,584) | NextEra Energy Inc | Morgan Stanley | (297,187) |
| 21,295 | NextGen Healthcare Inc | Bank of America Merrill Lynch | 20,976 |
| 2,288 | NextGen Healthcare Inc | Barclays Bank | 915 |
| 30,408 | NextGen Healthcare Inc | Goldman Sachs | 29,952 |
| 23,335 | NextGen Healthcare Inc | HSBC | 2,418 |
| 8,503 | NextGen Healthcare Inc | Morgan Stanley | 3,401 |
| 10,728 | NexTier Oilfield Solutions Inc | Barclays Bank | 751 |
| 42,004 | NexTier Oilfield Solutions Inc | Goldman Sachs | 21,002 |
| 25,425 | NexTier Oilfield Solutions Inc | Morgan Stanley | 1,780 |
| 8,788 | NGM Biopharmaceuticals Inc | Barclays Bank | (2,988) |
| 2,033 | NGM Biopharmaceuticals Inc | Goldman Sachs | (4,473) |
| 10,756 | NGM Biopharmaceuticals Inc | HSBC | (18,608) |
| 9,606 | NGM Biopharmaceuticals Inc | Morgan Stanley | (3,266) |
| 10,996 | NI Holdings Inc | Bank of America Merrill Lynch | 18,803 |
| 14,031 | NI Holdings Inc | Barclays Bank | 4,630 |
| 16,091 | NI Holdings Inc | Goldman Sachs | 27,516 |
| 16,197 | NI Holdings Inc | HSBC | 4,211 |
| 6,252 | NI Holdings Inc | Morgan Stanley | 2,063 |
| (2,098) | NIC Inc | Bank of America Merrill Lynch | (3,378) |
| (19,272) | NIC Inc | Barclays Bank | (4,625) |
| (51,896) | NIC Inc | Goldman Sachs | (79,751) |
| (18,115) | NIC Inc | HSBC | (6,841) |
| (18,395) | NIC Inc | Morgan Stanley | (4,415) |
| 27,771 | Nicholas Financial Inc | Bank of America Merrill Lynch | (7,359) |
| (2,084) | Nicolet Bankshares Inc | Bank of America Merrill Lynch | (10,475) |
| (8,889) | Nicolet Bankshares Inc | Barclays Bank | (19,623) |
| (7,622) | Nicolet Bankshares Inc | Goldman Sachs | (45,198) |
| (8,215) | Nicolet Bankshares Inc | HSBC | (19,456) |
| (4,672) | Nicolet Bankshares Inc | Morgan Stanley | (11,353) |
| (25,947) | Nielsen Holdings Plc | Barclays Bank | (16,866) |
| (33,281) | Nielsen Holdings Plc | HSBC | (2,995) |
| (31,434) | Nielsen Holdings Plc | Morgan Stanley | (20,432) |
| 6,582 | NIKE Inc ‘B’ | Bank of America Merrill Lynch | 60,611 |
| 1,495 | NIKE Inc ‘B’ | Barclays Bank | 6,742 |
| 11,843 | NIKE Inc ‘B’ | Goldman Sachs | 133,471 |
| 45,278 | NIKE Inc ‘B’ | HSBC | 344,820 |
| 1,379 | NIKE Inc ‘B’ | Morgan Stanley | 6,219 |
| (37,962) | NiSource Inc | Bank of America Merrill Lynch | (48,154) |
| (56,474) | NiSource Inc | Barclays Bank | (35,578) |
| (6,958) | NiSource Inc | Goldman Sachs | (9,393) |
| (85,571) | NiSource Inc | HSBC | (38,507) |
| (146,320) | NiSource Inc | Morgan Stanley | (92,181) |
| (25,535) | NL Industries Inc | Bank of America Merrill Lynch | (4,341) |
| (8,386) | NL Industries Inc | Goldman Sachs | (1,426) |
| (38,141) | nLight Inc | Morgan Stanley | 46,532 |
| (19,555) | NMI Holdings Inc ‘A’ | Goldman Sachs | (49,662) |
| (16,243) | NMI Holdings Inc ‘A’ | Morgan Stanley | (13,319) |
| (36,444) | NN Inc | Bank of America Merrill Lynch | (39,177) |
| (29,250) | NN Inc | Barclays Bank | (2,340) |
| (23,701) | NN Inc | Goldman Sachs | (25,479) |
| (8,618) | NN Inc | HSBC | (11,548) |
| (14,139) | NN Inc | Morgan Stanley | (1,131) |
| (164,853) | Noble Corp Plc | Barclays Bank | 3,577 |
| (84,995) | Noble Corp Plc | Goldman Sachs | 3,009 |
| (174,685) | Noble Corp Plc | HSBC | 14,481 |
| (57,254) | Noble Corp Plc | Morgan Stanley | 1,242 |
| 37,178 | Noble Energy Inc | Barclays Bank | (35,877) |
| 9,759 | Noble Energy Inc | Goldman Sachs | 4,538 |
| 48,291 | Noble Energy Inc | HSBC | (43,220) |
| 38,686 | Noble Energy Inc | Morgan Stanley | (37,332) |
| (16,633) | Nomad Foods Ltd | Bank of America Merrill Lynch | 14,743 |
| (25,112) | Nomad Foods Ltd | Barclays Bank | 5,022 |
| (9,038) | Nomad Foods Ltd | Goldman Sachs | 4,909 |
| (5,026) | Nomad Foods Ltd | HSBC | 2,953 |
| (14,534) | Noodles & Co | Bank of America Merrill Lynch | (19,476) |
| (26,810) | Noodles & Co | Barclays Bank | (18,767) |
| (13,283) | Noodles & Co | Goldman Sachs | (17,799) |
| (18,533) | Noodles & Co | Morgan Stanley | (12,973) |
| 9,983 | Nordic American Tankers Ltd | Bank of America Merrill Lynch | (5,191) |
| 36,937 | Nordic American Tankers Ltd | Morgan Stanley | 1,108 |
| (1,950) | Nordson Corp | Bank of America Merrill Lynch | (43,505) |
| 834 | Nordson Corp | Bank of America Merrill Lynch | 18,607 |
| (1,667) | Nordson Corp | Barclays Bank | (17,720) |
| 658 | Nordson Corp | Barclays Bank | 6,995 |
| (1,634) | Nordson Corp | Goldman Sachs | (36,455) |
| 1,981 | Nordson Corp | Goldman Sachs | 44,196 |
| (3,828) | Nordson Corp | HSBC | (70,665) |
| 5,027 | Nordson Corp | HSBC | 92,798 |
| (5,172) | Nordson Corp | Morgan Stanley | (54,978) |
| 3,099 | Nordson Corp | Morgan Stanley | 32,942 |
| (10,766) | Nordstrom Inc | Bank of America Merrill Lynch | (969) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,075 | Nordstrom Inc | Barclays Bank | 3,260 |
| 11,625 | Nordstrom Inc | Goldman Sachs | 1,046 |
| 923 | Nordstrom Inc | HSBC | (1,449) |
| 5,352 | Nordstrom Inc | Morgan Stanley | 4,282 |
| (1,582) | Nordstrom Inc | Morgan Stanley | (1,266) |
| (1,405) | Norfolk Southern Corp | Bank of America Merrill Lynch | (24,798) |
| (863) | Norfolk Southern Corp | Barclays Bank | (5,644) |
| (5,818) | Norfolk Southern Corp | Goldman Sachs | (74,757) |
| (9,782) | Norfolk Southern Corp | HSBC | (41,036) |
| (9,795) | Norfolk Southern Corp | Morgan Stanley | (64,059) |
| (58,409) | Northeast Bank | Bank of America Merrill Lynch | (122,075) |
| (4,984) | Northeast Bank | HSBC | (4,286) |
| (2,705) | Northeast Bank | Morgan Stanley | 730 |
| (59,102) | Northern Oil and Gas Inc | Goldman Sachs | 4,397 |
| (20,677) | Northern Oil and Gas Inc | HSBC | (904) |
| (42,747) | Northern Oil and Gas Inc | Morgan Stanley | 1,530 |
| 2,518 | Northern Technologies International Corp | Bank of America Merrill Lynch | 1,763 |
| 4,868 | Northern Technologies International Corp | Goldman Sachs | 3,408 |
| 7,528 | Northern Technologies International Corp | Morgan Stanley | 3,463 |
| (4,582) | Northern Trust Corp | Bank of America Merrill Lynch | (36,381) |
| (852) | Northern Trust Corp | Barclays Bank | (4,422) |
| (1,065) | Northern Trust Corp | Goldman Sachs | (6,559) |
| (8,696) | Northern Trust Corp | HSBC | (26,783) |
| (6,435) | Northern Trust Corp | Morgan Stanley | (33,398) |
| (168,759) | Northfield Bancorp Inc | Bank of America Merrill Lynch | (202,511) |
| (1,930) | Northfield Bancorp Inc | Goldman Sachs | (2,316) |
| (13,691) | Northfield Bancorp Inc | Morgan Stanley | (5,613) |
| 3,732 | Northrim BanCorp Inc | Bank of America Merrill Lynch | 17,988 |
| 22,799 | Northrim BanCorp Inc | Barclays Bank | 62,469 |
| 23,795 | Northrim BanCorp Inc | Goldman Sachs | 108,300 |
| 16,564 | Northrim BanCorp Inc | HSBC | 44,049 |
| 6,245 | Northrim BanCorp Inc | Morgan Stanley | 17,111 |
| (9,297) | Northwest Bancshares Inc | Bank of America Merrill Lynch | (8,739) |
| (7,216) | Northwest Bancshares Inc | Barclays Bank | (2,309) |
| (75,066) | Northwest Bancshares Inc | Goldman Sachs | (70,562) |
| (34,585) | Northwest Bancshares Inc | HSBC | 30,781 |
| (18,319) | Northwest Bancshares Inc | Morgan Stanley | (5,862) |
| 16,435 | Northwest Natural Holding Co | Barclays Bank | 1,479 |
| 20,962 | Northwest Natural Holding Co | HSBC | (38,552) |
| 46,876 | Northwest Natural Holding Co | Morgan Stanley | 4,219 |
| (12,671) | Northwest Pipe Co | Bank of America Merrill Lynch | (50,987) |
| (5,661) | Northwest Pipe Co | Barclays Bank | (7,020) |
| (9,072) | Northwest Pipe Co | Goldman Sachs | (38,284) |
| (3,380) | Northwest Pipe Co | HSBC | (6,692) |
| (4,150) | Northwest Pipe Co | Morgan Stanley | (5,146) |
| 17,427 | NorthWestern Corp | Bank of America Merrill Lynch | 78,836 |
| 55,048 | NorthWestern Corp | Barclays Bank | 69,361 |
| 49,998 | NorthWestern Corp | Goldman Sachs | 229,181 |
| 66,812 | NorthWestern Corp | HSBC | 81,354 |
| 95,911 | NorthWestern Corp | Morgan Stanley | 120,847 |
| 33,512 | Norwegian Cruise Line Holdings Ltd | Morgan Stanley | 54,289 |
| (1,740) | Norwood Financial Corp | Bank of America Merrill Lynch | (3,532) |
| (2,074) | Norwood Financial Corp | Barclays Bank | (5,164) |
| (2,575) | Norwood Financial Corp | Goldman Sachs | (5,227) |
| (1,696) | Norwood Financial Corp | HSBC | 441 |
| (2,825) | Norwood Financial Corp | Morgan Stanley | (7,034) |
| 11,446 | Novagold Resources Inc | Bank of America Merrill Lynch | (20,273) |
| 12,476 | Novagold Resources Inc | Barclays Bank | (21,958) |
| 81,823 | Novagold Resources Inc | HSBC | (135,926) |
| 8,926 | Novagold Resources Inc | Morgan Stanley | (456) |
| (2,806) | Novanta Inc | Bank of America Merrill Lynch | (26,881) |
| (2,520) | Novanta Inc | Barclays Bank | (4,662) |
| (5,466) | Novanta Inc | Goldman Sachs | (36,240) |
| (4,795) | Novanta Inc | HSBC | (65,020) |
| (13,663) | Novanta Inc | Morgan Stanley | (25,277) |
| 13,895 | Novavax Inc | Bank of America Merrill Lynch | 19,036 |
| 1,139 | Novavax Inc | Goldman Sachs | (7,591) |
| 1,918 | Novavax Inc | HSBC | (7,143) |
| 13,792 | Novavax Inc | Morgan Stanley | (18,346) |
| 6,681 | Novocure Ltd | Bank of America Merrill Lynch | 15,233 |
| 3,916 | Novocure Ltd | Barclays Bank | 3,759 |
| 5,417 | Novocure Ltd | Goldman Sachs | 15,442 |
| 5,259 | Novocure Ltd | HSBC | 20,695 |
| 5,875 | Novocure Ltd | Morgan Stanley | 5,640 |
| 39,236 | NOW Inc | Bank of America Merrill Lynch | 46,298 |
| 63,542 | NOW Inc | Barclays Bank | 22,875 |
| 43,497 | NOW Inc | Goldman Sachs | 51,326 |
| 29,861 | NOW Inc | HSBC | 34,340 |
| 24,106 | NOW Inc | Morgan Stanley | 8,678 |
| (9,314) | NRG Energy Inc | Bank of America Merrill Lynch | (27,705) |
| (49,659) | NRG Energy Inc | Barclays Bank | (3,973) |
| (31,384) | NRG Energy Inc | Goldman Sachs | (100,429) |
| (36,827) | NRG Energy Inc | HSBC | (111,586) |
| (25,102) | NRG Energy Inc | Morgan Stanley | (2,008) |
| (5,563) | Nu Skin Enterprises Inc ‘A’ | Bank of America Merrill Lynch | (14,296) |
| (15,481) | Nu Skin Enterprises Inc ‘A’ | Barclays Bank | (14,801) |
| (4,781) | Nu Skin Enterprises Inc ‘A’ | Goldman Sachs | (12,287) |
| (3,791) | Nu Skin Enterprises Inc ‘A’ | HSBC | (2,502) |
| (6,139) | Nu Skin Enterprises Inc ‘A’ | Morgan Stanley | (6,262) |
| (4,655) | Nuance Communications Inc | Bank of America Merrill Lynch | (12,941) |
| 27,387 | Nuance Communications Inc | Barclays Bank | 35,877 |
| (6,271) | Nuance Communications Inc | Barclays Bank | (8,215) |
| 8,558 | Nuance Communications Inc | Goldman Sachs | 23,791 |
| (59,807) | Nuance Communications Inc | Goldman Sachs | (166,263) |
| 10,683 | Nuance Communications Inc | HSBC | 29,806 |
| (7,980) | Nuance Communications Inc | HSBC | (22,264) |
| 24,841 | Nuance Communications Inc | Morgan Stanley | 32,542 |
| (15,770) | Nuance Communications Inc | Morgan Stanley | (18,781) |
| (25,693) | Nucor Corp | Bank of America Merrill Lynch | (86,328) |
| (22,883) | Nucor Corp | Barclays Bank | (44,622) |
| (9,387) | Nucor Corp | Goldman Sachs | (31,541) |
| (21,918) | Nucor Corp | HSBC | 16,877 |
| (86,883) | Nucor Corp | Morgan Stanley | (169,422) |
| 7,588 | Nutanix Inc ‘A’ | Bank of America Merrill Lynch | 26,217 |
| (151) | Nutanix Inc ‘A’ | Bank of America Merrill Lynch | (522) |
| 2,738 | Nutanix Inc ‘A’ | Barclays Bank | (2,368) |
| (7,867) | Nutanix Inc ‘A’ | Barclays Bank | 6,467 |
| (1,498) | Nutanix Inc ‘A’ | Goldman Sachs | (5,176) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,627 | Nutanix Inc ‘A’ | HSBC | 5,604 |
| (1,825) | Nutanix Inc ‘A’ | HSBC | (2,820) |
| 4,514 | Nutanix Inc ‘A’ | Morgan Stanley | (3,905) |
| (13,611) | Nutanix Inc ‘A’ | Morgan Stanley | 11,774 |
| (3,637) | NuVasive Inc | Bank of America Merrill Lynch | (6,461) |
| (12,420) | NuVasive Inc | Barclays Bank | 29,063 |
| (275) | NuVasive Inc | Goldman Sachs | (921) |
| (15,031) | NuVasive Inc | HSBC | (129) |
| (24,059) | NuVasive Inc | Morgan Stanley | 56,298 |
| (534) | NV5 Global Inc | Bank of America Merrill Lynch | (3,791) |
| (743) | NV5 Global Inc | Barclays Bank | (2,838) |
| (9,901) | NV5 Global Inc | HSBC | (6,238) |
| (7,829) | NV5 Global Inc | Morgan Stanley | (29,907) |
| (3,582) | NVE Corp | Bank of America Merrill Lynch | (14,507) |
| (3,519) | NVE Corp | Barclays Bank | (7,918) |
| (4,093) | NVE Corp | Goldman Sachs | (16,577) |
| (1,851) | NVE Corp | HSBC | (1,944) |
| (452) | NVE Corp | Morgan Stanley | (1,017) |
| (25,322) | nVent Electric Plc | Barclays Bank | (5,064) |
| (29,195) | nVent Electric Plc | Goldman Sachs | (36,494) |
| (7,896) | nVent Electric Plc | HSBC | 5,212 |
| (34,458) | nVent Electric Plc | Morgan Stanley | (6,892) |
| (4,376) | NVIDIA Corp | Bank of America Merrill Lynch | (25,031) |
| (249) | NVIDIA Corp | Barclays Bank | 1,088 |
| 530 | NVIDIA Corp | Goldman Sachs | 3,032 |
| 769 | NVIDIA Corp | HSBC | 25,262 |
| (963) | NVIDIA Corp | HSBC | (34,715) |
| 4,021 | NVIDIA Corp | Morgan Stanley | (63,130) |
| (320) | NVIDIA Corp | Morgan Stanley | 5,024 |
| (62) | NVR Inc | Bank of America Merrill Lynch | (26,964) |
| (50) | NVR Inc | Barclays Bank | (4,805) |
| (97) | NVR Inc | Goldman Sachs | (42,185) |
| (338) | NVR Inc | HSBC | (37,278) |
| (633) | NVR Inc | Morgan Stanley | (60,831) |
| 2,657 | NXP Semiconductors NV | Bank of America Merrill Lynch | 22,082 |
| 3,226 | NXP Semiconductors NV | Barclays Bank | 4,065 |
| 1,542 | NXP Semiconductors NV | Goldman Sachs | 14,094 |
| 6,617 | NXP Semiconductors NV | HSBC | (34,739) |
| 14,309 | NXP Semiconductors NV | Morgan Stanley | 18,029 |
| 24,613 | Nymox Pharmaceutical Corp | Bank of America Merrill Lynch | 5,907 |
| 21,985 | Nymox Pharmaceutical Corp | Goldman Sachs | 5,276 |
| 50,558 | Nymox Pharmaceutical Corp | Morgan Stanley | (7,584) |
| 2,142 | Oak Valley Bancorp | Bank of America Merrill Lynch | 1,928 |
| 933 | Oak Valley Bancorp | Barclays Bank | 1,036 |
| 6,141 | Oak Valley Bancorp | Goldman Sachs | 5,527 |
| 6,107 | Oak Valley Bancorp | HSBC | 1,649 |
| 3,148 | Oak Valley Bancorp | Morgan Stanley | 3,494 |
| 39,643 | Oasis Midstream Partners LP | Bank of America Merrill Lynch | 162,933 |
| 14,516 | Oasis Midstream Partners LP | Goldman Sachs | 59,661 |
| (14,067) | Occidental Petroleum Corp | Bank of America Merrill Lynch | 10,269 |
| (4,595) | Occidental Petroleum Corp | Barclays Bank | 4,779 |
| (8,320) | Occidental Petroleum Corp | Goldman Sachs | 6,074 |
| (26,898) | Occidental Petroleum Corp | HSBC | 51,913 |
| (13,835) | Occidental Petroleum Corp | Morgan Stanley | 14,388 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 33,896 | Oceaneering International Inc | HSBC | 43,048 |
| 46,726 | Oceaneering International Inc | Morgan Stanley | 33,643 |
| 9,844 | OceanFirst Financial Corp | Bank of America Merrill Lynch | 28,646 |
| 53,836 | OceanFirst Financial Corp | Barclays Bank | 75,370 |
| 32,810 | OceanFirst Financial Corp | HSBC | 31,474 |
| 52,371 | OceanFirst Financial Corp | Morgan Stanley | 73,319 |
| (13,070) | Ocular Therapeutix Inc | Bank of America Merrill Lynch | (1,634) |
| (5,299) | Ocular Therapeutix Inc | Barclays Bank | 1,166 |
| (7,752) | Ocular Therapeutix Inc | HSBC | (7,985) |
| (22,332) | Ocular Therapeutix Inc | Morgan Stanley | 4,913 |
| (79,447) | Ocwen Financial Corp | Bank of America Merrill Lynch | (13,252) |
| (85,136) | Ocwen Financial Corp | Morgan Stanley | (8,497) |
| (6,882) | Odonate Therapeutics Inc | Bank of America Merrill Lynch | (33,378) |
| (4,293) | Odonate Therapeutics Inc | Barclays Bank | (8,715) |
| (4,955) | Odonate Therapeutics Inc | Goldman Sachs | (24,032) |
| (1,635) | Odonate Therapeutics Inc | HSBC | (8,911) |
| (3,082) | Odonate Therapeutics Inc | Morgan Stanley | (6,256) |
| 332,799 | Office Depot Inc | Barclays Bank | 58,240 |
| (1,645) | Office Properties Income Trust (REIT) | Bank of America Merrill Lynch | (5,659) |
| (4,607) | Office Properties Income Trust (REIT) | Barclays Bank | (7,279) |
| (18,829) | Office Properties Income Trust (REIT) | Goldman Sachs | (64,772) |
| (35,262) | Office Properties Income Trust (REIT) | HSBC | 17,438 |
| (31,373) | Office Properties Income Trust (REIT) | Morgan Stanley | (49,569) |
| (30,167) | OFG Bancorp | Bank of America Merrill Lynch | (44,409) |
| (17,996) | OFG Bancorp | Barclays Bank | (4,139) |
| (12,077) | OFG Bancorp | Goldman Sachs | (21,135) |
| (16,559) | OFG Bancorp | HSBC | (2,261) |
| (29,289) | OFG Bancorp | Morgan Stanley | (6,736) |
| 992 | OGE Energy Corp | Barclays Bank | 506 |
| 24,685 | OGE Energy Corp | Goldman Sachs | 68,625 |
| 36,738 | OGE Energy Corp | HSBC | 9,552 |
| 57,827 | OGE Energy Corp | Morgan Stanley | 29,492 |
| (6,765) | Ohio Valley Banc Corp | Bank of America Merrill Lynch | (8,253) |
| (2,605) | Ohio Valley Banc Corp | Goldman Sachs | (3,178) |
| (15,152) | Ohio Valley Banc Corp | Morgan Stanley | 3,485 |
| (39,784) | O-I Glass Inc | Bank of America Merrill Lynch | (52,515) |
| (21,409) | O-I Glass Inc | Morgan Stanley | (9,848) |
| 17,814 | Oil States International Inc | Barclays Bank | 9,798 |
| 24,384 | Oil States International Inc | Goldman Sachs | 32,918 |
| 34,286 | Oil States International Inc | HSBC | 32,229 |
| 33,146 | Oil States International Inc | Morgan Stanley | 18,230 |
| (2,927) | Oil-Dri Corp of America | Bank of America Merrill Lynch | (2,986) |
| (2,658) | Oil-Dri Corp of America | Barclays Bank | 186 |
| (3,575) | Oil-Dri Corp of America | Goldman Sachs | (3,647) |
| (2,945) | Oil-Dri Corp of America | HSBC | 5,301 |
| (4,229) | Oil-Dri Corp of America | Morgan Stanley | 296 |
| (1,070) | Okta Inc | Bank of America Merrill Lynch | (6,918) |
| (3,364) | Okta Inc | Barclays Bank | 1,683 |
| (1,483) | Okta Inc | Goldman Sachs | (13,043) |
| (3,011) | Okta Inc | HSBC | (68,079) |
| (6,842) | Okta Inc | Morgan Stanley | 3,422 |
| 241 | Old Dominion Freight Line Inc | Bank of America Merrill Lynch | 4,499 |
| 7,985 | Old Dominion Freight Line Inc | Barclays Bank | 71,306 |
| 6,972 | Old Dominion Freight Line Inc | Goldman Sachs | 118,152 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,828 | Old Dominion Freight Line Inc | HSBC | 74,379 |
| 10,496 | Old Dominion Freight Line Inc | Morgan Stanley | 93,729 |
| (18,901) | Old National Bancorp | Bank of America Merrill Lynch | (29,296) |
| (35,350) | Old National Bancorp | Barclays Bank | (17,676) |
| (72,371) | Old National Bancorp | Goldman Sachs | (112,175) |
| (34,563) | Old National Bancorp | HSBC | (5,891) |
| (155,577) | Old National Bancorp | Morgan Stanley | (77,789) |
| (4,070) | Old Republic International Corp | Bank of America Merrill Lynch | (5,495) |
| (39,055) | Old Republic International Corp | Barclays Bank | (22,261) |
| (10,701) | Old Republic International Corp | Goldman Sachs | (14,446) |
| (31,470) | Old Republic International Corp | HSBC | 8,182 |
| (70,428) | Old Republic International Corp | Morgan Stanley | (40,144) |
| (15,947) | Old Second Bancorp Inc | Bank of America Merrill Lynch | (20,093) |
| (4,306) | Old Second Bancorp Inc | Barclays Bank | (2,497) |
| (7,973) | Old Second Bancorp Inc | Goldman Sachs | (10,046) |
| (23,265) | Old Second Bancorp Inc | HSBC | (8,143) |
| (12,358) | Old Second Bancorp Inc | Morgan Stanley | (7,168) |
| (6,231) | Olin Corp | Bank of America Merrill Lynch | (5,733) |
| (4,617) | Olin Corp | Barclays Bank | (4,201) |
| (10,849) | Olin Corp | Goldman Sachs | (9,981) |
| (15,735) | Olin Corp | HSBC | 3,147 |
| (1,962) | Olin Corp | Morgan Stanley | (1,785) |
| (536) | Ollie's Bargain Outlet Holdings Inc | Bank of America Merrill Lynch | (11,015) |
| (9,974) | Ollie's Bargain Outlet Holdings Inc | Barclays Bank | (83,682) |
| (4,562) | Ollie's Bargain Outlet Holdings Inc | HSBC | (111,222) |
| (10,890) | Ollie's Bargain Outlet Holdings Inc | Morgan Stanley | (91,367) |
| 2,067 | Olympic Steel Inc | Barclays Bank | 1,034 |
| 6,799 | Olympic Steel Inc | Goldman Sachs | 9,791 |
| 2,222 | Olympic Steel Inc | HSBC | 133 |
| 7,706 | Olympic Steel Inc | Morgan Stanley | 3,853 |
| 388 | Omega Flex Inc | Barclays Bank | (388) |
| 2,412 | Omega Flex Inc | Goldman Sachs | 24,120 |
| 1,939 | Omega Flex Inc | HSBC | 22,299 |
| 2,274 | Omega Flex Inc | Morgan Stanley | (2,274) |
| (7,053) | Omega Healthcare Investors Inc (REIT) | Bank of America Merrill Lynch | (30,610) |
| (3,699) | Omega Healthcare Investors Inc (REIT) | Barclays Bank | (3,994) |
| (8,250) | Omega Healthcare Investors Inc (REIT) | HSBC | (25,327) |
| (37,961) | Omega Healthcare Investors Inc (REIT) | Morgan Stanley | (40,998) |
| 2,068 | Omeros Corp | Bank of America Merrill Lynch | 126 |
| 8,173 | Omeros Corp | Barclays Bank | (4,822) |
| 11,462 | Omeros Corp | Goldman Sachs | 5,939 |
| 11,487 | Omeros Corp | HSBC | (11,758) |
| 11,731 | Omeros Corp | Morgan Stanley | (6,921) |
| 5,311 | Omnicell Inc | Bank of America Merrill Lynch | 21,775 |
| (4,233) | Omnicell Inc | Bank of America Merrill Lynch | (17,355) |
| 7,958 | Omnicell Inc | Barclays Bank | 8,674 |
| (1,849) | Omnicell Inc | Barclays Bank | (2,015) |
| 6,481 | Omnicell Inc | Goldman Sachs | 26,572 |
| (831) | Omnicell Inc | Goldman Sachs | (3,407) |
| 8,914 | Omnicell Inc | HSBC | (13,638) |
| (2,503) | Omnicell Inc | HSBC | 1,906 |
| 9,040 | Omnicell Inc | Morgan Stanley | 9,853 |
| (2,123) | Omnicell Inc | Morgan Stanley | (2,314) |
| 38,587 | Omnicom Group Inc | Bank of America Merrill Lynch | (79,289) |
| 5,918 | Omnicom Group Inc | Barclays Bank | 12,960 |
| 10,084 | Omnicom Group Inc | Goldman Sachs | 30,958 |
| 31,482 | Omnicom Group Inc | HSBC | (40,970) |
| 5,782 | Omnicom Group Inc | Morgan Stanley | 12,663 |
| 80,879 | On Deck Capital Inc | HSBC | (7,497) |
| 49,977 | On Deck Capital Inc | Morgan Stanley | 2,229 |
| (1,622) | ON Semiconductor Corp | Bank of America Merrill Lynch | (3,471) |
| (1,883) | ON Semiconductor Corp | Goldman Sachs | (4,030) |
| 404 | ON Semiconductor Corp | Goldman Sachs | 865 |
| (4,285) | ON Semiconductor Corp | HSBC | 3,557 |
| (55,908) | ON Semiconductor Corp | Morgan Stanley | (30,749) |
| 61,003 | ON Semiconductor Corp | Morgan Stanley | 26,295 |
| (14,193) | Oncocyte Corp | Goldman Sachs | 4,116 |
| (49,437) | Oncocyte Corp | HSBC | 10,876 |
| (46,133) | Oncocyte Corp | Morgan Stanley | 8,765 |
| 15,113 | ONE Gas Inc | Bank of America Merrill Lynch | 103,354 |
| 76,650 | ONE Gas Inc | Barclays Bank | 318,097 |
| 25,691 | ONE Gas Inc | Goldman Sachs | 187,884 |
| 10,968 | ONE Gas Inc | HSBC | 26,465 |
| 72,108 | ONE Gas Inc | Morgan Stanley | 299,248 |
| 15,249 | One Liberty Properties Inc (REIT) | Bank of America Merrill Lynch | 32,633 |
| 14,591 | One Liberty Properties Inc (REIT) | Barclays Bank | 15,175 |
| 24,273 | One Liberty Properties Inc (REIT) | Goldman Sachs | 51,944 |
| 11,828 | One Liberty Properties Inc (REIT) | HSBC | (4,849) |
| 17,529 | One Liberty Properties Inc (REIT) | Morgan Stanley | 18,230 |
| (5,329) | OneMain Holdings Inc | Bank of America Merrill Lynch | (19,824) |
| 2,534 | OneMain Holdings Inc | Barclays Bank | 5,727 |
| (3,903) | OneMain Holdings Inc | Barclays Bank | (8,821) |
| 2,173 | OneMain Holdings Inc | Goldman Sachs | 8,084 |
| (13,564) | OneMain Holdings Inc | Goldman Sachs | (50,458) |
| 8,779 | OneMain Holdings Inc | Morgan Stanley | 19,841 |
| (1,991) | OneMain Holdings Inc | Morgan Stanley | (4,500) |
| (5,897) | ONEOK Inc | Bank of America Merrill Lynch | (25,003) |
| (4,557) | ONEOK Inc | Goldman Sachs | (19,322) |
| (9,340) | ONEOK Inc | HSBC | (49,502) |
| (3,731) | ONEOK Inc | Morgan Stanley | (1,604) |
| (27,458) | OneSpan Inc | Bank of America Merrill Lynch | (56,838) |
| (1,232) | OneSpan Inc | Barclays Bank | (579) |
| (11,987) | OneSpan Inc | Goldman Sachs | (24,813) |
| (3,639) | OneSpan Inc | HSBC | (4,793) |
| (3,759) | OneSpan Inc | Morgan Stanley | (1,767) |
| (117,059) | OneSpaWorld Holdings Ltd | Barclays Bank | (33,947) |
| (7,785) | OneSpaWorld Holdings Ltd | HSBC | (2,413) |
| 9,233 | OneWater Marine Inc 'A' | Bank of America Merrill Lynch | 4,709 |
| 1,400 | OneWater Marine Inc 'A' | Barclays Bank | (2,086) |
| 3,415 | OneWater Marine Inc 'A' | HSBC | 8,298 |
| 2,698 | OneWater Marine Inc 'A' | Morgan Stanley | (4,020) |
| (809) | Onto Innovation Inc | Bank of America Merrill Lynch | 729 |
| (1,108) | Onto Innovation Inc | Barclays Bank | 100 |
| (10,467) | Onto Innovation Inc | Goldman Sachs | (9,525) |
| (18,872) | Onto Innovation Inc | HSBC | 29,818 |
| (53,355) | Onto Innovation Inc | Morgan Stanley | 4,802 |
| 41,672 | Ooma Inc | Bank of America Merrill Lynch | 39,588 |
| 20,834 | Ooma Inc | Goldman Sachs | 19,792 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 5,260 | Ooma Inc | HSBC | 2,893 |
| 2,570 | Ooma Inc | Morgan Stanley | (514) |
| 10,939 | OP Bancorp | Bank of America Merrill Lynch | 2,625 |
| 11,000 | OP Bancorp | Barclays Bank | 3,520 |
| 10,635 | OP Bancorp | Goldman Sachs | 2,552 |
| 9,043 | OP Bancorp | HSBC | (1,899) |
| 5,149 | OP Bancorp | Morgan Stanley | 1,648 |
| 35,827 | OPKO Health Inc | HSBC | 5,195 |
| 108,585 | OPKO Health Inc | Morgan Stanley | (30,039) |
| 2,500 | Oportun Financial Corp | Bank of America Merrill Lynch | 8,900 |
| 11,936 | Oportun Financial Corp | Goldman Sachs | 42,492 |
| 11,489 | Oportun Financial Corp | HSBC | 38,488 |
| 3,843 | Oportun Financial Corp | Morgan Stanley | 8,378 |
| (30,955) | Oppenheimer Holdings Inc ‘A’ | Bank of America Merrill Lynch | (47,980) |
| (6,354) | Oppenheimer Holdings Inc ‘A’ | Barclays Bank | (4,766) |
| (13,663) | Oppenheimer Holdings Inc ‘A’ | Goldman Sachs | (21,178) |
| (3,887) | Oppenheimer Holdings Inc ‘A’ | HSBC | (4,509) |
| (7,661) | Oppenheimer Holdings Inc ‘A’ | Morgan Stanley | (5,746) |
| (19,231) | Optimizerx Corp | Morgan Stanley | 6,539 |
| 28,743 | Optinose Inc | Bank of America Merrill Lynch | 19,689 |
| 3,227 | Optinose Inc | Barclays Bank | - |
| 23,935 | Optinose Inc | Goldman Sachs | 16,395 |
| 21,475 | Optinose Inc | HSBC | 7,946 |
| 4,573 | Optinose Inc | Morgan Stanley | - |
| (4,094) | Option Care Health Inc | Bank of America Merrill Lynch | (9,048) |
| (6,920) | Option Care Health Inc | Barclays Bank | (8,235) |
| (7,718) | Option Care Health Inc | Goldman Sachs | (17,057) |
| (11,264) | Option Care Health Inc | HSBC | (15,206) |
| (18,857) | Option Care Health Inc | Morgan Stanley | (22,440) |
| 2,143 | Opus Bank | Barclays Bank | 2,979 |
| 26,210 | Opus Bank | HSBC | 10,484 |
| 68,265 | Opus Bank | Morgan Stanley | 94,888 |
| (14,649) | Oracle Corp | Barclays Bank | (13,624) |
| (24,985) | Oracle Corp | Goldman Sachs | (18,991) |
| (60,749) | Oracle Corp | HSBC | (6,442) |
| (77,547) | Oracle Corp | Morgan Stanley | (72,119) |
| (32,906) | OraSure Technologies Inc | Barclays Bank | 35,209 |
| (4,775) | OraSure Technologies Inc | Goldman Sachs | 12,296 |
| (9,298) | OraSure Technologies Inc | Morgan Stanley | 9,949 |
| (29,765) | ORBCOMM Inc | Bank of America Merrill Lynch | (16,073) |
| (7,020) | ORBCOMM Inc | Goldman Sachs | (3,791) |
| (14,007) | ORBCOMM Inc | HSBC | (6,163) |
| (27,336) | ORBCOMM Inc | Morgan Stanley | (4,647) |
| (40,145) | Orchid Island Capital Inc (REIT) | Bank of America Merrill Lynch | (10,438) |
| (16,179) | Orchid Island Capital Inc (REIT) | Barclays Bank | - |
| (146,588) | Orchid Island Capital Inc (REIT) | Goldman Sachs | (38,113) |
| (7,716) | Orchid Island Capital Inc (REIT) | HSBC | (2,083) |
| (65,444) | Orchid Island Capital Inc (REIT) | Morgan Stanley | - |
| 1,390 | O’Reilly Automotive Inc | Bank of America Merrill Lynch | 14,902 |
| 792 | O’Reilly Automotive Inc | Barclays Bank | 4,775 |
| 2,430 | O’Reilly Automotive Inc | Goldman Sachs | 19,391 |
| 479 | O’Reilly Automotive Inc | HSBC | 6,963 |
| 764 | O’Reilly Automotive Inc | Morgan Stanley | 7,724 |
| 5,393 | Organogenesis Holdings Inc ‘A’ | Barclays Bank | 4,207 |
| 12,535 | Organogenesis Holdings Inc ‘A’ | Goldman Sachs | 12,660 |
| 5,851 | Organogenesis Holdings Inc ‘A’ | Morgan Stanley | 4,564 |
| 3,029 | Orgenesis Inc | Goldman Sachs | (576) |
| 6,913 | Orgenesis Inc | Morgan Stanley | (2,420) |
| 1,919 | ORIC Pharmaceuticals Inc | Barclays Bank | 518 |
| 6,651 | ORIC Pharmaceuticals Inc | Goldman Sachs | (27,801) |
| 11,575 | ORIC Pharmaceuticals Inc | Morgan Stanley | 3,125 |
| (2,297) | Origin Bancorp Inc | Bank of America Merrill Lynch | (5,788) |
| (7,535) | Origin Bancorp Inc | Barclays Bank | (15,899) |
| (14,621) | Origin Bancorp Inc | Goldman Sachs | (36,845) |
| (8,412) | Origin Bancorp Inc | HSBC | (4,338) |
| (28,174) | Origin Bancorp Inc | Morgan Stanley | (59,447) |
| (30,177) | Orion Energy Systems Inc | Bank of America Merrill Lynch | 2,414 |
| (16,722) | Orion Energy Systems Inc | Barclays Bank | (2,676) |
| (33,409) | Orion Energy Systems Inc | Goldman Sachs | 2,673 |
| (4,857) | Orion Energy Systems Inc | HSBC | 2,186 |
| (22,172) | Orion Energy Systems Inc | Morgan Stanley | (3,548) |
| 14,531 | Orion Engineered Carbons SA | Bank of America Merrill Lynch | 58,415 |
| 33,124 | Orion Engineered Carbons SA | Barclays Bank | 63,929 |
| 14,104 | Orion Engineered Carbons SA | Goldman Sachs | 56,698 |
| 35,773 | Orion Engineered Carbons SA | HSBC | 88,359 |
| 30,394 | Orion Engineered Carbons SA | Morgan Stanley | 58,660 |
| (2,455) | Ormat Technologies Inc | Bank of America Merrill Lynch | (13,159) |
| (2,038) | Ormat Technologies Inc | Barclays Bank | (2,457) |
| (5,326) | Ormat Technologies Inc | Goldman Sachs | (24,821) |
| (21,172) | Ormat Technologies Inc | HSBC | (161,175) |
| (21,653) | Ormat Technologies Inc | Morgan Stanley | (41,574) |
| 5,850 | Orrstown Financial Services Inc | Bank of America Merrill Lynch | 1,755 |
| 8,261 | Orrstown Financial Services Inc | Barclays Bank | 1,576 |
| 17,299 | Orrstown Financial Services Inc | Goldman Sachs | 5,190 |
| 10,099 | Orrstown Financial Services Inc | HSBC | (8,935) |
| 15,972 | Orrstown Financial Services Inc | Morgan Stanley | 7,347 |
| (4,515) | Orthofix Medical Inc | Bank of America Merrill Lynch | (2,464) |
| (8,129) | Orthofix Medical Inc | Barclays Bank | (5,528) |
| (6,916) | Orthofix Medical Inc | Goldman Sachs | (5,256) |
| (13,043) | Orthofix Medical Inc | HSBC | 27,912 |
| (7,092) | Orthofix Medical Inc | Morgan Stanley | (4,823) |
| (6,288) | OrthoPediatrics Corp | Bank of America Merrill Lynch | 4,087 |
| (3,821) | OrthoPediatrics Corp | Barclays Bank | 4,356 |
| (3,992) | OrthoPediatrics Corp | Goldman Sachs | 2,595 |
| (2,034) | OrthoPediatrics Corp | HSBC | 314 |
| (11,686) | OrthoPediatrics Corp | Morgan Stanley | 13,322 |
| 9,230 | Oshkosh Corp | Bank of America Merrill Lynch | 92,762 |
| 18,667 | Oshkosh Corp | Barclays Bank | 100,802 |
| 13,684 | Oshkosh Corp | Goldman Sachs | 134,456 |
| 13,165 | Oshkosh Corp | HSBC | 108,131 |
| 31,902 | Oshkosh Corp | Morgan Stanley | 172,271 |
| (4,881) | OSI Systems Inc | Bank of America Merrill Lynch | (25,089) |
| 7,823 | OSI Systems Inc | Bank of America Merrill Lynch | 51,084 |
| (4,825) | OSI Systems Inc | Barclays Bank | (20,603) |
| 10,595 | OSI Systems Inc | Barclays Bank | 45,241 |
| 15,712 | OSI Systems Inc | Goldman Sachs | 102,599 |
| (1,718) | OSI Systems Inc | Goldman Sachs | (11,219) |
| (3,236) | OSI Systems Inc | HSBC | (3,268) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,768 | OSI Systems Inc | HSBC | 3,806 |
| (1,628) | OSI Systems Inc | Morgan Stanley | (6,952) |
| 10,008 | OSI Systems Inc | Morgan Stanley | 42,734 |
| 11,262 | Osmotica Pharmaceuticals Plc | HSBC | 20,046 |
| 39,337 | Osmotica Pharmaceuticals Plc | Morgan Stanley | 56,252 |
| (5,422) | Otis Worldwide Corp | Bank of America Merrill Lynch | (7,699) |
| (29,858) | Otis Worldwide Corp | Barclays Bank | 41,802 |
| (53,890) | Otis Worldwide Corp | Goldman Sachs | (76,524) |
| (8,146) | Otis Worldwide Corp | HSBC | 21,505 |
| (4,248) | Otis Worldwide Corp | Morgan Stanley | 5,948 |
| 67,343 | Otonomy Inc | Bank of America Merrill Lynch | 17,509 |
| 57,776 | Otonomy Inc | Goldman Sachs | 15,022 |
| 17,252 | Otonomy Inc | Morgan Stanley | 3,623 |
| 3,296 | Otter Tail Corp | Bank of America Merrill Lynch | 12,063 |
| 25,342 | Otter Tail Corp | Barclays Bank | 24,328 |
| 5,592 | Otter Tail Corp | Goldman Sachs | 20,467 |
| 9,384 | Otter Tail Corp | HSBC | (10,229) |
| 5,318 | Outfront Media Inc (REIT) | Bank of America Merrill Lynch | 7,179 |
| 23,408 | Outfront Media Inc (REIT) | Barclays Bank | (14,045) |
| 40,884 | Outfront Media Inc (REIT) | HSBC | (58,464) |
| 7,372 | Outfront Media Inc (REIT) | Morgan Stanley | (4,423) |
| (142,187) | Overseas Shipholding Group Inc ‘A’ | Bank of America Merrill Lynch | (31,281) |
| (7,630) | Overseas Shipholding Group Inc ‘A’ | Goldman Sachs | (1,679) |
| 16,798 | Overstock.com Inc | Morgan Stanley | 1,848 |
| 30,233 | Ovid therapeutics Inc | Morgan Stanley | (11,791) |
| 4,979 | Ovintiv Inc | Barclays Bank | (2,066) |
| 39,738 | Ovintiv Inc | HSBC | 83,251 |
| 29,702 | Ovintiv Inc | Morgan Stanley | (12,326) |
| (21,455) | Owens & Minor Inc | Barclays Bank | (8,367) |
| (9,697) | Owens & Minor Inc | Goldman Sachs | (8,824) |
| (10,203) | Owens & Minor Inc | HSBC | (10,101) |
| (4,698) | Owens & Minor Inc | Morgan Stanley | (1,832) |
| 15,796 | Owens Corning | Bank of America Merrill Lynch | 163,015 |
| 6,204 | Owens Corning | Barclays Bank | 19,232 |
| 10,193 | Owens Corning | Goldman Sachs | 105,192 |
| (19,938) | Owens Corning | Goldman Sachs | 26,883 |
| 8,262 | Owens Corning | HSBC | 65,352 |
| 9,645 | Owens Corning | Morgan Stanley | 29,900 |
| 1,365 | Oxford Immunotec Global Plc | Bank of America Merrill Lynch | 696 |
| 27,118 | Oxford Immunotec Global Plc | Morgan Stanley | (17,356) |
| 12,097 | Oxford Industries Inc | Barclays Bank | 46,573 |
| 22,012 | Oxford Industries Inc | Goldman Sachs | 134,273 |
| 10,374 | Oxford Industries Inc | Morgan Stanley | 39,940 |
| 1,476 | Oyster Point Pharma Inc | Bank of America Merrill Lynch | (1,993) |
| 3,825 | Oyster Point Pharma Inc | Barclays Bank | (3,481) |
| 986 | Oyster Point Pharma Inc | Goldman Sachs | (1,331) |
| 1,809 | Oyster Point Pharma Inc | HSBC | (10,257) |
| 660 | Oyster Point Pharma Inc | Morgan Stanley | (601) |
| 33,262 | PACCAR Inc | Bank of America Merrill Lynch | 201,900 |
| (4,118) | PACCAR Inc | Bank of America Merrill Lynch | (24,996) |
| 549 | PACCAR Inc | Barclays Bank | 2,460 |
| (3,304) | PACCAR Inc | Barclays Bank | (12,151) |
| (8,431) | PACCAR Inc | Goldman Sachs | (51,176) |
| (982) | PACCAR Inc | HSBC | (3,221) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 34,924 | PACCAR Inc | Morgan Stanley | 156,460 |
| (22,476) | PACCAR Inc | Morgan Stanley | (100,692) |
| 76,740 | Pacific Biosciences of California Inc | Bank of America Merrill Lynch | 4,221 |
| 44,412 | Pacific Biosciences of California Inc | Barclays Bank | 666 |
| 17,337 | Pacific Biosciences of California Inc | Goldman Sachs | 954 |
| 35,746 | Pacific Biosciences of California Inc | HSBC | 5,183 |
| 55,314 | Pacific Biosciences of California Inc | Morgan Stanley | 830 |
| 34,011 | Pacific Mercantile Bancorp | Bank of America Merrill Lynch | 11,904 |
| 43,688 | Pacific Mercantile Bancorp | Barclays Bank | 6,990 |
| 56,826 | Pacific Mercantile Bancorp | Goldman Sachs | 19,889 |
| 40,477 | Pacific Mercantile Bancorp | HSBC | (15,786) |
| 50,376 | Pacific Mercantile Bancorp | Morgan Stanley | 8,060 |
| (11,529) | Pacific Premier Bancorp Inc | Bank of America Merrill Lynch | (47,961) |
| (17,713) | Pacific Premier Bancorp Inc | Barclays Bank | (28,518) |
| (59,387) | Pacific Premier Bancorp Inc | Goldman Sachs | (242,097) |
| (11,824) | Pacific Premier Bancorp Inc | HSBC | (16,660) |
| (28,319) | Pacific Premier Bancorp Inc | Morgan Stanley | (45,594) |
| 33,178 | Pacira BioSciences Inc | Bank of America Merrill Lynch | 59,222 |
| 2,098 | Pacira BioSciences Inc | Goldman Sachs | 3,745 |
| 19,652 | Pacira BioSciences Inc | HSBC | 9,601 |
| 13,139 | Pacira BioSciences Inc | Morgan Stanley | (24,373) |
| 10,031 | Packaging Corp of America | Bank of America Merrill Lynch | 90,630 |
| 6,081 | Packaging Corp of America | Barclays Bank | 42,354 |
| 6,171 | Packaging Corp of America | Goldman Sachs | 55,755 |
| 12,026 | Packaging Corp of America | HSBC | 21,827 |
| 1 | Packaging Corp of America | Morgan Stanley | 7 |
| 2,930 | PacWest Bancorp | Bank of America Merrill Lynch | 5,508 |
| 6,617 | PacWest Bancorp | Barclays Bank | 7,411 |
| 24,656 | PacWest Bancorp | Goldman Sachs | 45,138 |
| 25,930 | PacWest Bancorp | HSBC | (47,822) |
| 50,811 | PacWest Bancorp | Morgan Stanley | 56,909 |
| (20,087) | PAE Inc | Barclays Bank | 2,210 |
| (30,288) | PAE Inc | Morgan Stanley | 3,332 |
| (5,039) | PagerDuty Inc | Bank of America Merrill Lynch | (1,310) |
| 10,207 | PagerDuty Inc | Bank of America Merrill Lynch | 2,654 |
| (1,260) | PagerDuty Inc | Barclays Bank | 2,394 |
| (5,936) | PagerDuty Inc | Goldman Sachs | (1,543) |
| (1,858) | PagerDuty Inc | Morgan Stanley | 3,530 |
| (2,831) | Pagseguro Digital Ltd ‘A’ | Barclays Bank | (15,033) |
| (6,011) | Pagseguro Digital Ltd ‘A’ | Goldman Sachs | (41,837) |
| (9,290) | Pagseguro Digital Ltd ‘A’ | HSBC | (33,207) |
| (16,160) | Pagseguro Digital Ltd ‘A’ | Morgan Stanley | (85,810) |
| (79,383) | Palatin Technologies Inc | Goldman Sachs | (6,025) |
| (2,606) | Palo Alto Networks Inc | Bank of America Merrill Lynch | (20,223) |
| (6,120) | Palo Alto Networks Inc | Goldman Sachs | (29,822) |
| (5,374) | Palo Alto Networks Inc | HSBC | (89,370) |
| (9,454) | Palo Alto Networks Inc | Morgan Stanley | 25,785 |
| 2,129 | Palomar Holdings Inc | Bank of America Merrill Lynch | 33,583 |
| 713 | Palomar Holdings Inc | Barclays Bank | 8,236 |
| (2,228) | Palomar Holdings Inc | Barclays Bank | (28,206) |
| (10,321) | Palomar Holdings Inc | Goldman Sachs | (173,560) |
| 3,897 | Palomar Holdings Inc | Goldman Sachs | 66,717 |
| 1,158 | Palomar Holdings Inc | HSBC | 15,074 |
| (3,589) | Palomar Holdings Inc | HSBC | (50,341) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (4,044) | Palomar Holdings Inc | Morgan Stanley | (51,197) |
| (4,067) | PAM Transportation Services Inc | Morgan Stanley | (16,593) |
| (3,314) | Pampa Energia SA ADR | Goldman Sachs | 928 |
| (6,837) | Pampa Energia SA ADR | HSBC | 684 |
| 748 | Pan American Silver Corp | Bank of America Merrill Lynch | 3,104 |
| 10,265 | Pan American Silver Corp | Bank of America Merrill Lynch | 3,080 |
| 9,059 | Pan American Silver Corp | Goldman Sachs | 37,595 |
| 3,896 | Pan American Silver Corp | Morgan Stanley | 5,318 |
| 21,553 | Pan American Silver Corp | Morgan Stanley | 1,940 |
| 46,959 | Pan American Silver Corp (Rights) | Goldman Sachs | 2,348 |
| (31,171) | Panhandle Oil and Gas Inc ‘A’ | Bank of America Merrill Lynch | (20,885) |
| (17,887) | Panhandle Oil and Gas Inc ‘A’ | Barclays Bank | (5,366) |
| (11,531) | Panhandle Oil and Gas Inc ‘A’ | Goldman Sachs | (7,726) |
| (2,276) | Panhandle Oil and Gas Inc ‘A’ | HSBC | (615) |
| 11,289 | Papa John’s International Inc | Bank of America Merrill Lynch | (45,358) |
| 6,815 | Papa John’s International Inc | HSBC | (21,786) |
| 4,918 | Papa John’s International Inc | Morgan Stanley | (393) |
| 10,267 | Par Pacific Holdings Inc | Bank of America Merrill Lynch | 18,481 |
| 39,213 | Par Pacific Holdings Inc | Barclays Bank | 60,388 |
| 26,881 | Par Pacific Holdings Inc | Goldman Sachs | 48,386 |
| 9,708 | Par Pacific Holdings Inc | HSBC | (1,747) |
| 16,822 | Par Pacific Holdings Inc | Morgan Stanley | 25,906 |
| 8,211 | PAR Technology Corp | Bank of America Merrill Lynch | 27,261 |
| 5,164 | PAR Technology Corp | Barclays Bank | (8,676) |
| 11,083 | PAR Technology Corp | Goldman Sachs | 36,796 |
| 5,573 | PAR Technology Corp | HSBC | 17,945 |
| 2,897 | PAR Technology Corp | Morgan Stanley | (4,867) |
| 1,697 | Paramount Group Inc (REIT) | Bank of America Merrill Lynch | 713 |
| 21,277 | Paramount Group Inc (REIT) | Barclays Bank | 7,659 |
| 21,395 | Paramount Group Inc (REIT) | Goldman Sachs | 8,986 |
| 180,866 | Paramount Group Inc (REIT) | HSBC | (188,100) |
| 230,996 | Paramount Group Inc (REIT) | Morgan Stanley | 83,159 |
| (71,034) | Paratek Pharmaceuticals Inc | Goldman Sachs | 710 |
| (12,735) | Paratek Pharmaceuticals Inc | Morgan Stanley | 3,438 |
| (12,754) | Park Aerospace Corp | Bank of America Merrill Lynch | (1,690) |
| (3,380) | Park Aerospace Corp | Barclays Bank | (1,825) |
| (10,808) | Park Aerospace Corp | Goldman Sachs | (1,945) |
| (10,173) | Park Aerospace Corp | HSBC | 14,344 |
| (14,714) | Park Aerospace Corp | Morgan Stanley | (7,946) |
| 82,328 | Park Hotels & Resorts Inc (REIT) | Bank of America Merrill Lynch | 200,880 |
| 4,810 | Park Hotels & Resorts Inc (REIT) | Barclays Bank | 1,732 |
| (11,001) | Park Hotels & Resorts Inc (REIT) | HSBC | (21,878) |
| (1,598) | Park National Corp | Bank of America Merrill Lynch | (8,837) |
| (3,411) | Park National Corp | Barclays Bank | (32,302) |
| (3,475) | Park National Corp | HSBC | 279 |
| (23,950) | Park National Corp | Morgan Stanley | (226,807) |
| (9,484) | Parke Bancorp Inc | Bank of America Merrill Lynch | (16,123) |
| (7,848) | Parke Bancorp Inc | Morgan Stanley | (4,944) |
| 11,431 | Parker Drilling Co | HSBC | (6,859) |
| 4,143 | Parker Drilling Co | Morgan Stanley | (621) |
| 2,482 | Parker-Hannifin Corp | Bank of America Merrill Lynch | 60,735 |
| (2,752) | Parker-Hannifin Corp | Bank of America Merrill Lynch | (56,172) |
| 4,073 | Parker-Hannifin Corp | Barclays Bank | 44,314 |
| (688) | Parker-Hannifin Corp | Barclays Bank | 2,079 |
| (11,399) | Parker-Hannifin Corp | Goldman Sachs | (267,735) |
| 2,993 | Parker-Hannifin Corp | HSBC | 50,163 |
| 11,984 | Parker-Hannifin Corp | Morgan Stanley | 130,386 |
| 11,072 | Park-Ohio Holdings Corp | Bank of America Merrill Lynch | 23,916 |
| 19,490 | Park-Ohio Holdings Corp | Goldman Sachs | 42,098 |
| 6,111 | Park-Ohio Holdings Corp | Morgan Stanley | 4,583 |
| (22,592) | Parsley Energy Inc ‘A’ | Bank of America Merrill Lynch | (4,518) |
| (28,517) | Parsley Energy Inc ‘A’ | Barclays Bank | 10,551 |
| 80,713 | Parsley Energy Inc ‘A’ | Barclays Bank | (29,864) |
| (20,299) | Parsley Energy Inc ‘A’ | Goldman Sachs | (4,060) |
| (12,815) | Parsley Energy Inc ‘A’ | HSBC | 8,714 |
| 8,925 | Parsley Energy Inc ‘A’ | Morgan Stanley | (3,302) |
| (26,104) | Parsons Corp | Bank of America Merrill Lynch | (40,899) |
| (18,642) | Parsons Corp | Barclays Bank | (20,080) |
| (18,024) | Parsons Corp | Goldman Sachs | (27,545) |
| 2,810 | Parsons Corp | HSBC | 4,580 |
| (14,295) | Parsons Corp | HSBC | (23,300) |
| 6,420 | Parsons Corp | Morgan Stanley | 7,062 |
| (18,711) | Parsons Corp | Morgan Stanley | (20,582) |
| (119,486) | Party City Holdco Inc | Barclays Bank | (84,035) |
| (261,177) | Party City Holdco Inc | Goldman Sachs | (231,951) |
| (19,031) | Passage Bio Inc | Bank of America Merrill Lynch | (20,173) |
| (3,516) | Passage Bio Inc | Barclays Bank | 8,052 |
| (4,867) | Passage Bio Inc | Morgan Stanley | 11,145 |
| (1,803) | Patrick Industries Inc | Bank of America Merrill Lynch | (14,712) |
| (3,486) | Patrick Industries Inc | Goldman Sachs | (28,446) |
| (4,400) | Patrick Industries Inc | HSBC | (27,324) |
| (12,437) | Patrick Industries Inc | Morgan Stanley | 25,123 |
| 2,997 | Patterson Cos Inc | Bank of America Merrill Lynch | 14,176 |
| 4,894 | Patterson Cos Inc | Barclays Bank | 10,816 |
| 5,885 | Patterson Cos Inc | Goldman Sachs | 27,836 |
| 11,713 | Patterson Cos Inc | HSBC | 38,185 |
| 70,181 | Patterson Cos Inc | Morgan Stanley | 155,100 |
| 15,302 | Patterson-UTI Energy Inc | Bank of America Merrill Lynch | 12,012 |
| 60,314 | Patterson-UTI Energy Inc | Barclays Bank | 30,459 |
| 49,078 | Patterson-UTI Energy Inc | Goldman Sachs | 38,526 |
| 135,755 | Patterson-UTI Energy Inc | HSBC | 94,349 |
| 28,916 | Patterson-UTI Energy Inc | Morgan Stanley | 14,603 |
| 19,201 | Paychex Inc | Bank of America Merrill Lynch | 152,264 |
| 27,481 | Paychex Inc | Barclays Bank | (27,224) |
| 19,253 | Paychex Inc | Goldman Sachs | 152,676 |
| 457 | Paychex Inc | HSBC | 2,851 |
| 5,384 | Paychex Inc | Morgan Stanley | 20,352 |
| 223 | Paycom Software Inc | Goldman Sachs | 6,806 |
| 966 | Paycom Software Inc | HSBC | 27,572 |
| 2,844 | Paycom Software Inc | Morgan Stanley | 64,985 |
| 9,344 | Paylocity Holding Corp | Bank of America Merrill Lynch | 108,474 |
| 5,212 | Paylocity Holding Corp | Goldman Sachs | 59,633 |
| 374 | Paylocity Holding Corp | HSBC | 2,939 |
| 8,660 | Paylocity Holding Corp | Morgan Stanley | 72,744 |
| 8,149 | PayPal Holdings Inc | Bank of America Merrill Lynch | 35,367 |
| 13,510 | PayPal Holdings Inc | HSBC | 66,064 |
| 4,545 | PayPal Holdings Inc | Morgan Stanley | (4,590) |
| 10,115 | Paysign Inc | Bank of America Merrill Lynch | (2,478) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 10,732 | Paysign Inc | HSBC | (8,371) |
| (1,192) | PBF Energy Inc ‘A’ | Bank of America Merrill Lynch | (1,848) |
| (3,066) | PBF Energy Inc ‘A’ | Barclays Bank | (552) |
| (8,012) | PBF Energy Inc ‘A’ | Goldman Sachs | (12,419) |
| (3,950) | PBF Energy Inc ‘A’ | HSBC | (40) |
| (7,578) | PBF Energy Inc ‘A’ | Morgan Stanley | (1,364) |
| 8,321 | PC Connection Inc | Bank of America Merrill Lynch | 40,606 |
| 11,776 | PC Connection Inc | Goldman Sachs | 57,467 |
| 9,717 | PC Connection Inc | HSBC | 20,211 |
| 16,469 | PC Connection Inc | Morgan Stanley | 23,551 |
| 4,001 | PCB Bancorp | Bank of America Merrill Lynch | 2,121 |
| 14,564 | PCB Bancorp | Barclays Bank | 3,787 |
| 15,367 | PCB Bancorp | Goldman Sachs | 8,145 |
| 4,490 | PCB Bancorp | HSBC | (225) |
| 17,125 | PCB Bancorp | Morgan Stanley | 4,453 |
| 29,888 | PCSB Financial Corp | Bank of America Merrill Lynch | 51,706 |
| 15,288 | PCSB Financial Corp | Barclays Bank | 12,536 |
| 40,599 | PCSB Financial Corp | Goldman Sachs | 70,236 |
| 33,558 | PCSB Financial Corp | HSBC | 17,350 |
| 39,558 | PCSB Financial Corp | Morgan Stanley | 32,438 |
| 91,810 | PC-Tel Inc | Morgan Stanley | (9,181) |
| (46,111) | PDC Energy Inc | Barclays Bank | 20,289 |
| (16,565) | PDC Energy Inc | Goldman Sachs | (15,240) |
| (7,162) | PDC Energy Inc | HSBC | 1,576 |
| (6,319) | PDF Solutions Inc | Bank of America Merrill Lynch | (7,267) |
| (5,724) | PDF Solutions Inc | Barclays Bank | (572) |
| (5,438) | PDF Solutions Inc | Goldman Sachs | (6,254) |
| (18,613) | PDF Solutions Inc | HSBC | - |
| (24,222) | PDF Solutions Inc | Morgan Stanley | (2,422) |
| (278,919) | PDL BioPharma Inc | Bank of America Merrill Lynch | (16,798) |
| (98,282) | PDL BioPharma Inc | HSBC | 22,605 |
| (141,740) | PDL BioPharma Inc | Morgan Stanley | 9,922 |
| (22,839) | Peapack-Gladstone Financial Corp | Bank of America Merrill Lynch | (70,801) |
| (9,620) | Peapack-Gladstone Financial Corp | Goldman Sachs | (29,822) |
| (2,116) | Peapack-Gladstone Financial Corp | HSBC | (973) |
| (10,889) | Peapack-Gladstone Financial Corp | Morgan Stanley | (7,949) |
| 45,615 | Pebblebrook Hotel Trust (REIT) | Barclays Bank | 20,071 |
| 43,866 | Pebblebrook Hotel Trust (REIT) | Goldman Sachs | 152,215 |
| 9,549 | Pebblebrook Hotel Trust (REIT) | HSBC | 21,867 |
| (4,302) | Pebblebrook Hotel Trust (REIT) | HSBC | (9,852) |
| 67,599 | Pebblebrook Hotel Trust (REIT) | Morgan Stanley | 29,743 |
| (2,150) | Pegasystems Inc | Bank of America Merrill Lynch | (3,978) |
| (2,449) | Pegasystems Inc | Barclays Bank | (5,976) |
| (1,995) | Pegasystems Inc | Goldman Sachs | (16,279) |
| (347) | Pegasystems Inc | HSBC | (885) |
| (38,980) | Pegasystems Inc | Morgan Stanley | (94,064) |
| (5,108) | Peloton Interactive Inc ‘A’ | Bank of America Merrill Lynch | (221) |
| (2,529) | Peloton Interactive Inc ‘A’ | Barclays Bank | 8,472 |
| (11,791) | Peloton Interactive Inc ‘A’ | Goldman Sachs | 65,653 |
| (5,819) | Peloton Interactive Inc ‘A’ | HSBC | 3,142 |
| 4,548 | Penn National Gaming Inc | Bank of America Merrill Lynch | 15,953 |
| 9,011 | Penn National Gaming Inc | Goldman Sachs | 54,141 |
| 9,671 | Penn National Gaming Inc | HSBC | 77,225 |
| 9,864 | Penn National Gaming Inc | Morgan Stanley | 13,119 |
| 7,775 | Penn Virginia Corp | HSBC | 20,137 |
| 9,976 | Penn Virginia Corp | Morgan Stanley | 15,064 |
| (2,718) | Pennant Group Inc | Bank of America Merrill Lynch | (7,828) |
| (3,421) | Pennant Group Inc | Barclays Bank | 1,403 |
| (5,207) | Pennant Group Inc | Goldman Sachs | (14,996) |
| (2,256) | Pennant Group Inc | HSBC | (12,160) |
| (6,645) | Pennant Group Inc | Morgan Stanley | 2,724 |
| 2,637 | Penns Woods Bancorp Inc | Bank of America Merrill Lynch | 1,740 |
| 10,423 | Penns Woods Bancorp Inc | Barclays Bank | 1,147 |
| 2,609 | Penns Woods Bancorp Inc | Goldman Sachs | 1,722 |
| 1,964 | Penns Woods Bancorp Inc | HSBC | (3,574) |
| 12,345 | Penns Woods Bancorp Inc | Morgan Stanley | 1,358 |
| (13,833) | PennyMac Financial Services Inc | Goldman Sachs | (53,119) |
| (16,005) | PennyMac Financial Services Inc | Morgan Stanley | (5,922) |
| 7,340 | Penske Automotive Group Inc | Bank of America Merrill Lynch | 26,457 |
| 6,424 | Penske Automotive Group Inc | Barclays Bank | 11,563 |
| 15,898 | Penske Automotive Group Inc | Goldman Sachs | 77,680 |
| 8,326 | Penske Automotive Group Inc | HSBC | (3,959) |
| 22,133 | Penske Automotive Group Inc | Morgan Stanley | 39,840 |
| (3,062) | Pentair Plc | Bank of America Merrill Lynch | (17,362) |
| (33,064) | Pentair Plc | Barclays Bank | (88,611) |
| (20,464) | Pentair Plc | Goldman Sachs | (116,031) |
| (17,731) | Pentair Plc | HSBC | (71,988) |
| (46,271) | Pentair Plc | Morgan Stanley | (124,006) |
| 2,775 | Penumbra Inc | Bank of America Merrill Lynch | 6,660 |
| 2,810 | Penumbra Inc | Barclays Bank | (7,591) |
| 847 | Penumbra Inc | Goldman Sachs | 1,196 |
| 3,099 | Penumbra Inc | HSBC | (10,836) |
| 2,317 | Penumbra Inc | Morgan Stanley | (7,994) |
| (11,676) | Peoples Bancorp Inc | Bank of America Merrill Lynch | (32,997) |
| (15,900) | Peoples Bancorp Inc | Barclays Bank | (20,670) |
| (24,846) | Peoples Bancorp Inc | Goldman Sachs | (77,768) |
| (27,409) | Peoples Bancorp Inc | HSBC | (11,190) |
| (32,320) | Peoples Bancorp Inc | Morgan Stanley | (42,016) |
| 2,826 | Peoples Bancorp of North Carolina Inc | Bank of America Merrill Lynch | 8,860 |
| 1,790 | Peoples Bancorp of North Carolina Inc | Barclays Bank | 1,334 |
| 8,166 | Peoples Bancorp of North Carolina Inc | Goldman Sachs | 25,600 |
| 9,005 | Peoples Bancorp of North Carolina Inc | HSBC | (585) |
| 13,409 | Peoples Bancorp of North Carolina Inc | Morgan Stanley | 9,990 |
| 5,585 | Peoples Financial Services Corp | Bank of America Merrill Lynch | (7,875) |
| 655 | Peoples Financial Services Corp | Barclays Bank | (439) |
| 4,192 | Peoples Financial Services Corp | Goldman Sachs | (5,911) |
| 3,333 | Peoples Financial Services Corp | HSBC | (6,093) |
| 5,472 | Peoples Financial Services Corp | Morgan Stanley | (3,666) |
| 2,627 | People’s United Financial Inc | Bank of America Merrill Lynch | 1,970 |
| (19,936) | People’s United Financial Inc | Bank of America Merrill Lynch | (14,952) |
| 5,004 | People’s United Financial Inc | Barclays Bank | 2,852 |
| (39,936) | People’s United Financial Inc | Barclays Bank | (22,764) |
| 45,653 | People’s United Financial Inc | HSBC | (28,761) |
| 31,120 | People’s United Financial Inc | Morgan Stanley | 17,738 |
| (56,857) | People’s United Financial Inc | Morgan Stanley | (32,408) |
| 2,067 | People’s Utah Bancorp | Bank of America Merrill Lynch | 9,033 |
| 2,569 | People’s Utah Bancorp | Barclays Bank | 7,245 |
| 18,263 | People’s Utah Bancorp | Goldman Sachs | 79,809 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,886 | People's Utah Bancorp | HSBC | 8,627 |
| 4,303 | People's Utah Bancorp | Morgan Stanley | 12,134 |
| 2,908 | PepsiCo Inc | Bank of America Merrill Lynch | (13,493) |
| (16,514) | PepsiCo Inc | Bank of America Merrill Lynch | 76,625 |
| 11,587 | PepsiCo Inc | Barclays Bank | 9,617 |
| (4,256) | PepsiCo Inc | Barclays Bank | (3,532) |
| 12,380 | PepsiCo Inc | Goldman Sachs | (57,443) |
| (8,805) | PepsiCo Inc | Goldman Sachs | 40,855 |
| 4,250 | PepsiCo Inc | HSBC | (12,410) |
| (11,753) | PepsiCo Inc | HSBC | 34,319 |
| 40,347 | PepsiCo Inc | Morgan Stanley | 33,488 |
| 16,493 | Perdoceo Education Corp | Barclays Bank | (2,639) |
| 15,425 | Perdoceo Education Corp | Goldman Sachs | 19,744 |
| 16,302 | Perdoceo Education Corp | HSBC | 21,193 |
| 14,691 | Perdoceo Education Corp | Morgan Stanley | (2,351) |
| 1,315 | Perficient Inc | Bank of America Merrill Lynch | 1,119 |
| 4,649 | Perficient Inc | Barclays Bank | 4,603 |
| 24,737 | Perficient Inc | Goldman Sachs | 79,653 |
| 1,390 | Perficient Inc | HSBC | 1,444 |
| 14,409 | Perficient Inc | Morgan Stanley | 14,265 |
| 2,487 | Performance Food Group Co | Bank of America Merrill Lynch | 11,391 |
| (4,936) | Performance Food Group Co | Bank of America Merrill Lynch | (22,607) |
| (9,716) | Performance Food Group Co | Barclays Bank | (25,067) |
| 1,873 | Performance Food Group Co | Goldman Sachs | 8,578 |
| 18,814 | Performance Food Group Co | Morgan Stanley | 48,541 |
| (7,267) | Performance Food Group Co | Morgan Stanley | (18,749) |
| (320) | PerkinElmer Inc | Bank of America Merrill Lynch | (2,202) |
| 9,038 | PerkinElmer Inc | Bank of America Merrill Lynch | 62,181 |
| (1,139) | PerkinElmer Inc | Barclays Bank | (7,210) |
| (181) | PerkinElmer Inc | Goldman Sachs | (1,245) |
| 5,551 | PerkinElmer Inc | Goldman Sachs | 38,276 |
| (1,403) | PerkinElmer Inc | HSBC | (10,186) |
| (16,299) | PerkinElmer Inc | Morgan Stanley | (103,173) |
| (8,567) | Perrigo Co Plc | Bank of America Merrill Lynch | (2,927) |
| (6,866) | Perrigo Co Plc | Barclays Bank | (925) |
| (3,882) | Perrigo Co Plc | Goldman Sachs | (6,755) |
| (9,048) | Perrigo Co Plc | HSBC | (16,830) |
| (6,521) | Perrigo Co Plc | Morgan Stanley | (1,435) |
| 3,072 | Personalis Inc | Barclays Bank | (3,041) |
| 7,720 | Personalis Inc | Goldman Sachs | 3,165 |
| 23,679 | Personalis Inc | HSBC | 16,339 |
| 3,460 | Personalis Inc | Morgan Stanley | (3,425) |
| 19,696 | Perspecta Inc | Bank of America Merrill Lynch | 1,970 |
| 7,534 | Perspecta Inc | Barclays Bank | (603) |
| (11,957) | Perspecta Inc | Barclays Bank | 957 |
| 12,697 | Perspecta Inc | Goldman Sachs | 1,270 |
| (31,495) | Perspecta Inc | Goldman Sachs | (3,150) |
| 17,325 | Perspecta Inc | HSBC | (2,426) |
| (43,907) | Perspecta Inc | HSBC | 6,147 |
| 9,707 | Perspecta Inc | Morgan Stanley | (777) |
| (29,150) | Perspecta Inc | Morgan Stanley | 2,332 |
| (4,568) | PetIQ Inc | Bank of America Merrill Lynch | (20,328) |
| (9,034) | PetIQ Inc | Barclays Bank | (12,106) |
| (7,672) | PetIQ Inc | Morgan Stanley | (10,280) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,041) | PetMed Express Inc | Bank of America Merrill Lynch | (4,774) |
| (30,382) | PetMed Express Inc | Barclays Bank | 5,773 |
| (10,977) | PetMed Express Inc | HSBC | 19,868 |
| (6,201) | Petroleo Brasileiro SA ADR | HSBC | (4,217) |
| (32,916) | Petroleo Brasileiro SA ADR | Morgan Stanley | (14,154) |
| (50,098) | Pfenex Inc | Bank of America Merrill Lynch | (12,525) |
| (2,433) | Pfenex Inc | Barclays Bank | 170 |
| (3,916) | Pfenex Inc | Goldman Sachs | (979) |
| (10,612) | Pfenex Inc | Morgan Stanley | 743 |
| (88,373) | Pfizer Inc | Bank of America Merrill Lynch | (29,163) |
| (48,364) | Pfizer Inc | Barclays Bank | (28,535) |
| (39,846) | Pfizer Inc | HSBC | (34,666) |
| (83,019) | Pfizer Inc | Morgan Stanley | (48,981) |
| 16,269 | PG&E Corp | Morgan Stanley | 813 |
| (10,351) | PGT Innovations Inc | Barclays Bank | (5,176) |
| (7,280) | PGT Innovations Inc | Goldman Sachs | (19,074) |
| (16,375) | PGT Innovations Inc | HSBC | (52,728) |
| (41,861) | PGT Innovations Inc | Morgan Stanley | (20,931) |
| (24,202) | PH Glatfelter Co | Bank of America Merrill Lynch | (42,838) |
| (15,721) | PH Glatfelter Co | Barclays Bank | (8,804) |
| (41,365) | PH Glatfelter Co | Goldman Sachs | (73,216) |
| (40,452) | PH Glatfelter Co | HSBC | (22,653) |
| (11,950) | PH Glatfelter Co | Morgan Stanley | (6,692) |
| (39,670) | PhaseBio Pharmaceuticals Inc | Barclays Bank | (46,811) |
| (8,843) | Phathom Pharmaceuticals Inc | Barclays Bank | (2,918) |
| (3,534) | Phathom Pharmaceuticals Inc | HSBC | (10,143) |
| (7,837) | Phibro Animal Health Corp 'A' | Bank of America Merrill Lynch | (32,014) |
| (7,524) | Phibro Animal Health Corp 'A' | Barclays Bank | (14,935) |
| (8,359) | Phibro Animal Health Corp 'A' | Goldman Sachs | (34,147) |
| (5,422) | Phibro Animal Health Corp 'A' | HSBC | (22,583) |
| (23,589) | Phibro Animal Health Corp 'A' | Morgan Stanley | (46,824) |
| (1,242) | Philip Morris International Inc | Bank of America Merrill Lynch | 148 |
| (19,387) | Philip Morris International Inc | Barclays Bank | (29,274) |
| (7,009) | Philip Morris International Inc | Goldman Sachs | (29,298) |
| (9,605) | Philip Morris International Inc | HSBC | 384 |
| (38,134) | Philip Morris International Inc | Morgan Stanley | (57,582) |
| (10,260) | Phillips 66 | Bank of America Merrill Lynch | (73,462) |
| (11,843) | Phillips 66 | Barclays Bank | (19,304) |
| (12,003) | Phillips 66 | Goldman Sachs | (85,941) |
| (7,280) | Phillips 66 | HSBC | (7,498) |
| (2,434) | Phillips 66 | Morgan Stanley | (3,967) |
| (10,248) | Photronics Inc | Bank of America Merrill Lynch | (5,380) |
| (7,038) | Photronics Inc | Barclays Bank | 6,827 |
| (39,127) | Photronics Inc | Goldman Sachs | (20,542) |
| (25,293) | Photronics Inc | Morgan Stanley | 24,534 |
| 9,435 | Phreesia Inc | Barclays Bank | (4,434) |
| 14,224 | Phreesia Inc | Goldman Sachs | 39,685 |
| 20,283 | Phreesia Inc | HSBC | 29,410 |
| 7,762 | Phreesia Inc | Morgan Stanley | (3,648) |
| (86,665) | Physicians Realty Trust (REIT) | Bank of America Merrill Lynch | (171,597) |
| (11,093) | Physicians Realty Trust (REIT) | Barclays Bank | (5,879) |
| 52,880 | Physicians Realty Trust (REIT) | Barclays Bank | 28,026 |
| (18,278) | Physicians Realty Trust (REIT) | Goldman Sachs | (36,190) |
| (17,830) | Physicians Realty Trust (REIT) | HSBC | (22,822) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 95,739 | Physicians Realty Trust (REIT) | HSBC | 121,901 |
| (23,953) | Physicians Realty Trust (REIT) | Morgan Stanley | (12,695) |
| 158,534 | Physicians Realty Trust (REIT) | Morgan Stanley | 84,023 |
| (24,602) | PICO Holdings Inc | Bank of America Merrill Lynch | (18,698) |
| (8,996) | PICO Holdings Inc | Barclays Bank | (450) |
| (35,268) | PICO Holdings Inc | Goldman Sachs | (26,804) |
| (10,469) | PICO Holdings Inc | HSBC | 3,141 |
| (9,357) | PICO Holdings Inc | Morgan Stanley | (468) |
| (47,906) | Piedmont Office Realty Trust Inc 'A' (REIT) | Barclays Bank | (102,998) |
| (136,480) | Piedmont Office Realty Trust Inc 'A' (REIT) | Goldman Sachs | (438,101) |
| (172,887) | Piedmont Office Realty Trust Inc 'A' (REIT) | HSBC | 28,653 |
| (124,810) | Piedmont Office Realty Trust Inc 'A' (REIT) | Morgan Stanley | (268,341) |
| (10,041) | Pieris Pharmaceuticals Inc | Bank of America Merrill Lynch | (5,422) |
| (8,795) | Pieris Pharmaceuticals Inc | Barclays Bank | (1,671) |
| (19,870) | Pieris Pharmaceuticals Inc | Goldman Sachs | (10,730) |
| (18,428) | Pieris Pharmaceuticals Inc | Morgan Stanley | (3,501) |
| 3,796 | Pilgrim's Pride Corp | Bank of America Merrill Lynch | (1,708) |
| (6,462) | Pilgrim's Pride Corp | Bank of America Merrill Lynch | 4,239 |
| 7,513 | Pilgrim's Pride Corp | Barclays Bank | (3,982) |
| (17,838) | Pilgrim's Pride Corp | Barclays Bank | 9,454 |
| 16,010 | Pilgrim's Pride Corp | Goldman Sachs | (7,205) |
| (5,457) | Pilgrim's Pride Corp | Goldman Sachs | 2,456 |
| 17,880 | Pilgrim's Pride Corp | HSBC | (20,383) |
| (2,081) | Pilgrim's Pride Corp | HSBC | 2,372 |
| 29,352 | Pilgrim's Pride Corp | Morgan Stanley | (15,557) |
| (18,725) | Pilgrim's Pride Corp | Morgan Stanley | 9,924 |
| (30,836) | Ping Identity Holding Corp | Barclays Bank | (22,819) |
| (4,311) | Ping Identity Holding Corp | Morgan Stanley | (3,190) |
| 45,058 | Pinnacle Financial Partners Inc | Bank of America Merrill Lynch | 254,127 |
| 17,278 | Pinnacle Financial Partners Inc | Barclays Bank | 55,117 |
| 15,186 | Pinnacle Financial Partners Inc | Goldman Sachs | 84,528 |
| 10,358 | Pinnacle Financial Partners Inc | HSBC | 29,075 |
| 12,869 | Pinnacle Financial Partners Inc | Morgan Stanley | 41,052 |
| 24,951 | Pinnacle West Capital Corp | Bank of America Merrill Lynch | 107,788 |
| 4,821 | Pinnacle West Capital Corp | Barclays Bank | 14,849 |
| (3,160) | Pinnacle West Capital Corp | Barclays Bank | (9,733) |
| 10,463 | Pinnacle West Capital Corp | Goldman Sachs | 45,200 |
| 9,427 | Pinnacle West Capital Corp | HSBC | 19,305 |
| (2,445) | Pinnacle West Capital Corp | HSBC | (4,572) |
| 12,430 | Pinnacle West Capital Corp | Morgan Stanley | 38,284 |
| (6,517) | Pinnacle West Capital Corp | Morgan Stanley | (20,072) |
| 2,895 | Pinterest Inc 'A' | Bank of America Merrill Lynch | 5,240 |
| 7,519 | Pinterest Inc 'A' | Goldman Sachs | 13,610 |
| 29,748 | Pinterest Inc 'A' | HSBC | 33,636 |
| 22,159 | Pinterest Inc 'A' | Morgan Stanley | 32,130 |
| (104,756) | Pioneer Bancorp Inc | Morgan Stanley | 14,666 |
| (2,668) | Pioneer Natural Resources Co | Barclays Bank | 4,776 |
| (18,344) | Pioneer Natural Resources Co | Goldman Sachs | (142,533) |
| (9,592) | Pioneer Natural Resources Co | HSBC | (20,716) |
| (7,523) | Pioneer Natural Resources Co | Morgan Stanley | 13,466 |
| (4,436) | Piper Sandler Cos | Bank of America Merrill Lynch | (31,318) |
| (11,212) | Piper Sandler Cos | Barclays Bank | (30,807) |
| (6,517) | Piper Sandler Cos | Goldman Sachs | (46,010) |
| (3,931) | Piper Sandler Cos | HSBC | (29,546) |
| (7,689) | Piper Sandler Cos | Morgan Stanley | (22,759) |
| (40,066) | Pitney Bowes Inc | Bank of America Merrill Lynch | (14,023) |
| (17,357) | Pitney Bowes Inc | Barclays Bank | (2,083) |
| (105,601) | Pitney Bowes Inc | Goldman Sachs | (36,960) |
| (7,603) | Pitney Bowes Inc | HSBC | 608 |
| (115,939) | Pitney Bowes Inc | Morgan Stanley | (13,913) |
| (8,000) | Pixelworks Inc | Bank of America Merrill Lynch | (1,520) |
| (34,016) | Pixelworks Inc | Barclays Bank | - |
| (16,097) | Pixelworks Inc | Goldman Sachs | (3,058) |
| (13,855) | Pixelworks Inc | HSBC | (277) |
| (23,426) | Pixelworks Inc | Morgan Stanley | - |
| (3,302) | PJT Partners Inc 'A' | Bank of America Merrill Lynch | (22,784) |
| (1,424) | PJT Partners Inc 'A' | Barclays Bank | (5,084) |
| (1,519) | PJT Partners Inc 'A' | Goldman Sachs | (10,481) |
| (3,206) | PJT Partners Inc 'A' | HSBC | (19,012) |
| (15,670) | PJT Partners Inc 'A' | Morgan Stanley | (55,942) |
| 58,679 | Plains GP Holdings LP 'A' | Bank of America Merrill Lynch | 78,043 |
| 10,072 | Plains GP Holdings LP 'A' | Goldman Sachs | 1,172 |
| 49,345 | Plains GP Holdings LP 'A' | HSBC | 64,149 |
| 14,287 | Plains GP Holdings LP 'A' | Morgan Stanley | (2,000) |
| 7,255 | Planet Fitness Inc 'A' | Goldman Sachs | 92,756 |
| 5,852 | Planet Fitness Inc 'A' | HSBC | 59,465 |
| 10,409 | Planet Fitness Inc 'A' | Morgan Stanley | 17,715 |
| (4,000) | Plantronics Inc | Barclays Bank | 3,760 |
| (5,591) | Plantronics Inc | HSBC | 429 |
| (17,184) | Plantronics Inc | Morgan Stanley | 16,153 |
| 15,426 | Playa Hotels & Resorts NV | Bank of America Merrill Lynch | 2,237 |
| 11,313 | Playa Hotels & Resorts NV | Barclays Bank | (1,414) |
| 16,133 | Playa Hotels & Resorts NV | Goldman Sachs | 2,339 |
| 26,466 | Playa Hotels & Resorts NV | HSBC | 12,307 |
| 17,236 | Playa Hotels & Resorts NV | Morgan Stanley | (2,155) |
| 21,351 | PlayAGS Inc | Barclays Bank | 7,686 |
| 22,046 | PlayAGS Inc | HSBC | 21,605 |
| 27,978 | PlayAGS Inc | Morgan Stanley | 10,072 |
| 7,096 | Plexus Corp | Barclays Bank | 13,482 |
| 7,232 | Plexus Corp | Goldman Sachs | 53,878 |
| 15,657 | Plexus Corp | HSBC | 16,284 |
| 5,558 | Plexus Corp | Morgan Stanley | 10,560 |
| (5,049) | Plug Power Inc | Bank of America Merrill Lynch | (429) |
| (66,291) | Plug Power Inc | Barclays Bank | (3,646) |
| (64,155) | Plug Power Inc | HSBC | 24,700 |
| 2,954 | Pluralsight Inc 'A' | Barclays Bank | (2,452) |
| 2,171 | Pluralsight Inc 'A' | Goldman Sachs | 1,728 |
| 10,794 | Pluralsight Inc 'A' | HSBC | 25,690 |
| 9,350 | Pluralsight Inc 'A' | Morgan Stanley | (7,761) |
| 31,050 | Plymouth Industrial Inc (REIT) | HSBC | 9,936 |
| 40,699 | Plymouth Industrial Inc (REIT) | Morgan Stanley | 14,652 |
| 12,297 | PNM Resources Inc | Bank of America Merrill Lynch | 36,116 |
| 29,969 | PNM Resources Inc | Barclays Bank | 51,847 |
| 26,620 | PNM Resources Inc | Goldman Sachs | 80,925 |
| 51,639 | PNM Resources Inc | HSBC | 46,476 |
| 67,539 | PNM Resources Inc | Morgan Stanley | 116,842 |
| (2,177) | Polaris Inc | Bank of America Merrill Lynch | (29,912) |
| (2,826) | Polaris Inc | Barclays Bank | (7,863) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,510) | Polaris Inc | Goldman Sachs | (48,227) |
| (9,980) | Polaris Inc | HSBC | (150,656) |
| (3,643) | Polaris Inc | Morgan Stanley | (14,463) |
| (77,395) | PolarityTE Inc | Morgan Stanley | (5,425) |
| 9,541 | PolyOne Corp | Bank of America Merrill Lynch | 6,152 |
| 4,489 | PolyOne Corp | Barclays Bank | 1,796 |
| 28,470 | PolyOne Corp | Goldman Sachs | 92,812 |
| 4,394 | PolyOne Corp | HSBC | 10,464 |
| 71,644 | PolyOne Corp | Morgan Stanley | 28,657 |
| (2,327) | Ponce de Leon Federal Bank | Goldman Sachs | (1,978) |
| (1,417) | Ponce de Leon Federal Bank | HSBC | 198 |
| (66,516) | Ponce de Leon Federal Bank | Morgan Stanley | 18,624 |
| 77 | Pool Corp | Bank of America Merrill Lynch | 1,952 |
| 3,795 | Pool Corp | Barclays Bank | 86,185 |
| 1,543 | Pool Corp | Goldman Sachs | 53,517 |
| 2,371 | Pool Corp | HSBC | 60,336 |
| 2,930 | Pool Corp | Morgan Stanley | 66,540 |
| (7,591) | Popular Inc | Bank of America Merrill Lynch | (29,384) |
| (4,516) | Popular Inc | Barclays Bank | (6,043) |
| (6,084) | Popular Inc | Goldman Sachs | (26,891) |
| (9,401) | Popular Inc | HSBC | (23,358) |
| (14,414) | Popular Inc | Morgan Stanley | (28,252) |
| 57,777 | Portland General Electric Co | Bank of America Merrill Lynch | 290,618 |
| 32,029 | Portland General Electric Co | Barclays Bank | 91,283 |
| 18,238 | Portland General Electric Co | Goldman Sachs | 91,737 |
| 49,874 | Portland General Electric Co | HSBC | 24,438 |
| 49,501 | Portland General Electric Co | Morgan Stanley | 141,078 |
| (9,355) | Post Holdings Inc | Bank of America Merrill Lynch | (25,539) |
| 3,770 | Post Holdings Inc | Bank of America Merrill Lynch | 10,292 |
| (2,006) | Post Holdings Inc | Barclays Bank | (5,557) |
| 5,901 | Post Holdings Inc | Barclays Bank | 16,346 |
| (4,546) | Post Holdings Inc | Goldman Sachs | (11,676) |
| 7,444 | Post Holdings Inc | Goldman Sachs | 20,322 |
| (6,999) | Post Holdings Inc | HSBC | 14,208 |
| 13,218 | Post Holdings Inc | HSBC | (23,780) |
| (2,537) | Post Holdings Inc | Morgan Stanley | (7,027) |
| 15,384 | Post Holdings Inc | Morgan Stanley | 42,614 |
| (84,451) | Potbelly Corp | Bank of America Merrill Lynch | (4,223) |
| (57,754) | Potbelly Corp | HSBC | 51,401 |
| (46,211) | Potbelly Corp | Morgan Stanley | (12,939) |
| (1,336) | PotlatchDeltic Corp (REIT) | Goldman Sachs | (4,462) |
| (1,162) | PotlatchDeltic Corp (REIT) | HSBC | 3,155 |
| (80,360) | PotlatchDeltic Corp (REIT) | Morgan Stanley | (25,715) |
| (2,651) | Powell Industries Inc | Bank of America Merrill Lynch | (6,283) |
| (6,714) | Powell Industries Inc | Goldman Sachs | (15,912) |
| (13,305) | Powell Industries Inc | Morgan Stanley | (2,661) |
| 3,285 | Power Integrations Inc | Bank of America Merrill Lynch | 26,346 |
| 1,716 | Power Integrations Inc | Barclays Bank | 3,724 |
| 1,703 | Power Integrations Inc | Goldman Sachs | 13,659 |
| 14,831 | Power Integrations Inc | HSBC | 31,441 |
| 19,160 | Power Integrations Inc | Morgan Stanley | 41,577 |
| 12,046 | Powerfleet Inc | Bank of America Merrill Lynch | 6,445 |
| 11,590 | Powerfleet Inc | Barclays Bank | (2,260) |
| 14,470 | Powerfleet Inc | Goldman Sachs | 7,741 |
| 16,703 | Powerfleet Inc | HSBC | (418) |
| 8,735 | Powerfleet Inc | Morgan Stanley | (1,703) |
| 16,024 | PPD Inc | Bank of America Merrill Lynch | (8,172) |
| 7,492 | PPD Inc | Barclays Bank | (2,023) |
| 28,312 | PPD Inc | Goldman Sachs | (14,439) |
| 6,338 | PPD Inc | HSBC | (2,789) |
| 14,481 | PPD Inc | Morgan Stanley | (3,910) |
| 6,527 | PPG Industries Inc | Barclays Bank | 33,810 |
| 10,135 | PPG Industries Inc | Goldman Sachs | 146,349 |
| 9,191 | PPG Industries Inc | HSBC | 87,792 |
| 30,469 | PPG Industries Inc | Morgan Stanley | 157,829 |
| (6,822) | PPL Corp | Bank of America Merrill Lynch | (19,784) |
| (2,004) | PPL Corp | Barclays Bank | (3,527) |
| (39,215) | PPL Corp | Goldman Sachs | (113,724) |
| (78,910) | PPL Corp | HSBC | (102,583) |
| (76,338) | PPL Corp | Morgan Stanley | (134,355) |
| 25,050 | PQ Group Holdings Inc | Bank of America Merrill Lynch | 33,066 |
| 31,683 | PQ Group Holdings Inc | Barclays Bank | 15,842 |
| 21,371 | PQ Group Holdings Inc | Goldman Sachs | 28,210 |
| 29,219 | PQ Group Holdings Inc | HSBC | 16,947 |
| 15,113 | PQ Group Holdings Inc | Morgan Stanley | 7,557 |
| 2,800 | PRA Group Inc | Barclays Bank | 6,244 |
| (914) | PRA Group Inc | Goldman Sachs | (2,148) |
| 4,092 | PRA Group Inc | Goldman Sachs | 9,616 |
| 15,170 | PRA Group Inc | HSBC | 3,489 |
| (745) | PRA Group Inc | Morgan Stanley | (1,661) |
| 12,165 | PRA Group Inc | Morgan Stanley | 27,128 |
| 2,882 | PRA Health Sciences Inc | Bank of America Merrill Lynch | 28,157 |
| 3,095 | PRA Health Sciences Inc | Barclays Bank | 13,309 |
| 5,824 | PRA Health Sciences Inc | Goldman Sachs | 56,900 |
| 12,697 | PRA Health Sciences Inc | HSBC | 142,461 |
| 7,673 | PRA Health Sciences Inc | Morgan Stanley | 32,994 |
| 6,865 | Precigen Inc | Bank of America Merrill Lynch | (1,991) |
| 9,023 | Precigen Inc | Barclays Bank | (3,068) |
| 16,098 | Precigen Inc | Goldman Sachs | (4,668) |
| 16,648 | Precigen Inc | HSBC | (17,147) |
| 16,240 | Precigen Inc | Morgan Stanley | (5,522) |
| (2,976) | Precision BioSciences Inc | Bank of America Merrill Lynch | 2,411 |
| (13,412) | Precision BioSciences Inc | Barclays Bank | 4,962 |
| (11,091) | Precision BioSciences Inc | Goldman Sachs | 8,984 |
| (3,284) | Precision BioSciences Inc | HSBC | 1,773 |
| 102,809 | Precision Drilling Corp | Goldman Sachs | 4,122 |
| (1,282) | Preferred Bank | Bank of America Merrill Lynch | (5,896) |
| (9,348) | Preferred Bank | Barclays Bank | (25,146) |
| (8,698) | Preferred Bank | Goldman Sachs | (56,537) |
| (6,905) | Preferred Bank | HSBC | (11,117) |
| (13,506) | Preferred Bank | Morgan Stanley | (36,331) |
| (3,715) | Preformed Line Products Co | Bank of America Merrill Lynch | (22,401) |
| (2,535) | Preformed Line Products Co | Barclays Bank | (2,789) |
| (4,214) | Preformed Line Products Co | Goldman Sachs | (25,410) |
| (1,190) | Preformed Line Products Co | HSBC | (2,309) |
| (2,236) | Preformed Line Products Co | Morgan Stanley | (2,460) |
| 7,435 | Premier Financial Bancorp Inc | Barclays Bank | 6,766 |
| 6,452 | Premier Financial Bancorp Inc | HSBC | 9,678 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 6,793 | Premier Financial Bancorp Inc | Morgan Stanley | 6,182 |
| (1,595) | Premier Inc ‘A’ | Bank of America Merrill Lynch | (6,651) |
| 14,330 | Premier Inc ‘A’ | Bank of America Merrill Lynch | 59,756 |
| (1,646) | Premier Inc ‘A’ | Barclays Bank | (1,844) |
| (2,286) | Premier Inc ‘A’ | Goldman Sachs | (9,533) |
| 4,233 | Premier Inc ‘A’ | HSBC | 19,017 |
| (20,500) | Premier Inc ‘A’ | Morgan Stanley | (22,960) |
| 2,691 | Prestige Consumer Healthcare Inc | Bank of America Merrill Lynch | 7,454 |
| 4,961 | Prestige Consumer Healthcare Inc | Barclays Bank | 3,026 |
| 20,076 | Prestige Consumer Healthcare Inc | Goldman Sachs | 55,610 |
| 2,269 | Prestige Consumer Healthcare Inc | HSBC | 5,786 |
| 30,386 | Prestige Consumer Healthcare Inc | Morgan Stanley | 18,535 |
| 9,742 | Prevail Therapeutics Inc | Bank of America Merrill Lynch | 20,556 |
| 8,271 | Prevail Therapeutics Inc | Barclays Bank | (10,091) |
| 5,591 | Prevail Therapeutics Inc | Goldman Sachs | 1,723 |
| 4,077 | Prevail Therapeutics Inc | HSBC | 3,120 |
| 5,788 | Prevail Therapeutics Inc | Morgan Stanley | (7,061) |
| (12,814) | PRGX Global Inc | Bank of America Merrill Lynch | (2,435) |
| (1,164) | PRGX Global Inc | Barclays Bank | (279) |
| (63,183) | PRGX Global Inc | Goldman Sachs | (12,005) |
| (36,169) | PRGX Global Inc | HSBC | (10,127) |
| (48,161) | PRGX Global Inc | Morgan Stanley | (11,559) |
| (7,292) | PriceSmart Inc | Bank of America Merrill Lynch | (30,627) |
| (6,608) | PriceSmart Inc | Goldman Sachs | (25,904) |
| (6,290) | PriceSmart Inc | HSBC | (3,900) |
| (21,660) | PriceSmart Inc | Morgan Stanley | (55,016) |
| (589) | PrimeEnergy Resources Corp | Barclays Bank | 10,755 |
| (176) | PrimeEnergy Resources Corp | Goldman Sachs | (3,509) |
| (238) | PrimeEnergy Resources Corp | HSBC | (2,137) |
| (543) | PrimeEnergy Resources Corp | Morgan Stanley | 9,915 |
| (7,889) | Primerica Inc | Bank of America Merrill Lynch | (97,543) |
| (4,366) | Primerica Inc | Barclays Bank | (24,520) |
| (2,573) | Primerica Inc | Goldman Sachs | (31,634) |
| (5,551) | Primerica Inc | HSBC | (30,475) |
| (14,292) | Primerica Inc | Morgan Stanley | (84,037) |
| 4,336 | Primoris Services Corp | Barclays Bank | 6,157 |
| 32,082 | Primoris Services Corp | Goldman Sachs | 95,604 |
| 12,401 | Primoris Services Corp | HSBC | 19,966 |
| 25,918 | Primoris Services Corp | Morgan Stanley | 36,804 |
| (13,463) | Principal Financial Group Inc | Bank of America Merrill Lynch | (66,238) |
| (17,085) | Principal Financial Group Inc | Barclays Bank | (31,436) |
| (36,614) | Principal Financial Group Inc | Goldman Sachs | (180,140) |
| (8,344) | Principal Financial Group Inc | HSBC | (4,672) |
| (14,049) | Principal Financial Group Inc | Morgan Stanley | (25,850) |
| 1,909 | Principia Biopharma Inc | Bank of America Merrill Lynch | (3,246) |
| 2,094 | Principia Biopharma Inc | Barclays Bank | (5,423) |
| 3,044 | Principia Biopharma Inc | Goldman Sachs | (5,175) |
| 1,063 | Principia Biopharma Inc | HSBC | 1,020 |
| 4,300 | Principia Biopharma Inc | Morgan Stanley | (11,137) |
| 3,840 | Priority Technology Holdings | HSBC | 1,133 |
| (23,139) | ProAssurance Corp | Bank of America Merrill Lynch | (9,024) |
| (2,438) | ProAssurance Corp | Barclays Bank | 780 |
| (6,897) | ProAssurance Corp | HSBC | 15,311 |
| (17,404) | ProAssurance Corp | Morgan Stanley | 5,569 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,706 | Procter & Gamble Co | Bank of America Merrill Lynch | 6,730 |
| 19,251 | Procter & Gamble Co | Barclays Bank | 66,223 |
| 10,986 | Procter & Gamble Co | Goldman Sachs | 15,710 |
| (11,649) | Procter & Gamble Co | Goldman Sachs | (16,658) |
| 2,139 | Procter & Gamble Co | HSBC | 193 |
| (22,760) | Procter & Gamble Co | HSBC | (2,048) |
| 26,611 | Procter & Gamble Co | Morgan Stanley | 91,542 |
| (5,834) | Procter & Gamble Co | Morgan Stanley | (20,069) |
| 9,693 | Professional Holding Corp ‘A’ | Bank of America Merrill Lynch | (6,300) |
| 12,022 | Professional Holding Corp ‘A’ | Barclays Bank | (10,820) |
| 4,495 | Professional Holding Corp ‘A’ | Goldman Sachs | (2,922) |
| 8,618 | Professional Holding Corp ‘A’ | HSBC | (6,205) |
| 6,176 | Professional Holding Corp ‘A’ | Morgan Stanley | (5,558) |
| 5,366 | Progress Software Corp | Bank of America Merrill Lynch | 22,698 |
| 5,550 | Progress Software Corp | Barclays Bank | 4,884 |
| (20,948) | Progress Software Corp | Barclays Bank | (18,434) |
| (26,952) | Progress Software Corp | Goldman Sachs | (111,856) |
| 4,332 | Progress Software Corp | Goldman Sachs | 18,324 |
| 7,561 | Progress Software Corp | HSBC | 9,527 |
| (9,289) | Progress Software Corp | HSBC | (11,704) |
| 7,069 | Progress Software Corp | Morgan Stanley | 6,221 |
| (1,504) | Progress Software Corp | Morgan Stanley | (1,324) |
| (5,152) | Progressive Corp | Bank of America Merrill Lynch | (6,507) |
| (19,748) | Progressive Corp | Barclays Bank | (42,656) |
| (9,458) | Progressive Corp | Goldman Sachs | (9,614) |
| (6,568) | Progressive Corp | HSBC | (17,142) |
| (3,894) | Progressive Corp | Morgan Stanley | (8,411) |
| 13,125 | Progyny Inc | Bank of America Merrill Lynch | (12,635) |
| 7,273 | Progyny Inc | Barclays Bank | (5,018) |
| 11,791 | Progyny Inc | Goldman Sachs | (12,734) |
| 2,955 | Progyny Inc | HSBC | 7,062 |
| 7,840 | Prologis Inc (REIT) | HSBC | 21,948 |
| (9,431) | Prologis Inc (REIT) | HSBC | (21,314) |
| 23,178 | Prologis Inc (REIT) | Morgan Stanley | 108,473 |
| (3,614) | Proofpoint Inc | Bank of America Merrill Lynch | 5,674 |
| 3,218 | Proofpoint Inc | Bank of America Merrill Lynch | (5,052) |
| (4,111) | Proofpoint Inc | Barclays Bank | (7,071) |
| 6,956 | Proofpoint Inc | Barclays Bank | 11,964 |
| (2,567) | Proofpoint Inc | Goldman Sachs | 4,030 |
| 1,830 | Proofpoint Inc | Goldman Sachs | (2,873) |
| (2,961) | Proofpoint Inc | HSBC | 21,112 |
| 2,834 | Proofpoint Inc | HSBC | (20,206) |
| (3,219) | Proofpoint Inc | Morgan Stanley | (5,537) |
| 1,304 | Proofpoint Inc | Morgan Stanley | 2,243 |
| 13,338 | ProPetro Holding Corp | HSBC | 1,601 |
| 2,428 | PROS Holdings Inc | Bank of America Merrill Lynch | 17,355 |
| 11,404 | PROS Holdings Inc | Barclays Bank | 55,651 |
| 13,632 | PROS Holdings Inc | Goldman Sachs | 99,977 |
| 16,468 | PROS Holdings Inc | HSBC | 71,871 |
| 1,869 | PROS Holdings Inc | Morgan Stanley | 9,121 |
| (20,450) | ProSight Global Inc | Barclays Bank | 4,908 |
| (2,706) | ProSight Global Inc | Morgan Stanley | 649 |
| (11,898) | Prosperity Bancshares Inc | Bank of America Merrill Lynch | 14,343 |
| (2,405) | Prosperity Bancshares Inc | Barclays Bank | 786 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,486) | Prosperity Bancshares Inc | Goldman Sachs | (27,564) |
| (1,095) | Prosperity Bancshares Inc | HSBC | (4,960) |
| (11,883) | Prosperity Bancshares Inc | Morgan Stanley | (46,938) |
| (3,029) | Protagonist Therapeutics Inc | Barclays Bank | (2,878) |
| (3,782) | Protagonist Therapeutics Inc | Goldman Sachs | (2,231) |
| (16,198) | Protagonist Therapeutics Inc | HSBC | (41,953) |
| 664 | Protara Therapeutic Inc | HSBC | 14,814 |
| 80,294 | Protective Insurance Corp ‘B’ | Bank of America Merrill Lynch | 96,353 |
| 7,370 | Protective Insurance Corp ‘B’ | Goldman Sachs | 8,844 |
| (51,193) | Proteostasis Therapeutics Inc | Barclays Bank | 13,310 |
| (62,121) | Proteostasis Therapeutics Inc | Morgan Stanley | 16,151 |
| (16,759) | Prothena Corp Plc | Barclays Bank | 14,748 |
| (7,588) | Prothena Corp Plc | Goldman Sachs | 2,201 |
| (20,444) | Prothena Corp Plc | HSBC | 4,907 |
| (21,300) | Prothena Corp Plc | Morgan Stanley | 18,744 |
| (8,149) | Proto Labs Inc | Barclays Bank | (15,287) |
| (1,324) | Proto Labs Inc | Goldman Sachs | (21,889) |
| 11,271 | Proto Labs Inc | Goldman Sachs | 226,547 |
| (1,897) | Proto Labs Inc | HSBC | (46,918) |
| (3,768) | Proto Labs Inc | Morgan Stanley | (8,515) |
| (21,702) | Provention Bio Inc | Barclays Bank | (4,123) |
| (18,891) | Provention Bio Inc | Goldman Sachs | (4,156) |
| (18,096) | Providence Service Corp | Bank of America Merrill Lynch | (266,011) |
| (453) | Providence Service Corp | Morgan Stanley | (1,096) |
| 11,331 | Provident Bancorp Inc | Bank of America Merrill Lynch | 5,779 |
| 64,526 | Provident Bancorp Inc | Barclays Bank | 4,517 |
| 49,282 | Provident Bancorp Inc | Goldman Sachs | 25,134 |
| 25,994 | Provident Bancorp Inc | HSBC | (2,472) |
| 17,883 | Provident Bancorp Inc | Morgan Stanley | 1,252 |
| 4,699 | Provident Financial Holdings Inc | Bank of America Merrill Lynch | 3,336 |
| 5,869 | Provident Financial Holdings Inc | Barclays Bank | 2,289 |
| 3,352 | Provident Financial Holdings Inc | Goldman Sachs | 2,380 |
| 5,456 | Provident Financial Holdings Inc | HSBC | (546) |
| 3,795 | Provident Financial Holdings Inc | Morgan Stanley | 1,480 |
| 6,600 | Provident Financial Services Inc | HSBC | (1,386) |
| 14,500 | Provident Financial Services Inc | Morgan Stanley | 10,585 |
| 4,146 | Prudential Bancorp Inc | Bank of America Merrill Lynch | 912 |
| 900 | Prudential Bancorp Inc | Barclays Bank | 513 |
| 1,826 | Prudential Bancorp Inc | Goldman Sachs | 402 |
| 9,752 | Prudential Financial Inc | Bank of America Merrill Lynch | 71,384 |
| 14,213 | Prudential Financial Inc | Barclays Bank | 56,426 |
| 17,709 | Prudential Financial Inc | Goldman Sachs | 54,815 |
| 38,722 | Prudential Financial Inc | HSBC | 65,992 |
| 80,890 | Prudential Financial Inc | Morgan Stanley | 272,683 |
| (2,188) | PS Business Parks Inc (REIT) | Bank of America Merrill Lynch | (44,395) |
| (3,026) | PS Business Parks Inc (REIT) | Barclays Bank | (27,295) |
| (10,408) | PS Business Parks Inc (REIT) | Goldman Sachs | (213,468) |
| (25,386) | PS Business Parks Inc (REIT) | HSBC | (208,129) |
| (17,103) | PS Business Parks Inc (REIT) | Morgan Stanley | (154,270) |
| (6,140) | PTC Inc | Bank of America Merrill Lynch | (59,988) |
| (8,537) | PTC Inc | Barclays Bank | (38,929) |
| (6,498) | PTC Inc | Goldman Sachs | (63,485) |
| (6,656) | PTC Inc | HSBC | (21,432) |
| (17,102) | PTC Inc | Morgan Stanley | (77,985) |
| (3,470) | PTC Therapeutics Inc | Bank of America Merrill Lynch | (2,915) |
| 3,268 | PTC Therapeutics Inc | Bank of America Merrill Lynch | 2,745 |
| (7,098) | PTC Therapeutics Inc | Barclays Bank | 6,672 |
| 1,690 | PTC Therapeutics Inc | Barclays Bank | (1,077) |
| (6,095) | PTC Therapeutics Inc | Goldman Sachs | (5,120) |
| 2,465 | PTC Therapeutics Inc | Goldman Sachs | 2,071 |
| (14,247) | PTC Therapeutics Inc | HSBC | (73,657) |
| 10,005 | PTC Therapeutics Inc | HSBC | 51,726 |
| (28,262) | PTC Therapeutics Inc | Morgan Stanley | 26,567 |
| 1,243 | PTC Therapeutics Inc | Morgan Stanley | (1,168) |
| (7,283) | Public Service Enterprise Group Inc | Bank of America Merrill Lynch | (37,143) |
| (997) | Public Service Enterprise Group Inc | Barclays Bank | (2,433) |
| 4,823 | Public Service Enterprise Group Inc | Barclays Bank | 2,294 |
| 23,013 | Public Service Enterprise Group Inc | Goldman Sachs | 117,366 |
| (8,973) | Public Service Enterprise Group Inc | HSBC | (16,062) |
| 5,988 | Public Service Enterprise Group Inc | HSBC | 10,719 |
| (18,831) | Public Service Enterprise Group Inc | Morgan Stanley | (45,948) |
| (1,843) | Public Storage (REIT) | Bank of America Merrill Lynch | (44,029) |
| 3,648 | Public Storage (REIT) | Bank of America Merrill Lynch | 87,151 |
| (971) | Public Storage (REIT) | Barclays Bank | (13,002) |
| 1,224 | Public Storage (REIT) | Barclays Bank | 16,389 |
| (14,074) | Public Storage (REIT) | Goldman Sachs | (336,228) |
| 3,456 | Public Storage (REIT) | Goldman Sachs | 82,564 |
| (5,459) | Public Storage (REIT) | HSBC | (51,970) |
| (1,019) | Public Storage (REIT) | Morgan Stanley | (13,644) |
| (1,462) | Pulse Biosciences Inc | Bank of America Merrill Lynch | 2,354 |
| (1,462) | Pulse Biosciences Inc | Bank of America Merrill Lynch | (762) |
| (2,667) | Pulse Biosciences Inc | Barclays Bank | 2,134 |
| (2,667) | Pulse Biosciences Inc | Barclays Bank | (1,390) |
| (20,415) | Pulse Biosciences Inc | HSBC | 36,747 |
| (20,415) | Pulse Biosciences Inc | HSBC | (10,642) |
| (8,017) | Pulse Biosciences Inc | Morgan Stanley | 6,414 |
| (8,017) | Pulse Biosciences Inc | Morgan Stanley | (4,179) |
| (31,307) | PulteGroup Inc | Bank of America Merrill Lynch | (207,252) |
| 14,395 | PulteGroup Inc | Bank of America Merrill Lynch | 95,295 |
| (17,318) | PulteGroup Inc | Barclays Bank | (17,838) |
| (18,765) | PulteGroup Inc | Goldman Sachs | (124,224) |
| 19,569 | PulteGroup Inc | Goldman Sachs | 129,547 |
| (3,941) | PulteGroup Inc | HSBC | (17,577) |
| 32,962 | PulteGroup Inc | HSBC | 147,011 |
| (35,576) | PulteGroup Inc | Morgan Stanley | (36,643) |
| 10,148 | PulteGroup Inc | Morgan Stanley | 10,452 |
| 30,427 | Puma Biotechnology Inc | Barclays Bank | (35,600) |
| 4,076 | Puma Biotechnology Inc | Goldman Sachs | (8,560) |
| (18,640) | Pure Cycle Corp | Bank of America Merrill Lynch | (2,610) |
| (24,419) | Pure Cycle Corp | Barclays Bank | 2,442 |
| (48,474) | Pure Cycle Corp | Goldman Sachs | (5,651) |
| (33,631) | Pure Cycle Corp | HSBC | 3,914 |
| (28,782) | Pure Cycle Corp | Morgan Stanley | 2,878 |
| 37,249 | Pure Storage Inc ‘A’ | Bank of America Merrill Lynch | 126,274 |
| 32,577 | Pure Storage Inc ‘A’ | Barclays Bank | 45,934 |
| 24,667 | Pure Storage Inc ‘A’ | Goldman Sachs | 83,621 |
| 5,504 | Pure Storage Inc ‘A’ | HSBC | 11,944 |
| 37,986 | Pure Storage Inc ‘A’ | Morgan Stanley | 53,560 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (26,326) | Purple Innovation Inc | Bank of America Merrill Lynch | (37,909) |
| (3,958) | Purple Innovation Inc | Barclays Bank | (2,810) |
| (6,736) | Purple Innovation Inc | Goldman Sachs | (9,700) |
| (4,721) | Purple Innovation Inc | HSBC | (7,459) |
| (3,495) | PVH Corp | Bank of America Merrill Lynch | (23,766) |
| (8,592) | PVH Corp | Barclays Bank | (24,573) |
| (2,191) | PVH Corp | Goldman Sachs | (14,899) |
| (4,181) | PVH Corp | HSBC | (4,139) |
| (16,213) | PVH Corp | Morgan Stanley | (46,369) |
| 10,762 | Pzena Investment Management Inc 'A' | Bank of America Merrill Lynch | 2,368 |
| 10,083 | Pzena Investment Management Inc 'A' | Barclays Bank | 706 |
| 11,281 | Pzena Investment Management Inc 'A' | Goldman Sachs | 2,482 |
| 50,812 | Pzena Investment Management Inc 'A' | HSBC | (35,568) |
| 45,307 | Pzena Investment Management Inc 'A' | Morgan Stanley | 3,171 |
| (4,838) | Q2 Holdings Inc | Bank of America Merrill Lynch | (11,969) |
| 774 | Q2 Holdings Inc | Bank of America Merrill Lynch | 1,974 |
| (2,673) | Q2 Holdings Inc | Barclays Bank | (2,112) |
| 4,244 | Q2 Holdings Inc | Barclays Bank | 150 |
| (10,708) | Q2 Holdings Inc | Goldman Sachs | (27,306) |
| 4,409 | Q2 Holdings Inc | Goldman Sachs | 11,331 |
| (6,039) | Q2 Holdings Inc | HSBC | 1,027 |
| 1,495 | Q2 Holdings Inc | HSBC | 576 |
| (13,220) | Q2 Holdings Inc | Morgan Stanley | (10,443) |
| 8,064 | Q2 Holdings Inc | Morgan Stanley | 6,371 |
| (3,433) | QAD Inc 'A' | Bank of America Merrill Lynch | (19,534) |
| (4,052) | QAD Inc 'A' | Barclays Bank | (11,021) |
| (2,116) | QAD Inc 'A' | Goldman Sachs | (12,040) |
| (603) | QAD Inc 'A' | HSBC | (784) |
| (19,735) | QAD Inc 'A' | Morgan Stanley | (53,679) |
| (1,940) | QCR Holdings Inc | Bank of America Merrill Lynch | (9,739) |
| (6,929) | QCR Holdings Inc | Barclays Bank | (12,264) |
| (7,297) | QCR Holdings Inc | Goldman Sachs | (36,631) |
| (4,856) | QCR Holdings Inc | HSBC | (4,710) |
| (3,735) | QCR Holdings Inc | Morgan Stanley | (6,611) |
| 127 | Qorvo Inc | Bank of America Merrill Lynch | 1,019 |
| (2,869) | Qorvo Inc | Bank of America Merrill Lynch | (23,009) |
| 1,000 | Qorvo Inc | Barclays Bank | 1,190 |
| (5,684) | Qorvo Inc | Barclays Bank | (6,764) |
| 2,054 | Qorvo Inc | Goldman Sachs | 16,473 |
| (4,906) | Qorvo Inc | Goldman Sachs | (14,709) |
| 4,151 | Qorvo Inc | HSBC | (1,121) |
| (4,988) | Qorvo Inc | HSBC | (5,863) |
| 3,803 | Qorvo Inc | Morgan Stanley | 4,526 |
| (3,960) | Qorvo Inc | Morgan Stanley | (4,712) |
| 9,024 | QTS Realty Trust Inc 'A' (REIT) | Bank of America Merrill Lynch | 31,822 |
| 8,040 | QTS Realty Trust Inc 'A' (REIT) | Barclays Bank | 33,307 |
| 16,186 | QTS Realty Trust Inc 'A' (REIT) | Goldman Sachs | 59,663 |
| 7,881 | QTS Realty Trust Inc 'A' (REIT) | HSBC | 21,977 |
| 71,369 | QTS Realty Trust Inc 'A' (REIT) | Morgan Stanley | 342,572 |
| (46,503) | Quad/Graphics Inc | Bank of America Merrill Lynch | (15,811) |
| (41,475) | Quad/Graphics Inc | Barclays Bank | (2,903) |
| (6,036) | Quad/Graphics Inc | HSBC | 2,294 |
| (47,752) | Quad/Graphics Inc | Morgan Stanley | (3,343) |
| (854) | Quaker Chemical Corp | Bank of America Merrill Lynch | (6,704) |
| (7,498) | Quaker Chemical Corp | Barclays Bank | 24,443 |
| (8,579) | Quaker Chemical Corp | Goldman Sachs | (61,194) |
| (4,545) | Quaker Chemical Corp | HSBC | (62,448) |
| (8,036) | Quaker Chemical Corp | Morgan Stanley | 26,197 |
| (8,095) | QUALCOMM Inc | Bank of America Merrill Lynch | (18,212) |
| (5,401) | QUALCOMM Inc | Barclays Bank | (108) |
| (15,036) | QUALCOMM Inc | Goldman Sachs | (44,357) |
| (17,931) | QUALCOMM Inc | HSBC | 31,521 |
| (17,551) | QUALCOMM Inc | Morgan Stanley | (351) |
| (2,246) | Qualys Inc | Bank of America Merrill Lynch | (16,194) |
| 1,678 | Qualys Inc | Bank of America Merrill Lynch | 12,098 |
| (6,342) | Qualys Inc | Barclays Bank | (6,469) |
| 16,369 | Qualys Inc | Barclays Bank | 16,696 |
| (5,717) | Qualys Inc | Goldman Sachs | (41,220) |
| 3,530 | Qualys Inc | Goldman Sachs | 25,451 |
| (1,841) | Qualys Inc | HSBC | (15,869) |
| 10,506 | Qualys Inc | HSBC | 84,040 |
| (380) | Qualys Inc | Morgan Stanley | (388) |
| 6,519 | Qualys Inc | Morgan Stanley | 5,839 |
| 2,051 | Quanex Building Products Corp | Bank of America Merrill Lynch | 4,328 |
| 56,711 | Quanex Building Products Corp | Barclays Bank | 38,563 |
| 17,426 | Quanex Building Products Corp | Goldman Sachs | 36,769 |
| 14,705 | Quanex Building Products Corp | HSBC | 4,879 |
| 24,300 | Quanex Building Products Corp | Morgan Stanley | 16,524 |
| (8,410) | Quanta Services Inc | Bank of America Merrill Lynch | (39,022) |
| 12,060 | Quanta Services Inc | Bank of America Merrill Lynch | 51,009 |
| (16,523) | Quanta Services Inc | Barclays Bank | (28,585) |
| 3,488 | Quanta Services Inc | Barclays Bank | 6,034 |
| (6,197) | Quanta Services Inc | Goldman Sachs | (28,754) |
| (8,710) | Quanta Services Inc | HSBC | (14,110) |
| 1,418 | Quanta Services Inc | HSBC | 2,297 |
| (17,903) | Quanta Services Inc | Morgan Stanley | (30,972) |
| 25,330 | Quanta Services Inc | Morgan Stanley | 43,821 |
| 2,638 | Quanterix Corp | Bank of America Merrill Lynch | 5,362 |
| 3,641 | Quanterix Corp | Barclays Bank | 10,632 |
| 2,384 | Quanterix Corp | Goldman Sachs | 3,957 |
| 5,407 | Quanterix Corp | HSBC | 3,738 |
| 6,511 | Quanterix Corp | Morgan Stanley | 19,012 |
| 5,982 | Quantum Corp | Bank of America Merrill Lynch | 2,692 |
| 12,470 | Quantum Corp | Barclays Bank | (1,995) |
| 4,968 | Quantum Corp | HSBC | (2,732) |
| 26,448 | Quantum Corp | Morgan Stanley | (4,232) |
| 561 | Quest Diagnostics Inc | Bank of America Merrill Lynch | 1,977 |
| (2,120) | Quest Diagnostics Inc | Barclays Bank | (7,484) |
| 10,501 | Quest Diagnostics Inc | Barclays Bank | 37,069 |
| (8,499) | Quest Diagnostics Inc | HSBC | (35,186) |
| (5,506) | Quest Diagnostics Inc | Morgan Stanley | (19,436) |
| 1,018 | Quest Diagnostics Inc | Morgan Stanley | 1,270 |
| (215) | Quidel Corp | Bank of America Merrill Lynch | (2,765) |
| (1,554) | Quidel Corp | Barclays Bank | (8,853) |
| (1,721) | Quidel Corp | Goldman Sachs | 29,191 |
| (2,382) | Quidel Corp | HSBC | (10,191) |
| (8,262) | Quidel Corp | Morgan Stanley | (1,859) |
| 12,330 | QuinStreet Inc | Bank of America Merrill Lynch | 7,275 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 9,369 | QuinStreet Inc | Barclays Bank | 1,874 |
| 2,925 | QuinStreet Inc | Goldman Sachs | 1,726 |
| 30,659 | QuinStreet Inc | HSBC | (18,395) |
| 18,597 | QuinStreet Inc | Morgan Stanley | 3,719 |
| 32,437 | Quotient Technology Inc | Bank of America Merrill Lynch | 30,815 |
| 14,033 | Quotient Technology Inc | Barclays Bank | 6,315 |
| 48,057 | Quotient Technology Inc | Goldman Sachs | 45,654 |
| 25,206 | Quotient Technology Inc | HSBC | 13,611 |
| 2,018 | Quotient Technology Inc | Morgan Stanley | 908 |
| 19,431 | Qurate Retail Inc ‘A’ | Goldman Sachs | 14,185 |
| 24,833 | Qurate Retail Inc ‘A’ | HSBC | (5,339) |
| (23,128) | Qurate Retail Inc ‘A’ | HSBC | 4,973 |
| 11,005 | Qurate Retail Inc ‘A’ | Morgan Stanley | 3,962 |
| (12,799) | R1 RCM Inc | Bank of America Merrill Lynch | (14,591) |
| (15,555) | R1 RCM Inc | Barclays Bank | (3,733) |
| (17,469) | R1 RCM Inc | Goldman Sachs | (19,915) |
| (20,272) | R1 RCM Inc | HSBC | (19,563) |
| (111,191) | R1 RCM Inc | Morgan Stanley | (26,686) |
| (5,402) | Radian Group Inc | Bank of America Merrill Lynch | (8,859) |
| 2,708 | Radian Group Inc | Barclays Bank | 1,083 |
| (8,569) | Radian Group Inc | Barclays Bank | (3,428) |
| (36,822) | Radian Group Inc | Goldman Sachs | (60,388) |
| 1,902 | Radian Group Inc | Goldman Sachs | 3,119 |
| (11,627) | Radian Group Inc | HSBC | (12,991) |
| (24,699) | Radian Group Inc | Morgan Stanley | (9,880) |
| 16,944 | Radian Group Inc | Morgan Stanley | 6,778 |
| 151,420 | Radiant Logistics Inc | Bank of America Merrill Lynch | 98,423 |
| 34,554 | Radiant Logistics Inc | Barclays Bank | 11,748 |
| 25,497 | Radiant Logistics Inc | Goldman Sachs | 16,573 |
| 50,630 | Radiant Logistics Inc | HSBC | (9,113) |
| 47,942 | Radiant Logistics Inc | Morgan Stanley | 16,300 |
| 3,366 | Radius Health Inc | Bank of America Merrill Lynch | (2,424) |
| 20,994 | Radius Health Inc | Barclays Bank | 210 |
| 9,599 | Radius Health Inc | Goldman Sachs | (6,911) |
| 1,542 | Radius Health Inc | HSBC | (2,837) |
| 10,137 | Radius Health Inc | Morgan Stanley | (461) |
| 6,151 | RadNet Inc | Barclays Bank | (123) |
| 4,811 | RadNet Inc | Goldman Sachs | 10,729 |
| 25,012 | RadNet Inc | HSBC | 69,033 |
| 7,833 | RadNet Inc | Morgan Stanley | (157) |
| (17,381) | Rafael Holdings Inc ‘B’ | Barclays Bank | (17,207) |
| (1,895) | Rafael Holdings Inc ‘B’ | Goldman Sachs | (6,386) |
| (7,802) | Rafael Holdings Inc ‘B’ | HSBC | (14,200) |
| (16,951) | Rafael Holdings Inc ‘B’ | Morgan Stanley | (16,781) |
| 2,822 | Ralph Lauren Corp | Bank of America Merrill Lynch | 35,247 |
| (6,361) | Ralph Lauren Corp | Bank of America Merrill Lynch | (79,449) |
| 1,201 | Ralph Lauren Corp | Barclays Bank | 6,041 |
| 3,759 | Ralph Lauren Corp | Goldman Sachs | 46,950 |
| 11,763 | Ralph Lauren Corp | HSBC | 68,108 |
| (1,857) | Ralph Lauren Corp | HSBC | (10,752) |
| 470 | Ralph Lauren Corp | Morgan Stanley | 2,364 |
| (5,767) | Ralph Lauren Corp | Morgan Stanley | (29,008) |
| (3,671) | Ramaco Resources Inc | Bank of America Merrill Lynch | (3,010) |
| (17,432) | Ramaco Resources Inc | Barclays Bank | (6,798) |
| (14,906) | Ramaco Resources Inc | Goldman Sachs | (12,223) |
| (12,782) | Rambus Inc | Bank of America Merrill Lynch | (12,910) |
| (14,485) | Rambus Inc | Barclays Bank | 3,476 |
| (38,350) | Rambus Inc | Goldman Sachs | (38,733) |
| (12,348) | Rambus Inc | HSBC | (4,302) |
| (34,662) | Rambus Inc | Morgan Stanley | 8,319 |
| (5,329) | Range Resources Corp | Barclays Bank | (266) |
| (28,611) | Range Resources Corp | HSBC | 3,433 |
| 22,946 | Range Resources Corp | Morgan Stanley | 1,147 |
| 18,065 | Ranger Energy Services Inc | Bank of America Merrill Lynch | 994 |
| 9,630 | Ranger Energy Services Inc | Goldman Sachs | 530 |
| 11,753 | Ranger Energy Services Inc | Morgan Stanley | (1,234) |
| 2,707 | Ranpak Holdings Corp ‘A’ | Bank of America Merrill Lynch | 2,707 |
| 7,978 | Ranpak Holdings Corp ‘A’ | Barclays Bank | 2,314 |
| 4,121 | Ranpak Holdings Corp ‘A’ | Goldman Sachs | 4,121 |
| 21,319 | Ranpak Holdings Corp ‘A’ | HSBC | (1,919) |
| 14,809 | Ranpak Holdings Corp ‘A’ | Morgan Stanley | 4,295 |
| 9,092 | Rapid7 Inc | Barclays Bank | 20,366 |
| 31,027 | Rapid7 Inc | Goldman Sachs | 41,377 |
| 8,616 | Rapid7 Inc | HSBC | (2,987) |
| 32,649 | Rapid7 Inc | Morgan Stanley | 68,525 |
| (1,127) | RAPT Therapeutics Inc | Barclays Bank | 135 |
| (2,511) | RAPT Therapeutics Inc | Goldman Sachs | (5,750) |
| (772) | RAPT Therapeutics Inc | Morgan Stanley | 93 |
| (63,786) | Rattler Midstream LP | Barclays Bank | 49,753 |
| (5,174) | Raven Industries Inc | Bank of America Merrill Lynch | (9,365) |
| (4,835) | Raven Industries Inc | Barclays Bank | (290) |
| (15,075) | Raven Industries Inc | Goldman Sachs | (27,286) |
| (10,881) | Raven Industries Inc | HSBC | 7,508 |
| (16,515) | Raven Industries Inc | Morgan Stanley | (991) |
| (5,866) | Raymond James Financial Inc | Bank of America Merrill Lynch | (37,100) |
| (3,289) | Raymond James Financial Inc | Barclays Bank | (14,176) |
| (3,813) | Raymond James Financial Inc | Goldman Sachs | (25,123) |
| 200 | Raymond James Financial Inc | Goldman Sachs | 1,696 |
| (405) | Raymond James Financial Inc | HSBC | (1,089) |
| 4,398 | Raymond James Financial Inc | HSBC | 11,831 |
| (1,663) | Raymond James Financial Inc | Morgan Stanley | (7,168) |
| (29,462) | Rayonier Advanced Materials Inc | Bank of America Merrill Lynch | (6,187) |
| (46,460) | Rayonier Advanced Materials Inc | Morgan Stanley | (9,292) |
| (2,138) | Rayonier Inc (REIT) | Goldman Sachs | (4,811) |
| (29,195) | Rayonier Inc (REIT) | HSBC | 48,756 |
| (48,068) | Rayonier Inc (REIT) | Morgan Stanley | (10,575) |
| 17,503 | RBB Bancorp | Bank of America Merrill Lynch | 21,704 |
| 6,404 | RBB Bancorp | Barclays Bank | 1,281 |
| 13,049 | RBB Bancorp | Goldman Sachs | 16,181 |
| 12,273 | RBB Bancorp | HSBC | (3,314) |
| 26,459 | RBB Bancorp | Morgan Stanley | 5,292 |
| 1,499 | RBC Bearings Inc | Bank of America Merrill Lynch | 31,716 |
| 964 | RBC Bearings Inc | Barclays Bank | 7,326 |
| 1,264 | RBC Bearings Inc | Goldman Sachs | 32,194 |
| (499) | RBC Bearings Inc | HSBC | (6,612) |
| 4,420 | RBC Bearings Inc | HSBC | 58,565 |
| (1,393) | RBC Bearings Inc | Morgan Stanley | (10,587) |
| 5,024 | RBC Bearings Inc | Morgan Stanley | 38,182 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (2,024) | RCI Hospitality Holdings Inc | Bank of America Merrill Lynch | (10,019) |
| (9,268) | RCI Hospitality Holdings Inc | Barclays Bank | (8,063) |
| (8,385) | RCI Hospitality Holdings Inc | Goldman Sachs | (41,506) |
| (2,423) | RCI Hospitality Holdings Inc | HSBC | (5,549) |
| (12,873) | RCI Hospitality Holdings Inc | Morgan Stanley | (11,200) |
| 20,571 | RE/MAX Holdings Inc ‘A’ | HSBC | 26,742 |
| 37,090 | RE/MAX Holdings Inc ‘A’ | Morgan Stanley | 79,002 |
| (231,972) | Reading International Inc ‘A’ | Bank of America Merrill Lynch | (146,142) |
| (7,741) | Reading International Inc ‘A’ | Barclays Bank | (2,864) |
| (33,144) | Reading International Inc ‘A’ | HSBC | (4,309) |
| (20,408) | Reading International Inc ‘A’ | Morgan Stanley | (7,551) |
| (43,880) | Ready Capital Corp (REIT) | Barclays Bank | 11,848 |
| (9,317) | Ready Capital Corp (REIT) | Goldman Sachs | (4,659) |
| (5,552) | Ready Capital Corp (REIT) | HSBC | 1,332 |
| (86,752) | Ready Capital Corp (REIT) | Morgan Stanley | 23,423 |
| 751 | RealNetworks Inc | Bank of America Merrill Lynch | 593 |
| 2,595 | RealNetworks Inc | Goldman Sachs | 2,050 |
| (37,264) | Realogy Holdings Corp | Bank of America Merrill Lynch | (59,622) |
| (2,099) | Realogy Holdings Corp | Barclays Bank | (1,532) |
| (13,498) | Realogy Holdings Corp | HSBC | (12,958) |
| (10,611) | Realogy Holdings Corp | Morgan Stanley | (7,746) |
| (15,556) | RealPage Inc | Bank of America Merrill Lynch | (36,090) |
| (619) | RealPage Inc | Barclays Bank | (328) |
| (15,009) | RealPage Inc | Goldman Sachs | (32,006) |
| (2,598) | RealPage Inc | HSBC | (831) |
| (11,478) | RealPage Inc | Morgan Stanley | (6,083) |
| 4,833 | RealReal Inc | Bank of America Merrill Lynch | 5,616 |
| 3,810 | RealReal Inc | Barclays Bank | 4,534 |
| 11,091 | RealReal Inc | HSBC | (2,581) |
| (2,511) | Realty Income Corp (REIT) | Bank of America Merrill Lynch | 1,647 |
| (4,514) | Realty Income Corp (REIT) | Barclays Bank | (11,962) |
| 7,019 | Realty Income Corp (REIT) | Goldman Sachs | 33,761 |
| (4,882) | Realty Income Corp (REIT) | Goldman Sachs | (11,667) |
| 40,861 | Realty Income Corp (REIT) | HSBC | (2,452) |
| 15,753 | Realty Income Corp (REIT) | Morgan Stanley | 41,745 |
| (150) | Reata Pharmaceuticals Inc ‘A’ | Bank of America Merrill Lynch | 1,677 |
| 1,507 | Reata Pharmaceuticals Inc ‘A’ | Bank of America Merrill Lynch | (16,848) |
| 514 | Reata Pharmaceuticals Inc ‘A’ | Barclays Bank | (8,435) |
| (555) | Reata Pharmaceuticals Inc ‘A’ | Goldman Sachs | 6,205 |
| 2,636 | Reata Pharmaceuticals Inc ‘A’ | Goldman Sachs | (29,471) |
| (737) | Reata Pharmaceuticals Inc ‘A’ | HSBC | 13,738 |
| 714 | Reata Pharmaceuticals Inc ‘A’ | HSBC | (7,057) |
| (138) | Reata Pharmaceuticals Inc ‘A’ | Morgan Stanley | 2,265 |
| 2,358 | Reata Pharmaceuticals Inc ‘A’ | Morgan Stanley | (33,040) |
| (24,451) | Recro Pharma Inc | Bank of America Merrill Lynch | (8,308) |
| (7,648) | Recro Pharma Inc | Barclays Bank | 459 |
| (6,167) | Recro Pharma Inc | Goldman Sachs | (2,158) |
| (3,123) | Recro Pharma Inc | HSBC | 11,586 |
| (7,345) | Recro Pharma Inc | Morgan Stanley | 441 |
| (94,037) | Red Lion Hotels Corp | Bank of America Merrill Lynch | (20,688) |
| (25,851) | Red Lion Hotels Corp | Barclays Bank | 259 |
| (19,712) | Red Lion Hotels Corp | HSBC | (1,577) |
| (10,971) | Red Lion Hotels Corp | Morgan Stanley | 110 |
| (557) | Red River Bancshares Inc | Bank of America Merrill Lynch | (1,426) |
| (4,032) | Red River Bancshares Inc | Barclays Bank | (1,976) |
| (4,981) | Red River Bancshares Inc | Goldman Sachs | (12,751) |
| (1,238) | Red River Bancshares Inc | HSBC | (3,021) |
| (4,044) | Red River Bancshares Inc | Morgan Stanley | (1,982) |
| (20,364) | Red Robin Gourmet Burgers Inc | Bank of America Merrill Lynch | (28,713) |
| (400) | Red Robin Gourmet Burgers Inc | Barclays Bank | (64) |
| (9,997) | Red Robin Gourmet Burgers Inc | Goldman Sachs | (14,096) |
| (3,931) | Red Robin Gourmet Burgers Inc | Morgan Stanley | (629) |
| 521 | Red Rock Resorts Inc ‘A’ | Bank of America Merrill Lynch | 2,365 |
| 52,483 | Red Rock Resorts Inc ‘A’ | HSBC | 166,896 |
| (4,993) | Red Rock Resorts Inc ‘A’ | Morgan Stanley | (3,146) |
| 21,367 | Red Rock Resorts Inc ‘A’ | Morgan Stanley | 13,461 |
| (13,008) | Red Violet Inc | Barclays Bank | (2,472) |
| (821) | Red Violet Inc | Goldman Sachs | (312) |
| (2,028) | Red Violet Inc | HSBC | (520) |
| (4,034) | Redfin Corp | Goldman Sachs | (21,421) |
| (23,181) | Redfin Corp | HSBC | (117,064) |
| (13,091) | Redfin Corp | Morgan Stanley | (916) |
| (17,226) | Redwood Trust Inc (REIT) | Bank of America Merrill Lynch | (28,423) |
| (53,328) | Redwood Trust Inc (REIT) | HSBC | (61,860) |
| (101,046) | Redwood Trust Inc (REIT) | Morgan Stanley | (27,282) |
| (4,717) | Regal Beloit Corp | Bank of America Merrill Lynch | (35,218) |
| (6,571) | Regal Beloit Corp | Barclays Bank | (15,317) |
| (7,928) | Regal Beloit Corp | Goldman Sachs | (66,217) |
| (14,138) | Regal Beloit Corp | HSBC | (51,321) |
| (19,826) | Regal Beloit Corp | Morgan Stanley | (52,935) |
| (3,823) | Regency Centers Corp (REIT) | Bank of America Merrill Lynch | (25,041) |
| (6,001) | Regency Centers Corp (REIT) | Barclays Bank | (12,602) |
| 32,654 | Regency Centers Corp (REIT) | HSBC | 45,716 |
| (3,410) | Regency Centers Corp (REIT) | HSBC | (17,242) |
| 23,396 | Regency Centers Corp (REIT) | Morgan Stanley | 49,132 |
| (4,146) | Regency Centers Corp (REIT) | Morgan Stanley | (8,707) |
| 379 | Regeneron Pharmaceuticals Inc | Bank of America Merrill Lynch | 3,316 |
| 261 | Regeneron Pharmaceuticals Inc | Barclays Bank | 1,809 |
| 185 | Regeneron Pharmaceuticals Inc | Goldman Sachs | 22 |
| 1,211 | Regeneron Pharmaceuticals Inc | HSBC | 16,276 |
| 2,326 | Regeneron Pharmaceuticals Inc | Morgan Stanley | 16,119 |
| (903) | REGENXBIO Inc | Bank of America Merrill Lynch | 81 |
| (6,739) | REGENXBIO Inc | Barclays Bank | 35,245 |
| (4,318) | REGENXBIO Inc | Goldman Sachs | 389 |
| (6,106) | REGENXBIO Inc | HSBC | 4,702 |
| (5,312) | REGENXBIO Inc | Morgan Stanley | 27,782 |
| 14,354 | Regional Management Corp | Bank of America Merrill Lynch | 3,876 |
| 2,063 | Regional Management Corp | Barclays Bank | 1,073 |
| 14,754 | Regional Management Corp | Goldman Sachs | 3,984 |
| 5,804 | Regional Management Corp | HSBC | 5,456 |
| 18,974 | Regional Management Corp | Morgan Stanley | 9,866 |
| 41,347 | Regions Financial Corp | Bank of America Merrill Lynch | 80,213 |
| 43,258 | Regions Financial Corp | Barclays Bank | 51,044 |
| 86,665 | Regions Financial Corp | Goldman Sachs | 168,130 |
| 54,950 | Regions Financial Corp | HSBC | 64,709 |
| 173,436 | Regions Financial Corp | Morgan Stanley | 204,655 |
| (378) | Regis Corp | Goldman Sachs | (571) |
| (16,599) | Regis Corp | HSBC | 12,283 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (33,612) | Regis Corp | Morgan Stanley | (336) |
| 489 | Reinsurance Group of America Inc | Bank of America Merrill Lynch | 3,883 |
| 7,300 | Reinsurance Group of America Inc | Barclays Bank | 6,205 |
| 9,331 | Reinsurance Group of America Inc | Goldman Sachs | 72,900 |
| 333 | Reinsurance Group of America Inc | HSBC | 150 |
| 5,672 | Reinsurance Group of America Inc | Morgan Stanley | 4,821 |
| 8,418 | Reliance Steel & Aluminum Co | Bank of America Merrill Lynch | 63,482 |
| 6,428 | Reliance Steel & Aluminum Co | Barclays Bank | 21,007 |
| 771 | Reliance Steel & Aluminum Co | Goldman Sachs | 5,976 |
| 9,421 | Reliance Steel & Aluminum Co | HSBC | 22,893 |
| 6,064 | Reliance Steel & Aluminum Co | Morgan Stanley | 23,286 |
| (32,623) | Reliant Bancorp Inc | Goldman Sachs | (70,139) |
| (1,460) | Relmada Therapeutics Inc | Bank of America Merrill Lynch | (321) |
| (4,148) | Relmada Therapeutics Inc | Barclays Bank | 3,609 |
| (5,331) | Relmada Therapeutics Inc | Goldman Sachs | (1,173) |
| (1,262) | Relmada Therapeutics Inc | Morgan Stanley | 1,098 |
| (3,451) | RenaissanceRe Holdings Ltd | Bank of America Merrill Lynch | (12,072) |
| (9,265) | RenaissanceRe Holdings Ltd | Barclays Bank | 39,098 |
| (4,991) | RenaissanceRe Holdings Ltd | Goldman Sachs | (29,945) |
| (4,808) | RenaissanceRe Holdings Ltd | HSBC | (30,675) |
| (8,945) | RenaissanceRe Holdings Ltd | Morgan Stanley | 37,748 |
| 12,784 | Renasant Corp | Bank of America Merrill Lynch | 40,014 |
| 34,662 | Renasant Corp | Barclays Bank | 52,686 |
| 31,384 | Renasant Corp | HSBC | (9,160) |
| 48,895 | Renasant Corp | Morgan Stanley | 74,320 |
| (5,702) | Renewable Energy Group Inc | Bank of America Merrill Lynch | (21,839) |
| (8,658) | Renewable Energy Group Inc | Barclays Bank | (9,004) |
| (4,297) | Renewable Energy Group Inc | Goldman Sachs | (16,458) |
| (15,758) | Renewable Energy Group Inc | HSBC | (51,214) |
| (4,935) | Rent-A-Center Inc | Barclays Bank | 2,369 |
| (4,296) | Rent-A-Center Inc | Goldman Sachs | (4,275) |
| (14,131) | Rent-A-Center Inc | HSBC | (17,381) |
| (32,727) | Rent-A-Center Inc | Morgan Stanley | 15,709 |
| (18,799) | Rentech Inc* | Morgan Stanley | 56 |
| 42,562 | Repay Holdings Corp ‘A’ | HSBC | 174,930 |
| (1,515) | Repligen Corp | Bank of America Merrill Lynch | 9,231 |
| (2,585) | Repligen Corp | Barclays Bank | 22,412 |
| (4,145) | Repligen Corp | Goldman Sachs | 39,837 |
| (7,654) | Repligen Corp | HSBC | (55,572) |
| (10,775) | Repligen Corp | Morgan Stanley | 93,419 |
| 3,292 | Replimune Group Inc | Bank of America Merrill Lynch | (6,452) |
| 3,420 | Replimune Group Inc | Barclays Bank | (9,268) |
| 6,477 | Replimune Group Inc | Goldman Sachs | (12,695) |
| 15,944 | Replimune Group Inc | Morgan Stanley | (43,208) |
| (17,335) | Repro-Med Systems Inc | Bank of America Merrill Lynch | 8,321 |
| (7,480) | Repro-Med Systems Inc | Barclays Bank | 299 |
| (4,741) | Repro-Med Systems Inc | Goldman Sachs | 2,276 |
| (12,420) | Repro-Med Systems Inc | HSBC | 11,231 |
| (3,548) | Repro-Med Systems Inc | Morgan Stanley | 142 |
| 61,573 | Republic Bancorp Inc ‘A’ | Bank of America Merrill Lynch | 253,065 |
| 1,098 | Republic Bancorp Inc ‘A’ | Barclays Bank | 2,646 |
| 1,205 | Republic Bancorp Inc ‘A’ | Morgan Stanley | 2,904 |
| 269,928 | Republic First Bancorp Inc | Bank of America Merrill Lynch | 79,629 |
| 60,982 | Republic First Bancorp Inc | Barclays Bank | 9,757 |
| 145,897 | Republic First Bancorp Inc | Goldman Sachs | 43,040 |
| 88,783 | Republic First Bancorp Inc | HSBC | 5,327 |
| 229,378 | Republic First Bancorp Inc | Morgan Stanley | 36,700 |
| 4,038 | Republic Services Inc | Bank of America Merrill Lynch | 21,482 |
| 2,712 | Republic Services Inc | Barclays Bank | 9,953 |
| 35,561 | Republic Services Inc | Goldman Sachs | 189,185 |
| 35,409 | Republic Services Inc | HSBC | 123,223 |
| 39,409 | Republic Services Inc | Morgan Stanley | 144,631 |
| (51,358) | Research Frontiers Inc | Morgan Stanley | (25,679) |
| 6,552 | Resideo Technologies Inc | Barclays Bank | 3,407 |
| 28,180 | Resideo Technologies Inc | Goldman Sachs | 25,362 |
| 24,755 | Resideo Technologies Inc | HSBC | 13,120 |
| (926) | ResMed Inc | Bank of America Merrill Lynch | 3,925 |
| (5,233) | ResMed Inc | Barclays Bank | 9,000 |
| (1,676) | ResMed Inc | Goldman Sachs | 7,525 |
| (12,113) | ResMed Inc | HSBC | 37,306 |
| (5,428) | ResMed Inc | Morgan Stanley | 9,336 |
| (4,945) | Resources Connection Inc | Barclays Bank | (2,670) |
| (8,490) | Resources Connection Inc | Goldman Sachs | (8,066) |
| (41,094) | Resources Connection Inc | HSBC | (7,397) |
| (43,106) | Resources Connection Inc | Morgan Stanley | (23,277) |
| (12,989) | resTORbio Inc | Bank of America Merrill Lynch | (3,507) |
| (31,576) | resTORbio Inc | Barclays Bank | (3,473) |
| (24,818) | Retail Opportunity Investments Corp (REIT) | Bank of America Merrill Lynch | (26,431) |
| (61,932) | Retail Opportunity Investments Corp (REIT) | Barclays Bank | (25,392) |
| (51,339) | Retail Opportunity Investments Corp (REIT) | Goldman Sachs | (54,676) |
| (83,617) | Retail Opportunity Investments Corp (REIT) | HSBC | (6,689) |
| (110,069) | Retail Opportunity Investments Corp (REIT) | Morgan Stanley | (45,128) |
| (200,886) | Retail Properties of America Inc ‘A’ (REIT) | Bank of America Merrill Lynch | (259,143) |
| (79,825) | Retail Properties of America Inc ‘A’ (REIT) | Morgan Stanley | (21,552) |
| 6,746 | Retractable Technologies Inc | Bank of America Merrill Lynch | 2,429 |
| 16,246 | Retractable Technologies Inc | HSBC | 3,899 |
| 21,902 | Retractable Technologies Inc | Morgan Stanley | 1,533 |
| 18,061 | Retrophin Inc | Barclays Bank | (7,044) |
| 14,065 | Retrophin Inc | Goldman Sachs | 11,815 |
| 10,344 | Retrophin Inc | HSBC | 10,034 |
| 25,908 | Retrophin Inc | Morgan Stanley | (10,104) |
| 5,210 | REV Group Inc | Bank of America Merrill Lynch | 6,408 |
| 21,942 | REV Group Inc | Barclays Bank | 11,629 |
| 11,693 | REV Group Inc | Goldman Sachs | 14,382 |
| 29,147 | REV Group Inc | HSBC | 23,026 |
| 2,534 | REV Group Inc | Morgan Stanley | 1,343 |
| (2,836) | Revance Therapeutics Inc | Bank of America Merrill Lynch | (4,509) |
| (7,598) | Revance Therapeutics Inc | Barclays Bank | 2,735 |
| (4,527) | Revance Therapeutics Inc | Goldman Sachs | (7,198) |
| (12,145) | Revance Therapeutics Inc | HSBC | (9,716) |
| (17,202) | Revance Therapeutics Inc | Morgan Stanley | 6,193 |
| 1,906 | Revlon Inc ‘A’ | Bank of America Merrill Lynch | 534 |
| 1,906 | Revlon Inc ‘A’ | Barclays Bank | (724) |
| 2,316 | Revlon Inc ‘A’ | Goldman Sachs | 648 |
| 1,898 | Revlon Inc ‘A’ | Morgan Stanley | (721) |
| 287 | REVOLUTION Medicines Inc | Bank of America Merrill Lynch | (976) |
| (1,510) | REVOLUTION Medicines Inc | Bank of America Merrill Lynch | 5,134 |
| 1,398 | REVOLUTION Medicines Inc | Barclays Bank | (3,817) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (22,363) | REVOLUTION Medicines Inc | Barclays Bank | 61,051 |
| 10,356 | REVOLUTION Medicines Inc | HSBC | (69,385) |
| (5,885) | REVOLUTION Medicines Inc | HSBC | 39,430 |
| 2,902 | REVOLUTION Medicines Inc | Morgan Stanley | (7,922) |
| (6,214) | REX American Resources Corp | Barclays Bank | 31,940 |
| (10,685) | REX American Resources Corp | Goldman Sachs | (6,518) |
| (2,558) | REX American Resources Corp | HSBC | 7,879 |
| (5,820) | REX American Resources Corp | Morgan Stanley | 29,915 |
| 23,166 | Rexford Industrial Realty Inc (REIT) | Bank of America Merrill Lynch | 55,830 |
| (3,807) | Rexford Industrial Realty Inc (REIT) | Bank of America Merrill Lynch | (9,175) |
| 54,493 | Rexford Industrial Realty Inc (REIT) | Barclays Bank | 38,156 |
| (10,236) | Rexford Industrial Realty Inc (REIT) | Barclays Bank | (7,268) |
| 46,837 | Rexford Industrial Realty Inc (REIT) | HSBC | (30,347) |
| (3,423) | Rexford Industrial Realty Inc (REIT) | HSBC | 2,778 |
| 97,786 | Rexford Industrial Realty Inc (REIT) | Morgan Stanley | 69,428 |
| (11,474) | Rexford Industrial Realty Inc (REIT) | Morgan Stanley | (8,147) |
| 1,289 | Rexnord Corp | Bank of America Merrill Lynch | 4,099 |
| (1,055) | Rexnord Corp | Bank of America Merrill Lynch | (3,355) |
| 15,461 | Rexnord Corp | Barclays Bank | 22,418 |
| (3,162) | Rexnord Corp | Barclays Bank | (4,585) |
| 35,160 | Rexnord Corp | Goldman Sachs | 111,809 |
| (13,350) | Rexnord Corp | Goldman Sachs | (42,453) |
| 25,310 | Rexnord Corp | HSBC | 49,861 |
| (6,735) | Rexnord Corp | HSBC | (13,268) |
| 13,933 | Rexnord Corp | Morgan Stanley | 20,203 |
| (19,480) | Rexnord Corp | Morgan Stanley | (28,246) |
| 12,833 | Reynolds Consumer Products Inc | Bank of America Merrill Lynch | (10,523) |
| (20,318) | Reynolds Consumer Products Inc | Bank of America Merrill Lynch | 16,661 |
| 7,268 | Reynolds Consumer Products Inc | Barclays Bank | 145 |
| 6,549 | Reynolds Consumer Products Inc | Goldman Sachs | (5,370) |
| (6,928) | Reynolds Consumer Products Inc | Goldman Sachs | 7,511 |
| 3,949 | Reynolds Consumer Products Inc | HSBC | 316 |
| 25,339 | Reynolds Consumer Products Inc | Morgan Stanley | 507 |
| (2,716) | Reynolds Consumer Products Inc | Morgan Stanley | (54) |
| (1,778) | RGC Resources Inc | Bank of America Merrill Lynch | (3,645) |
| (7,267) | RGC Resources Inc | Barclays Bank | (7,630) |
| (16,099) | RGC Resources Inc | Goldman Sachs | (33,003) |
| (7,122) | RGC Resources Inc | HSBC | (12,677) |
| (10,559) | RGC Resources Inc | Morgan Stanley | (11,087) |
| (840) | RH | Barclays Bank | (12,180) |
| (3,623) | RH | HSBC | (193,473) |
| (11,563) | RH | Morgan Stanley | (167,665) |
| (15,364) | Rhythm Pharmaceuticals Inc | Bank of America Merrill Lynch | (19,359) |
| (22,640) | Rhythm Pharmaceuticals Inc | Barclays Bank | 7,924 |
| (17,263) | Rhythm Pharmaceuticals Inc | Goldman Sachs | (21,751) |
| (11,947) | Rhythm Pharmaceuticals Inc | HSBC | (2,867) |
| (6,670) | Rhythm Pharmaceuticals Inc | Morgan Stanley | 2,335 |
| 20,439 | Ribbon Communications Inc | Bank of America Merrill Lynch | 15,942 |
| 21,117 | Ribbon Communications Inc | Barclays Bank | 3,907 |
| 80,144 | Ribbon Communications Inc | Goldman Sachs | 62,512 |
| 33,770 | Ribbon Communications Inc | HSBC | 12,495 |
| 34,292 | Ribbon Communications Inc | Morgan Stanley | 6,344 |
| 12,983 | Richmond Mutual BanCorp Inc | Bank of America Merrill Lynch | 11,165 |
| 15,914 | Richmond Mutual BanCorp Inc | Barclays Bank | 5,092 |
| 26,325 | Richmond Mutual BanCorp Inc | Goldman Sachs | 22,640 |
| 12,582 | Richmond Mutual BanCorp Inc | HSBC | 1,636 |
| 17,366 | Richmond Mutual BanCorp Inc | Morgan Stanley | 5,557 |
| 11,061 | Rigel Pharmaceuticals Inc | Bank of America Merrill Lynch | 2,157 |
| 120,569 | Rigel Pharmaceuticals Inc | Barclays Bank | 16,880 |
| 11,165 | Rigel Pharmaceuticals Inc | Goldman Sachs | 2,177 |
| 196,808 | Rigel Pharmaceuticals Inc | HSBC | 27,642 |
| 122,519 | Rigel Pharmaceuticals Inc | Morgan Stanley | 15,107 |
| 5,200 | Rimini Street Inc | Bank of America Merrill Lynch | 1,976 |
| 4,700 | Rimini Street Inc | Goldman Sachs | 1,786 |
| 48,412 | Rimini Street Inc | HSBC | 484 |
| 41,736 | Rimini Street Inc | Morgan Stanley | 7,512 |
| 10,490 | Ring Energy Inc | Bank of America Merrill Lynch | 4,196 |
| 42,880 | Ring Energy Inc | Goldman Sachs | 17,152 |
| 23,431 | Ring Energy Inc | Morgan Stanley | 3,515 |
| 4,575 | RingCentral Inc ‘A’ | Bank of America Merrill Lynch | (73,140) |
| 228 | RingCentral Inc ‘A’ | Barclays Bank | 1,553 |
| 1,499 | RingCentral Inc ‘A’ | Goldman Sachs | (26,247) |
| 5,242 | RingCentral Inc ‘A’ | HSBC | 22,470 |
| 2,919 | RingCentral Inc ‘A’ | Morgan Stanley | 23,938 |
| 14,401 | Rite Aid Corp | Barclays Bank | 5,760 |
| 179,593 | Riverview Bancorp Inc | Bank of America Merrill Lynch | 21,551 |
| 48,413 | Riverview Bancorp Inc | Goldman Sachs | 5,810 |
| 15,759 | Riverview Bancorp Inc | HSBC | (5,516) |
| 106,260 | Riverview Bancorp Inc | Morgan Stanley | (1,063) |
| 1,159 | RLI Corp | Bank of America Merrill Lynch | 10,535 |
| 18,096 | RLI Corp | Barclays Bank | 8,505 |
| 9,972 | RLI Corp | Goldman Sachs | 90,646 |
| 5,902 | RLI Corp | HSBC | 23,903 |
| 21,183 | RLI Corp | Morgan Stanley | 9,956 |
| 137,716 | RLJ Lodging Trust (REIT) | Bank of America Merrill Lynch | 235,495 |
| (24,337) | RLJ Lodging Trust (REIT) | Barclays Bank | (243) |
| 108,676 | RLJ Lodging Trust (REIT) | Goldman Sachs | 185,835 |
| (28,098) | RLJ Lodging Trust (REIT) | Goldman Sachs | (48,048) |
| 63,284 | RLJ Lodging Trust (REIT) | Morgan Stanley | 633 |
| (4,845) | RLJ Lodging Trust (REIT) | Morgan Stanley | (48) |
| 8,045 | RMR Group Inc ‘A’ | Bank of America Merrill Lynch | 6,247 |
| 7,795 | RMR Group Inc ‘A’ | Barclays Bank | (1,481) |
| 9,707 | RMR Group Inc ‘A’ | Goldman Sachs | 8,348 |
| 23,547 | RMR Group Inc ‘A’ | HSBC | (93,669) |
| 31,393 | RMR Group Inc ‘A’ | Morgan Stanley | (5,965) |
| (11,680) | Roadrunner Transportation Systems Inc | Bank of America Merrill Lynch | (1,635) |
| (16,747) | Roadrunner Transportation Systems Inc | Goldman Sachs | (2,345) |
| (3,298) | Roadrunner Transportation Systems Inc | HSBC | (561) |
| (9,988) | Roadrunner Transportation Systems Inc | Morgan Stanley | 1,298 |
| 12,436 | Robert Half International Inc | Bank of America Merrill Lynch | 70,139 |
| 17,909 | Robert Half International Inc | HSBC | 60,891 |
| 39,773 | Robert Half International Inc | Morgan Stanley | 134,035 |
| (6,253) | Rocket Pharmaceuticals Inc | Bank of America Merrill Lynch | 6,378 |
| (17,672) | Rocket Pharmaceuticals Inc | Barclays Bank | 18,732 |
| (19,262) | Rocket Pharmaceuticals Inc | Goldman Sachs | 19,647 |
| (6,225) | Rocket Pharmaceuticals Inc | HSBC | (7,532) |
| (5,824) | Rocket Pharmaceuticals Inc | Morgan Stanley | 6,173 |
| 3,872 | Rockwell Automation Inc | Bank of America Merrill Lynch | 58,297 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 5,491 | Rockwell Automation Inc | Barclays Bank | 62,048 |
| 994 | Rockwell Automation Inc | Goldman Sachs | 15,526 |
| 6,429 | Rockwell Automation Inc | HSBC | 128,847 |
| 3,102 | Rockwell Automation Inc | Morgan Stanley | 35,053 |
| (21,057) | Rockwell Medical Inc | Bank of America Merrill Lynch | (2,106) |
| (7,977) | Rockwell Medical Inc | Barclays Bank | (80) |
| (47,929) | Rockwell Medical Inc | Goldman Sachs | (4,793) |
| (87,368) | Rockwell Medical Inc | Morgan Stanley | (874) |
| 6,676 | Rocky Brands Inc | Bank of America Merrill Lynch | 13,819 |
| 4,566 | Rocky Brands Inc | Barclays Bank | 5,114 |
| 4,674 | Rocky Brands Inc | Goldman Sachs | 9,675 |
| 4,109 | Rocky Brands Inc | HSBC | 6,164 |
| 10,282 | Rocky Brands Inc | Morgan Stanley | 11,516 |
| 2,307 | Rogers Corp | Barclays Bank | 6,852 |
| (1,628) | Rogers Corp | Barclays Bank | (4,008) |
| (1,591) | Rogers Corp | Goldman Sachs | (18,169) |
| 591 | Rogers Corp | Goldman Sachs | 6,749 |
| (4,554) | Rogers Corp | HSBC | (2,140) |
| 776 | Rogers Corp | HSBC | 5,676 |
| (6,601) | Rogers Corp | Morgan Stanley | (19,605) |
| 2,775 | Roku Inc | Bank of America Merrill Lynch | (7,104) |
| (3,137) | Roku Inc | Bank of America Merrill Lynch | 8,031 |
| (799) | Roku Inc | Barclays Bank | (1,486) |
| 1,160 | Roku Inc | Barclays Bank | 2,158 |
| (1,006) | Roku Inc | Goldman Sachs | 2,575 |
| (895) | Roku Inc | HSBC | 14,580 |
| (4,220) | Roku Inc | Morgan Stanley | (7,849) |
| 622 | Roku Inc | Morgan Stanley | 1,157 |
| 24,286 | Rollins Inc | Bank of America Merrill Lynch | 19,547 |
| 4,245 | Rollins Inc | Barclays Bank | 7,047 |
| 6,261 | Rollins Inc | Goldman Sachs | 2,442 |
| 32,000 | Rollins Inc | HSBC | (10,528) |
| 24,968 | Rollins Inc | Morgan Stanley | 41,447 |
| 1,033 | Roper Technologies Inc | Bank of America Merrill Lynch | 24,740 |
| 1,531 | Roper Technologies Inc | Barclays Bank | 28,155 |
| 619 | Roper Technologies Inc | Goldman Sachs | 14,825 |
| 907 | Roper Technologies Inc | HSBC | 24,571 |
| 3,420 | Roper Technologies Inc | Morgan Stanley | 62,894 |
| (4,580) | Roper Technologies Inc | Morgan Stanley | (84,226) |
| (5,684) | Rosehill Resources Inc | Goldman Sachs | 64 |
| (24,651) | Rosehill Resources Inc | HSBC | 574 |
| (1,445) | Rosetta Stone Inc | Bank of America Merrill Lynch | (1,257) |
| (7,769) | Rosetta Stone Inc | Goldman Sachs | (6,759) |
| (12,290) | Rosetta Stone Inc | HSBC | 5,770 |
| (13,876) | Rosetta Stone Inc | Morgan Stanley | 416 |
| 4,151 | Ross Stores Inc | Bank of America Merrill Lynch | 41,593 |
| 5,435 | Ross Stores Inc | Barclays Bank | 21,957 |
| 3,879 | Ross Stores Inc | Goldman Sachs | 48,915 |
| 10,598 | Ross Stores Inc | HSBC | 61,391 |
| 15,059 | Ross Stores Inc | Morgan Stanley | 60,838 |
| (3,280) | Royal Caribbean Cruises Ltd | Bank of America Merrill Lynch | (7,013) |
| (6,096) | Royal Caribbean Cruises Ltd | Goldman Sachs | (41,109) |
| (9,687) | Royal Caribbean Cruises Ltd | HSBC | (114,368) |
| (4,481) | Royal Caribbean Cruises Ltd | Morgan Stanley | (34,549) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,549 | Royal Gold Inc | Bank of America Merrill Lynch | (1,071) |
| (684) | Royal Gold Inc | Bank of America Merrill Lynch | (1,543) |
| 8,648 | Royal Gold Inc | Barclays Bank | (29,230) |
| (4,059) | Royal Gold Inc | Barclays Bank | 13,719 |
| 1,502 | Royal Gold Inc | Goldman Sachs | (631) |
| (433) | Royal Gold Inc | Goldman Sachs | 182 |
| 2,064 | Royal Gold Inc | HSBC | (5,882) |
| (5,903) | Royal Gold Inc | HSBC | 8,959 |
| (858) | Royal Gold Inc | Morgan Stanley | 2,900 |
| 7,204 | RPC Inc | Bank of America Merrill Lynch | 1,513 |
| 77,908 | RPC Inc | Barclays Bank | (1,558) |
| 36,568 | RPC Inc | Goldman Sachs | 7,679 |
| 7,086 | RPC Inc | HSBC | (1,630) |
| 38,738 | RPC Inc | Morgan Stanley | (775) |
| (4,579) | RPM International Inc | Bank of America Merrill Lynch | (34,159) |
| (597) | RPM International Inc | Barclays Bank | (2,621) |
| (29,860) | RPM International Inc | Goldman Sachs | (222,756) |
| (16,597) | RPM International Inc | HSBC | (88,628) |
| (14,226) | RPM International Inc | Morgan Stanley | (62,452) |
| 63,084 | RPT Realty (REIT) | Barclays Bank | 1,262 |
| 35,400 | RPT Realty (REIT) | Goldman Sachs | 25,134 |
| 13,379 | RPT Realty (REIT) | HSBC | (3,049) |
| 84,265 | RPT Realty (REIT) | Morgan Stanley | 1,685 |
| (9,772) | RR Donnelley & Sons Co | Bank of America Merrill Lynch | (879) |
| (20,063) | RR Donnelley & Sons Co | Barclays Bank | 2,608 |
| (25,757) | RR Donnelley & Sons Co | Goldman Sachs | (2,318) |
| (26,637) | RR Donnelley & Sons Co | HSBC | 1,865 |
| (32,720) | RR Donnelley & Sons Co | Morgan Stanley | 4,254 |
| 10,272 | RTI Surgical Holdings Inc | Bank of America Merrill Lynch | 5,239 |
| 7,170 | RTI Surgical Holdings Inc | Goldman Sachs | 3,657 |
| 47,569 | RTI Surgical Holdings Inc | Morgan Stanley | 22,357 |
| (231,358) | RTW Retailwinds Inc | Bank of America Merrill Lynch | (21,424) |
| (3,688) | Rubicon Project Inc | Barclays Bank | (4,057) |
| (46,437) | Rubicon Project Inc | Goldman Sachs | (53,403) |
| (24,049) | Rubicon Project Inc | HSBC | 1,683 |
| (38,002) | Rubicon Project Inc | Morgan Stanley | (41,802) |
| (15,110) | Rubicon Technology Inc | Morgan Stanley | 4,684 |
| 4,628 | Rubius Therapeutics Inc | Bank of America Merrill Lynch | 2,129 |
| 12,796 | Rubius Therapeutics Inc | Goldman Sachs | 5,886 |
| 12,330 | Rubius Therapeutics Inc | HSBC | (1,973) |
| 10,098 | Rubius Therapeutics Inc | Morgan Stanley | (3,130) |
| (8,182) | Rush Enterprises Inc ‘A’ | Bank of America Merrill Lynch | (44,019) |
| (11,092) | Rush Enterprises Inc ‘A’ | Barclays Bank | (29,948) |
| (27,951) | Rush Enterprises Inc ‘A’ | Goldman Sachs | (150,376) |
| (14,280) | Rush Enterprises Inc ‘A’ | HSBC | (39,413) |
| (16,909) | Rush Enterprises Inc ‘A’ | Morgan Stanley | (45,654) |
| 632 | Rush Enterprises Inc ‘B’ | Bank of America Merrill Lynch | 3,217 |
| 6,029 | Rush Enterprises Inc ‘B’ | Barclays Bank | 15,615 |
| 4,205 | Rush Enterprises Inc ‘B’ | Goldman Sachs | 21,403 |
| 1,948 | Rush Enterprises Inc ‘B’ | HSBC | 3,604 |
| 1,206 | Rush Enterprises Inc ‘B’ | Morgan Stanley | 3,124 |
| 16,806 | Ruth’s Hospitality Group Inc | Bank of America Merrill Lynch | 9,579 |
| 6,912 | Ruth’s Hospitality Group Inc | Goldman Sachs | 3,940 |
| 6,926 | Ruth’s Hospitality Group Inc | HSBC | (6,649) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 17,375 | Ruth's Hospitality Group Inc | Morgan Stanley | 11,468 |
| 740 | Ryder System Inc | Bank of America Merrill Lynch | 3,093 |
| 5,972 | Ryder System Inc | Barclays Bank | 17,797 |
| 16,493 | Ryder System Inc | Goldman Sachs | 68,941 |
| 2,572 | Ryder System Inc | HSBC | (3,627) |
| 7,957 | Ryder System Inc | Morgan Stanley | 23,712 |
| 39,293 | Ryerson Holding Corp | Bank of America Merrill Lynch | 42,436 |
| 5,184 | Ryerson Holding Corp | Barclays Bank | 2,333 |
| 56,137 | Ryerson Holding Corp | Goldman Sachs | 60,628 |
| 7,483 | Ryerson Holding Corp | HSBC | 2,844 |
| 15,303 | Ryerson Holding Corp | Morgan Stanley | 6,886 |
| 9,556 | Ryman Hospitality Properties Inc (REIT) | Goldman Sachs | 68,194 |
| (2,532) | Ryman Hospitality Properties Inc (REIT) | Goldman Sachs | 2,941 |
| 7,524 | Ryman Hospitality Properties Inc (REIT) | HSBC | 17,681 |
| 2,997 | Ryman Hospitality Properties Inc (REIT) | Morgan Stanley | 5,215 |
| 1,173 | S&P Global Inc | Bank of America Merrill Lynch | 11,276 |
| 8,907 | S&P Global Inc | Barclays Bank | 46,378 |
| 3,984 | S&P Global Inc | Goldman Sachs | 71,409 |
| 462 | S&P Global Inc | HSBC | 5,931 |
| 1,406 | S&P Global Inc | Morgan Stanley | 14,819 |
| (18,926) | S&T Bancorp Inc | Bank of America Merrill Lynch | (25,834) |
| (39,043) | S&T Bancorp Inc | Barclays Bank | (1,952) |
| (30,725) | S&T Bancorp Inc | Goldman Sachs | (44,551) |
| (21,581) | S&T Bancorp Inc | HSBC | 57,190 |
| (26,383) | S&T Bancorp Inc | Morgan Stanley | (1,319) |
| 6,156 | Sabra Health Care Inc (REIT) | Bank of America Merrill Lynch | 9,911 |
| 9,767 | Sabra Health Care Inc (REIT) | Barclays Bank | 1,660 |
| 16,939 | Sabra Health Care Inc (REIT) | Goldman Sachs | 23,100 |
| 1,848 | Sabra Health Care Inc (REIT) | HSBC | 1,497 |
| (23,334) | Sabra Health Care Inc (REIT) | Morgan Stanley | (3,967) |
| 62,923 | Sabra Health Care Inc (REIT) | Morgan Stanley | 10,697 |
| 6,390 | Sabre Corp | Barclays Bank | 128 |
| (75,335) | Sabre Corp | Morgan Stanley | (1,507) |
| 13,877 | Sabre Corp | Morgan Stanley | 278 |
| (224,157) | Safeguard Scientifics Inc | Bank of America Merrill Lynch | (70,609) |
| (7,446) | Safety Insurance Group Inc | Bank of America Merrill Lynch | (2,124) |
| (5,129) | Safety Insurance Group Inc | Barclays Bank | 11,694 |
| (4,840) | Safety Insurance Group Inc | Goldman Sachs | (3,340) |
| (5,078) | Safety Insurance Group Inc | HSBC | 15,059 |
| (2,147) | Safety Insurance Group Inc | Morgan Stanley | 4,895 |
| (23,022) | Saga Communications Inc 'A' | Morgan Stanley | (19,108) |
| (1,117) | Sage Therapeutics Inc | Barclays Bank | 2,066 |
| 1,185 | Sage Therapeutics Inc | Barclays Bank | (2,192) |
| 10,447 | Sage Therapeutics Inc | Goldman Sachs | 1,141 |
| (3,681) | Sage Therapeutics Inc | HSBC | 7,767 |
| 4,311 | Sage Therapeutics Inc | HSBC | (9,276) |
| (3,552) | Sage Therapeutics Inc | Morgan Stanley | 6,571 |
| 2,039 | Sage Therapeutics Inc | Morgan Stanley | (1,139) |
| (2,016) | Saia Inc | Bank of America Merrill Lynch | (25,906) |
| (1,505) | Saia Inc | Barclays Bank | (8,744) |
| (1,518) | Saia Inc | Goldman Sachs | (19,507) |
| (5,527) | Saia Inc | HSBC | (57,701) |
| (3,778) | Saia Inc | Morgan Stanley | (21,951) |
| (5,240) | Sailpoint Technologies Holdings Inc | Bank of America Merrill Lynch | (6,735) |
| (7,375) | Sailpoint Technologies Holdings Inc | Barclays Bank | 74 |
| (9,164) | Sailpoint Technologies Holdings Inc | Goldman Sachs | (19,519) |
| (32,577) | Sailpoint Technologies Holdings Inc | HSBC | (52,743) |
| (34,517) | Sailpoint Technologies Holdings Inc | Morgan Stanley | 345 |
| (3,930) | salesforce.com Inc | Barclays Bank | 20,633 |
| 4,948 | salesforce.com Inc | Goldman Sachs | 6,284 |
| 8,435 | salesforce.com Inc | HSBC | (27,836) |
| 7,912 | salesforce.com Inc | Morgan Stanley | (41,538) |
| 16,546 | Sally Beauty Holdings Inc | Bank of America Merrill Lynch | 23,553 |
| 10,461 | Sally Beauty Holdings Inc | Goldman Sachs | 10,286 |
| 4,705 | Sally Beauty Holdings Inc | HSBC | 1,095 |
| (4,830) | Sanderson Farms Inc | Bank of America Merrill Lynch | 10,853 |
| (1,300) | Sanderson Farms Inc | Barclays Bank | 3,354 |
| (9,119) | Sanderson Farms Inc | Goldman Sachs | 31,740 |
| (6,586) | Sanderson Farms Inc | HSBC | 92,467 |
| (12,484) | Sanderson Farms Inc | Morgan Stanley | 32,209 |
| (114,732) | SandRidge Energy Inc | Bank of America Merrill Lynch | (6,884) |
| (10,314) | SandRidge Energy Inc | Goldman Sachs | (619) |
| (21,156) | SandRidge Energy Inc | HSBC | 6,981 |
| (29,204) | SandRidge Energy Inc | Morgan Stanley | (2,336) |
| 35,611 | Sandy Spring Bancorp Inc | Bank of America Merrill Lynch | 140,307 |
| 44,727 | Sandy Spring Bancorp Inc | Barclays Bank | 55,461 |
| 32,172 | Sandy Spring Bancorp Inc | Goldman Sachs | 126,758 |
| 8,298 | Sandy Spring Bancorp Inc | HSBC | 913 |
| 27,290 | Sandy Spring Bancorp Inc | Morgan Stanley | 33,840 |
| (14,384) | Sangamo Therapeutics Inc | Bank of America Merrill Lynch | (2,856) |
| 35,673 | Sangamo Therapeutics Inc | Bank of America Merrill Lynch | 43,878 |
| (4,971) | Sangamo Therapeutics Inc | Barclays Bank | 198 |
| 30,709 | Sangamo Therapeutics Inc | Barclays Bank | (7,370) |
| 33,024 | Sangamo Therapeutics Inc | Goldman Sachs | 40,620 |
| 24,962 | Sangamo Therapeutics Inc | HSBC | 64,152 |
| 8,821 | Sangamo Therapeutics Inc | Morgan Stanley | (2,117) |
| 1,427 | Sanmina Corp | Bank of America Merrill Lynch | 2,255 |
| 8,123 | Sanmina Corp | Barclays Bank | 3,087 |
| 1,066 | Sanmina Corp | Goldman Sachs | 533 |
| 11,182 | Sanmina Corp | HSBC | (25,383) |
| 59,244 | Sanmina Corp | Morgan Stanley | 22,513 |
| (23,369) | Santander Consumer USA Holdings Inc | Bank of America Merrill Lynch | (45,739) |
| (18,188) | Santander Consumer USA Holdings Inc | Barclays Bank | (10,450) |
| (2,845) | Santander Consumer USA Holdings Inc | HSBC | (3,614) |
| (30,045) | Santander Consumer USA Holdings Inc | Morgan Stanley | (34,852) |
| (4,300) | Sarepta Therapeutics Inc | Bank of America Merrill Lynch | (52,503) |
| (1,892) | Sarepta Therapeutics Inc | Barclays Bank | (5,411) |
| (951) | Sarepta Therapeutics Inc | Goldman Sachs | (8,506) |
| (3,338) | Sarepta Therapeutics Inc | HSBC | (84,985) |
| (3,259) | Sarepta Therapeutics Inc | Morgan Stanley | (9,321) |
| (3,156) | Satsuma Pharmaceuticals Inc | Bank of America Merrill Lynch | (11,456) |
| (2,766) | Satsuma Pharmaceuticals Inc | Barclays Bank | (194) |
| (1,098) | Satsuma Pharmaceuticals Inc | Goldman Sachs | (3,986) |
| (2,339) | Satsuma Pharmaceuticals Inc | HSBC | (15,297) |
| 7,246 | Saul Centers Inc (REIT) | Bank of America Merrill Lynch | 26,375 |
| 2,250 | Saul Centers Inc (REIT) | Barclays Bank | 1,778 |
| 8,206 | Saul Centers Inc (REIT) | Goldman Sachs | 29,870 |
| 3,038 | Saul Centers Inc (REIT) | HSBC | (2,035) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 19,171 | Saul Centers Inc (REIT) | Morgan Stanley | 15,145 |
| 8,614 | Savara Inc | Morgan Stanley | (345) |
| (6,902) | SB One Bancorp | Bank of America Merrill Lynch | (14,632) |
| (8,524) | SB One Bancorp | Barclays Bank | (8,098) |
| (3,785) | SB One Bancorp | HSBC | (227) |
| (23,273) | SB One Bancorp | Morgan Stanley | (22,109) |
| 1,463 | SBA Communications Corp (REIT) | Bank of America Merrill Lynch | 38,769 |
| 349 | SBA Communications Corp (REIT) | Barclays Bank | 7,685 |
| 3,449 | SBA Communications Corp (REIT) | Goldman Sachs | 96,158 |
| 1,718 | SBA Communications Corp (REIT) | HSBC | 34,566 |
| 2,077 | SBA Communications Corp (REIT) | Morgan Stanley | 45,736 |
| 57,254 | ScanSource Inc | Bank of America Merrill Lynch | 145,998 |
| 3,639 | ScanSource Inc | Barclays Bank | 1,383 |
| 908 | ScanSource Inc | Morgan Stanley | 345 |
| (3,168) | Schlumberger Ltd | Bank of America Merrill Lynch | (7,825) |
| (16,110) | Schlumberger Ltd | Barclays Bank | (13,532) |
| 55,928 | Schlumberger Ltd | Barclays Bank | 46,980 |
| (30,332) | Schlumberger Ltd | Goldman Sachs | (74,920) |
| (20,670) | Schlumberger Ltd | HSBC | (7,648) |
| (69,043) | Schlumberger Ltd | Morgan Stanley | (57,996) |
| 21,604 | Schneider National Inc ‘B’ | Bank of America Merrill Lynch | 60,923 |
| (2,167) | Schneider National Inc ‘B’ | Bank of America Merrill Lynch | (6,111) |
| 12,932 | Schneider National Inc ‘B’ | Barclays Bank | 19,657 |
| (21,639) | Schneider National Inc ‘B’ | Barclays Bank | (32,891) |
| 6,839 | Schneider National Inc ‘B’ | Goldman Sachs | 19,286 |
| (10,697) | Schneider National Inc ‘B’ | Goldman Sachs | (30,166) |
| 13,684 | Schneider National Inc ‘B’ | HSBC | 30,378 |
| (5,437) | Schneider National Inc ‘B’ | HSBC | (12,070) |
| 13,895 | Schneider National Inc ‘B’ | Morgan Stanley | 21,120 |
| (5,468) | Schneider National Inc ‘B’ | Morgan Stanley | (8,311) |
| 1,605 | Schnitzer Steel Industries Inc ‘A’ | Bank of America Merrill Lynch | 2,600 |
| 20,735 | Schnitzer Steel Industries Inc ‘A’ | Barclays Bank | 10,368 |
| 9,587 | Schnitzer Steel Industries Inc ‘A’ | Goldman Sachs | 15,531 |
| 24,311 | Schnitzer Steel Industries Inc ‘A’ | HSBC | (11,426) |
| 32,633 | Schnitzer Steel Industries Inc ‘A’ | Morgan Stanley | 16,317 |
| (6,604) | Scholar Rock Holding Corp | Bank of America Merrill Lynch | (7,000) |
| (5,761) | Scholar Rock Holding Corp | Barclays Bank | 3,169 |
| (1,532) | Scholar Rock Holding Corp | Goldman Sachs | (1,624) |
| (2,132) | Scholar Rock Holding Corp | Morgan Stanley | 1,173 |
| (1,324) | Scholastic Corp | Bank of America Merrill Lynch | (4,621) |
| (2,167) | Scholastic Corp | Barclays Bank | (2,752) |
| (17,390) | Scholastic Corp | Goldman Sachs | (56,571) |
| (803) | Scholastic Corp | HSBC | (1,373) |
| (20,846) | Scholastic Corp | Morgan Stanley | (26,474) |
| (1,194) | Schrodinger Inc | Bank of America Merrill Lynch | (500) |
| (25,129) | Schrodinger Inc | Barclays Bank | 131,676 |
| (5,001) | Schrodinger Inc | Goldman Sachs | (33,613) |
| 3,684 | Schrodinger Inc | HSBC | 55,665 |
| (1,799) | Schrodinger Inc | HSBC | (27,183) |
| 1,428 | Schrodinger Inc | Morgan Stanley | (7,483) |
| (1,199) | Schrodinger Inc | Morgan Stanley | 6,283 |
| (11,052) | Schweitzer-Mauduit International Inc | Bank of America Merrill Lynch | (34,703) |
| (12,841) | Schweitzer-Mauduit International Inc | Barclays Bank | (12,071) |
| (23,729) | Schweitzer-Mauduit International Inc | Goldman Sachs | (74,509) |
| (15,131) | Schweitzer-Mauduit International Inc | HSBC | 2,270 |
| (12,142) | Schweitzer-Mauduit International Inc | Morgan Stanley | (11,413) |
| 440 | Science Applications International Corp | Bank of America Merrill Lynch | 1,940 |
| (18,779) | Science Applications International Corp | Barclays Bank | (47,135) |
| 7,484 | Science Applications International Corp | Barclays Bank | 18,785 |
| (9,391) | Science Applications International Corp | Goldman Sachs | (41,414) |
| 458 | Science Applications International Corp | Goldman Sachs | (504) |
| (10,822) | Science Applications International Corp | HSBC | (33,008) |
| 4,319 | Science Applications International Corp | HSBC | 13,173 |
| (7,766) | Science Applications International Corp | Morgan Stanley | (19,492) |
| (3,071) | Scientific Games Corp ‘A’ | Bank of America Merrill Lynch | (11,578) |
| (18,559) | Scientific Games Corp ‘A’ | Barclays Bank | (22,549) |
| (15,653) | Scientific Games Corp ‘A’ | HSBC | (44,930) |
| (7,966) | Scientific Games Corp ‘A’ | Morgan Stanley | (9,679) |
| (12,557) | Sciplay Corp ‘A’ | Bank of America Merrill Lynch | 942 |
| (4,152) | Sciplay Corp ‘A’ | Barclays Bank | 1,432 |
| (12,990) | Sciplay Corp ‘A’ | Goldman Sachs | 974 |
| (6,223) | Sciplay Corp ‘A’ | Morgan Stanley | 2,147 |
| (4,885) | Scorpio Bulkers Inc | Barclays Bank | 678 |
| (3,817) | Scorpio Bulkers Inc | Goldman Sachs | (9,924) |
| (1,535) | Scorpio Bulkers Inc | HSBC | (3,837) |
| (2,966) | Scorpio Bulkers Inc | Morgan Stanley | (475) |
| 8,841 | Scorpio Tankers Inc | Bank of America Merrill Lynch | 9,106 |
| (3,406) | Scorpio Tankers Inc | Goldman Sachs | (3,508) |
| (5,267) | Scorpio Tankers Inc | HSBC | 8,480 |
| (4,116) | Scorpio Tankers Inc | Morgan Stanley | (3,457) |
| 2,691 | Scotts Miracle-Gro Co | Bank of America Merrill Lynch | 6,996 |
| 1,154 | Scotts Miracle-Gro Co | Barclays Bank | (9,855) |
| 2,715 | Scotts Miracle-Gro Co | Goldman Sachs | 5,070 |
| 1,698 | Scotts Miracle-Gro Co | HSBC | 3,974 |
| 7,303 | Scotts Miracle-Gro Co | Morgan Stanley | (62,368) |
| (5,716) | scPharmaceuticals Inc | Bank of America Merrill Lynch | 12,804 |
| (8,209) | scPharmaceuticals Inc | Barclays Bank | 575 |
| (1,635) | Sculptor Capital Management Inc | Bank of America Merrill Lynch | 747 |
| (10,189) | Sculptor Capital Management Inc | Barclays Bank | (6,827) |
| (5,768) | Sculptor Capital Management Inc | HSBC | (8,710) |
| (15,256) | Sculptor Capital Management Inc | Morgan Stanley | (10,222) |
| (360) | Seaboard Corp | Bank of America Merrill Lynch | 27,020 |
| (163) | Seaboard Corp | Barclays Bank | 3,912 |
| (131) | Seaboard Corp | Goldman Sachs | 8,691 |
| (108) | Seaboard Corp | HSBC | 24,283 |
| (119) | Seaboard Corp | Morgan Stanley | 2,856 |
| (13,513) | Seacoast Banking Corp of Florida | Bank of America Merrill Lynch | (39,211) |
| (17,446) | Seacoast Banking Corp of Florida | Barclays Bank | (28,873) |
| (44,678) | Seacoast Banking Corp of Florida | Goldman Sachs | (146,866) |
| (8,369) | Seacoast Banking Corp of Florida | HSBC | (879) |
| (9,006) | Seacoast Banking Corp of Florida | Morgan Stanley | (14,905) |
| (78) | SEACOR Holdings Inc | Bank of America Merrill Lynch | (207) |
| (21,082) | SEACOR Holdings Inc | Goldman Sachs | (56,078) |
| (5,515) | SEACOR Holdings Inc | HSBC | 1,324 |
| (6,399) | SEACOR Holdings Inc | Morgan Stanley | (4,543) |
| (13,469) | SEACOR Marine Holdings Inc | Bank of America Merrill Lynch | 5,253 |
| (4,617) | SEACOR Marine Holdings Inc | Barclays Bank | 277 |
| (7,905) | SEACOR Marine Holdings Inc | Goldman Sachs | 3,083 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,846) | SEACOR Marine Holdings Inc | Morgan Stanley | 111 |
| 18,750 | Seadrill Ltd | Barclays Bank | (600) |
| 99,587 | Seadrill Ltd | HSBC | (6,941) |
| (10,649) | Seagate Technology Plc | Barclays Bank | (9,797) |
| (10,020) | Seagate Technology Plc | Goldman Sachs | (41,183) |
| (15,259) | Seagate Technology Plc | HSBC | (12,512) |
| (40,832) | Seagate Technology Plc | Morgan Stanley | (37,565) |
| (8,241) | Sealed Air Corp | Barclays Bank | (13,845) |
| 2,432 | Sealed Air Corp | Barclays Bank | 4,086 |
| (13,683) | Sealed Air Corp | Goldman Sachs | (37,218) |
| (5,308) | Sealed Air Corp | HSBC | (9,767) |
| 6,927 | Sealed Air Corp | HSBC | 13,130 |
| (2,831) | Sealed Air Corp | Morgan Stanley | (4,756) |
| 3,355 | Sealed Air Corp | Morgan Stanley | 5,636 |
| 4,915 | SeaSpine Holdings Corp | Bank of America Merrill Lynch | 1,573 |
| 12,604 | SeaSpine Holdings Corp | Barclays Bank | 126 |
| 26,580 | SeaSpine Holdings Corp | Goldman Sachs | 8,506 |
| 15,306 | SeaSpine Holdings Corp | HSBC | 5,510 |
| 19,708 | SeaSpine Holdings Corp | Morgan Stanley | 197 |
| 1,948 | Seattle Genetics Inc | Bank of America Merrill Lynch | 4,696 |
| 861 | Seattle Genetics Inc | Barclays Bank | (916) |
| 7,222 | Seattle Genetics Inc | Goldman Sachs | (39,076) |
| 1,016 | Seattle Genetics Inc | HSBC | (3,627) |
| 1,132 | Seattle Genetics Inc | Morgan Stanley | (1,891) |
| (14,197) | SeaWorld Entertainment Inc | Bank of America Merrill Lynch | (63,319) |
| (14,218) | SeaWorld Entertainment Inc | Barclays Bank | (9,953) |
| (14,931) | SeaWorld Entertainment Inc | Goldman Sachs | (66,592) |
| 373 | SeaWorld Entertainment Inc | HSBC | 1,216 |
| (14,903) | SeaWorld Entertainment Inc | HSBC | (48,584) |
| (3,886) | SeaWorld Entertainment Inc | Morgan Stanley | (2,720) |
| (1,927) | SecureWorks Corp ‘A’ | Bank of America Merrill Lynch | (2,505) |
| (5,216) | SecureWorks Corp ‘A’ | HSBC | (3,286) |
| (37,301) | SecureWorks Corp ‘A’ | Morgan Stanley | (9,698) |
| 14,775 | SEI Investments Co | Bank of America Merrill Lynch | 37,490 |
| 13,181 | SEI Investments Co | Barclays Bank | 26,625 |
| 24,888 | SEI Investments Co | Goldman Sachs | 63,137 |
| 23,241 | SEI Investments Co | HSBC | 34,164 |
| 20,502 | SEI Investments Co | Morgan Stanley | 41,414 |
| 51,300 | Select Bancorp Inc | Bank of America Merrill Lynch | 39,501 |
| 57,271 | Select Bancorp Inc | Barclays Bank | 12,027 |
| 13,403 | Select Bancorp Inc | Goldman Sachs | 10,320 |
| 25,639 | Select Bancorp Inc | HSBC | 8,204 |
| 65,151 | Select Bancorp Inc | Morgan Stanley | 13,682 |
| (6,060) | Select Energy Services Inc ‘A’ | Bank of America Merrill Lynch | (6,787) |
| (14,286) | Select Energy Services Inc ‘A’ | Barclays Bank | (4,572) |
| (89,761) | Select Energy Services Inc ‘A’ | Goldman Sachs | (100,532) |
| (28,160) | Select Energy Services Inc ‘A’ | HSBC | (1,408) |
| (54,852) | Select Energy Services Inc ‘A’ | Morgan Stanley | (17,553) |
| 4,758 | Select Interior Concepts Inc ‘A’ | Bank of America Merrill Lynch | 3,949 |
| 5,948 | Select Interior Concepts Inc ‘A’ | Goldman Sachs | 4,937 |
| 11,771 | Select Interior Concepts Inc ‘A’ | HSBC | 353 |
| 11,788 | Select Interior Concepts Inc ‘A’ | Morgan Stanley | 6,130 |
| 55,388 | Select Medical Holdings Corp | Bank of America Merrill Lynch | 99,698 |
| 23,484 | Select Medical Holdings Corp | Barclays Bank | 7,515 |
| 28,162 | Select Medical Holdings Corp | Goldman Sachs | 48,789 |
| 31,526 | Select Medical Holdings Corp | HSBC | 19,220 |
| 64,430 | Select Medical Holdings Corp | Morgan Stanley | 20,618 |
| 27,921 | Selecta Biosciences Inc | Bank of America Merrill Lynch | 15,077 |
| 27,934 | Selecta Biosciences Inc | Goldman Sachs | 15,084 |
| 13,429 | Selecta Biosciences Inc | Morgan Stanley | (1,880) |
| 4,784 | Selective Insurance Group Inc | Bank of America Merrill Lynch | 26,456 |
| (3,383) | Selective Insurance Group Inc | Bank of America Merrill Lynch | (18,708) |
| 4,520 | Selective Insurance Group Inc | Barclays Bank | (1,537) |
| (10,652) | Selective Insurance Group Inc | Barclays Bank | 4,764 |
| (9,519) | Selective Insurance Group Inc | Goldman Sachs | (52,640) |
| 10,714 | Selective Insurance Group Inc | Goldman Sachs | 59,248 |
| 4,866 | Selective Insurance Group Inc | HSBC | 18,977 |
| (13,135) | Selective Insurance Group Inc | HSBC | (51,227) |
| 3,900 | Selective Insurance Group Inc | Morgan Stanley | (1,326) |
| (12,658) | Selective Insurance Group Inc | Morgan Stanley | 4,304 |
| (9,421) | Sempra Energy | Goldman Sachs | (65,759) |
| (13,256) | Sempra Energy | HSBC | (25,849) |
| (7,333) | Sempra Energy | Morgan Stanley | (17,379) |
| (5,198) | Semtech Corp | Bank of America Merrill Lynch | (53,695) |
| 10,736 | Semtech Corp | Bank of America Merrill Lynch | 110,903 |
| (5,816) | Semtech Corp | Barclays Bank | (25,104) |
| 11,376 | Semtech Corp | Barclays Bank | 63,706 |
| (8,408) | Semtech Corp | Goldman Sachs | (86,855) |
| 11,433 | Semtech Corp | Goldman Sachs | 118,103 |
| (15,198) | Semtech Corp | HSBC | (102,435) |
| 22,665 | Semtech Corp | HSBC | 152,762 |
| (16,574) | Semtech Corp | Morgan Stanley | (92,815) |
| 7,098 | Semtech Corp | Morgan Stanley | 39,749 |
| 903 | Seneca Foods Corp ‘A’ | Bank of America Merrill Lynch | 3,522 |
| 260 | Seneca Foods Corp ‘A’ | Barclays Bank | 234 |
| 3,742 | Seneca Foods Corp ‘A’ | Goldman Sachs | 14,594 |
| 13,926 | Seneca Foods Corp ‘A’ | Morgan Stanley | 12,533 |
| (2,712) | Sensata Technologies Holding Plc | Bank of America Merrill Lynch | (7,133) |
| (5,349) | Sensata Technologies Holding Plc | Barclays Bank | (5,135) |
| (14,096) | Sensata Technologies Holding Plc | Goldman Sachs | (37,072) |
| (27,747) | Sensata Technologies Holding Plc | HSBC | 22,198 |
| (28,393) | Sensata Technologies Holding Plc | Morgan Stanley | (27,257) |
| (24,632) | Sensient Technologies Corp | Bank of America Merrill Lynch | (111,652) |
| 15,226 | Sensient Technologies Corp | Bank of America Merrill Lynch | 71,867 |
| (5,458) | Sensient Technologies Corp | Barclays Bank | (13,372) |
| (6,038) | Sensient Technologies Corp | Goldman Sachs | (23,915) |
| 15,604 | Sensient Technologies Corp | HSBC | 13,575 |
| (15,937) | Sensient Technologies Corp | HSBC | (13,865) |
| (33,562) | Sensient Technologies Corp | Morgan Stanley | (82,227) |
| 43,282 | Seres Therapeutics Inc | Goldman Sachs | 38,088 |
| 59,994 | Seres Therapeutics Inc | Morgan Stanley | (3,000) |
| (41,924) | Seritage Growth Properties (REIT) | Barclays Bank | (11,319) |
| (2,315) | Seritage Growth Properties (REIT) | Goldman Sachs | (2,685) |
| 10,597 | Service Corp International | Bank of America Merrill Lynch | 33,487 |
| 2,823 | Service Corp International | Barclays Bank | 1,129 |
| 16,005 | Service Corp International | Goldman Sachs | 50,576 |
| 15,524 | Service Corp International | HSBC | 3,260 |
| 5,846 | Service Corp International | Morgan Stanley | 2,338 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (54,323) | Service Properties Trust (REIT) | Bank of America Merrill Lynch | (97,781) |
| (51,345) | Service Properties Trust (REIT) | HSBC | (4,621) |
| (23,604) | Service Properties Trust (REIT) | Morgan Stanley | (6,373) |
| 4,292 | ServiceMaster Global Holdings Inc | Bank of America Merrill Lynch | 20,473 |
| 24,264 | ServiceMaster Global Holdings Inc | Barclays Bank | 61,873 |
| 11,511 | ServiceMaster Global Holdings Inc | Goldman Sachs | 54,907 |
| 19,546 | ServiceMaster Global Holdings Inc | Morgan Stanley | 49,843 |
| 2,485 | ServiceNow Inc | Bank of America Merrill Lynch | 34,365 |
| 3,579 | ServiceNow Inc | Goldman Sachs | 50,929 |
| 9,700 | ServisFirst Bancshares Inc | Barclays Bank | 22,019 |
| 32,154 | ServisFirst Bancshares Inc | Goldman Sachs | 135,690 |
| 11,816 | ServisFirst Bancshares Inc | HSBC | 12,052 |
| 27,899 | ServisFirst Bancshares Inc | Morgan Stanley | 63,331 |
| 14,951 | SFL Corp Ltd | Barclays Bank | 5,681 |
| 67,695 | SFL Corp Ltd | Goldman Sachs | 25,724 |
| 4,308 | SFL Corp Ltd | HSBC | (3,016) |
| 24,043 | SFL Corp Ltd | Morgan Stanley | 9,136 |
| (10,503) | Shake Shack Inc ‘A’ | Goldman Sachs | (67,114) |
| (14,629) | Shake Shack Inc ‘A’ | HSBC | (3,218) |
| (20,574) | Shake Shack Inc ‘A’ | Morgan Stanley | (57,196) |
| (5,830) | SharpSpring Inc | Barclays Bank | (875) |
| (2,874) | SharpSpring Inc | HSBC | (7,702) |
| (12,393) | SharpSpring Inc | Morgan Stanley | (1,859) |
| (558) | Shenandoah Telecommunications Co | Bank of America Merrill Lynch | 412 |
| (7,872) | Shenandoah Telecommunications Co | HSBC | (27,080) |
| (10,290) | Shenandoah Telecommunications Co | Morgan Stanley | (1,029) |
| 1,289 | Sherwin-Williams Co | Bank of America Merrill Lynch | 27,069 |
| 1,205 | Sherwin-Williams Co | Barclays Bank | 14,557 |
| 2,630 | Sherwin-Williams Co | Goldman Sachs | 54,209 |
| 3,168 | Sherwin-Williams Co | HSBC | 125,770 |
| 2,421 | Sherwin-Williams Co | Morgan Stanley | 29,246 |
| (42,591) | Shiloh Industries Inc | Bank of America Merrill Lynch | (17,028) |
| (350) | Shiloh Industries Inc | Goldman Sachs | (140) |
| 2,922 | Shockwave Medical Inc | Bank of America Merrill Lynch | 3,945 |
| 9,438 | Shockwave Medical Inc | Barclays Bank | (7,456) |
| 8,218 | Shockwave Medical Inc | Goldman Sachs | 11,094 |
| 5,160 | Shockwave Medical Inc | Morgan Stanley | (4,076) |
| 3,752 | Shoe Carnival Inc | Bank of America Merrill Lynch | 18,010 |
| 20,704 | Shoe Carnival Inc | Goldman Sachs | 99,379 |
| 974 | Shoe Carnival Inc | HSBC | (37) |
| 6,983 | Shoe Carnival Inc | Morgan Stanley | 2,123 |
| 181 | Shopify Inc ‘A’ | Bank of America Merrill Lynch | (11,695) |
| 585 | Shopify Inc ‘A’ | Barclays Bank | (29,558) |
| 86 | Shopify Inc ‘A’ | Goldman Sachs | 1,661 |
| 289 | Shopify Inc ‘A’ | Morgan Stanley | (19,132) |
| 16,040 | Shore Bancshares Inc | Bank of America Merrill Lynch | 24,381 |
| 8,897 | Shore Bancshares Inc | Barclays Bank | 12,245 |
| 19,918 | Shore Bancshares Inc | Goldman Sachs | 30,275 |
| 5,078 | Shore Bancshares Inc | HSBC | 3,809 |
| 13,302 | Shore Bancshares Inc | Morgan Stanley | 23,811 |
| (1,752) | ShotSpotter Inc | Bank of America Merrill Lynch | 1,927 |
| (9,934) | ShotSpotter Inc | Barclays Bank | (4,868) |
| (5,174) | ShotSpotter Inc | Goldman Sachs | 4,040 |
| (7,927) | ShotSpotter Inc | HSBC | 6,367 |
| (1,948) | ShotSpotter Inc | Morgan Stanley | (955) |
| 3,667 | Shutterstock Inc | Bank of America Merrill Lynch | (843) |
| 7,474 | Shutterstock Inc | Barclays Bank | 3,737 |
| 15,822 | Shutterstock Inc | HSBC | (13,132) |
| 15,141 | Shutterstock Inc | Morgan Stanley | 7,571 |
| 14,987 | SI-BONE Inc | Bank of America Merrill Lynch | 23,829 |
| 5,485 | SI-BONE Inc | Barclays Bank | 219 |
| 11,976 | SI-BONE Inc | Goldman Sachs | 19,042 |
| 5,715 | SI-BONE Inc | HSBC | (1,600) |
| 11,280 | SI-BONE Inc | Morgan Stanley | 451 |
| (7,216) | Siebert Financial Corp | Barclays Bank | 5,628 |
| (1,050) | Siebert Financial Corp | HSBC | 788 |
| (659) | Siebert Financial Corp | Morgan Stanley | 514 |
| 777 | Sienna Biopharmaceuticals Inc | Goldman Sachs | (2) |
| (30,495) | Sientra Inc | Barclays Bank | (4,422) |
| (42,808) | Sientra Inc | Goldman Sachs | (46,661) |
| (13,148) | Sientra Inc | HSBC | (19,328) |
| (10,969) | Sientra Inc | Morgan Stanley | (1,591) |
| 50,766 | Sierra Bancorp | Bank of America Merrill Lynch | 105,593 |
| 4,883 | Sierra Bancorp | Barclays Bank | 879 |
| 22,298 | Sierra Bancorp | Goldman Sachs | 46,380 |
| 4,564 | Sierra Bancorp | HSBC | (867) |
| 70,113 | Sierra Bancorp | Morgan Stanley | 12,620 |
| (11,462) | SIGA Technologies Inc | Barclays Bank | 115 |
| (64,442) | SIGA Technologies Inc | Goldman Sachs | (25,132) |
| (26,087) | SIGA Technologies Inc | HSBC | (2,348) |
| (74,641) | SIGA Technologies Inc | Morgan Stanley | 746 |
| (1,099) | Signature Bank | Bank of America Merrill Lynch | (11,184) |
| 653 | Signature Bank | Bank of America Merrill Lynch | 9,449 |
| (1,805) | Signature Bank | Barclays Bank | (15,415) |
| 6,862 | Signature Bank | Barclays Bank | 58,601 |
| (3,359) | Signature Bank | Goldman Sachs | (37,097) |
| (3,720) | Signature Bank | HSBC | (5,766) |
| 5,316 | Signature Bank | HSBC | 19,904 |
| (1,138) | Signature Bank | Morgan Stanley | (9,719) |
| (13,113) | Signet Jewelers Ltd | Barclays Bank | (5,639) |
| (19,630) | Signet Jewelers Ltd | Goldman Sachs | (32,193) |
| (19,247) | Signet Jewelers Ltd | HSBC | 8,084 |
| (13,198) | Signet Jewelers Ltd | Morgan Stanley | (5,675) |
| (14,441) | Silgan Holdings Inc | Bank of America Merrill Lynch | (3,900) |
| (30,669) | Silgan Holdings Inc | Barclays Bank | (22,082) |
| (38,532) | Silgan Holdings Inc | Goldman Sachs | (10,403) |
| (23,587) | Silgan Holdings Inc | HSBC | 14,066 |
| (31,718) | Silgan Holdings Inc | Morgan Stanley | (22,837) |
| 3,142 | Silicon Laboratories Inc | Bank of America Merrill Lynch | 2,105 |
| 12,843 | Silicon Laboratories Inc | Barclays Bank | (39,685) |
| (14,599) | Silicon Laboratories Inc | Barclays Bank | 45,111 |
| 7,242 | Silicon Laboratories Inc | Goldman Sachs | 1,339 |
| 10,244 | Silicon Laboratories Inc | HSBC | (92,606) |
| (9,036) | Silicon Laboratories Inc | HSBC | 81,685 |
| 8,304 | Silicon Laboratories Inc | Morgan Stanley | (24,294) |
| (1,353) | Silicon Laboratories Inc | Morgan Stanley | 4,181 |
| 591 | Silk Road Medical Inc | Bank of America Merrill Lynch | (390) |
| 960 | Silk Road Medical Inc | Barclays Bank | (566) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 7,568 | Silk Road Medical Inc | Goldman Sachs | (4,738) |
| 4,887 | Silk Road Medical Inc | HSBC | (733) |
| 9,759 | Silk Road Medical Inc | Morgan Stanley | (5,758) |
| (26,550) | SilverBow Resources Inc | Bank of America Merrill Lynch | 531 |
| (5,417) | SilverBow Resources Inc | Goldman Sachs | 108 |
| (2,184) | SilverBow Resources Inc | HSBC | 1,026 |
| (5,049) | SilverBow Resources Inc | Morgan Stanley | 303 |
| 10,922 | Silvercrest Asset Management Group Inc 'A' | Bank of America Merrill Lynch | 22,499 |
| 11,133 | Silvercrest Asset Management Group Inc 'A' | Goldman Sachs | 22,934 |
| 9,710 | Silvercrest Asset Management Group Inc 'A' | HSBC | 8,836 |
| 16,724 | Silvercrest Asset Management Group Inc 'A' | Morgan Stanley | 21,239 |
| 9,790 | Silvergate Capital Corp 'A' | Barclays Bank | (6,755) |
| 12,291 | Silvergate Capital Corp 'A' | Goldman Sachs | 1,475 |
| 3,157 | Silvergate Capital Corp 'A' | Morgan Stanley | (2,178) |
| (18,099) | Simmons First National Corp 'A' | Bank of America Merrill Lynch | (40,903) |
| (16,223) | Simmons First National Corp 'A' | Barclays Bank | (18,170) |
| (88,178) | Simmons First National Corp 'A' | Goldman Sachs | (199,282) |
| (32,260) | Simmons First National Corp 'A' | HSBC | 1,146 |
| (46,325) | Simmons First National Corp 'A' | Morgan Stanley | (51,884) |
| 13,782 | Simon Property Group Inc (REIT) | Morgan Stanley | 34,317 |
| (3,649) | Simon Property Group Inc (REIT) | Morgan Stanley | (9,086) |
| 6,614 | Simply Good Foods Co | Barclays Bank | 2,249 |
| 20,585 | Simply Good Foods Co | Goldman Sachs | 4,379 |
| (23,155) | Simply Good Foods Co | HSBC | 77,569 |
| (17,769) | Simply Good Foods Co | Morgan Stanley | (6,041) |
| (6,834) | Simpson Manufacturing Co Inc | Bank of America Merrill Lynch | (70,664) |
| (10,347) | Simpson Manufacturing Co Inc | Barclays Bank | (41,801) |
| (11,749) | Simpson Manufacturing Co Inc | Goldman Sachs | (121,485) |
| (49,090) | Simpson Manufacturing Co Inc | HSBC | (227,991) |
| (24,350) | Simpson Manufacturing Co Inc | Morgan Stanley | (98,374) |
| (8,063) | Simulations Plus Inc | Bank of America Merrill Lynch | (78,856) |
| (17,017) | Simulations Plus Inc | Goldman Sachs | (166,426) |
| (4,314) | Simulations Plus Inc | HSBC | (37,446) |
| (13,197) | Simulations Plus Inc | Morgan Stanley | (127,747) |
| (2,683) | SINA Corp | Barclays Bank | (1,140) |
| (1,467) | SINA Corp | Goldman Sachs | 4,518 |
| (9,334) | SINA Corp | HSBC | 30,802 |
| (985) | SINA Corp | Morgan Stanley | (419) |
| 30,646 | Sinclair Broadcast Group Inc 'A' | Bank of America Merrill Lynch | 70,961 |
| 22,106 | Sinclair Broadcast Group Inc 'A' | Barclays Bank | 3,537 |
| 3,188 | Sinclair Broadcast Group Inc 'A' | Goldman Sachs | 8,209 |
| 2,977 | Sinclair Broadcast Group Inc 'A' | HSBC | 2,640 |
| 5,469 | Sinclair Broadcast Group Inc 'A' | Morgan Stanley | 875 |
| 294,102 | Sirius XM Holdings Inc | Bank of America Merrill Lynch | 102,936 |
| 86,011 | Sirius XM Holdings Inc | Barclays Bank | 31,125 |
| 184,666 | Sirius XM Holdings Inc | Goldman Sachs | 66,068 |
| 51,204 | Sirius XM Holdings Inc | HSBC | 9,929 |
| 329,880 | Sirius XM Holdings Inc | Morgan Stanley | 127,004 |
| (2,771) | SITE Centers Corp (REIT) | Bank of America Merrill Lynch | (3,062) |
| (17,416) | SITE Centers Corp (REIT) | Barclays Bank | (2,003) |
| (28,085) | SITE Centers Corp (REIT) | Goldman Sachs | (31,034) |
| (36,107) | SITE Centers Corp (REIT) | HSBC | (3,430) |
| (35,080) | SITE Centers Corp (REIT) | Morgan Stanley | (4,034) |
| 1,240 | SiteOne Landscape Supply Inc | Bank of America Merrill Lynch | 8,455 |
| 10,950 | SiteOne Landscape Supply Inc | Barclays Bank | 93,841 |
| 2,301 | SiteOne Landscape Supply Inc | Goldman Sachs | 38,703 |
| 17,437 | SiteOne Landscape Supply Inc | HSBC | 265,308 |
| 9,822 | SiteOne Landscape Supply Inc | Morgan Stanley | 84,174 |
| 1,717 | SiTime Corp | Bank of America Merrill Lynch | 9,735 |
| 1,824 | SiTime Corp | Barclays Bank | (4,834) |
| 2,757 | SiTime Corp | Goldman Sachs | 15,632 |
| 1,929 | SiTime Corp | HSBC | 9,414 |
| 6,765 | SiTime Corp | Morgan Stanley | (17,927) |
| (14,402) | SITO Mobile Ltd | Bank of America Merrill Lynch | (295) |
| (66,470) | SITO Mobile Ltd | Goldman Sachs | (1,363) |
| (22,272) | Six Flags Entertainment Corp | Bank of America Merrill Lynch | (25,016) |
| 11,260 | Six Flags Entertainment Corp | Bank of America Merrill Lynch | 50,895 |
| (5,292) | Six Flags Entertainment Corp | Barclays Bank | (476) |
| (460) | Six Flags Entertainment Corp | Goldman Sachs | (2,079) |
| (698) | Six Flags Entertainment Corp | HSBC | (1,703) |
| (1,408) | Six Flags Entertainment Corp | Morgan Stanley | (127) |
| 5,246 | SJW Group | Bank of America Merrill Lynch | 36,991 |
| 12,535 | SJW Group | Barclays Bank | 13,287 |
| 7,200 | SJW Group | Goldman Sachs | 53,352 |
| 17,643 | SJW Group | HSBC | 41,905 |
| 8,198 | SJW Group | Morgan Stanley | 8,690 |
| 8,860 | Skechers USA Inc 'A' | Bank of America Merrill Lynch | 55,552 |
| (6,978) | Skechers USA Inc 'A' | Bank of America Merrill Lynch | (26,819) |
| 6,910 | Skechers USA Inc 'A' | Barclays Bank | 13,198 |
| (2,845) | Skechers USA Inc 'A' | Barclays Bank | 3,396 |
| 12,084 | Skechers USA Inc 'A' | Goldman Sachs | 75,767 |
| (10,712) | Skechers USA Inc 'A' | Goldman Sachs | (53,910) |
| 3,873 | Skechers USA Inc 'A' | HSBC | 12,316 |
| 18,813 | Skechers USA Inc 'A' | Morgan Stanley | 35,933 |
| (13,497) | Skechers USA Inc 'A' | Morgan Stanley | (23,115) |
| (3,942) | Skyline Champion Corp | Bank of America Merrill Lynch | (16,872) |
| (5,833) | Skyline Champion Corp | Goldman Sachs | (24,965) |
| (39,198) | Skyline Champion Corp | HSBC | (111,322) |
| (45,414) | Skyline Champion Corp | Morgan Stanley | (8,629) |
| 41,402 | SkyWest Inc | HSBC | 79,078 |
| 8,735 | Skyworks Solutions Inc | Bank of America Merrill Lynch | 73,547 |
| 2,940 | Skyworks Solutions Inc | Barclays Bank | (1,735) |
| 14,546 | Skyworks Solutions Inc | Goldman Sachs | 148,515 |
| 8,856 | Skyworks Solutions Inc | Morgan Stanley | (5,225) |
| (2,073) | SL Green Realty Corp (REIT) | Bank of America Merrill Lynch | (8,634) |
| (22,639) | SL Green Realty Corp (REIT) | Barclays Bank | (128,590) |
| (6,027) | SL Green Realty Corp (REIT) | Goldman Sachs | (27,363) |
| (4,879) | SL Green Realty Corp (REIT) | HSBC | 6,444 |
| (16,199) | SL Green Realty Corp (REIT) | Morgan Stanley | (92,011) |
| 4,257 | Slack Technologies Inc 'A' | Bank of America Merrill Lynch | 10,302 |
| 29,614 | Slack Technologies Inc 'A' | Barclays Bank | 60,413 |
| 3,798 | Slack Technologies Inc 'A' | Goldman Sachs | 9,191 |
| 982 | Slack Technologies Inc 'A' | HSBC | 579 |
| 19,609 | Slack Technologies Inc 'A' | Morgan Stanley | 40,002 |
| 3,292 | Sleep Number Corp | Barclays Bank | (3,226) |
| 2,755 | Sleep Number Corp | Morgan Stanley | (2,700) |
| (94,493) | SLM Corp | Bank of America Merrill Lynch | (9,450) |
| (38,117) | SLM Corp | Barclays Bank | (8,386) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (30,051) | SLM Corp | HSBC | 10,618 |
| (107,715) | SLM Corp | Morgan Stanley | (23,698) |
| 1,544 | SM Energy Co | Bank of America Merrill Lynch | 911 |
| 5,225 | SM Energy Co | Barclays Bank | (1,045) |
| 33,453 | SM Energy Co | Goldman Sachs | 19,737 |
| 80,374 | SM Energy Co | HSBC | 1,607 |
| 2,127 | SM Energy Co | Morgan Stanley | (425) |
| (8,319) | SMART Global Holdings Inc | HSBC | 2,745 |
| (34,981) | SMART Global Holdings Inc | Morgan Stanley | (11,194) |
| (41,089) | Smart Sand Inc | Goldman Sachs | (11,369) |
| (25,121) | Smart Sand Inc | Morgan Stanley | (4,522) |
| 16,869 | SmartFinancial Inc | Bank of America Merrill Lynch | 11,640 |
| 14,384 | SmartFinancial Inc | Barclays Bank | (3,308) |
| 24,743 | SmartFinancial Inc | Goldman Sachs | 17,073 |
| 7,060 | SmartFinancial Inc | HSBC | 1,765 |
| 15,543 | SmartFinancial Inc | Morgan Stanley | (3,575) |
| 13,818 | Smartsheet Inc ‘A’ | Bank of America Merrill Lynch | 8,023 |
| 10,326 | Smartsheet Inc ‘A’ | Barclays Bank | (3,820) |
| 3,740 | Smartsheet Inc ‘A’ | Goldman Sachs | 10,104 |
| 13,338 | Smartsheet Inc ‘A’ | HSBC | 19,643 |
| 7,128 | Smartsheet Inc ‘A’ | Morgan Stanley | (2,637) |
| 5,453 | SmileDirectClub Inc | Goldman Sachs | 4,308 |
| 6,044 | SmileDirectClub Inc | HSBC | (2,236) |
| (5,309) | Smith Micro Software Inc | Bank of America Merrill Lynch | (425) |
| (37,722) | Smith Micro Software Inc | Barclays Bank | (1,132) |
| (12,679) | Smith Micro Software Inc | Morgan Stanley | (380) |
| 10,589 | Snap Inc ‘A’ | Bank of America Merrill Lynch | 17,048 |
| 15,754 | Snap Inc ‘A’ | Barclays Bank | 16,384 |
| 6,378 | Snap Inc ‘A’ | Goldman Sachs | 10,269 |
| (13,019) | Snap Inc ‘A’ | Goldman Sachs | (20,961) |
| (15,340) | Snap Inc ‘A’ | Morgan Stanley | (15,954) |
| 12,541 | Snap-on Inc | Bank of America Merrill Lynch | 89,919 |
| 6,037 | Snap-on Inc | Barclays Bank | (21,962) |
| 6,224 | Snap-on Inc | Goldman Sachs | 44,626 |
| 7,524 | Snap-on Inc | HSBC | 20,992 |
| 13,296 | Snap-on Inc | Morgan Stanley | 16,487 |
| (152) | SolarEdge Technologies Inc | Goldman Sachs | (2,680) |
| (2,633) | SolarEdge Technologies Inc | HSBC | (52,002) |
| (27,312) | Solaris Oilfield Infrastructure Inc ‘A’ | Bank of America Merrill Lynch | (24,581) |
| (15,370) | Solaris Oilfield Infrastructure Inc ‘A’ | Barclays Bank | (4,918) |
| (32,842) | Solaris Oilfield Infrastructure Inc ‘A’ | Goldman Sachs | (29,558) |
| (25,675) | Solaris Oilfield Infrastructure Inc ‘A’ | HSBC | 11,297 |
| (32,464) | Solaris Oilfield Infrastructure Inc ‘A’ | Morgan Stanley | (10,388) |
| (7,030) | SolarWinds Corp | Bank of America Merrill Lynch | (10,545) |
| 3,681 | SolarWinds Corp | Bank of America Merrill Lynch | 5,522 |
| (2,397) | SolarWinds Corp | Barclays Bank | (96) |
| 16,619 | SolarWinds Corp | Barclays Bank | 665 |
| 2,167 | SolarWinds Corp | Goldman Sachs | 3,251 |
| (9,407) | SolarWinds Corp | HSBC | (10,160) |
| 3,862 | SolarWinds Corp | HSBC | 4,171 |
| (41,465) | SolarWinds Corp | Morgan Stanley | (1,659) |
| 6,845 | SolarWinds Corp | Morgan Stanley | 274 |
| 7,411 | Soleno Therapeutics Inc | Morgan Stanley | (2,149) |
| 15,247 | Solid Biosciences Inc | Barclays Bank | (2,592) |
| 7,624 | Solid Biosciences Inc | Goldman Sachs | 534 |
| 8,348 | Solid Biosciences Inc | HSBC | 3,423 |
| 30,801 | Solid Biosciences Inc | Morgan Stanley | (5,236) |
| 2,596 | Soliton Inc | HSBC | 519 |
| 2,771 | Sonic Automotive Inc ‘A’ | Barclays Bank | 7,676 |
| 14,876 | Sonic Automotive Inc ‘A’ | Goldman Sachs | 98,925 |
| (4,589) | Sonoco Products Co | Bank of America Merrill Lynch | (28,039) |
| 4,229 | Sonoco Products Co | Bank of America Merrill Lynch | 25,839 |
| (5,592) | Sonoco Products Co | Barclays Bank | (12,862) |
| 5,391 | Sonoco Products Co | Barclays Bank | 12,399 |
| (9,342) | Sonoco Products Co | Goldman Sachs | (57,080) |
| 7,449 | Sonoco Products Co | Goldman Sachs | 45,513 |
| (6,105) | Sonoco Products Co | HSBC | (11,111) |
| 15,975 | Sonoco Products Co | HSBC | 29,075 |
| (10,054) | Sonoco Products Co | Morgan Stanley | (23,124) |
| 22,709 | Sonoco Products Co | Morgan Stanley | 52,231 |
| 12,916 | Sonos Inc | Barclays Bank | (8,525) |
| 12,012 | Sonos Inc | Goldman Sachs | 16,937 |
| 5,524 | Sonos Inc | HSBC | 55 |
| 29,112 | Sonos Inc | Morgan Stanley | (19,214) |
| 7,901 | Sorrento Therapeutics Inc | Morgan Stanley | 378 |
| 8,994 | South Jersey Industries Inc | Bank of America Merrill Lynch | 16,819 |
| (8,629) | South Jersey Industries Inc | Bank of America Merrill Lynch | (16,136) |
| (6,768) | South Jersey Industries Inc | Barclays Bank | (2,572) |
| (34,223) | South Jersey Industries Inc | Goldman Sachs | (59,366) |
| 16,992 | South Jersey Industries Inc | HSBC | (9,006) |
| (16,520) | South Jersey Industries Inc | HSBC | 8,756 |
| (87,795) | South Jersey Industries Inc | Morgan Stanley | (33,362) |
| 51,759 | South Plains Financial Inc | Barclays Bank | 11,905 |
| 6,410 | South Plains Financial Inc | HSBC | 449 |
| 18,592 | South Plains Financial Inc | Morgan Stanley | 4,276 |
| (550) | South State Corp | Bank of America Merrill Lynch | 2,117 |
| 1,441 | South State Corp | Bank of America Merrill Lynch | 9,913 |
| (4,429) | South State Corp | Barclays Bank | (23,784) |
| 7,573 | South State Corp | Barclays Bank | 40,667 |
| 29,075 | South State Corp | Goldman Sachs | 251,789 |
| (6,068) | South State Corp | Goldman Sachs | (52,549) |
| (2,512) | South State Corp | HSBC | 1,432 |
| 10,869 | South State Corp | HSBC | 12,811 |
| (2,022) | South State Corp | Morgan Stanley | (10,858) |
| 2,957 | South State Corp | Morgan Stanley | 15,879 |
| (27,876) | Southern Co | Bank of America Merrill Lynch | (123,491) |
| (206) | Southern Co | Barclays Bank | (492) |
| (17,209) | Southern Co | Goldman Sachs | (76,236) |
| (60,001) | Southern Co | HSBC | (93,601) |
| (123,369) | Southern Co | Morgan Stanley | (294,852) |
| 4,452 | Southern Copper Corp | Bank of America Merrill Lynch | 4,557 |
| 2,337 | Southern Copper Corp | Barclays Bank | 3,272 |
| (6,157) | Southern Copper Corp | Goldman Sachs | (23,212) |
| 5,669 | Southern Copper Corp | Goldman Sachs | 21,372 |
| (3,708) | Southern Copper Corp | HSBC | (7,898) |
| 25,187 | Southern Copper Corp | HSBC | 60,607 |
| (13,698) | Southern Copper Corp | Morgan Stanley | (19,177) |
| 8,238 | Southern Copper Corp | Morgan Stanley | 11,533 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 13,322 | Southern First Bancshares Inc | Bank of America Merrill Lynch | 78,067 |
| 2,749 | Southern First Bancshares Inc | Barclays Bank | 12,096 |
| 20,211 | Southern First Bancshares Inc | Goldman Sachs | 118,436 |
| 2,750 | Southern First Bancshares Inc | HSBC | 6,463 |
| 15,519 | Southern First Bancshares Inc | Morgan Stanley | 68,284 |
| (21,690) | Southern Missouri Bancorp Inc | Bank of America Merrill Lynch | (97,388) |
| (18,101) | Southern Missouri Bancorp Inc | Goldman Sachs | (81,273) |
| (12,706) | Southern Missouri Bancorp Inc | Morgan Stanley | (39,770) |
| 15,898 | Southern National Bancorp of Virginia Inc | Bank of America Merrill Lynch | 25,198 |
| 37,776 | Southern National Bancorp of Virginia Inc | Barclays Bank | 21,343 |
| 20,253 | Southern National Bancorp of Virginia Inc | Goldman Sachs | 32,101 |
| 46,610 | Southern National Bancorp of Virginia Inc | HSBC | 5,360 |
| 30,693 | Southern National Bancorp of Virginia Inc | Morgan Stanley | 17,342 |
| (17,814) | Southside Bancshares Inc | Bank of America Merrill Lynch | (33,490) |
| (6,389) | Southside Bancshares Inc | Barclays Bank | (2,696) |
| (8,182) | Southside Bancshares Inc | Goldman Sachs | (12,076) |
| (8,154) | Southside Bancshares Inc | HSBC | 5,740 |
| (44,575) | Southside Bancshares Inc | Morgan Stanley | (42,792) |
| 13,509 | Southwest Airlines Co | Goldman Sachs | 107,397 |
| (7,627) | Southwest Airlines Co | HSBC | (35,237) |
| (41,687) | Southwest Airlines Co | Morgan Stanley | (122,977) |
| (11,368) | Southwest Gas Holdings Inc | Bank of America Merrill Lynch | (68,060) |
| (3,874) | Southwest Gas Holdings Inc | Barclays Bank | (5,734) |
| 25,829 | Southwest Gas Holdings Inc | Goldman Sachs | 157,299 |
| (1,417) | Southwest Gas Holdings Inc | Goldman Sachs | (8,630) |
| (1,345) | Southwest Gas Holdings Inc | HSBC | (809) |
| 35,988 | Southwest Gas Holdings Inc | Morgan Stanley | 53,262 |
| (40,311) | Southwestern Energy Co | Bank of America Merrill Lynch | (7,493) |
| (10,977) | Southwestern Energy Co | Barclays Bank | (1,207) |
| (172,765) | Southwestern Energy Co | Goldman Sachs | (53,557) |
| (8,490) | Southwestern Energy Co | Morgan Stanley | (934) |
| 2,563 | SP Plus Corp | Barclays Bank | 3,486 |
| 15,518 | SP Plus Corp | Goldman Sachs | 59,279 |
| 24,306 | SP Plus Corp | Morgan Stanley | 33,056 |
| (36,289) | Spark Energy Inc ‘A’ | Bank of America Merrill Lynch | (67,498) |
| (14,990) | Spark Energy Inc ‘A’ | Barclays Bank | 1,799 |
| (9,508) | Spark Energy Inc ‘A’ | Goldman Sachs | (17,685) |
| (38,114) | Spark Energy Inc ‘A’ | HSBC | (51,454) |
| (14,774) | Spark Energy Inc ‘A’ | Morgan Stanley | 1,773 |
| (8,034) | Spartan Motors Inc | Bank of America Merrill Lynch | (7,165) |
| (4,094) | Spartan Motors Inc | Barclays Bank | (3,316) |
| (7,179) | Spartan Motors Inc | Goldman Sachs | (7,251) |
| (14,420) | Spartan Motors Inc | HSBC | (2,884) |
| (28,803) | Spartan Motors Inc | Morgan Stanley | (23,330) |
| 29,638 | SpartanNash Co | Barclays Bank | 97,805 |
| 32,937 | SpartanNash Co | HSBC | 121,867 |
| (2,410) | Spectrum Brands Holdings Inc | Bank of America Merrill Lynch | (19,521) |
| (808) | Spectrum Brands Holdings Inc | Barclays Bank | (2,036) |
| 2,673 | Spectrum Brands Holdings Inc | Goldman Sachs | 21,651 |
| (1,054) | Spectrum Brands Holdings Inc | Goldman Sachs | (8,537) |
| 1,166 | Spectrum Brands Holdings Inc | HSBC | 3,638 |
| (4,306) | Spectrum Brands Holdings Inc | HSBC | (13,435) |
| 3,715 | Spectrum Brands Holdings Inc | Morgan Stanley | 9,362 |
| (1,387) | Spectrum Brands Holdings Inc | Morgan Stanley | (3,495) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 11,088 | Spectrum Pharmaceuticals Inc | Bank of America Merrill Lynch | (3,105) |
| 55,175 | Spectrum Pharmaceuticals Inc | Barclays Bank | (9,932) |
| 128,274 | Spectrum Pharmaceuticals Inc | Goldman Sachs | (34,675) |
| 62,688 | Spectrum Pharmaceuticals Inc | HSBC | 12,538 |
| 29,824 | Spectrum Pharmaceuticals Inc | Morgan Stanley | (5,368) |
| 7,095 | Spero Therapeutics Inc | Bank of America Merrill Lynch | 639 |
| 1,777 | Spero Therapeutics Inc | Barclays Bank | (853) |
| 16,626 | Spero Therapeutics Inc | Goldman Sachs | 1,496 |
| 3,168 | Spero Therapeutics Inc | HSBC | 760 |
| 6,500 | Spero Therapeutics Inc | Morgan Stanley | (3,120) |
| (33,684) | Spire Inc | Bank of America Merrill Lynch | (154,610) |
| (30,303) | Spire Inc | Barclays Bank | (3,636) |
| (50,303) | Spire Inc | Goldman Sachs | (230,891) |
| (32,375) | Spire Inc | HSBC | 56,332 |
| (43,009) | Spire Inc | Morgan Stanley | (5,162) |
| (3,157) | Spirit AeroSystems Holdings Inc ‘A’ | Goldman Sachs | (11,712) |
| (2,855) | Spirit AeroSystems Holdings Inc ‘A’ | HSBC | (4,340) |
| (10,617) | Spirit AeroSystems Holdings Inc ‘A’ | Morgan Stanley | (11,254) |
| 9,394 | Spirit AeroSystems Holdings Inc ‘A’ | Morgan Stanley | 9,958 |
| 21,184 | Spirit Airlines Inc | Barclays Bank | 46,816 |
| 52,032 | Spirit Airlines Inc | Goldman Sachs | 227,380 |
| 2,242 | Spirit Airlines Inc | HSBC | 4,080 |
| 65,108 | Spirit Airlines Inc | Morgan Stanley | 143,889 |
| (400) | Spirit of Texas Bancshares Inc | Bank of America Merrill Lynch | (792) |
| (2,442) | Spirit of Texas Bancshares Inc | Barclays Bank | (269) |
| (13,981) | Spirit of Texas Bancshares Inc | Goldman Sachs | (27,682) |
| (9,870) | Spirit of Texas Bancshares Inc | HSBC | (14,114) |
| (26,339) | Spirit of Texas Bancshares Inc | Morgan Stanley | (2,897) |
| (7,403) | Spirit Realty Capital Inc (REIT) | Bank of America Merrill Lynch | (18,211) |
| 3,860 | Spirit Realty Capital Inc (REIT) | Bank of America Merrill Lynch | (6,459) |
| (8,575) | Spirit Realty Capital Inc (REIT) | Barclays Bank | (1,201) |
| 9,533 | Spirit Realty Capital Inc (REIT) | Barclays Bank | 1,335 |
| (36,229) | Spirit Realty Capital Inc (REIT) | Goldman Sachs | (89,123) |
| 7,341 | Spirit Realty Capital Inc (REIT) | Goldman Sachs | 18,059 |
| (6,753) | Spirit Realty Capital Inc (REIT) | HSBC | 8,576 |
| 10,437 | Spirit Realty Capital Inc (REIT) | HSBC | (13,255) |
| (31,638) | Spirit Realty Capital Inc (REIT) | Morgan Stanley | (4,429) |
| 2,667 | Spirit Realty Capital Inc (REIT) | Morgan Stanley | (5,933) |
| (473) | Splunk Inc | Goldman Sachs | (12,421) |
| (3,922) | Splunk Inc | HSBC | (115,380) |
| (6,816) | Splunk Inc | Morgan Stanley | 12,337 |
| 5,028 | Splunk Inc | Morgan Stanley | (9,101) |
| 41,770 | Spok Holdings Inc | Bank of America Merrill Lynch | (19,214) |
| 32,009 | Spok Holdings Inc | Barclays Bank | (16,005) |
| 28,248 | Spok Holdings Inc | Goldman Sachs | (12,994) |
| 11,055 | Spok Holdings Inc | HSBC | (16,140) |
| 23,835 | Spok Holdings Inc | Morgan Stanley | (11,918) |
| (23,430) | Sportsman’s Warehouse Holdings Inc | Barclays Bank | (24,367) |
| (28,491) | Sportsman’s Warehouse Holdings Inc | Goldman Sachs | (80,060) |
| (2,665) | Sportsman’s Warehouse Holdings Inc | HSBC | (8,581) |
| (39,266) | Sportsman’s Warehouse Holdings Inc | Morgan Stanley | (40,837) |
| (971) | Spotify Technology SA | Barclays Bank | 5,505 |
| (2,128) | Spotify Technology SA | Goldman Sachs | (15,832) |
| (2,984) | Spotify Technology SA | HSBC | (84,119) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,265 | Spotify Technology SA | Morgan Stanley | (41,925) |
| (4,373) | Spotify Technology SA | Morgan Stanley | 42,987 |
| 2,938 | Spring Bank Pharmaceuticals | Goldman Sachs | 470 |
| (5,084) | SpringWorks Therapeutics Inc | Barclays Bank | 11,897 |
| (5,760) | SpringWorks Therapeutics Inc | Goldman Sachs | (230) |
| (4,278) | SpringWorks Therapeutics Inc | HSBC | (23,572) |
| (2,738) | SpringWorks Therapeutics Inc | Morgan Stanley | 6,407 |
| 16,029 | Sprout Social Inc ‘A’ | Bank of America Merrill Lynch | 9,457 |
| 7,356 | Sprout Social Inc ‘A’ | Barclays Bank | (20,082) |
| 6,965 | Sprout Social Inc ‘A’ | Morgan Stanley | (19,014) |
| 13,731 | Sprouts Farmers Market Inc | Goldman Sachs | (1,510) |
| 19,059 | Sprouts Farmers Market Inc | HSBC | (7,152) |
| 32,143 | Sprouts Farmers Market Inc | Morgan Stanley | 14,786 |
| 2,827 | SPS Commerce Inc | Goldman Sachs | 26,800 |
| 13,375 | SPS Commerce Inc | HSBC | 105,528 |
| 34,450 | SPS Commerce Inc | Morgan Stanley | 108,173 |
| 8,238 | SPX Corp | Bank of America Merrill Lynch | 50,252 |
| 9,746 | SPX Corp | Barclays Bank | 26,607 |
| 15,803 | SPX Corp | Goldman Sachs | 96,398 |
| 11,747 | SPX Corp | HSBC | 24,904 |
| 26,953 | SPX Corp | Morgan Stanley | 73,581 |
| (1,944) | SPX FLOW Inc | Barclays Bank | (3,849) |
| (1,194) | SPX FLOW Inc | Goldman Sachs | (3,168) |
| (32,607) | SPX FLOW Inc | HSBC | (56,737) |
| (14,421) | SPX FLOW Inc | Morgan Stanley | (28,554) |
| (185) | Square Inc ‘A’ | Barclays Bank | 44 |
| 1,569 | Square Inc ‘A’ | HSBC | 8,159 |
| (10,544) | Square Inc ‘A’ | HSBC | (54,829) |
| 3,194 | Square Inc ‘A’ | Morgan Stanley | (767) |
| 6,842 | SS&C Technologies Holdings Inc | Bank of America Merrill Lynch | 17,994 |
| (13,205) | SS&C Technologies Holdings Inc | Bank of America Merrill Lynch | (34,729) |
| 8,489 | SS&C Technologies Holdings Inc | Barclays Bank | 11,715 |
| (3,500) | SS&C Technologies Holdings Inc | Barclays Bank | (3,125) |
| (7,748) | SS&C Technologies Holdings Inc | Goldman Sachs | (20,377) |
| 3,903 | SS&C Technologies Holdings Inc | HSBC | (4,957) |
| (8,729) | SS&C Technologies Holdings Inc | HSBC | 11,086 |
| 9,486 | SS&C Technologies Holdings Inc | Morgan Stanley | 13,091 |
| (10,109) | SS&C Technologies Holdings Inc | Morgan Stanley | (13,950) |
| (14,081) | St Joe Co | Bank of America Merrill Lynch | (23,656) |
| (21,235) | St Joe Co | Barclays Bank | (9,556) |
| (10,929) | St Joe Co | Goldman Sachs | (18,361) |
| (22,751) | St Joe Co | HSBC | (29,315) |
| (23,486) | St Joe Co | Morgan Stanley | (10,569) |
| (3,079) | STAAR Surgical Co | Bank of America Merrill Lynch | (4,896) |
| (6,941) | STAAR Surgical Co | Barclays Bank | (6,733) |
| (20,271) | STAAR Surgical Co | Goldman Sachs | (29,099) |
| (9,353) | STAAR Surgical Co | HSBC | (12,842) |
| (18,921) | STAAR Surgical Co | Morgan Stanley | (18,354) |
| 9,312 | STAG Industrial Inc (REIT) | Bank of America Merrill Lynch | 32,312 |
| (12,010) | STAG Industrial Inc (REIT) | Barclays Bank | (15,253) |
| 50,099 | STAG Industrial Inc (REIT) | Goldman Sachs | 173,844 |
| 35,438 | STAG Industrial Inc (REIT) | HSBC | 29,059 |
| (83,720) | STAG Industrial Inc (REIT) | HSBC | (68,650) |
| 19,124 | STAG Industrial Inc (REIT) | Morgan Stanley | 24,287 |
| (41,345) | STAG Industrial Inc (REIT) | Morgan Stanley | (52,508) |
| (1,892) | Stamps.com Inc | Goldman Sachs | 4,047 |
| 4,609 | Stamps.com Inc | Morgan Stanley | 29,037 |
| 1,447 | Standard Motor Products Inc | Bank of America Merrill Lynch | 6,367 |
| 5,110 | Standard Motor Products Inc | Barclays Bank | 11,191 |
| 24,305 | Standard Motor Products Inc | Goldman Sachs | 106,942 |
| 4,440 | Standard Motor Products Inc | HSBC | 5,905 |
| 17,451 | Standard Motor Products Inc | Morgan Stanley | 38,218 |
| 9,554 | Standex International Corp | Bank of America Merrill Lynch | 92,674 |
| 13,193 | Standex International Corp | Barclays Bank | 45,648 |
| 9,752 | Standex International Corp | Goldman Sachs | 94,594 |
| 10,489 | Standex International Corp | HSBC | 69,463 |
| 10,202 | Standex International Corp | Morgan Stanley | 35,299 |
| (14,356) | Stanley Black & Decker Inc | Goldman Sachs | (235,725) |
| (5,010) | Stanley Black & Decker Inc | HSBC | (37,267) |
| (2,768) | Stanley Black & Decker Inc | Morgan Stanley | (7,668) |
| (6,359) | Starbucks Corp | Bank of America Merrill Lynch | (25,881) |
| (61,323) | Starbucks Corp | Barclays Bank | (37,407) |
| (7,452) | Starbucks Corp | Goldman Sachs | (23,842) |
| (2,404) | Starbucks Corp | HSBC | (75) |
| (14,190) | Starbucks Corp | Morgan Stanley | (8,656) |
| 14,771 | StarTek Inc | Bank of America Merrill Lynch | 15,510 |
| 6,513 | StarTek Inc | Goldman Sachs | 6,839 |
| 4,338 | StarTek Inc | Morgan Stanley | 737 |
| (36,572) | Starwood Property Trust Inc (REIT) | Bank of America Merrill Lynch | (69,390) |
| (6,605) | Starwood Property Trust Inc (REIT) | Barclays Bank | 3,123 |
| (74,831) | Starwood Property Trust Inc (REIT) | Morgan Stanley | (37,416) |
| (26,505) | State Auto Financial Corp | Bank of America Merrill Lynch | (31,541) |
| (6,462) | State Auto Financial Corp | HSBC | 9,047 |
| (6,240) | State Auto Financial Corp | Morgan Stanley | (1,123) |
| (3,852) | State Street Corp | Bank of America Merrill Lynch | (27,888) |
| (2,059) | State Street Corp | Barclays Bank | 2,596 |
| (801) | State Street Corp | Goldman Sachs | (5,799) |
| (2,989) | State Street Corp | HSBC | (3,999) |
| (17,617) | State Street Corp | Morgan Stanley | (111,516) |
| 43,398 | Steel Dynamics Inc | Bank of America Merrill Lynch | 156,233 |
| 20,222 | Steel Dynamics Inc | Barclays Bank | 34,175 |
| 27,658 | Steel Dynamics Inc | Goldman Sachs | 99,569 |
| 50,569 | Steel Dynamics Inc | HSBC | 40,969 |
| 49,316 | Steel Dynamics Inc | Morgan Stanley | 83,344 |
| 19,250 | Steelcase Inc ‘A’ | Bank of America Merrill Lynch | 41,773 |
| 47,819 | Steelcase Inc ‘A’ | Barclays Bank | 18,171 |
| 48,241 | Steelcase Inc ‘A’ | Goldman Sachs | 104,683 |
| 18,353 | Steelcase Inc ‘A’ | HSBC | 13,765 |
| 40,715 | Steelcase Inc ‘A’ | Morgan Stanley | 15,472 |
| (240) | Stepan Co | Barclays Bank | (518) |
| 1,092 | Stepan Co | Barclays Bank | 2,359 |
| (3,861) | Stepan Co | Goldman Sachs | (23,657) |
| (483) | Stepan Co | HSBC | (1,584) |
| 9,879 | Stepan Co | HSBC | 32,403 |
| 604 | Stepan Co | Morgan Stanley | 1,305 |
| (37,209) | Stereotaxis Inc | Bank of America Merrill Lynch | (22,697) |
| (21,085) | Stereotaxis Inc | Goldman Sachs | (12,862) |
| (6,942) | Stereotaxis Inc | HSBC | (972) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (6,753) | Stereotaxis Inc | Morgan Stanley | (1,283) |
| (6,360) | Stericycle Inc | Bank of America Merrill Lynch | (40,005) |
| (6,441) | Stericycle Inc | Barclays Bank | (20,611) |
| (999) | Stericycle Inc | Goldman Sachs | (2,752) |
| (24,258) | Stericycle Inc | HSBC | (50,405) |
| (9,469) | Stericycle Inc | Morgan Stanley | (30,301) |
| 715 | STERIS Plc | Bank of America Merrill Lynch | 9,102 |
| (3,712) | STERIS Plc | Bank of America Merrill Lynch | (17,878) |
| 1,063 | STERIS Plc | Barclays Bank | 6,984 |
| (3,056) | STERIS Plc | Barclays Bank | (20,078) |
| 11,964 | STERIS Plc | Goldman Sachs | 152,302 |
| (9,262) | STERIS Plc | Goldman Sachs | (108,644) |
| 1,593 | STERIS Plc | HSBC | 25,169 |
| (519) | STERIS Plc | HSBC | (8,200) |
| 2,978 | STERIS Plc | Morgan Stanley | 19,565 |
| (4,206) | STERIS Plc | Morgan Stanley | (27,633) |
| (61,423) | Sterling Bancorp | Bank of America Merrill Lynch | (164,307) |
| 17,019 | Sterling Bancorp | Bank of America Merrill Lynch | 45,526 |
| 21,485 | Sterling Bancorp | Barclays Bank | 32,550 |
| 7,611 | Sterling Bancorp | Goldman Sachs | 20,359 |
| 20,498 | Sterling Bancorp | HSBC | 14,246 |
| (1,760) | Sterling Bancorp | Morgan Stanley | (2,666) |
| 4,422 | Sterling Bancorp | Morgan Stanley | 6,699 |
| (18,459) | Sterling Bancorp Inc | Bank of America Merrill Lynch | (369) |
| (23,473) | Sterling Bancorp Inc | Barclays Bank | (2,113) |
| (35,461) | Sterling Bancorp Inc | Goldman Sachs | (709) |
| (10,178) | Sterling Bancorp Inc | HSBC | 7,226 |
| (38,554) | Sterling Bancorp Inc | Morgan Stanley | (3,470) |
| (9,170) | Sterling Construction Co Inc | Bank of America Merrill Lynch | (9,353) |
| (14,184) | Sterling Construction Co Inc | Barclays Bank | (993) |
| (49,296) | Sterling Construction Co Inc | Goldman Sachs | (50,282) |
| (30,680) | Sterling Construction Co Inc | HSBC | 7,670 |
| (2,842) | Sterling Construction Co Inc | Morgan Stanley | (199) |
| 514 | Steven Madden Ltd | Bank of America Merrill Lynch | 1,784 |
| (3,233) | Steven Madden Ltd | Bank of America Merrill Lynch | (11,219) |
| 13,563 | Steven Madden Ltd | Barclays Bank | 20,073 |
| 6,352 | Steven Madden Ltd | Goldman Sachs | 17,944 |
| (3,719) | Steven Madden Ltd | Goldman Sachs | (12,905) |
| 21,381 | Steven Madden Ltd | HSBC | 28,171 |
| (4,124) | Steven Madden Ltd | HSBC | 1,237 |
| (1,121) | Steven Madden Ltd | Morgan Stanley | (1,659) |
| 52,846 | Steven Madden Ltd | Morgan Stanley | 78,212 |
| (11,174) | Stewart Information Services Corp | Bank of America Merrill Lynch | (17,868) |
| (11,021) | Stewart Information Services Corp | Barclays Bank | (8,927) |
| (26,715) | Stewart Information Services Corp | Goldman Sachs | (52,911) |
| (9,987) | Stewart Information Services Corp | HSBC | (18,176) |
| (5,663) | Stewart Information Services Corp | Morgan Stanley | (4,587) |
| 5,912 | Stifel Financial Corp | Bank of America Merrill Lynch | 34,112 |
| 7,542 | Stifel Financial Corp | Barclays Bank | 20,514 |
| 9,490 | Stifel Financial Corp | Goldman Sachs | 54,757 |
| 30,804 | Stifel Financial Corp | HSBC | 84,781 |
| 39,577 | Stifel Financial Corp | Morgan Stanley | 107,649 |
| (3,491) | Stitch Fix Inc ‘A’ | Bank of America Merrill Lynch | (7,436) |
| (19,811) | Stitch Fix Inc ‘A’ | Barclays Bank | (595) |
| (1,827) | Stitch Fix Inc ‘A’ | Morgan Stanley | (55) |
| (8,682) | Stock Yards Bancorp Inc | Bank of America Merrill Lynch | (56,780) |
| (10,293) | Stock Yards Bancorp Inc | Barclays Bank | (34,173) |
| (19,622) | Stock Yards Bancorp Inc | Goldman Sachs | (128,328) |
| (14,433) | Stock Yards Bancorp Inc | HSBC | (44,849) |
| (14,356) | Stock Yards Bancorp Inc | Morgan Stanley | (47,662) |
| (1,339) | Stoke Therapeutics Inc | Bank of America Merrill Lynch | (2,142) |
| (3,970) | Stoke Therapeutics Inc | Barclays Bank | 12,903 |
| (6,554) | Stoke Therapeutics Inc | Goldman Sachs | (10,486) |
| (4,991) | Stoke Therapeutics Inc | Morgan Stanley | 16,221 |
| (2,084) | StoneCo Ltd ‘A’ | Barclays Bank | 1,341 |
| (2,224) | StoneCo Ltd ‘A’ | Goldman Sachs | (9,709) |
| (17,431) | StoneCo Ltd ‘A’ | Morgan Stanley | (109,990) |
| (27,864) | Stoneridge Inc | Goldman Sachs | (96,409) |
| (8,436) | Stoneridge Inc | HSBC | (8,858) |
| (36,542) | Stoneridge Inc | Morgan Stanley | (65,045) |
| 18,554 | STORE Capital Corp (REIT) | Bank of America Merrill Lynch | 44,530 |
| 16,695 | STORE Capital Corp (REIT) | Barclays Bank | 13,857 |
| 44,441 | STORE Capital Corp (REIT) | Goldman Sachs | 106,659 |
| 18,470 | STORE Capital Corp (REIT) | HSBC | (1,360) |
| 34,642 | STORE Capital Corp (REIT) | Morgan Stanley | 28,753 |
| (53,247) | Stratasys Ltd | Morgan Stanley | (532) |
| 3,683 | Strategic Education Inc | Barclays Bank | (3,241) |
| 5,015 | Strategic Education Inc | Morgan Stanley | (4,413) |
| (2,490) | Strategic Education Inc | Morgan Stanley | 2,191 |
| (30,695) | Stratus Properties Inc | Bank of America Merrill Lynch | (78,272) |
| (6,172) | Stratus Properties Inc | Goldman Sachs | (15,739) |
| (7,225) | Stratus Properties Inc | Morgan Stanley | (12,355) |
| (12,621) | Strongbridge Biopharma Plc | Barclays Bank | 2,019 |
| (16,838) | Strongbridge Biopharma Plc | Goldman Sachs | (11,450) |
| (21,395) | Strongbridge Biopharma Plc | HSBC | (14,549) |
| (28,522) | Strongbridge Biopharma Plc | Morgan Stanley | 4,564 |
| 6,973 | Stryker Corp | Bank of America Merrill Lynch | 95,734 |
| 6,191 | Stryker Corp | Barclays Bank | 63,087 |
| 555 | Stryker Corp | Goldman Sachs | 7,803 |
| 10,779 | Stryker Corp | HSBC | 62,802 |
| 9,260 | Stryker Corp | Morgan Stanley | 94,359 |
| 1,260 | Summit Financial Group Inc | Bank of America Merrill Lynch | 4,423 |
| 10,729 | Summit Financial Group Inc | Barclays Bank | 22,209 |
| 6,687 | Summit Financial Group Inc | Goldman Sachs | 23,471 |
| 3,185 | Summit Financial Group Inc | HSBC | 6,657 |
| 3,183 | Summit Financial Group Inc | Morgan Stanley | 6,589 |
| 88,638 | Summit Hotel Properties Inc (REIT) | Barclays Bank | 53,183 |
| 145,093 | Summit Hotel Properties Inc (REIT) | Goldman Sachs | 201,679 |
| 84,081 | Summit Hotel Properties Inc (REIT) | HSBC | 10,090 |
| 115,540 | Summit Hotel Properties Inc (REIT) | Morgan Stanley | 69,324 |
| 9,851 | Summit Materials Inc ‘A’ | Bank of America Merrill Lynch | 37,138 |
| 2,874 | Summit Materials Inc ‘A’ | Barclays Bank | 4,943 |
| 15,973 | Summit Materials Inc ‘A’ | Goldman Sachs | 54,678 |
| 21,485 | Summit Materials Inc ‘A’ | HSBC | 38,673 |
| 38,273 | Summit Materials Inc ‘A’ | Morgan Stanley | 65,830 |
| (5,159) | Sun Communities Inc (REIT) | Bank of America Merrill Lynch | (57,781) |
| (6,425) | Sun Communities Inc (REIT) | Barclays Bank | (22,488) |
| (15,061) | Sun Communities Inc (REIT) | Goldman Sachs | (168,684) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (9,429) | Sun Communities Inc (REIT) | HSBC | (33,103) |
| (5,522) | Sun Communities Inc (REIT) | Morgan Stanley | (19,327) |
| 17,205 | SunCoke Energy Inc | Bank of America Merrill Lynch | 15,485 |
| 7,414 | SunCoke Energy Inc | Goldman Sachs | 6,673 |
| 25,888 | SunCoke Energy Inc | Morgan Stanley | 12,167 |
| (3,417) | Sunnova Energy International Inc | Barclays Bank | (3,280) |
| (40,762) | Sunnova Energy International Inc | Morgan Stanley | (39,132) |
| (30,086) | SunPower Corp | Bank of America Merrill Lynch | (20,759) |
| (44,176) | SunPower Corp | Barclays Bank | (13,915) |
| (9,340) | SunPower Corp | HSBC | 6,351 |
| (3,880) | Sunrun Inc | Bank of America Merrill Lynch | (9,428) |
| 12,683 | Sunrun Inc | Bank of America Merrill Lynch | 30,820 |
| (4,707) | Sunrun Inc | Barclays Bank | (3,012) |
| 2,513 | Sunrun Inc | Barclays Bank | 1,608 |
| 2,337 | Sunrun Inc | Goldman Sachs | 5,679 |
| (5,640) | Sunrun Inc | HSBC | (9,757) |
| 3,404 | Sunrun Inc | HSBC | 5,889 |
| (14,995) | Sunrun Inc | Morgan Stanley | (9,597) |
| 21,246 | Sunrun Inc | Morgan Stanley | 13,597 |
| 80,958 | Sunstone Hotel Investors Inc (REIT) | Bank of America Merrill Lynch | 110,103 |
| (38,544) | Sunstone Hotel Investors Inc (REIT) | Bank of America Merrill Lynch | (52,420) |
| (20,907) | Sunstone Hotel Investors Inc (REIT) | Barclays Bank | (4,600) |
| 50,202 | Sunstone Hotel Investors Inc (REIT) | Barclays Bank | 11,044 |
| 20,335 | Sunstone Hotel Investors Inc (REIT) | Goldman Sachs | 27,656 |
| (4,800) | Sunstone Hotel Investors Inc (REIT) | Goldman Sachs | (6,528) |
| 83,466 | Sunstone Hotel Investors Inc (REIT) | HSBC | 23,370 |
| 103,407 | Sunstone Hotel Investors Inc (REIT) | Morgan Stanley | 22,750 |
| 3,295 | Super Micro Computer Inc | Bank of America Merrill Lynch | 6,755 |
| 18,792 | Super Micro Computer Inc | Barclays Bank | 12,027 |
| 5,012 | Super Micro Computer Inc | Goldman Sachs | 10,275 |
| 18,918 | Super Micro Computer Inc | HSBC | (1,513) |
| 14,177 | Super Micro Computer Inc | Morgan Stanley | 9,073 |
| (2,773) | Superior Group of Cos Inc | Bank of America Merrill Lynch | (5,962) |
| (6,517) | Superior Group of Cos Inc | Barclays Bank | (6,973) |
| (6,123) | Superior Group of Cos Inc | Goldman Sachs | (13,164) |
| (4,058) | Superior Group of Cos Inc | HSBC | (5,397) |
| (7,745) | Superior Group of Cos Inc | Morgan Stanley | (8,287) |
| 920 | Supernus Pharmaceuticals Inc | Bank of America Merrill Lynch | (883) |
| 26,075 | Supernus Pharmaceuticals Inc | Barclays Bank | 1,043 |
| 18,717 | Supernus Pharmaceuticals Inc | Goldman Sachs | 12,166 |
| 11,003 | Supernus Pharmaceuticals Inc | Morgan Stanley | 440 |
| 10,388 | Surface Oncology Inc | Barclays Bank | (3,324) |
| 11,203 | Surface Oncology Inc | Goldman Sachs | 24,759 |
| 11,290 | Surface Oncology Inc | Morgan Stanley | (3,613) |
| (16,292) | Surgery Partners Inc | Bank of America Merrill Lynch | (58,814) |
| (3,904) | Surgery Partners Inc | Goldman Sachs | (14,093) |
| (6,254) | Surgery Partners Inc | HSBC | (15,916) |
| (8,953) | Surgery Partners Inc | Morgan Stanley | 5,014 |
| (14,341) | Surmodics Inc | Bank of America Merrill Lynch | (48,042) |
| (568) | Surmodics Inc | Barclays Bank | (62) |
| (5,993) | Surmodics Inc | Goldman Sachs | (20,077) |
| (1,357) | Surmodics Inc | Morgan Stanley | (149) |
| 10,794 | Sutro Biopharma Inc | Bank of America Merrill Lynch | 6,692 |
| 7,334 | Sutro Biopharma Inc | Barclays Bank | (1,467) |
| 7,257 | Sutro Biopharma Inc | Goldman Sachs | 4,499 |
| 8,980 | Sutro Biopharma Inc | HSBC | (1,616) |
| 17,367 | Sutro Biopharma Inc | Morgan Stanley | (3,473) |
| 370 | SVB Financial Group | Bank of America Merrill Lynch | 15,203 |
| (2,908) | SVB Financial Group | Bank of America Merrill Lynch | (99,423) |
| 1,005 | SVB Financial Group | Barclays Bank | 24,512 |
| (449) | SVB Financial Group | Barclays Bank | (2,429) |
| 697 | SVB Financial Group | Goldman Sachs | 26,474 |
| (2,675) | SVB Financial Group | Goldman Sachs | (85,402) |
| 941 | SVB Financial Group | HSBC | 26,376 |
| (142) | SVB Financial Group | HSBC | 538 |
| 2,121 | SVB Financial Group | Morgan Stanley | 51,731 |
| (10,290) | SVMK Inc | Bank of America Merrill Lynch | (4,322) |
| (954) | SVMK Inc | Barclays Bank | 210 |
| 14,753 | SVMK Inc | Barclays Bank | (3,246) |
| 11,877 | SVMK Inc | Goldman Sachs | 4,988 |
| 13,066 | SVMK Inc | HSBC | 14,634 |
| (14,103) | SVMK Inc | Morgan Stanley | 3,103 |
| 21,212 | SVMK Inc | Morgan Stanley | (4,667) |
| (6,907) | Switch Inc ‘A’ | Bank of America Merrill Lynch | (7,598) |
| (2,075) | Switch Inc ‘A’ | Barclays Bank | (42) |
| (27,702) | Switch Inc ‘A’ | HSBC | (44,046) |
| (31,128) | Switch Inc ‘A’ | Morgan Stanley | (623) |
| (18,656) | Sykes Enterprises Inc | Bank of America Merrill Lynch | (58,207) |
| (8,861) | Sykes Enterprises Inc | Barclays Bank | (9,570) |
| (44,696) | Sykes Enterprises Inc | Goldman Sachs | (137,773) |
| (8,292) | Sykes Enterprises Inc | HSBC | (5,473) |
| (25,952) | Sykes Enterprises Inc | Morgan Stanley | (28,028) |
| 476 | Synaptics Inc | Bank of America Merrill Lynch | 1,785 |
| (7,512) | Synaptics Inc | Barclays Bank | 5,934 |
| 3,745 | Synaptics Inc | Goldman Sachs | 14,044 |
| (1,211) | Synaptics Inc | Goldman Sachs | (4,541) |
| 7,424 | Synaptics Inc | HSBC | (34,893) |
| (447) | Synaptics Inc | Morgan Stanley | 353 |
| 4,984 | Synaptics Inc | Morgan Stanley | (3,937) |
| (20,309) | Synchronoss Technologies Inc | Bank of America Merrill Lynch | (9,038) |
| (17,665) | Synchronoss Technologies Inc | Barclays Bank | (4,240) |
| (15,336) | Synchronoss Technologies Inc | HSBC | 7,055 |
| (27,229) | Synchronoss Technologies Inc | Morgan Stanley | (6,535) |
| 10,242 | Synchrony Financial | Bank of America Merrill Lynch | 41,070 |
| (40,562) | Synchrony Financial | Bank of America Merrill Lynch | (162,654) |
| 6,628 | Synchrony Financial | Barclays Bank | 17,896 |
| 9,242 | Synchrony Financial | Goldman Sachs | 37,060 |
| 11,569 | Synchrony Financial | Morgan Stanley | 31,236 |
| 15,840 | Syndax Pharmaceuticals Inc | Bank of America Merrill Lynch | (94,248) |
| (7,205) | Syneos Health Inc | Bank of America Merrill Lynch | (27,763) |
| (3,388) | Syneos Health Inc | Barclays Bank | 373 |
| (8,040) | Syneos Health Inc | Goldman Sachs | (32,411) |
| (12,168) | Syneos Health Inc | HSBC | (33,340) |
| (24,033) | Syneos Health Inc | Morgan Stanley | 2,644 |
| (10,234) | Synlogic Inc | Goldman Sachs | (1,023) |
| (31,575) | Synlogic Inc | HSBC | (4,105) |
| (388) | SYNNEX Corp | Barclays Bank | (2,576) |
| (3,450) | SYNNEX Corp | Goldman Sachs | (54,441) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (4,115) | SYNNEX Corp | HSBC | (65,387) |
| 1,801 | SYNNEX Corp | HSBC | 28,618 |
| (2,198) | SYNNEX Corp | Morgan Stanley | (14,595) |
| 920 | SYNNEX Corp | Morgan Stanley | 6,109 |
| 3,975 | Synopsys Inc | Bank of America Merrill Lynch | 75,167 |
| 1,961 | Synopsys Inc | Barclays Bank | 13,584 |
| 848 | Synopsys Inc | Goldman Sachs | 7,071 |
| 9,767 | Synopsys Inc | HSBC | 114,512 |
| 4,860 | Synopsys Inc | Morgan Stanley | 31,736 |
| 47,117 | Synovus Financial Corp | Bank of America Merrill Lynch | 145,120 |
| 20,987 | Synovus Financial Corp | Barclays Bank | 36,098 |
| 32,831 | Synovus Financial Corp | Goldman Sachs | 101,119 |
| 32,834 | Synovus Financial Corp | HSBC | (20,685) |
| 64,384 | Synovus Financial Corp | Morgan Stanley | 109,230 |
| (6,559) | Syros Pharmaceuticals Inc | Bank of America Merrill Lynch | 66 |
| (18,130) | Syros Pharmaceuticals Inc | Barclays Bank | (181) |
| (6,653) | Syros Pharmaceuticals Inc | Goldman Sachs | 67 |
| (4,362) | Syros Pharmaceuticals Inc | HSBC | 1,221 |
| (6,104) | Syros Pharmaceuticals Inc | Morgan Stanley | (61) |
| (2,069) | Sysco Corp | Bank of America Merrill Lynch | (15,745) |
| (1,390) | Sysco Corp | Barclays Bank | (4,837) |
| (11,939) | Sysco Corp | Goldman Sachs | (90,855) |
| (7,791) | Sysco Corp | HSBC | (15,115) |
| (20,703) | Sysco Corp | Morgan Stanley | (72,046) |
| 8,096 | Systemax Inc | Bank of America Merrill Lynch | 18,135 |
| 15,649 | Systemax Inc | Barclays Bank | 16,275 |
| 10,293 | Systemax Inc | Goldman Sachs | 23,056 |
| 14,639 | Systemax Inc | Morgan Stanley | 15,225 |
| 157 | T Rowe Price Group Inc | Bank of America Merrill Lynch | 1,027 |
| (4,111) | T Rowe Price Group Inc | Bank of America Merrill Lynch | (26,886) |
| 200 | T Rowe Price Group Inc | Barclays Bank | 992 |
| (1,306) | T Rowe Price Group Inc | Barclays Bank | (6,478) |
| 2,994 | T Rowe Price Group Inc | HSBC | 14,809 |
| (262) | T Rowe Price Group Inc | HSBC | (2,263) |
| 5,736 | T Rowe Price Group Inc | Morgan Stanley | 28,451 |
| (8,177) | T Rowe Price Group Inc | Morgan Stanley | (40,558) |
| 1,802 | Tabula Rasa HealthCare Inc | Bank of America Merrill Lynch | (8,884) |
| 3,777 | Tabula Rasa HealthCare Inc | Barclays Bank | (20,736) |
| 6,906 | Tabula Rasa HealthCare Inc | Goldman Sachs | (34,047) |
| 6,975 | Tactile Systems Technology Inc | Bank of America Merrill Lynch | 8,370 |
| 5,469 | Tactile Systems Technology Inc | Barclays Bank | 6,891 |
| 5,496 | Tactile Systems Technology Inc | Goldman Sachs | 6,595 |
| 5,133 | Tactile Systems Technology Inc | HSBC | 462 |
| 5,219 | Tactile Systems Technology Inc | Morgan Stanley | 6,576 |
| (159,663) | Tailored Brands Inc | Barclays Bank | 12,773 |
| (88,330) | Tailored Brands Inc | Goldman Sachs | (32,682) |
| (40,436) | Tailored Brands Inc | HSBC | (6,874) |
| (21,247) | Tailored Brands Inc | Morgan Stanley | 1,700 |
| 2,802 | Take-Two Interactive Software Inc | Bank of America Merrill Lynch | 6,307 |
| 4,182 | Take-Two Interactive Software Inc | Morgan Stanley | (23,085) |
| 19,179 | Talos Energy Inc | Bank of America Merrill Lynch | 23,207 |
| 14,514 | Talos Energy Inc | Barclays Bank | (10,305) |
| 15,731 | Talos Energy Inc | Goldman Sachs | 19,035 |
| 3,204 | Talos Energy Inc | HSBC | (1,153) |
| 8,192 | Talos Energy Inc | Morgan Stanley | (5,816) |
| 1,678 | Tandem Diabetes Care Inc | Bank of America Merrill Lynch | (6,494) |
| (3,654) | Tandem Diabetes Care Inc | Bank of America Merrill Lynch | 14,141 |
| 760 | Tandem Diabetes Care Inc | Barclays Bank | (2,592) |
| 1,960 | Tandem Diabetes Care Inc | Goldman Sachs | (7,585) |
| (663) | Tandem Diabetes Care Inc | HSBC | 2,287 |
| 5,785 | Tandem Diabetes Care Inc | HSBC | (16,398) |
| 7,464 | Tandem Diabetes Care Inc | Morgan Stanley | (25,452) |
| (1,291) | Tandem Diabetes Care Inc | Morgan Stanley | 4,402 |
| (53,952) | Tanger Factory Outlet Centers Inc (REIT) | Barclays Bank | (14,028) |
| (5,032) | Tanger Factory Outlet Centers Inc (REIT) | Goldman Sachs | (2,768) |
| (3,929) | Tapestry Inc | Bank of America Merrill Lynch | (5,933) |
| (20,406) | Tapestry Inc | Barclays Bank | 5,510 |
| (12,496) | Tapestry Inc | Goldman Sachs | (18,869) |
| (42,672) | Tapestry Inc | HSBC | 49,927 |
| (51,580) | Tapestry Inc | Morgan Stanley | 13,927 |
| (31,238) | Targa Resources Corp | Bank of America Merrill Lynch | (89,653) |
| 24,943 | Targa Resources Corp | Barclays Bank | (3,492) |
| (11,837) | Targa Resources Corp | HSBC | (48,532) |
| (1,111) | Targa Resources Corp | Morgan Stanley | 156 |
| 2,158 | Target Corp | Barclays Bank | 4,899 |
| 606 | Target Corp | Goldman Sachs | (715) |
| 9,683 | Target Corp | Morgan Stanley | 21,980 |
| 36,407 | Target Hospitality Corp | HSBC | 27,305 |
| 85,923 | Target Hospitality Corp | Morgan Stanley | 59,287 |
| (50,318) | Taylor Morrison Home Corp | Bank of America Merrill Lynch | (225,424) |
| (36,401) | Taylor Morrison Home Corp | Barclays Bank | (38,221) |
| (74,523) | Taylor Morrison Home Corp | Goldman Sachs | (333,863) |
| (82,376) | Taylor Morrison Home Corp | HSBC | (285,845) |
| (83,467) | Taylor Morrison Home Corp | Morgan Stanley | (87,640) |
| (22,586) | TCF Financial Corp | Bank of America Merrill Lynch | (125,602) |
| (19,782) | TCF Financial Corp | Barclays Bank | (55,433) |
| (30,152) | TCF Financial Corp | Goldman Sachs | (173,911) |
| (9,561) | TCF Financial Corp | HSBC | (13,003) |
| (16,740) | TCF Financial Corp | Morgan Stanley | (57,753) |
| (4,915) | TCR2 Therapeutics Inc | Bank of America Merrill Lynch | (5,308) |
| (2,566) | TCR2 Therapeutics Inc | Barclays Bank | 2,540 |
| (5,636) | TCR2 Therapeutics Inc | Goldman Sachs | (6,087) |
| (3,139) | TCR2 Therapeutics Inc | Morgan Stanley | 3,108 |
| 3,721 | TD Ameritrade Holding Corp | Morgan Stanley | 12,577 |
| (2,833) | TE Connectivity Ltd | Barclays Bank | (12,890) |
| 3,503 | TE Connectivity Ltd | Barclays Bank | 15,939 |
| (5,629) | TE Connectivity Ltd | Goldman Sachs | (60,455) |
| (8,207) | TE Connectivity Ltd | HSBC | (33,074) |
| 2,510 | TE Connectivity Ltd | HSBC | 28,877 |
| (14,099) | TE Connectivity Ltd | Morgan Stanley | (64,150) |
| (1,943) | Team Inc | Bank of America Merrill Lynch | (1,768) |
| (7,119) | Team Inc | Barclays Bank | 1,068 |
| (54,816) | Team Inc | Goldman Sachs | (49,883) |
| (14,611) | Team Inc | HSBC | 1,023 |
| (14,264) | Team Inc | Morgan Stanley | 2,140 |
| 29,007 | TechnipFMC Plc | Bank of America Merrill Lynch | 23,206 |
| 50,156 | TechnipFMC Plc | Barclays Bank | 5,517 |
| 81,815 | TechnipFMC Plc | Goldman Sachs | 61,811 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 95,041 | TechnipFMC Plc | HSBC | (29,790) |
| 57,534 | TechnipFMC Plc | Morgan Stanley | 6,329 |
| 3,589 | TechTarget Inc | Bank of America Merrill Lynch | 10,767 |
| 2,696 | TechTarget Inc | Barclays Bank | 1,698 |
| 24,812 | TechTarget Inc | Goldman Sachs | 74,436 |
| 12,557 | TechTarget Inc | HSBC | 19,966 |
| 20,963 | TechTarget Inc | Morgan Stanley | 13,207 |
| 29,309 | Teekay Corp | Bank of America Merrill Lynch | 1,905 |
| 17,396 | Teekay Corp | Goldman Sachs | 1,131 |
| 39,189 | Teekay Corp | Morgan Stanley | 588 |
| (5,763) | Teekay Tankers Ltd ‘A’ | Goldman Sachs | (6,339) |
| (3,787) | Teekay Tankers Ltd ‘A’ | HSBC | 3,484 |
| (4,488) | Teekay Tankers Ltd ‘A’ | Morgan Stanley | (3,994) |
| (37,425) | TEGNA Inc | Bank of America Merrill Lynch | (49,775) |
| (21,774) | TEGNA Inc | Barclays Bank | (5,444) |
| (3,232) | TEGNA Inc | Goldman Sachs | (4,299) |
| (73,683) | TEGNA Inc | HSBC | (47,158) |
| (15,528) | TEGNA Inc | Morgan Stanley | (3,882) |
| (24,576) | Tejon Ranch Co | Bank of America Merrill Lynch | (20,644) |
| (22,100) | Tejon Ranch Co | Barclays Bank | (7,072) |
| (46,382) | Tejon Ranch Co | Goldman Sachs | (38,961) |
| (10,695) | Tejon Ranch Co | HSBC | (1,711) |
| (69,904) | Tejon Ranch Co | Morgan Stanley | (22,369) |
| 2,019 | Teladoc Health Inc | Bank of America Merrill Lynch | (19,446) |
| 2,687 | Teladoc Health Inc | Barclays Bank | (4,353) |
| 12,891 | Teladoc Health Inc | HSBC | (41,988) |
| 5,891 | Teladoc Health Inc | Morgan Stanley | (1,654) |
| 732 | Teledyne Technologies Inc | Bank of America Merrill Lynch | 35,364 |
| 1,445 | Teledyne Technologies Inc | Barclays Bank | 38,669 |
| 1,161 | Teledyne Technologies Inc | Goldman Sachs | 58,027 |
| 1,647 | Teledyne Technologies Inc | HSBC | 55,356 |
| 11,444 | Teledyne Technologies Inc | Morgan Stanley | 306,242 |
| (2,804) | Teleflex Inc | Bank of America Merrill Lynch | (66,567) |
| (1,558) | Teleflex Inc | Barclays Bank | 5,936 |
| (1,614) | Teleflex Inc | Goldman Sachs | (38,316) |
| 1,111 | Teleflex Inc | Goldman Sachs | 25,150 |
| (1,689) | Teleflex Inc | HSBC | (32,311) |
| 1,637 | Teleflex Inc | HSBC | 31,316 |
| (983) | Teleflex Inc | Morgan Stanley | 3,745 |
| 222 | Teleflex Inc | Morgan Stanley | 3,374 |
| (16,103) | Telefonica Brasil SA ADR | Morgan Stanley | (1,685) |
| (9,317) | Telenav Inc | Bank of America Merrill Lynch | (5,683) |
| (10,405) | Telenav Inc | Barclays Bank | (1,145) |
| (33,657) | Telenav Inc | Goldman Sachs | (20,531) |
| (7,519) | Telenav Inc | HSBC | 1,429 |
| (9,077) | Telenav Inc | Morgan Stanley | (998) |
| 30,329 | Telephone and Data Systems Inc | Bank of America Merrill Lynch | 73,093 |
| 5,947 | Telephone and Data Systems Inc | Barclays Bank | 1,963 |
| 25,126 | Telephone and Data Systems Inc | Goldman Sachs | 58,855 |
| 34,500 | Telephone and Data Systems Inc | HSBC | 34,845 |
| 56,930 | Telephone and Data Systems Inc | Morgan Stanley | 18,787 |
| (125,902) | Tellurian Inc | Barclays Bank | 5,036 |
| (65) | Tellurian Inc | HSBC | 17 |
| 11,606 | Tempur Sealy International Inc | Goldman Sachs | 142,282 |
| 531 | Tempur Sealy International Inc | HSBC | 4,970 |
| 3,266 | Tempur Sealy International Inc | Morgan Stanley | 19,792 |
| 19,650 | Tenable Holdings Inc | Bank of America Merrill Lynch | 32,030 |
| (9,854) | Tenable Holdings Inc | Barclays Bank | (14,584) |
| 7,555 | Tenable Holdings Inc | Barclays Bank | 11,181 |
| 5,761 | Tenable Holdings Inc | Goldman Sachs | 9,390 |
| (7,069) | Tenable Holdings Inc | Goldman Sachs | (11,522) |
| (1,318) | Tenable Holdings Inc | HSBC | (3,216) |
| 18,086 | Tenable Holdings Inc | HSBC | 44,130 |
| (10,262) | Tenable Holdings Inc | Morgan Stanley | (15,188) |
| 11,519 | Tenable Holdings Inc | Morgan Stanley | 17,048 |
| (2,017) | Tenet Healthcare Corp | Bank of America Merrill Lynch | (9,016) |
| 3,422 | Tenet Healthcare Corp | Bank of America Merrill Lynch | 15,296 |
| (1,300) | Tenet Healthcare Corp | Barclays Bank | 1,625 |
| (2,835) | Tenet Healthcare Corp | Goldman Sachs | (12,672) |
| (21,084) | Tenet Healthcare Corp | HSBC | (44,276) |
| 9,239 | Tenet Healthcare Corp | Morgan Stanley | (11,549) |
| (12,398) | Tenet Healthcare Corp | Morgan Stanley | 15,498 |
| (807) | Tennant Co | Bank of America Merrill Lynch | (9,434) |
| (5,863) | Tennant Co | Barclays Bank | (36,996) |
| (7,968) | Tennant Co | Goldman Sachs | (93,146) |
| (5,027) | Tennant Co | HSBC | (36,848) |
| (12,647) | Tennant Co | Morgan Stanley | (79,803) |
| 10,054 | Tenneco Inc ‘A’ | Goldman Sachs | 20,912 |
| 33,845 | Tenneco Inc ‘A’ | HSBC | 41,629 |
| 27,728 | Tenneco Inc ‘A’ | Morgan Stanley | 29,114 |
| 6,977 | Teradata Corp | Bank of America Merrill Lynch | 10,466 |
| (4,097) | Teradata Corp | Bank of America Merrill Lynch | (6,146) |
| 17,603 | Teradata Corp | Barclays Bank | 12,674 |
| (440) | Teradata Corp | Barclays Bank | (317) |
| 15,510 | Teradata Corp | Goldman Sachs | 23,265 |
| (7,530) | Teradata Corp | Goldman Sachs | (11,295) |
| 4,752 | Teradata Corp | HSBC | (11,880) |
| (6,135) | Teradata Corp | HSBC | 15,338 |
| 5,856 | Teradata Corp | Morgan Stanley | 4,216 |
| (5,758) | Teradata Corp | Morgan Stanley | (4,146) |
| (8,474) | Teradyne Inc | Bank of America Merrill Lynch | (77,283) |
| (19,302) | Teradyne Inc | Barclays Bank | (62,925) |
| (27,626) | Teradyne Inc | Goldman Sachs | (251,949) |
| (10,155) | Teradyne Inc | HSBC | (12,249) |
| (28,598) | Teradyne Inc | Morgan Stanley | (93,230) |
| (27,844) | Terex Corp | Bank of America Merrill Lynch | (46,500) |
| (12,935) | Terex Corp | Barclays Bank | (16,816) |
| (37,913) | Terex Corp | Goldman Sachs | (63,315) |
| (21,226) | Terex Corp | HSBC | (20,165) |
| (20,657) | Terex Corp | Morgan Stanley | (26,854) |
| (33,292) | TerraForm Power Inc ‘A’ | Bank of America Merrill Lynch | (13,758) |
| (88,248) | TerraForm Power Inc ‘A’ | Barclays Bank | 25,363 |
| (56,586) | TerraForm Power Inc ‘A’ | Goldman Sachs | (17,879) |
| (134,123) | TerraForm Power Inc ‘A’ | HSBC | 43,334 |
| (77,323) | TerraForm Power Inc ‘A’ | Morgan Stanley | 22,424 |
| (18,709) | Terreno Realty Corp (REIT) | Bank of America Merrill Lynch | (99,158) |
| 2,669 | Terreno Realty Corp (REIT) | Bank of America Merrill Lynch | 14,146 |
| (4,843) | Terreno Realty Corp (REIT) | Barclays Bank | (15,933) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 5,353 | Terreno Realty Corp (REIT) | Barclays Bank | 17,612 |
| (17,740) | Terreno Realty Corp (REIT) | Goldman Sachs | (94,022) |
| 5,334 | Terreno Realty Corp (REIT) | Goldman Sachs | 28,270 |
| (3,871) | Terreno Realty Corp (REIT) | HSBC | 2,671 |
| 19,823 | Terreno Realty Corp (REIT) | HSBC | (13,678) |
| (5,451) | Terreno Realty Corp (REIT) | Morgan Stanley | (17,934) |
| 87,640 | Terreno Realty Corp (REIT) | Morgan Stanley | 288,336 |
| 9,938 | Territorial Bancorp Inc | Bank of America Merrill Lynch | 29,218 |
| 8,498 | Territorial Bancorp Inc | Barclays Bank | 12,067 |
| 3,395 | Territorial Bancorp Inc | Goldman Sachs | 9,981 |
| 15,019 | Territorial Bancorp Inc | HSBC | 7,660 |
| 14,198 | Territorial Bancorp Inc | Morgan Stanley | 20,161 |
| (209) | Tesla Inc | Barclays Bank | 2 |
| (1,261) | Tesla Inc | Morgan Stanley | 9,306 |
| 5,495 | TESSCO Technologies Inc | Bank of America Merrill Lynch | 3,462 |
| 14,683 | TESSCO Technologies Inc | Barclays Bank | 5,873 |
| 16,368 | TESSCO Technologies Inc | Goldman Sachs | 10,312 |
| 6,417 | TESSCO Technologies Inc | HSBC | (7,700) |
| 32,182 | TESSCO Technologies Inc | Morgan Stanley | 12,873 |
| 11,906 | Tetra Tech Inc | Bank of America Merrill Lynch | 85,128 |
| (3,156) | Tetra Tech Inc | Bank of America Merrill Lynch | 2,376 |
| 4,299 | Tetra Tech Inc | Barclays Bank | 7,480 |
| (532) | Tetra Tech Inc | Barclays Bank | 978 |
| 18,433 | Tetra Tech Inc | Goldman Sachs | 131,796 |
| 9,181 | Tetra Tech Inc | HSBC | 48,888 |
| 9,004 | Tetra Tech Inc | Morgan Stanley | 15,667 |
| (9,259) | Tetra Tech Inc | Morgan Stanley | (16,111) |
| (105,080) | TETRA Technologies Inc | Goldman Sachs | 5,286 |
| 5,761 | Texas Instruments Inc | Bank of America Merrill Lynch | 53,059 |
| 31,372 | Texas Instruments Inc | Barclays Bank | 119,354 |
| 15,199 | Texas Instruments Inc | Goldman Sachs | 135,692 |
| 2,316 | Texas Instruments Inc | HSBC | 5,674 |
| 36,418 | Texas Instruments Inc | Morgan Stanley | 145,017 |
| 11,669 | Texas Roadhouse Inc | Bank of America Merrill Lynch | 73,883 |
| (12,073) | Texas Roadhouse Inc | Bank of America Merrill Lynch | (78,837) |
| 3,630 | Texas Roadhouse Inc | Barclays Bank | 6,026 |
| 2,433 | Texas Roadhouse Inc | Goldman Sachs | 13,738 |
| 26,248 | Texas Roadhouse Inc | HSBC | 125,446 |
| 34,061 | Texas Roadhouse Inc | Morgan Stanley | 53,533 |
| (3,685) | Texas Roadhouse Inc | Morgan Stanley | (6,117) |
| (31,652) | Textainer Group Holdings Ltd | Bank of America Merrill Lynch | (24,689) |
| (4,471) | Textainer Group Holdings Ltd | Barclays Bank | (671) |
| (22,511) | Textainer Group Holdings Ltd | Goldman Sachs | (17,559) |
| (3,335) | Textainer Group Holdings Ltd | HSBC | 2,568 |
| (29,781) | Textainer Group Holdings Ltd | Morgan Stanley | (4,467) |
| (53,896) | TFS Financial Corp | Bank of America Merrill Lynch | (63,910) |
| (5,915) | TFS Financial Corp | Goldman Sachs | (7,157) |
| (23,656) | TFS Financial Corp | HSBC | (1,892) |
| (118,885) | TFS Financial Corp | Morgan Stanley | (115,318) |
| (194) | TG Therapeutics Inc | Goldman Sachs | 25 |
| (24,638) | TG Therapeutics Inc | HSBC | (8,623) |
| 12,389 | TG Therapeutics Inc | Morgan Stanley | (33,079) |
| (14,942) | TG Therapeutics Inc | Morgan Stanley | 39,895 |
| 35,182 | TherapeuticsMD Inc | Bank of America Merrill Lynch | (352) |
| 29,172 | TherapeuticsMD Inc | Barclays Bank | (2,625) |
| 69,048 | TherapeuticsMD Inc | Goldman Sachs | (690) |
| 14,380 | TherapeuticsMD Inc | HSBC | (1,582) |
| (4,396) | Theravance Biopharma Inc | Bank of America Merrill Lynch | 8,880 |
| 2,040 | Theravance Biopharma Inc | Bank of America Merrill Lynch | (3,960) |
| 1,539 | Theravance Biopharma Inc | Barclays Bank | (3,063) |
| 1,246 | Theravance Biopharma Inc | Goldman Sachs | (2,517) |
| (1,288) | Theravance Biopharma Inc | HSBC | 3,465 |
| 10,443 | Theravance Biopharma Inc | HSBC | (20,927) |
| (5,405) | Theravance Biopharma Inc | Morgan Stanley | 10,756 |
| 13,387 | Theravance Biopharma Inc | Morgan Stanley | (26,640) |
| (1,481) | Thermo Fisher Scientific Inc | Bank of America Merrill Lynch | (14,095) |
| (1,006) | Thermo Fisher Scientific Inc | Barclays Bank | (5,503) |
| (5,258) | Thermo Fisher Scientific Inc | Goldman Sachs | (18,309) |
| (7,899) | Thermo Fisher Scientific Inc | HSBC | (100,476) |
| (5,395) | Thermo Fisher Scientific Inc | Morgan Stanley | (29,510) |
| (11,732) | Thermon Group Holdings Inc | Bank of America Merrill Lynch | (26,866) |
| (19,903) | Thermon Group Holdings Inc | Barclays Bank | (5,175) |
| (10,096) | Thermon Group Holdings Inc | Goldman Sachs | (23,120) |
| (22,662) | Thermon Group Holdings Inc | HSBC | (11,558) |
| (16,289) | Thermon Group Holdings Inc | Morgan Stanley | (4,235) |
| (67,885) | Third Point Reinsurance Ltd | Barclays Bank | 16,635 |
| (14,385) | Third Point Reinsurance Ltd | HSBC | 6,114 |
| (21,188) | Third Point Reinsurance Ltd | Morgan Stanley | 4,979 |
| 760 | Thor Industries Inc | Barclays Bank | 2,440 |
| 2,804 | Thor Industries Inc | Goldman Sachs | 38,190 |
| 2,104 | Thor Industries Inc | HSBC | 17,190 |
| 6,150 | Thor Industries Inc | Morgan Stanley | 19,742 |
| (3,102) | Thor Industries Inc | Morgan Stanley | (9,957) |
| (45,668) | Tidewater Inc | Bank of America Merrill Lynch | (32,881) |
| (11,913) | Tidewater Inc | Barclays Bank | 3,217 |
| (23,821) | Tidewater Inc | Goldman Sachs | (17,151) |
| (5,383) | Tidewater Inc | HSBC | 1,669 |
| (42,058) | Tidewater Inc | Morgan Stanley | 11,356 |
| (88,880) | Tile Shop Holdings Inc | Goldman Sachs | (15,554) |
| (77,762) | Tile Shop Holdings Inc | Morgan Stanley | (6,221) |
| 12,522 | Tilly's Inc | Bank of America Merrill Lynch | 10,456 |
| 3,151 | Tilly's Inc | Barclays Bank | 740 |
| 53,158 | Tilly's Inc | Goldman Sachs | 44,387 |
| 3,399 | Tilly's Inc | HSBC | 187 |
| 23,374 | Tilly's Inc | Morgan Stanley | 5,493 |
| (3,606) | TIM Participacoes SA ADR | HSBC | (3,451) |
| (14,556) | TIM Participacoes SA ADR | Morgan Stanley | (10,771) |
| 11,679 | Timberland Bancorp Inc | Bank of America Merrill Lynch | 14,949 |
| 3,672 | Timberland Bancorp Inc | Barclays Bank | 2,827 |
| 24,108 | Timberland Bancorp Inc | Goldman Sachs | 30,858 |
| 52 | Timberland Bancorp Inc | HSBC | 10 |
| 6,620 | Timberland Bancorp Inc | Morgan Stanley | 5,097 |
| (18,884) | Timken Co | Bank of America Merrill Lynch | (81,389) |
| (25,318) | Timken Co | Barclays Bank | (35,445) |
| (36,920) | Timken Co | Goldman Sachs | (156,248) |
| (21,228) | Timken Co | HSBC | (64,108) |
| (15,162) | Timken Co | Morgan Stanley | (21,226) |
| 36,418 | TimkenSteel Corp | Barclays Bank | 18,937 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 13,113 | TimkenSteel Corp | Goldman Sachs | 9,572 |
| 61,471 | TimkenSteel Corp | HSBC | 29,506 |
| 42,657 | TimkenSteel Corp | Morgan Stanley | 22,182 |
| 10,314 | Tiptree Inc | Barclays Bank | (103) |
| 5,627 | Tiptree Inc | Goldman Sachs | 56 |
| 33,886 | Tiptree Inc | HSBC | (2,711) |
| 7,422 | Tiptree Inc | Morgan Stanley | (74) |
| (3,868) | Titan International Inc | Bank of America Merrill Lynch | (387) |
| (2,056) | Titan International Inc | Barclays Bank | (123) |
| (155,524) | Titan International Inc | Goldman Sachs | (15,552) |
| (36,970) | Titan International Inc | HSBC | (1,109) |
| (97,183) | Titan International Inc | Morgan Stanley | (5,831) |
| 19,727 | Titan Machinery Inc | Bank of America Merrill Lynch | 44,386 |
| 8,889 | Titan Machinery Inc | Barclays Bank | 15,111 |
| 16,441 | Titan Machinery Inc | Goldman Sachs | 36,992 |
| 3,925 | Titan Machinery Inc | Morgan Stanley | 6,673 |
| (1,219) | Tivity Health Inc | Barclays Bank | (731) |
| (27,985) | Tivity Health Inc | Goldman Sachs | (48,414) |
| (9,847) | TiVo Corp | HSBC | 8,271 |
| (21,893) | TiVo Corp | Morgan Stanley | 14,012 |
| (7,217) | TJX Cos Inc | Bank of America Merrill Lynch | (46,766) |
| 15,648 | TJX Cos Inc | Bank of America Merrill Lynch | 92,956 |
| (8,736) | TJX Cos Inc | Barclays Bank | (2,097) |
| 8,548 | TJX Cos Inc | Barclays Bank | 2,052 |
| (8,759) | TJX Cos Inc | Goldman Sachs | (56,758) |
| (28,952) | TJX Cos Inc | HSBC | (148,813) |
| (21,967) | TJX Cos Inc | Morgan Stanley | (5,272) |
| 15,446 | TJX Cos Inc | Morgan Stanley | 3,707 |
| (16,850) | T-Mobile US Inc | Bank of America Merrill Lynch | (36,560) |
| (3,385) | T-Mobile US Inc | Barclays Bank | (12,761) |
| (32,107) | T-Mobile US Inc | Goldman Sachs | (84,579) |
| (11,781) | T-Mobile US Inc | HSBC | (12,370) |
| (21,607) | T-Mobile US Inc | Morgan Stanley | (81,458) |
| (43,053) | Tocagen Inc | Bank of America Merrill Lynch | (3,875) |
| (15,094) | Tocagen Inc | Barclays Bank | 3,472 |
| (12,236) | Tocagen Inc | Goldman Sachs | (1,101) |
| (2,948) | Toll Brothers Inc | Bank of America Merrill Lynch | (23,761) |
| 6,209 | Toll Brothers Inc | Bank of America Merrill Lynch | 50,045 |
| (16,913) | Toll Brothers Inc | Barclays Bank | (66,468) |
| 15,542 | Toll Brothers Inc | Barclays Bank | 61,080 |
| (24,183) | Toll Brothers Inc | Goldman Sachs | (194,915) |
| 17,867 | Toll Brothers Inc | Goldman Sachs | 144,008 |
| (7,498) | Toll Brothers Inc | HSBC | (41,764) |
| 29,077 | Toll Brothers Inc | HSBC | 161,959 |
| (26,879) | Toll Brothers Inc | Morgan Stanley | (105,634) |
| 12,566 | Toll Brothers Inc | Morgan Stanley | 49,384 |
| (399) | Tompkins Financial Corp | Bank of America Merrill Lynch | (3,364) |
| (6,335) | Tompkins Financial Corp | Barclays Bank | (24,390) |
| (1,065) | Tompkins Financial Corp | Goldman Sachs | (7,542) |
| (14,568) | Tompkins Financial Corp | HSBC | (3,089) |
| (9,422) | Tompkins Financial Corp | Morgan Stanley | (36,275) |
| (14,918) | Tootsie Roll Industries Inc | Bank of America Merrill Lynch | (29,729) |
| (64,685) | Tootsie Roll Industries Inc | Barclays Bank | (107,377) |
| (14,411) | Tootsie Roll Industries Inc | HSBC | 12,393 |
| (6,208) | Tootsie Roll Industries Inc | Morgan Stanley | (10,305) |
| 778 | TopBuild Corp | Bank of America Merrill Lynch | 19,925 |
| 9,228 | TopBuild Corp | Barclays Bank | 51,031 |
| 5,275 | TopBuild Corp | Goldman Sachs | 135,093 |
| (6,588) | TopBuild Corp | Goldman Sachs | (168,719) |
| 1,533 | TopBuild Corp | HSBC | 26,107 |
| (1,462) | TopBuild Corp | HSBC | (24,898) |
| 6,644 | TopBuild Corp | Morgan Stanley | 36,742 |
| (2,745) | TopBuild Corp | Morgan Stanley | (15,180) |
| (2,792) | Toro Co | Bank of America Merrill Lynch | (20,493) |
| 17,399 | Toro Co | Bank of America Merrill Lynch | 127,709 |
| (1,946) | Toro Co | Barclays Bank | (5,566) |
| 4,523 | Toro Co | Barclays Bank | 12,936 |
| (2,873) | Toro Co | Goldman Sachs | (21,088) |
| 14,904 | Toro Co | Goldman Sachs | 109,395 |
| (1,330) | Toro Co | HSBC | (8,193) |
| 10,548 | Toro Co | HSBC | 64,976 |
| (19,285) | Toro Co | Morgan Stanley | (55,155) |
| 12,631 | Toro Co | Morgan Stanley | 36,125 |
| 41,433 | Towne Bank | Bank of America Merrill Lynch | 95,144 |
| 40,048 | Towne Bank | Barclays Bank | 54,866 |
| 40,423 | Towne Bank | Goldman Sachs | 100,827 |
| 57,330 | Towne Bank | HSBC | 41,728 |
| 59,808 | Towne Bank | Morgan Stanley | 81,937 |
| 37,141 | Townsquare Media Inc ‘A’ | Bank of America Merrill Lynch | 1,857 |
| 15,389 | Townsquare Media Inc ‘A’ | Barclays Bank | (1,231) |
| 34,668 | Townsquare Media Inc ‘A’ | Goldman Sachs | 1,733 |
| 5,910 | Townsquare Media Inc ‘A’ | Morgan Stanley | (473) |
| 4,937 | TPG RE Finance Trust Inc (REIT) | Bank of America Merrill Lynch | 5,727 |
| 11,324 | TPG RE Finance Trust Inc (REIT) | Goldman Sachs | 13,136 |
| 12,368 | TPG RE Finance Trust Inc (REIT) | HSBC | (2,103) |
| (4,485) | TPI Composites Inc | Bank of America Merrill Lynch | (12,199) |
| (18,044) | TPI Composites Inc | Barclays Bank | (3,067) |
| (6,709) | TPI Composites Inc | HSBC | (13,083) |
| (10,507) | TPI Composites Inc | Morgan Stanley | (1,786) |
| 1,049 | Tractor Supply Co | Barclays Bank | 8,644 |
| 1,947 | Tractor Supply Co | Goldman Sachs | 16,389 |
| 4,141 | Tractor Supply Co | HSBC | 42,389 |
| 4,696 | Tractor Supply Co | Morgan Stanley | 38,695 |
| (5,585) | Tractor Supply Co | Morgan Stanley | (2,419) |
| (764) | Trade Desk Inc ‘A’ | Bank of America Merrill Lynch | (1,462) |
| (629) | Trade Desk Inc ‘A’ | Barclays Bank | 2,019 |
| (2,401) | Trade Desk Inc ‘A’ | Goldman Sachs | (10,516) |
| (2,323) | Trade Desk Inc ‘A’ | HSBC | 19,762 |
| (5,106) | Trade Desk Inc ‘A’ | Morgan Stanley | 16,390 |
| (17,793) | Tradeweb Markets Inc ‘A’ | Bank of America Merrill Lynch | (56,953) |
| 4,143 | Tradeweb Markets Inc ‘A’ | Bank of America Merrill Lynch | 12,112 |
| (580) | Tradeweb Markets Inc ‘A’ | Barclays Bank | (1,061) |
| (4,953) | Tradeweb Markets Inc ‘A’ | HSBC | (30,560) |
| (902) | Tradeweb Markets Inc ‘A’ | Morgan Stanley | (1,651) |
| 15,373 | Trane Technologies Plc | Bank of America Merrill Lynch | 191,240 |
| 2,143 | Trane Technologies Plc | Barclays Bank | 13,479 |
| (7,899) | Trane Technologies Plc | Barclays Bank | (49,685) |
| 173 | Trane Technologies Plc | Goldman Sachs | 2,152 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 9,619 | Trane Technologies Plc | HSBC | 50,596 |
| 10,207 | Trane Technologies Plc | Morgan Stanley | 64,202 |
| 3,570 | Transcat Inc | Bank of America Merrill Lynch | (4,070) |
| 2,067 | Transcat Inc | Barclays Bank | (289) |
| 5,038 | Transcat Inc | Goldman Sachs | (5,743) |
| 7,624 | Transcat Inc | HSBC | (22,948) |
| 5,895 | Transcat Inc | Morgan Stanley | (825) |
| (56,735) | TransEnterix Inc | Barclays Bank | (142) |
| (4,363) | Translate Bio Inc | Bank of America Merrill Lynch | (17,670) |
| (17,668) | Translate Bio Inc | Barclays Bank | 5,300 |
| (6,584) | Translate Bio Inc | Morgan Stanley | 1,975 |
| 5,477 | TransMedics Group Inc | Goldman Sachs | (3,341) |
| 4,535 | TransMedics Group Inc | HSBC | (12,471) |
| 16,178 | TransMedics Group Inc | Morgan Stanley | (35,106) |
| 58,045 | Transocean Ltd | HSBC | (4,934) |
| 151,552 | Transocean Ltd | Morgan Stanley | (18,944) |
| (10,964) | Transportadora de Gas del Sur SA 'B' ADR | Goldman Sachs | (1,206) |
| (28,481) | Transportadora de Gas del Sur SA 'B' ADR | HSBC | (16,804) |
| (2,095) | Transportadora de Gas del Sur SA 'B' ADR | Morgan Stanley | 775 |
| 27,721 | TransUnion | Barclays Bank | 135,002 |
| 5,362 | TransUnion | Goldman Sachs | 52,601 |
| 4,747 | TransUnion | Morgan Stanley | 23,118 |
| (1,111) | Travelers Cos Inc | Bank of America Merrill Lynch | (7,518) |
| (4,293) | Travelers Cos Inc | Barclays Bank | (26,874) |
| 3,717 | Travelers Cos Inc | Barclays Bank | 23,268 |
| (1,198) | Travelers Cos Inc | Goldman Sachs | (17,349) |
| 22,858 | Travelers Cos Inc | Goldman Sachs | 366,871 |
| (8,713) | Travelers Cos Inc | HSBC | (78,591) |
| (17,911) | Travelers Cos Inc | Morgan Stanley | (112,123) |
| 4,254 | Travelers Cos Inc | Morgan Stanley | 26,630 |
| (23,543) | Travelzoo | Goldman Sachs | (37,198) |
| (4,941) | Travelzoo | HSBC | (5,435) |
| (3,067) | Travelzoo | Morgan Stanley | (1,349) |
| (23,077) | Trecora Resources | Bank of America Merrill Lynch | (16,154) |
| (5,670) | Trecora Resources | HSBC | (3,969) |
| (5,596) | Trecora Resources | Morgan Stanley | (2,854) |
| (22,746) | Tredegar Corp | Bank of America Merrill Lynch | (35,029) |
| (18,193) | Tredegar Corp | Barclays Bank | (9,116) |
| (15,482) | Tredegar Corp | Goldman Sachs | (23,842) |
| (11,407) | Tredegar Corp | HSBC | 4,163 |
| (24,094) | Tredegar Corp | Morgan Stanley | (14,456) |
| 3,873 | TreeHouse Foods Inc | Bank of America Merrill Lynch | (39) |
| (2,321) | TreeHouse Foods Inc | Bank of America Merrill Lynch | 23 |
| 4,472 | TreeHouse Foods Inc | Barclays Bank | 5,143 |
| (2,202) | TreeHouse Foods Inc | Barclays Bank | (2,532) |
| (4,092) | TreeHouse Foods Inc | Goldman Sachs | 41 |
| 5,433 | TreeHouse Foods Inc | HSBC | (8,150) |
| (2,098) | TreeHouse Foods Inc | HSBC | 3,147 |
| 6,319 | TreeHouse Foods Inc | Morgan Stanley | 7,267 |
| (4,626) | TreeHouse Foods Inc | Morgan Stanley | (5,320) |
| (2,607) | Trex Co Inc | Bank of America Merrill Lynch | (15,981) |
| 2,909 | Trex Co Inc | Barclays Bank | (19,287) |
| (766) | Trex Co Inc | Goldman Sachs | (4,696) |
| 10,345 | Trex Co Inc | Goldman Sachs | 60,507 |
| (1,607) | Trex Co Inc | HSBC | (9,626) |
| 6,962 | Trex Co Inc | HSBC | 13,686 |
| (4,092) | Trex Co Inc | Morgan Stanley | 27,130 |
| 3,838 | Trex Co Inc | Morgan Stanley | (25,446) |
| 31,155 | TRI Pointe Group Inc | Bank of America Merrill Lynch | 101,877 |
| 42,245 | TRI Pointe Group Inc | Barclays Bank | 35,908 |
| 65,230 | TRI Pointe Group Inc | Goldman Sachs | 213,302 |
| 109,449 | TRI Pointe Group Inc | HSBC | 269,245 |
| 16,454 | TRI Pointe Group Inc | Morgan Stanley | 13,986 |
| (42,537) | Tribune Publishing Co | Bank of America Merrill Lynch | (13,186) |
| (2,387) | Tribune Publishing Co | Goldman Sachs | (740) |
| (8,115) | Tribune Publishing Co | Morgan Stanley | 1,217 |
| 2,168 | Tricida Inc | Bank of America Merrill Lynch | (1,125) |
| 8,480 | Tricida Inc | Barclays Bank | (4,070) |
| 9,958 | Tricida Inc | Goldman Sachs | (28,493) |
| 6,402 | Tricida Inc | HSBC | (21,415) |
| 10,035 | Tricida Inc | Morgan Stanley | (4,817) |
| 4,214 | TriCo Bancshares | Bank of America Merrill Lynch | 15,760 |
| 32,635 | TriCo Bancshares | Barclays Bank | 63,965 |
| 20,816 | TriCo Bancshares | Goldman Sachs | 77,852 |
| 28,075 | TriCo Bancshares | HSBC | (6,171) |
| 37,001 | TriCo Bancshares | Morgan Stanley | 72,522 |
| (1,358) | TriMas Corp | Barclays Bank | (1,127) |
| (29,220) | TriMas Corp | Goldman Sachs | (91,751) |
| (33,908) | TriMas Corp | HSBC | (339) |
| (44,165) | TriMas Corp | Morgan Stanley | (36,657) |
| (13,708) | Trimble Inc | Bank of America Merrill Lynch | (45,133) |
| (7,613) | Trimble Inc | Barclays Bank | 685 |
| (5,040) | Trimble Inc | Goldman Sachs | (15,523) |
| (4,447) | Trimble Inc | HSBC | (15,730) |
| (8,958) | Trimble Inc | Morgan Stanley | 806 |
| (7,701) | TriNet Group Inc | Bank of America Merrill Lynch | (66,690) |
| (3,264) | TriNet Group Inc | Barclays Bank | (13,970) |
| (7,321) | TriNet Group Inc | Goldman Sachs | (55,687) |
| 5,486 | TriNet Group Inc | Goldman Sachs | 47,509 |
| (2,044) | TriNet Group Inc | HSBC | (3,802) |
| 19,575 | TriNet Group Inc | HSBC | 36,410 |
| (8,760) | TriNet Group Inc | Morgan Stanley | (37,493) |
| 5,365 | TriNet Group Inc | Morgan Stanley | 22,962 |
| (14,271) | Trinity Industries Inc | Bank of America Merrill Lynch | (23,119) |
| (20,002) | Trinity Industries Inc | Barclays Bank | 1,401 |
| (19,656) | Trinity Industries Inc | Goldman Sachs | (31,843) |
| (7,049) | Trinity Industries Inc | HSBC | (5,710) |
| (17,920) | Trinity Industries Inc | Morgan Stanley | 1,254 |
| (50,634) | Trinity Place Holdings Inc | Bank of America Merrill Lynch | (1,889) |
| (2,631) | Trinity Place Holdings Inc | Barclays Bank | 316 |
| (16,263) | Trinity Place Holdings Inc | Goldman Sachs | (607) |
| 4,161 | Trinseo SA | Barclays Bank | (333) |
| 19,114 | Trinseo SA | Goldman Sachs | 58,680 |
| 16,116 | Trinseo SA | HSBC | 1,550 |
| 14,807 | Trinseo SA | Morgan Stanley | (1,185) |
| (18,034) | TripAdvisor Inc | Bank of America Merrill Lynch | (88,547) |
| (13,665) | TripAdvisor Inc | Barclays Bank | (22,547) |
| 662 | TripAdvisor Inc | Goldman Sachs | 3,250 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 6,219 | TripAdvisor Inc | HSBC | 16,543 |
| 13,399 | TripAdvisor Inc | Morgan Stanley | 22,108 |
| (2,330) | Triple-S Management Corp ‘B’ | Bank of America Merrill Lynch | (4,707) |
| (4,394) | Triple-S Management Corp ‘B’ | Barclays Bank | (6,459) |
| (8,873) | Triple-S Management Corp ‘B’ | Goldman Sachs | (17,923) |
| (1,721) | Triple-S Management Corp ‘B’ | HSBC | (5,335) |
| (11,496) | Triple-S Management Corp ‘B’ | Morgan Stanley | (16,899) |
| 79,702 | TriState Capital Holdings Inc | Bank of America Merrill Lynch | 234,324 |
| (7,051) | Triton International Ltd | Barclays Bank | (353) |
| (3,995) | Triton International Ltd | Goldman Sachs | (9,069) |
| (57,077) | Triton International Ltd | HSBC | 8,995 |
| (98,693) | Triton International Ltd | Morgan Stanley | (4,935) |
| (1,348) | Triumph Bancorp Inc | Barclays Bank | (2,211) |
| (9,391) | Triumph Bancorp Inc | Goldman Sachs | (31,742) |
| (10,047) | Triumph Bancorp Inc | HSBC | 14,166 |
| (23,812) | Triumph Bancorp Inc | Morgan Stanley | (39,052) |
| (9,428) | Triumph Group Inc | Bank of America Merrill Lynch | (30,170) |
| (5,973) | Triumph Group Inc | Barclays Bank | (14,216) |
| (4,646) | Triumph Group Inc | Goldman Sachs | (14,867) |
| (14,081) | Triumph Group Inc | HSBC | (27,176) |
| (18,142) | Triumph Group Inc | Morgan Stanley | (43,178) |
| (4,531) | Tronox Holdings Plc ‘A’ | Barclays Bank | (2,356) |
| (31,702) | Tronox Holdings Plc ‘A’ | Goldman Sachs | (32,653) |
| (11,710) | Tronox Holdings Plc ‘A’ | HSBC | 3,513 |
| (83,200) | Tronox Holdings Plc ‘A’ | Morgan Stanley | (43,264) |
| 18,631 | TrueBlue Inc | Bank of America Merrill Lynch | 30,182 |
| 27,017 | TrueBlue Inc | Barclays Bank | 15,670 |
| 42,028 | TrueBlue Inc | Goldman Sachs | 68,085 |
| 35,075 | TrueBlue Inc | HSBC | 35,426 |
| 18,652 | TrueBlue Inc | Morgan Stanley | 10,818 |
| 55,922 | TrueCar Inc | Bank of America Merrill Lynch | 16,217 |
| 82,745 | TrueCar Inc | Goldman Sachs | 23,996 |
| 53,706 | TrueCar Inc | Morgan Stanley | 5,908 |
| (4,066) | Truist Financial Corp | Barclays Bank | (15,979) |
| 5,942 | Truist Financial Corp | Barclays Bank | 23,352 |
| (19,353) | Truist Financial Corp | Goldman Sachs | (63,019) |
| 39,729 | Truist Financial Corp | Goldman Sachs | 147,081 |
| (3,015) | Truist Financial Corp | HSBC | (2,955) |
| (12,155) | Truist Financial Corp | Morgan Stanley | (47,769) |
| 6,852 | Truist Financial Corp | Morgan Stanley | 5,703 |
| 3,087 | Trupanion Inc | Bank of America Merrill Lynch | 11,962 |
| 4,127 | Trupanion Inc | Barclays Bank | 2,456 |
| 5,830 | Trupanion Inc | Goldman Sachs | 18,185 |
| 7,627 | Trupanion Inc | HSBC | 12,559 |
| 1,207 | Trupanion Inc | Morgan Stanley | 718 |
| (148,238) | TrustCo Bank Corp NY | Barclays Bank | (74,119) |
| (131,283) | TrustCo Bank Corp NY | Goldman Sachs | (141,786) |
| (99,453) | TrustCo Bank Corp NY | HSBC | (53,705) |
| (41,214) | TrustCo Bank Corp NY | Morgan Stanley | (20,607) |
| 8,038 | Trustmark Corp | Bank of America Merrill Lynch | 18,889 |
| 6,542 | Trustmark Corp | Barclays Bank | 5,692 |
| 28,874 | Trustmark Corp | Goldman Sachs | 67,854 |
| 10,521 | Trustmark Corp | HSBC | (13,151) |
| 35,780 | Trustmark Corp | Morgan Stanley | 31,129 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 4,114 | TTEC Holdings Inc | Bank of America Merrill Lynch | 19,459 |
| 9,392 | TTEC Holdings Inc | Barclays Bank | 23,950 |
| 8,701 | TTEC Holdings Inc | Goldman Sachs | 36,159 |
| 3,651 | TTEC Holdings Inc | HSBC | 11,147 |
| 8,856 | TTEC Holdings Inc | Morgan Stanley | 22,583 |
| (47,484) | TTM Technologies Inc | Bank of America Merrill Lynch | (58,880) |
| (14,825) | TTM Technologies Inc | Barclays Bank | (2,965) |
| (13,518) | TTM Technologies Inc | Goldman Sachs | (16,762) |
| (12,588) | TTM Technologies Inc | HSBC | 2,392 |
| (72,146) | TTM Technologies Inc | Morgan Stanley | (14,429) |
| (9,202) | Tucows Inc ‘A’ | Barclays Bank | (5,613) |
| (16,570) | Tucows Inc ‘A’ | HSBC | (43,911) |
| (1,134) | Tucows Inc ‘A’ | Morgan Stanley | (692) |
| (50,035) | Tupperware Brands Corp | Bank of America Merrill Lynch | (39,528) |
| (62,865) | Tupperware Brands Corp | Barclays Bank | (20,745) |
| (23,065) | Tupperware Brands Corp | Goldman Sachs | (18,221) |
| (42,398) | Tupperware Brands Corp | HSBC | (19,503) |
| (41,976) | Tupperware Brands Corp | Morgan Stanley | (13,852) |
| (17,927) | Turning Point Brands Inc | Barclays Bank | (37,467) |
| (1,670) | Turning Point Therapeutics Inc | Bank of America Merrill Lynch | (5,762) |
| 4,292 | Turning Point Therapeutics Inc | Barclays Bank | 34,839 |
| (4,438) | Turning Point Therapeutics Inc | Barclays Bank | (39,321) |
| 1,677 | Turning Point Therapeutics Inc | Goldman Sachs | 5,786 |
| 1,887 | Turning Point Therapeutics Inc | HSBC | 22,349 |
| (2,784) | Turning Point Therapeutics Inc | HSBC | (39,756) |
| (4,046) | Turning Point Therapeutics Inc | Morgan Stanley | (35,848) |
| (52,816) | Turtle Beach Corp | Barclays Bank | (10,563) |
| (4,778) | Turtle Beach Corp | Goldman Sachs | (4,921) |
| (20,801) | Turtle Beach Corp | HSBC | (28,497) |
| 35,226 | Tutor Perini Corp | Goldman Sachs | 102,155 |
| (618) | Twilio Inc ‘A’ | Bank of America Merrill Lynch | (664) |
| 1,432 | Twilio Inc ‘A’ | Barclays Bank | (18,988) |
| (2,583) | Twilio Inc ‘A’ | Barclays Bank | 34,251 |
| (319) | Twilio Inc ‘A’ | Goldman Sachs | (255) |
| (266) | Twilio Inc ‘A’ | Morgan Stanley | 3,527 |
| (1,211) | Twin Disc Inc | Bank of America Merrill Lynch | 412 |
| (7,646) | Twin Disc Inc | Goldman Sachs | 2,600 |
| (31,027) | Twin Disc Inc | HSBC | 33,199 |
| (20,557) | Twin Disc Inc | Morgan Stanley | 617 |
| (28,365) | Twin River Worldwide Holdings Inc | Barclays Bank | (55,595) |
| (29,257) | Twin River Worldwide Holdings Inc | HSBC | (140,726) |
| (2,993) | Twist Bioscience Corp | Barclays Bank | 11,224 |
| (5,714) | Twist Bioscience Corp | Goldman Sachs | 24,799 |
| (1,200) | Twist Bioscience Corp | HSBC | 4,116 |
| 3,899 | Twist Bioscience Corp | Morgan Stanley | (13,569) |
| (5,803) | Twist Bioscience Corp | Morgan Stanley | 21,761 |
| 20,228 | Twitter Inc | Bank of America Merrill Lynch | 33,174 |
| 4,062 | Twitter Inc | Barclays Bank | (8,043) |
| 5,175 | Twitter Inc | HSBC | 3,674 |
| 41,289 | Twitter Inc | Morgan Stanley | (81,752) |
| (42,249) | Two Harbors Investment Corp (REIT) | HSBC | (2,535) |
| (53,078) | Two Harbors Investment Corp (REIT) | Morgan Stanley | 8,492 |
| (1,978) | Tyler Technologies Inc | Bank of America Merrill Lynch | (45,989) |
| 726 | Tyler Technologies Inc | Bank of America Merrill Lynch | 16,880 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (3,565) | Tyler Technologies Inc | Barclays Bank | (63,992) |
| (300) | Tyler Technologies Inc | Goldman Sachs | (6,975) |
| (6,832) | Tyler Technologies Inc | HSBC | (326,365) |
| 1,672 | Tyler Technologies Inc | HSBC | 79,871 |
| (4,733) | Tyler Technologies Inc | Morgan Stanley | (84,957) |
| 2,014 | Tyler Technologies Inc | Morgan Stanley | 36,151 |
| (694) | Tyson Foods Inc ‘A’ | Barclays Bank | (944) |
| (3,046) | Tyson Foods Inc ‘A’ | Goldman Sachs | (6,541) |
| (5,383) | Tyson Foods Inc ‘A’ | HSBC | (862) |
| (22,418) | Tyson Foods Inc ‘A’ | Morgan Stanley | (30,488) |
| (2,822) | Uber Technologies Inc | Bank of America Merrill Lynch | (7,083) |
| (15,717) | Uber Technologies Inc | Goldman Sachs | (30,746) |
| (23,415) | Uber Technologies Inc | Morgan Stanley | (3,512) |
| (951) | Ubiquiti Inc | Bank of America Merrill Lynch | (7,551) |
| 2,346 | Ubiquiti Inc | Bank of America Merrill Lynch | 589 |
| (3,082) | Ubiquiti Inc | Barclays Bank | (8,907) |
| (620) | Ubiquiti Inc | Goldman Sachs | (4,923) |
| (663) | Ubiquiti Inc | HSBC | 5,112 |
| (1,466) | Ubiquiti Inc | Morgan Stanley | (4,237) |
| (27,724) | UBS Group AG Reg | Barclays Bank | (25,506) |
| (81,204) | UBS Group AG Reg | Goldman Sachs | (120,182) |
| 18,519 | UDR Inc (REIT) | Bank of America Merrill Lynch | 46,573 |
| 48,370 | UDR Inc (REIT) | Barclays Bank | 65,783 |
| 7,961 | UDR Inc (REIT) | Goldman Sachs | 22,928 |
| 52,985 | UDR Inc (REIT) | HSBC | (37,090) |
| 81,032 | UDR Inc (REIT) | Morgan Stanley | 110,203 |
| (20,447) | UFP Industries Inc | Bank of America Merrill Lynch | (95,992) |
| (13,157) | UFP Industries Inc | Barclays Bank | (14,999) |
| (19,608) | UFP Industries Inc | Goldman Sachs | (100,981) |
| (15,862) | UFP Industries Inc | HSBC | (17,131) |
| (15,665) | UFP Industries Inc | Morgan Stanley | (17,858) |
| (4,416) | UFP Technologies Inc | Bank of America Merrill Lynch | (13,513) |
| (6,108) | UFP Technologies Inc | Barclays Bank | (3,665) |
| (6,215) | UFP Technologies Inc | Goldman Sachs | (19,018) |
| (1,618) | UFP Technologies Inc | HSBC | 971 |
| (3,635) | UFP Technologies Inc | Morgan Stanley | (2,181) |
| 48,919 | UGI Corp | Bank of America Merrill Lynch | 139,419 |
| (21,400) | UGI Corp | Barclays Bank | (17,762) |
| 16,183 | UGI Corp | Barclays Bank | 13,432 |
| (42,080) | UGI Corp | Goldman Sachs | (119,928) |
| 11,068 | UGI Corp | Goldman Sachs | 31,544 |
| (10,443) | UGI Corp | HSBC | (3,655) |
| 8,751 | UGI Corp | HSBC | 3,063 |
| (7,251) | UGI Corp | Morgan Stanley | (6,018) |
| (1,136) | Ulta Beauty Inc | Bank of America Merrill Lynch | (38,335) |
| (2,240) | Ulta Beauty Inc | Barclays Bank | (34,160) |
| (1,125) | Ulta Beauty Inc | HSBC | (9,718) |
| (3,403) | Ulta Beauty Inc | Morgan Stanley | (51,896) |
| (5,174) | Ultra Clean Holdings Inc | Bank of America Merrill Lynch | (10,322) |
| (18,305) | Ultra Clean Holdings Inc | Barclays Bank | (6,590) |
| (21,344) | Ultra Clean Holdings Inc | Goldman Sachs | (42,581) |
| (3,585) | Ultra Clean Holdings Inc | HSBC | (6,668) |
| (9,488) | Ultra Clean Holdings Inc | Morgan Stanley | (3,416) |
| (3,197) | Ultragenyx Pharmaceutical Inc | Bank of America Merrill Lynch | 10,518 |
| 4,049 | Ultragenyx Pharmaceutical Inc | Bank of America Merrill Lynch | (13,321) |
| (1,411) | Ultragenyx Pharmaceutical Inc | Barclays Bank | 8,197 |
| 2,372 | Ultragenyx Pharmaceutical Inc | Barclays Bank | (13,781) |
| (2,390) | Ultragenyx Pharmaceutical Inc | Goldman Sachs | 7,863 |
| 1,684 | Ultragenyx Pharmaceutical Inc | Goldman Sachs | (5,540) |
| (5,786) | Ultragenyx Pharmaceutical Inc | HSBC | (24,069) |
| 5,232 | Ultragenyx Pharmaceutical Inc | HSBC | 21,765 |
| (7,525) | Ultragenyx Pharmaceutical Inc | Morgan Stanley | 43,721 |
| 2,953 | Ultragenyx Pharmaceutical Inc | Morgan Stanley | (17,157) |
| (11,099) | Ultralife Corp | HSBC | (666) |
| (43,354) | Ultralife Corp | Morgan Stanley | 9,104 |
| (11,946) | Ultrapar Participacoes SA ADR | HSBC | (8,721) |
| (31,646) | UMB Financial Corp | Bank of America Merrill Lynch | (217,345) |
| (14,563) | UMB Financial Corp | Barclays Bank | (56,213) |
| (47,234) | UMB Financial Corp | Goldman Sachs | (321,997) |
| (15,644) | UMB Financial Corp | HSBC | (65,688) |
| (25,640) | UMB Financial Corp | Morgan Stanley | (98,971) |
| (102,505) | UMH Properties Inc (REIT) | Goldman Sachs | (150,682) |
| (19,304) | UMH Properties Inc (REIT) | HSBC | 7,529 |
| (78,501) | UMH Properties Inc (REIT) | Morgan Stanley | (24,335) |
| 11,115 | Umpqua Holdings Corp | Bank of America Merrill Lynch | 18,896 |
| (8,516) | Umpqua Holdings Corp | Bank of America Merrill Lynch | (14,477) |
| 10,507 | Umpqua Holdings Corp | Barclays Bank | 5,359 |
| (19,803) | Umpqua Holdings Corp | Barclays Bank | (10,100) |
| 14,679 | Umpqua Holdings Corp | Goldman Sachs | 24,954 |
| (7,125) | Umpqua Holdings Corp | Goldman Sachs | (12,113) |
| 24,374 | Umpqua Holdings Corp | HSBC | (2,194) |
| (13,460) | Umpqua Holdings Corp | HSBC | (3,838) |
| 20,890 | Umpqua Holdings Corp | Morgan Stanley | 10,654 |
| (12,656) | Umpqua Holdings Corp | Morgan Stanley | (6,455) |
| 43,571 | Under Armour Inc ‘A’ | Bank of America Merrill Lynch | 37,860 |
| 27,898 | Under Armour Inc ‘A’ | Barclays Bank | 12,693 |
| 13,918 | Under Armour Inc ‘A’ | Goldman Sachs | 15,101 |
| 36,262 | Under Armour Inc ‘A’ | HSBC | (18,540) |
| 65,317 | Under Armour Inc ‘A’ | Morgan Stanley | 29,719 |
| (1,236) | Unifi Inc | Goldman Sachs | (2,633) |
| (78,017) | Unifi Inc | Morgan Stanley | (74,116) |
| 622 | UniFirst Corp | Bank of America Merrill Lynch | 12,116 |
| (1,983) | UniFirst Corp | Bank of America Merrill Lynch | (38,629) |
| 1,336 | UniFirst Corp | Barclays Bank | 9,165 |
| (5,306) | UniFirst Corp | Barclays Bank | (36,399) |
| 3,464 | UniFirst Corp | Goldman Sachs | 67,479 |
| (4,639) | UniFirst Corp | Goldman Sachs | (88,933) |
| 3,436 | UniFirst Corp | HSBC | 39,926 |
| (2,849) | UniFirst Corp | HSBC | (33,105) |
| 5,141 | UniFirst Corp | Morgan Stanley | 35,267 |
| (4,389) | UniFirst Corp | Morgan Stanley | (30,109) |
| (2,465) | Union Bankshares Inc | Bank of America Merrill Lynch | (1,331) |
| (9,337) | Union Pacific Corp | Bank of America Merrill Lynch | (170,307) |
| 828 | Union Pacific Corp | Bank of America Merrill Lynch | 4,731 |
| 2,084 | Union Pacific Corp | Barclays Bank | 9,003 |
| (595) | Union Pacific Corp | Goldman Sachs | (10,853) |
| 7,746 | Union Pacific Corp | HSBC | 86,910 |
| (10,484) | Union Pacific Corp | Morgan Stanley | (45,291) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 11,936 | Union Pacific Corp | Morgan Stanley | 51,564 |
| (5,673) | Unisys Corp | Bank of America Merrill Lynch | (5,389) |
| (10,811) | Unisys Corp | Goldman Sachs | (10,270) |
| (41,714) | Unisys Corp | HSBC | 12,514 |
| (14,873) | Unisys Corp | Morgan Stanley | 1,487 |
| (21,341) | Unit Corp | Barclays Bank | 3,901 |
| (9,462) | Unit Corp | Goldman Sachs | 1,756 |
| (8,937) | Unit Corp | HSBC | 1,939 |
| (13,561) | Unit Corp | Morgan Stanley | 2,479 |
| 25,004 | United Airlines Holdings Inc | Bank of America Merrill Lynch | (29,809) |
| (17,349) | United Airlines Holdings Inc | Barclays Bank | (43,373) |
| (13,027) | United Airlines Holdings Inc | Goldman Sachs | (103,955) |
| (19,932) | United Airlines Holdings Inc | HSBC | (49,431) |
| (6,346) | United Airlines Holdings Inc | Morgan Stanley | (15,865) |
| (66,116) | United Bankshares Inc | Bank of America Merrill Lynch | (352,457) |
| (8,245) | United Bankshares Inc | Barclays Bank | (24,735) |
| (59,253) | United Bankshares Inc | Goldman Sachs | (322,929) |
| (39,255) | United Bankshares Inc | HSBC | (104,280) |
| (44,010) | United Bankshares Inc | Morgan Stanley | (132,030) |
| (5,683) | United Community Banks Inc | Bank of America Merrill Lynch | (19,663) |
| 137,176 | United Community Banks Inc | Bank of America Merrill Lynch | 474,629 |
| (11,723) | United Community Banks Inc | Barclays Bank | (16,178) |
| 18,863 | United Community Banks Inc | Goldman Sachs | 65,266 |
| (3,451) | United Community Banks Inc | Goldman Sachs | (11,940) |
| (13,084) | United Community Banks Inc | HSBC | (8,243) |
| (8,029) | United Community Banks Inc | Morgan Stanley | (11,080) |
| 7,906 | United Fire Group Inc | Bank of America Merrill Lynch | 22,968 |
| 17,242 | United Fire Group Inc | Barclays Bank | 8,449 |
| 12,809 | United Fire Group Inc | Goldman Sachs | 41,245 |
| 13,974 | United Fire Group Inc | HSBC | 23,322 |
| 34,600 | United Fire Group Inc | Morgan Stanley | 16,954 |
| 14,095 | United Insurance Holdings Corp | Bank of America Merrill Lynch | 3,806 |
| 44,185 | United Insurance Holdings Corp | Barclays Bank | (1,767) |
| 16,712 | United Insurance Holdings Corp | Goldman Sachs | 4,512 |
| 39,649 | United Insurance Holdings Corp | HSBC | (26,168) |
| 32,762 | United Insurance Holdings Corp | Morgan Stanley | (1,310) |
| (11,939) | United Natural Foods Inc | HSBC | (78,439) |
| (4,592) | United Natural Foods Inc | Morgan Stanley | (4,868) |
| (616) | United Parcel Service Inc ‘B’ | Bank of America Merrill Lynch | (4,888) |
| 9,654 | United Parcel Service Inc ‘B’ | Barclays Bank | 21,673 |
| (9,968) | United Parcel Service Inc ‘B’ | HSBC | (41,218) |
| 310 | United Parcel Service Inc ‘B’ | HSBC | 1,282 |
| (10,072) | United Parcel Service Inc ‘B’ | Morgan Stanley | (22,612) |
| (6,768) | United Rentals Inc | Barclays Bank | (40,202) |
| 3,520 | United Rentals Inc | Goldman Sachs | 63,114 |
| (1,863) | United Rentals Inc | Goldman Sachs | (33,404) |
| 4,381 | United Rentals Inc | HSBC | 74,127 |
| (1,560) | United Rentals Inc | HSBC | (31,462) |
| 3,108 | United Rentals Inc | Morgan Stanley | 18,462 |
| 19,151 | United Security Bancshares | Barclays Bank | 2,107 |
| 13,505 | United Security Bancshares | Goldman Sachs | 4,457 |
| 17,869 | United Security Bancshares | HSBC | (5,539) |
| 29,114 | United Security Bancshares | Morgan Stanley | 3,203 |
| 833 | United States Cellular Corp | Bank of America Merrill Lynch | 2,724 |
| 21,558 | United States Cellular Corp | Goldman Sachs | 70,495 |
| 4,012 | United States Cellular Corp | HSBC | 2,648 |
| 24,619 | United States Cellular Corp | Morgan Stanley | 6,155 |
| (5,542) | United States Lime & Minerals Inc | Bank of America Merrill Lynch | (40,623) |
| (791) | United States Lime & Minerals Inc | Morgan Stanley | 3,148 |
| (74,911) | United States Steel Corp | Barclays Bank | (53,187) |
| 4,461 | United States Steel Corp | Goldman Sachs | 4,060 |
| 38,451 | United States Steel Corp | HSBC | (17,687) |
| 15,478 | United States Steel Corp | Morgan Stanley | 10,989 |
| 3,154 | United Therapeutics Corp | Bank of America Merrill Lynch | (6,024) |
| (783) | United Therapeutics Corp | Bank of America Merrill Lynch | 1,496 |
| 1,523 | United Therapeutics Corp | Barclays Bank | (4,752) |
| (2,987) | United Therapeutics Corp | Barclays Bank | 7,724 |
| 1,381 | United Therapeutics Corp | Goldman Sachs | (2,638) |
| 3,741 | United Therapeutics Corp | HSBC | 3,816 |
| (7,598) | United Therapeutics Corp | HSBC | (3,000) |
| 6,590 | United Therapeutics Corp | Morgan Stanley | (20,561) |
| (267) | United Therapeutics Corp | Morgan Stanley | 833 |
| (1,172) | UnitedHealth Group Inc | Barclays Bank | (16,080) |
| 220 | UnitedHealth Group Inc | Barclays Bank | 3,018 |
| (1,624) | UnitedHealth Group Inc | Goldman Sachs | (20,625) |
| (3,598) | UnitedHealth Group Inc | HSBC | (59,943) |
| 7,762 | UnitedHealth Group Inc | HSBC | 129,315 |
| (1,507) | UnitedHealth Group Inc | Morgan Stanley | (20,676) |
| 4,632 | UnitedHealth Group Inc | Morgan Stanley | 63,551 |
| (37,977) | Uniti Group Inc (REIT) | Bank of America Merrill Lynch | (15,191) |
| (47,955) | Uniti Group Inc (REIT) | HSBC | (36,925) |
| (20,186) | Uniti Group Inc (REIT) | Morgan Stanley | 9,084 |
| (14,595) | Unitil Corp | Bank of America Merrill Lynch | (50,207) |
| (13,072) | Unitil Corp | Barclays Bank | (23,083) |
| (13,537) | Unitil Corp | Goldman Sachs | (46,567) |
| (15,636) | Unitil Corp | HSBC | 22,681 |
| (18,880) | Unitil Corp | Morgan Stanley | (35,683) |
| 5,009 | Unity Bancorp Inc | Bank of America Merrill Lynch | 7,013 |
| 10,788 | Unity Bancorp Inc | Goldman Sachs | 15,103 |
| 4,892 | Unity Bancorp Inc | Morgan Stanley | 3,082 |
| 18,965 | UNITY Biotechnology Inc | Bank of America Merrill Lynch | 18,206 |
| 26,263 | UNITY Biotechnology Inc | Goldman Sachs | 25,212 |
| 9,579 | UNITY Biotechnology Inc | HSBC | 9,866 |
| 14,935 | UNITY Biotechnology Inc | Morgan Stanley | 10,305 |
| (2,250) | Univar Solutions Inc | Bank of America Merrill Lynch | (5,918) |
| 30,629 | Univar Solutions Inc | Bank of America Merrill Lynch | 71,106 |
| (7,256) | Univar Solutions Inc | Barclays Bank | (7,111) |
| 13,021 | Univar Solutions Inc | Barclays Bank | 12,761 |
| (14,844) | Univar Solutions Inc | Goldman Sachs | (39,040) |
| 14,036 | Univar Solutions Inc | Goldman Sachs | 36,915 |
| (21,315) | Univar Solutions Inc | HSBC | (2,345) |
| 1,674 | Univar Solutions Inc | HSBC | 184 |
| (35,256) | Univar Solutions Inc | Morgan Stanley | (34,551) |
| 10,449 | Univar Solutions Inc | Morgan Stanley | 10,240 |
| (2,281) | Universal Corp | Bank of America Merrill Lynch | (30) |
| (5,123) | Universal Corp | Barclays Bank | 5,225 |
| (22,709) | Universal Corp | Goldman Sachs | (19,382) |
| (13,059) | Universal Corp | HSBC | 28,555 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (28,642) | Universal Corp | Morgan Stanley | 29,215 |
| (1,824) | Universal Display Corp | Bank of America Merrill Lynch | (11,600) |
| (1,093) | Universal Display Corp | Barclays Bank | (973) |
| (4,404) | Universal Display Corp | Goldman Sachs | (26,776) |
| (3,463) | Universal Display Corp | HSBC | 6,268 |
| (6,392) | Universal Display Corp | Morgan Stanley | (5,688) |
| (2,368) | Universal Electronics Inc | Bank of America Merrill Lynch | (11,673) |
| (3,086) | Universal Electronics Inc | Barclays Bank | (6,511) |
| (5,855) | Universal Electronics Inc | Goldman Sachs | (33,315) |
| (10,974) | Universal Electronics Inc | HSBC | (84,939) |
| (12,455) | Universal Electronics Inc | Morgan Stanley | (26,280) |
| (8,509) | Universal Health Realty Income Trust (REIT) | Bank of America Merrill Lynch | (98,704) |
| (1,289) | Universal Health Realty Income Trust (REIT) | Goldman Sachs | (14,952) |
| (9,800) | Universal Health Realty Income Trust (REIT) | HSBC | 69,188 |
| (4,714) | Universal Health Realty Income Trust (REIT) | Morgan Stanley | (15,698) |
| (1,823) | Universal Health Services Inc 'B' | Bank of America Merrill Lynch | (21,894) |
| (911) | Universal Health Services Inc 'B' | Barclays Bank | (428) |
| (2,258) | Universal Health Services Inc 'B' | Goldman Sachs | (19,713) |
| (2,926) | Universal Health Services Inc 'B' | HSBC | (21,966) |
| (17,762) | Universal Health Services Inc 'B' | Morgan Stanley | (8,348) |
| 4,392 | Universal Insurance Holdings Inc | Goldman Sachs | 4,041 |
| 5,942 | Universal Insurance Holdings Inc | HSBC | (4,575) |
| 13,527 | Universal Insurance Holdings Inc | Morgan Stanley | 2,300 |
| 40,702 | Universal Logistics Holdings Inc | Bank of America Merrill Lynch | 125,769 |
| 13,041 | Universal Logistics Holdings Inc | Barclays Bank | 20,866 |
| 1,701 | Universal Logistics Holdings Inc | HSBC | 2,994 |
| 5,985 | Universal Logistics Holdings Inc | Morgan Stanley | 9,576 |
| 15,835 | Universal Technical Institute Inc | Bank of America Merrill Lynch | 15,835 |
| 24,217 | Universal Technical Institute Inc | Goldman Sachs | 24,217 |
| 11,694 | Universal Technical Institute Inc | HSBC | 1,520 |
| 17,734 | Universal Technical Institute Inc | Morgan Stanley | 6,739 |
| 105,637 | Univest Financial Corp | Bank of America Merrill Lynch | 196,485 |
| 24,799 | Univest Financial Corp | Barclays Bank | 20,335 |
| 53,268 | Univest Financial Corp | Goldman Sachs | 99,078 |
| 23,713 | Univest Financial Corp | HSBC | 2,447 |
| 14,786 | Univest Financial Corp | Morgan Stanley | 12,125 |
| 45,502 | Unum Group | Bank of America Merrill Lynch | 58,301 |
| 56,200 | Unum Group | Goldman Sachs | 27,758 |
| 15,370 | Unum Group | HSBC | 24,494 |
| 39,573 | Unum Group | Morgan Stanley | 23,743 |
| 59,520 | Unum Therapeutics Inc | Bank of America Merrill Lynch | 4,762 |
| 8,228 | Unum Therapeutics Inc | Barclays Bank | 782 |
| 41,718 | Unum Therapeutics Inc | Goldman Sachs | 3,337 |
| 8,296 | Unum Therapeutics Inc | Morgan Stanley | 789 |
| (852) | Upland Software Inc | Bank of America Merrill Lynch | (4,899) |
| (5,851) | Upland Software Inc | Barclays Bank | (12,931) |
| (17,775) | Upland Software Inc | Goldman Sachs | (101,278) |
| (3,619) | Upland Software Inc | HSBC | (9,482) |
| (15,045) | Upland Software Inc | Morgan Stanley | (33,249) |
| (19,305) | Upwork Inc | Barclays Bank | 1,959 |
| (8,202) | Upwork Inc | Goldman Sachs | 4,385 |
| (1,656) | Upwork Inc | HSBC | (3,842) |
| (46,188) | Upwork Inc | Morgan Stanley | 6,004 |
| (9,692) | Urban Edge Properties (REIT) | Bank of America Merrill Lynch | (13,375) |
| 30,133 | Urban Edge Properties (REIT) | Barclays Bank | 11,149 |
| (81,871) | Urban Edge Properties (REIT) | Goldman Sachs | (112,982) |
| 14,947 | Urban Edge Properties (REIT) | HSBC | (3,139) |
| (72,246) | Urban Edge Properties (REIT) | HSBC | 11,854 |
| 24,912 | Urban Edge Properties (REIT) | Morgan Stanley | 9,217 |
| (59,638) | Urban Edge Properties (REIT) | Morgan Stanley | (22,066) |
| 3,048 | Urban One Inc | Goldman Sachs | 219 |
| 36,397 | Urban One Inc | Morgan Stanley | 2,912 |
| 25,207 | Urban Outfitters Inc | Bank of America Merrill Lynch | 8,948 |
| 8,346 | Urban Outfitters Inc | Barclays Bank | (1,419) |
| (10,596) | Urban Outfitters Inc | Goldman Sachs | (4,356) |
| (2,924) | Urban Outfitters Inc | HSBC | 2,105 |
| 913 | UroGen Pharma Ltd | Bank of America Merrill Lynch | (904) |
| 4,160 | UroGen Pharma Ltd | Barclays Bank | (7,238) |
| 5,925 | UroGen Pharma Ltd | Goldman Sachs | (5,866) |
| 1,341 | UroGen Pharma Ltd | HSBC | 40 |
| 12,688 | UroGen Pharma Ltd | Morgan Stanley | (22,077) |
| (10,765) | Urstadt Biddle Properties Inc 'A' (REIT) | Bank of America Merrill Lynch | (11,734) |
| (33,646) | Urstadt Biddle Properties Inc 'A' (REIT) | Barclays Bank | 336 |
| (82,457) | Urstadt Biddle Properties Inc 'A' (REIT) | Goldman Sachs | (89,878) |
| (31,714) | Urstadt Biddle Properties Inc 'A' (REIT) | HSBC | 35,520 |
| (60,195) | Urstadt Biddle Properties Inc 'A' (REIT) | Morgan Stanley | 602 |
| (57,386) | US Auto Parts Network Inc | Barclays Bank | (53,369) |
| (32,270) | US Auto Parts Network Inc | HSBC | (60,725) |
| (4,503) | US Auto Parts Network Inc | Morgan Stanley | (4,188) |
| (2,896) | US Bancorp | Bank of America Merrill Lynch | (12,767) |
| 22,520 | US Bancorp | Bank of America Merrill Lynch | 113,501 |
| (21,248) | US Bancorp | Barclays Bank | (59,282) |
| 7,763 | US Bancorp | Barclays Bank | 21,659 |
| (4,725) | US Bancorp | Goldman Sachs | (20,439) |
| (6,828) | US Bancorp | HSBC | (6,623) |
| 15,875 | US Bancorp | HSBC | 15,399 |
| (11,155) | US Bancorp | Morgan Stanley | (31,122) |
| 15,447 | US Concrete Inc | Bank of America Merrill Lynch | 54,682 |
| 16,473 | US Concrete Inc | Barclays Bank | 42,336 |
| 5,655 | US Concrete Inc | Goldman Sachs | 20,019 |
| 12,195 | US Concrete Inc | HSBC | 27,033 |
| 16,670 | US Concrete Inc | Morgan Stanley | 42,842 |
| (19,382) | US Ecology Inc | Bank of America Merrill Lynch | (90,895) |
| (11,484) | US Ecology Inc | Barclays Bank | (13,896) |
| (20,038) | US Ecology Inc | Goldman Sachs | (98,653) |
| (22,311) | US Ecology Inc | HSBC | (49,084) |
| (15,043) | US Ecology Inc | Morgan Stanley | (18,202) |
| (4,974) | US Foods Holding Corp | Bank of America Merrill Lynch | (8,953) |
| (16,759) | US Foods Holding Corp | Goldman Sachs | (30,167) |
| (2,212) | US Foods Holding Corp | HSBC | 1,482 |
| (19,328) | US Foods Holding Corp | Morgan Stanley | (22,033) |
| 292 | US Physical Therapy Inc | Bank of America Merrill Lynch | 1,840 |
| 9,037 | US Physical Therapy Inc | Barclays Bank | (8,314) |
| 3,363 | US Physical Therapy Inc | Goldman Sachs | 21,187 |
| 294 | US Physical Therapy Inc | HSBC | 850 |
| 8,783 | US Physical Therapy Inc | Morgan Stanley | (8,080) |
| 7,208 | US Silica Holdings Inc | Bank of America Merrill Lynch | 8,722 |
| 17,119 | US Silica Holdings Inc | Goldman Sachs | 20,714 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 12,770 | US Silica Holdings Inc | HSBC | 10,855 |
| 1,761 | US Well Services Inc | HSBC | 35 |
| 31,409 | US Xpress Enterprises Inc ‘A’ | Bank of America Merrill Lynch | 37,691 |
| 10,534 | US Xpress Enterprises Inc ‘A’ | Goldman Sachs | 12,641 |
| 32,857 | US Xpress Enterprises Inc ‘A’ | HSBC | 24,314 |
| 19,943 | US Xpress Enterprises Inc ‘A’ | Morgan Stanley | 4,188 |
| (14,573) | USA Technologies Inc | Barclays Bank | (14,573) |
| (10,764) | USA Technologies Inc | Goldman Sachs | (10,979) |
| 3,171 | USANA Health Sciences Inc | Barclays Bank | 10,052 |
| 2,390 | USANA Health Sciences Inc | Goldman Sachs | 5,067 |
| (1,248) | USANA Health Sciences Inc | HSBC | 4,555 |
| (785) | Utah Medical Products Inc | Bank of America Merrill Lynch | (8,567) |
| (1,297) | Utah Medical Products Inc | Barclays Bank | (5,767) |
| (2,429) | Utah Medical Products Inc | Goldman Sachs | (28,929) |
| (3,262) | Utah Medical Products Inc | HSBC | (36,177) |
| (3,750) | Utah Medical Products Inc | Morgan Stanley | (22,013) |
| (355) | Vail Resorts Inc | Barclays Bank | (941) |
| 1,263 | Vail Resorts Inc | Goldman Sachs | 24,888 |
| (1,395) | Vail Resorts Inc | Goldman Sachs | (10,578) |
| 1,703 | Vail Resorts Inc | Morgan Stanley | 4,513 |
| (2,490) | Vail Resorts Inc | Morgan Stanley | (6,211) |
| 56,820 | Vale SA ADR | Goldman Sachs | 67,900 |
| 5,290 | Vale SA ADR | HSBC | 4,999 |
| 26,567 | Vale SA ADR | Morgan Stanley | 12,885 |
| 899 | Valero Energy Corp | Bank of America Merrill Lynch | 6,940 |
| 6,214 | Valero Energy Corp | Goldman Sachs | 47,972 |
| (5,711) | Valero Energy Corp | Goldman Sachs | (44,089) |
| 4,017 | Valero Energy Corp | HSBC | 2,330 |
| (1,847) | Valero Energy Corp | HSBC | (9,228) |
| 17,264 | Valero Energy Corp | Morgan Stanley | 14,156 |
| (5,065) | Valero Energy Corp | Morgan Stanley | (4,153) |
| (49,029) | Valhi Inc | Bank of America Merrill Lynch | (1,814) |
| (8,003) | Valhi Inc | Goldman Sachs | (296) |
| (6,950) | Valhi Inc | HSBC | (266) |
| (9,435) | Valhi Inc | Morgan Stanley | 2 |
| (465,046) | Valley National Bancorp | Bank of America Merrill Lynch | (525,151) |
| (30,311) | Valley National Bancorp | Barclays Bank | (13,337) |
| (66,656) | Valley National Bancorp | Goldman Sachs | (70,789) |
| (90,548) | Valley National Bancorp | HSBC | (9,960) |
| (443,667) | Valley National Bancorp | Morgan Stanley | (195,213) |
| (12,443) | Valmont Industries Inc | Bank of America Merrill Lynch | (140,719) |
| (3,145) | Valmont Industries Inc | Goldman Sachs | (31,688) |
| (4,817) | Valmont Industries Inc | HSBC | (11,175) |
| (2,126) | Valmont Industries Inc | Morgan Stanley | (16,242) |
| (568) | Value Line Inc | Bank of America Merrill Lynch | (1,153) |
| (1,030) | Value Line Inc | Barclays Bank | (1,669) |
| (400) | Value Line Inc | Goldman Sachs | (812) |
| (601) | Value Line Inc | HSBC | (282) |
| 2,613 | Valvoline Inc | Bank of America Merrill Lynch | 4,808 |
| 2,759 | Valvoline Inc | Barclays Bank | (28) |
| (4,062) | Valvoline Inc | Barclays Bank | 1,320 |
| 2,593 | Valvoline Inc | Goldman Sachs | 4,771 |
| (21,638) | Valvoline Inc | Goldman Sachs | (39,814) |
| 15,898 | Valvoline Inc | HSBC | 16,057 |
| (4,718) | Valvoline Inc | HSBC | (4,765) |
| 32,219 | Valvoline Inc | Morgan Stanley | (322) |
| 7,935 | Vanda Pharmaceuticals Inc | Bank of America Merrill Lynch | (79) |
| 14,820 | Vanda Pharmaceuticals Inc | Barclays Bank | 1,186 |
| 19,737 | Vanda Pharmaceuticals Inc | Goldman Sachs | (197) |
| 4,449 | Vanda Pharmaceuticals Inc | HSBC | 1,290 |
| 13,795 | Vanda Pharmaceuticals Inc | Morgan Stanley | 1,104 |
| (3,665) | Vapotherm Inc | HSBC | 4,618 |
| (6,478) | Vapotherm Inc | Morgan Stanley | 2,591 |
| 9,690 | Varex Imaging Corp | Bank of America Merrill Lynch | 12,296 |
| 14,078 | Varex Imaging Corp | Barclays Bank | 18,161 |
| 8,571 | Varex Imaging Corp | Goldman Sachs | 10,794 |
| 23,241 | Varex Imaging Corp | HSBC | (165,244) |
| 33,707 | Varex Imaging Corp | Morgan Stanley | 43,482 |
| (2,641) | Varian Medical Systems Inc | Bank of America Merrill Lynch | (23,109) |
| (5,727) | Varian Medical Systems Inc | Barclays Bank | (42,208) |
| (4,595) | Varian Medical Systems Inc | Goldman Sachs | (35,241) |
| (5,950) | Varian Medical Systems Inc | HSBC | (24,276) |
| (8,513) | Varian Medical Systems Inc | Morgan Stanley | (62,741) |
| (2,838) | Varonis Systems Inc | Barclays Bank | (8,599) |
| 10,133 | Varonis Systems Inc | Barclays Bank | 30,703 |
| 7,577 | Varonis Systems Inc | Goldman Sachs | 65,617 |
| (7,764) | Varonis Systems Inc | Goldman Sachs | (39,627) |
| 3,378 | Varonis Systems Inc | Morgan Stanley | 10,235 |
| (145,050) | VBI Vaccines Inc | Barclays Bank | 56,570 |
| (26,160) | VBI Vaccines Inc | Goldman Sachs | (4,709) |
| (30,100) | VBI Vaccines Inc | HSBC | (21,371) |
| (11,721) | Vector Group Ltd | Bank of America Merrill Lynch | (6,212) |
| 2,601 | Vector Group Ltd | Bank of America Merrill Lynch | 1,379 |
| (10,103) | Vector Group Ltd | Barclays Bank | (3,839) |
| 5,958 | Vector Group Ltd | Barclays Bank | 2,264 |
| 10,786 | Vector Group Ltd | Goldman Sachs | 5,717 |
| (12,599) | Vector Group Ltd | Goldman Sachs | (6,677) |
| (13,585) | Vector Group Ltd | Morgan Stanley | (5,162) |
| 37,081 | Vector Group Ltd | Morgan Stanley | 14,091 |
| 7,498 | Vectrus Inc | Bank of America Merrill Lynch | 78,129 |
| 5,427 | Vectrus Inc | Barclays Bank | 23,282 |
| 16,831 | Vectrus Inc | Goldman Sachs | 175,379 |
| 5,705 | Vectrus Inc | HSBC | 33,317 |
| 9,485 | Vectrus Inc | Morgan Stanley | 40,691 |
| (40,637) | Veeco Instruments Inc | Bank of America Merrill Lynch | (36,573) |
| (22,299) | Veeco Instruments Inc | Barclays Bank | (7,136) |
| (8,092) | Veeco Instruments Inc | Goldman Sachs | (7,283) |
| (22,358) | Veeco Instruments Inc | HSBC | 44,716 |
| (19,241) | Veeco Instruments Inc | Morgan Stanley | (6,157) |
| 5,100 | Veeva Systems Inc ‘A’ | Bank of America Merrill Lynch | 54,291 |
| 2,268 | Veeva Systems Inc ‘A’ | Barclays Bank | 18,983 |
| 8,598 | Veeva Systems Inc ‘A’ | Goldman Sachs | 92,606 |
| 2,702 | Veeva Systems Inc ‘A’ | HSBC | 47,062 |
| 5,072 | Veeva Systems Inc ‘A’ | Morgan Stanley | 42,452 |
| 9,619 | Velocity Financial Inc | Bank of America Merrill Lynch | 12,793 |
| 6,995 | Velocity Financial Inc | Goldman Sachs | 9,303 |
| 23,066 | Velocity Financial Inc | HSBC | 18,914 |
| 15,316 | Velocity Financial Inc | Morgan Stanley | 10,874 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,995) | Ventas Inc (REIT) | Bank of America Merrill Lynch | (9,350) |
| 7,231 | Ventas Inc (REIT) | Barclays Bank | 10,196 |
| (1,412) | Ventas Inc (REIT) | Barclays Bank | (1,991) |
| (13,179) | Ventas Inc (REIT) | Goldman Sachs | (79,938) |
| 4,836 | Ventas Inc (REIT) | HSBC | 24,277 |
| (7,185) | Ventas Inc (REIT) | HSBC | (36,069) |
| 11,320 | Ventas Inc (REIT) | Morgan Stanley | 15,961 |
| (1,046) | Ventas Inc (REIT) | Morgan Stanley | (1,475) |
| (29,197) | Vera Bradley Inc | Bank of America Merrill Lynch | (47,591) |
| (19,908) | Vera Bradley Inc | Barclays Bank | (19,709) |
| (26,623) | Vera Bradley Inc | Goldman Sachs | (43,395) |
| (33,665) | Vera Bradley Inc | HSBC | (29,962) |
| (5,805) | Vera Bradley Inc | Morgan Stanley | (5,747) |
| 10,392 | Veracyte Inc | Bank of America Merrill Lynch | (624) |
| 4,712 | Veracyte Inc | Barclays Bank | 1,037 |
| 10,694 | Veracyte Inc | Goldman Sachs | (642) |
| 3,593 | Veracyte Inc | HSBC | (8,264) |
| 4,400 | Veracyte Inc | Morgan Stanley | 968 |
| (73,079) | Verastem Inc | Bank of America Merrill Lynch | (2,558) |
| (25,545) | Verastem Inc | Morgan Stanley | 2,555 |
| (479,103) | VEREIT Inc (REIT) | Bank of America Merrill Lynch | (455,148) |
| (59,438) | VEREIT Inc (REIT) | Barclays Bank | (594) |
| (75,702) | VEREIT Inc (REIT) | Goldman Sachs | (32,807) |
| (14,078) | VEREIT Inc (REIT) | HSBC | 282 |
| (117,671) | VEREIT Inc (REIT) | Morgan Stanley | (1,176) |
| 4,432 | Vericel Corp | Bank of America Merrill Lynch | (3,812) |
| 2,987 | Vericel Corp | Barclays Bank | (209) |
| 9,448 | Vericel Corp | Goldman Sachs | (8,125) |
| 9,929 | Vericel Corp | HSBC | (9,830) |
| 4,566 | Vericel Corp | Morgan Stanley | (320) |
| (6,824) | Verint Systems Inc | Bank of America Merrill Lynch | (11,403) |
| (6,685) | Verint Systems Inc | Barclays Bank | 3,343 |
| (19,803) | Verint Systems Inc | Goldman Sachs | (44,462) |
| (50,305) | Verint Systems Inc | HSBC | 112,180 |
| (36,360) | Verint Systems Inc | Morgan Stanley | 18,181 |
| 5,192 | VeriSign Inc | Barclays Bank | 5,555 |
| (2,217) | VeriSign Inc | Barclays Bank | (2,372) |
| 7,228 | VeriSign Inc | Goldman Sachs | (17,781) |
| (703) | VeriSign Inc | Goldman Sachs | 1,729 |
| 2,481 | VeriSign Inc | HSBC | 11,785 |
| (1,046) | VeriSign Inc | HSBC | (4,969) |
| (2,818) | VeriSign Inc | Morgan Stanley | (3,015) |
| 8,019 | Verisk Analytics Inc | Bank of America Merrill Lynch | 124,953 |
| 11,180 | Verisk Analytics Inc | Barclays Bank | 152,496 |
| 2,322 | Verisk Analytics Inc | Goldman Sachs | 37,988 |
| 12,857 | Verisk Analytics Inc | HSBC | 146,333 |
| 13,840 | Verisk Analytics Inc | Morgan Stanley | 188,777 |
| (1,743) | Veritex Holdings Inc | Bank of America Merrill Lynch | (4,671) |
| (9,048) | Veritex Holdings Inc | Barclays Bank | (9,410) |
| (25,965) | Veritex Holdings Inc | Goldman Sachs | (69,586) |
| (20,845) | Veritex Holdings Inc | HSBC | (14,175) |
| (37,601) | Veritex Holdings Inc | Morgan Stanley | (39,105) |
| 13,873 | Veritiv Corp | HSBC | 40,648 |
| 8,980 | Veritiv Corp | Morgan Stanley | 19,487 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 23,754 | Veritone Inc | Barclays Bank | 1,663 |
| 3,121 | Veritone Inc | Goldman Sachs | 3,683 |
| 16,272 | Veritone Inc | HSBC | 22,741 |
| 6,848 | Veritone Inc | Morgan Stanley | 479 |
| 93,065 | Verizon Communications Inc | Bank of America Merrill Lynch | 83,845 |
| 4,723 | Verizon Communications Inc | Barclays Bank | 2,177 |
| 17,782 | Verizon Communications Inc | HSBC | (29,162) |
| 35,456 | Verizon Communications Inc | Morgan Stanley | 39,276 |
| 8,327 | Verra Mobility Corp | Barclays Bank | 3,997 |
| 26,785 | Verra Mobility Corp | Goldman Sachs | 28,392 |
| 43,394 | Verra Mobility Corp | HSBC | 69,430 |
| 44,751 | Verra Mobility Corp | Morgan Stanley | 21,480 |
| (4,709) | Verrica Pharmaceuticals Inc | Bank of America Merrill Lynch | (8,759) |
| (3,298) | Verrica Pharmaceuticals Inc | Barclays Bank | (3,232) |
| (10,892) | Verrica Pharmaceuticals Inc | Goldman Sachs | (20,259) |
| (2,085) | Verrica Pharmaceuticals Inc | HSBC | (1,981) |
| (2,050) | Verrica Pharmaceuticals Inc | Morgan Stanley | (2,009) |
| (33,440) | Verso Corp ‘A’ | Bank of America Merrill Lynch | (18,392) |
| (14,916) | Verso Corp ‘A’ | Barclays Bank | (4,773) |
| (18,373) | Verso Corp ‘A’ | Goldman Sachs | (10,105) |
| (3,501) | Verso Corp ‘A’ | HSBC | (595) |
| (11,075) | Verso Corp ‘A’ | Morgan Stanley | (3,544) |
| 6,243 | Vertex Pharmaceuticals Inc | Bank of America Merrill Lynch | (41,514) |
| 940 | Vertex Pharmaceuticals Inc | Barclays Bank | (2,867) |
| 1,602 | Vertex Pharmaceuticals Inc | Goldman Sachs | (10,862) |
| 694 | Vertex Pharmaceuticals Inc | HSBC | 4,697 |
| 9,654 | Vertex Pharmaceuticals Inc | Morgan Stanley | (29,445) |
| 6,079 | Vertiv Holdings Co | Bank of America Merrill Lynch | 5,471 |
| 28,245 | Vertiv Holdings Co | Barclays Bank | 7,909 |
| 12,077 | Vertiv Holdings Co | Goldman Sachs | 10,869 |
| 22,569 | Vertiv Holdings Co | HSBC | 30,242 |
| 19,269 | Vertiv Holdings Co | Morgan Stanley | 5,395 |
| (109,642) | Veru Inc | Barclays Bank | (14,253) |
| (22,920) | Veru Inc | Goldman Sachs | 4,584 |
| (12,695) | Veru Inc | HSBC | 998 |
| 4,987 | VF Corp | Bank of America Merrill Lynch | 24,935 |
| 7,941 | VF Corp | Barclays Bank | 10,482 |
| 29,525 | VF Corp | Goldman Sachs | 137,852 |
| 20,504 | VF Corp | HSBC | (11,189) |
| 20,192 | VF Corp | Morgan Stanley | 26,654 |
| 4,501 | ViacomCBS Inc ‘A’ | Bank of America Merrill Lynch | 20,840 |
| 9,810 | ViacomCBS Inc ‘A’ | HSBC | 41,496 |
| 10,549 | ViacomCBS Inc ‘A’ | Morgan Stanley | 20,676 |
| 29,707 | ViacomCBS Inc ‘B’ | Barclays Bank | 29,707 |
| 31,569 | ViacomCBS Inc ‘B’ | HSBC | 71,560 |
| 27,163 | ViacomCBS Inc ‘B’ | Morgan Stanley | 27,163 |
| 2,871 | Viad Corp | Barclays Bank | 5,168 |
| 3,347 | Viad Corp | Goldman Sachs | 10,710 |
| 5,481 | Viad Corp | HSBC | (17,649) |
| 6,554 | Viad Corp | Morgan Stanley | 11,797 |
| 853 | ViaSat Inc | Bank of America Merrill Lynch | 5,749 |
| 16,330 | ViaSat Inc | Barclays Bank | (5,062) |
| 12,285 | ViaSat Inc | Goldman Sachs | 55,815 |
| 5,936 | ViaSat Inc | HSBC | 15,794 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 9,786 | ViaSat Inc | Morgan Stanley | (3,034) |
| (80,767) | Viavi Solutions Inc | Bank of America Merrill Lynch | (59,374) |
| (139,845) | Viavi Solutions Inc | Barclays Bank | (11,187) |
| (41,422) | Viavi Solutions Inc | Goldman Sachs | (31,067) |
| (153,245) | Viavi Solutions Inc | HSBC | 130,259 |
| (131,654) | Viavi Solutions Inc | Morgan Stanley | (10,532) |
| 19,016 | VICI Properties Inc (REIT) | Bank of America Merrill Lynch | 61,938 |
| 26,971 | VICI Properties Inc (REIT) | Barclays Bank | 5,934 |
| 43,943 | VICI Properties Inc (REIT) | HSBC | 86,128 |
| 9,915 | VICI Properties Inc (REIT) | Morgan Stanley | 2,181 |
| (747) | Vicor Corp | Barclays Bank | (1,345) |
| (1,426) | Vicor Corp | Goldman Sachs | (9,041) |
| (9,742) | Vicor Corp | HSBC | (56,113) |
| (20,035) | Vicor Corp | Morgan Stanley | (36,063) |
| (24,326) | ViewRay Inc | Bank of America Merrill Lynch | 1,581 |
| (2,917) | ViewRay Inc | Barclays Bank | 15 |
| (80,473) | ViewRay Inc | Goldman Sachs | 5,231 |
| (71,434) | ViewRay Inc | HSBC | (1,072) |
| (40,599) | Viking Therapeutics Inc | Bank of America Merrill Lynch | (1,624) |
| (66,189) | Viking Therapeutics Inc | Barclays Bank | 53,613 |
| (46,443) | Viking Therapeutics Inc | Goldman Sachs | (1,858) |
| (21,772) | Viking Therapeutics Inc | HSBC | (13,499) |
| (20,454) | Village Super Market Inc ‘A’ | Bank of America Merrill Lynch | (7,661) |
| (1,796) | Village Super Market Inc ‘A’ | Barclays Bank | (1,060) |
| (10,737) | Village Super Market Inc ‘A’ | Goldman Sachs | (4,080) |
| (5,390) | Village Super Market Inc ‘A’ | HSBC | (2,185) |
| (7,007) | Village Super Market Inc ‘A’ | Morgan Stanley | (4,134) |
| (11,185) | Vince Holding Corp | Barclays Bank | (2,573) |
| (13,891) | Vince Holding Corp | Morgan Stanley | (3,195) |
| 1,529 | Vir Biotechnology Inc | Bank of America Merrill Lynch | (2,823) |
| 2,648 | Vir Biotechnology Inc | HSBC | (4,045) |
| 19,866 | Vir Biotechnology Inc | Morgan Stanley | (33,772) |
| 2,674 | Virgin Galactic Holdings Inc | Bank of America Merrill Lynch | 3,663 |
| 4,118 | Virgin Galactic Holdings Inc | Goldman Sachs | 1,420 |
| 2,435 | Virgin Galactic Holdings Inc | HSBC | 1,233 |
| (964) | VirnetX Holding Corp | Bank of America Merrill Lynch | (569) |
| (26,683) | VirnetX Holding Corp | Barclays Bank | 20,546 |
| (6,408) | VirnetX Holding Corp | Goldman Sachs | (3,781) |
| (70,495) | VirnetX Holding Corp | HSBC | 8,771 |
| (9,174) | VirnetX Holding Corp | Morgan Stanley | 7,064 |
| (5,635) | Virtu Financial Inc ‘A’ | Bank of America Merrill Lynch | (1,639) |
| (4,134) | Virtu Financial Inc ‘A’ | Barclays Bank | (5,581) |
| (15,276) | Virtu Financial Inc ‘A’ | Goldman Sachs | (5,951) |
| (5,669) | Virtu Financial Inc ‘A’ | HSBC | 2,948 |
| (13,566) | Virtu Financial Inc ‘A’ | Morgan Stanley | (18,315) |
| 723 | Virtus Investment Partners Inc | Barclays Bank | 1,403 |
| 1,425 | Virtus Investment Partners Inc | Goldman Sachs | 14,288 |
| 6,017 | Virtus Investment Partners Inc | HSBC | (16,306) |
| 8,911 | Virtus Investment Partners Inc | Morgan Stanley | 17,287 |
| 1,740 | Virtusa Corp | Bank of America Merrill Lynch | 2,906 |
| 2,794 | Virtusa Corp | Barclays Bank | 6,063 |
| 4,057 | Virtusa Corp | Goldman Sachs | 6,775 |
| 16,005 | Virtusa Corp | HSBC | (86,427) |
| 960 | Virtusa Corp | Morgan Stanley | 2,083 |
| 20,825 | Visa Inc ‘A’ | Barclays Bank | 65,807 |
| 16,704 | Visa Inc ‘A’ | Goldman Sachs | 8,203 |
| 25,682 | Visa Inc ‘A’ | Morgan Stanley | 78,597 |
| (30,206) | Vishay Intertechnology Inc | Bank of America Merrill Lynch | (52,060) |
| (17,232) | Vishay Intertechnology Inc | Barclays Bank | (5,083) |
| (80,352) | Vishay Intertechnology Inc | Goldman Sachs | (115,297) |
| (96,521) | Vishay Intertechnology Inc | HSBC | 77,133 |
| (268,340) | Vishay Intertechnology Inc | Morgan Stanley | (79,161) |
| (4,277) | Vishay Precision Group Inc | Bank of America Merrill Lynch | (13,558) |
| (5,721) | Vishay Precision Group Inc | Goldman Sachs | (18,136) |
| (25,764) | Vishay Precision Group Inc | HSBC | (9,017) |
| (28,128) | Vishay Precision Group Inc | Morgan Stanley | (37,129) |
| (462) | Visteon Corp | Bank of America Merrill Lynch | 1,863 |
| (1,722) | Visteon Corp | Barclays Bank | 6,595 |
| (1,095) | Visteon Corp | Goldman Sachs | (2,420) |
| (8,826) | Visteon Corp | HSBC | (49,333) |
| (12,704) | Visteon Corp | Morgan Stanley | 48,657 |
| (44,876) | Vistra Energy Corp | Bank of America Merrill Lynch | (91,996) |
| (34,514) | Vistra Energy Corp | Barclays Bank | (22,933) |
| (28,517) | Vistra Energy Corp | Goldman Sachs | (55,284) |
| (5,711) | Vistra Energy Corp | HSBC | (11,329) |
| (48,693) | Vistra Energy Corp | Morgan Stanley | (39,441) |
| 6,237 | Vivint Smart Home Inc | Bank of America Merrill Lynch | (3,119) |
| 3,770 | Vivint Smart Home Inc | Barclays Bank | 226 |
| 3,757 | Vivint Smart Home Inc | Goldman Sachs | (1,879) |
| 7,028 | Vivint Smart Home Inc | HSBC | (703) |
| 3,203 | Vivint Smart Home Inc | Morgan Stanley | 192 |
| (22,328) | Vivint Solar Inc | Barclays Bank | (14,513) |
| (63,742) | Vivint Solar Inc | HSBC | (61,830) |
| 2,297 | VMware Inc ‘A’ | Bank of America Merrill Lynch | 46,032 |
| 8,014 | VMware Inc ‘A’ | Barclays Bank | 134,131 |
| 1,199 | VMware Inc ‘A’ | Goldman Sachs | 20,792 |
| (6,433) | VMware Inc ‘A’ | HSBC | (91,413) |
| 1,297 | VMware Inc ‘A’ | HSBC | 18,430 |
| (4,017) | VMware Inc ‘A’ | Morgan Stanley | (80,019) |
| 704 | VMware Inc ‘A’ | Morgan Stanley | 12,132 |
| 4,509 | Vocera Communications Inc | Bank of America Merrill Lynch | 3,878 |
| 6,551 | Vocera Communications Inc | Barclays Bank | 852 |
| 5,399 | Vocera Communications Inc | Goldman Sachs | 4,643 |
| 13,905 | Vocera Communications Inc | HSBC | 5,517 |
| 27,392 | Vocera Communications Inc | Morgan Stanley | 3,561 |
| 25,381 | Vonage Holdings Corp | Goldman Sachs | 9,264 |
| 613 | Vonage Holdings Corp | HSBC | 83 |
| (13,124) | Vonage Holdings Corp | HSBC | (1,772) |
| 23,683 | Vonage Holdings Corp | Morgan Stanley | 2,960 |
| (39,805) | Vonage Holdings Corp | Morgan Stanley | (4,976) |
| (11,933) | Vornado Realty Trust (REIT) | Bank of America Merrill Lynch | (14,249) |
| (13,717) | Vornado Realty Trust (REIT) | Barclays Bank | (33,607) |
| (35,741) | Vornado Realty Trust (REIT) | Goldman Sachs | (38,200) |
| (5,919) | Vornado Realty Trust (REIT) | HSBC | 11,515 |
| (14,475) | Vornado Realty Trust (REIT) | Morgan Stanley | (35,464) |
| 23,885 | VOXX International Corp | Bank of America Merrill Lynch | (478) |
| 8,927 | VOXX International Corp | Goldman Sachs | (179) |
| 10,739 | VOXX International Corp | Morgan Stanley | 215 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 3,768 | Voya Financial Inc | Bank of America Merrill Lynch | 13,489 |
| (14,916) | Voya Financial Inc | Bank of America Merrill Lynch | (48,435) |
| 13,054 | Voya Financial Inc | Barclays Bank | 29,502 |
| (15,539) | Voya Financial Inc | Barclays Bank | (35,118) |
| 1,214 | Voya Financial Inc | Goldman Sachs | 4,346 |
| (7,469) | Voya Financial Inc | Goldman Sachs | (26,739) |
| 14,383 | Voya Financial Inc | HSBC | (7,767) |
| (2,710) | Voya Financial Inc | HSBC | 1,463 |
| 9,077 | Voya Financial Inc | Morgan Stanley | 20,514 |
| (22,645) | Voya Financial Inc | Morgan Stanley | (51,178) |
| (19,686) | Voyager Therapeutics Inc | Bank of America Merrill Lynch | 2,953 |
| (11,168) | Voyager Therapeutics Inc | Barclays Bank | 14,072 |
| (2,946) | Voyager Therapeutics Inc | Goldman Sachs | 442 |
| (12,864) | Voyager Therapeutics Inc | HSBC | (7,461) |
| (5,325) | Voyager Therapeutics Inc | Morgan Stanley | 6,710 |
| (27,671) | VSE Corp | Bank of America Merrill Lynch | (120,646) |
| (3,484) | VSE Corp | Barclays Bank | (8,362) |
| (2,021) | VSE Corp | Goldman Sachs | (8,812) |
| (1,652) | VSE Corp | HSBC | (8,937) |
| (2,527) | VSE Corp | Morgan Stanley | (6,065) |
| 4,508 | Vulcan Materials Co | Bank of America Merrill Lynch | 55,412 |
| 4,480 | Vulcan Materials Co | Barclays Bank | 39,603 |
| 10,657 | Vulcan Materials Co | HSBC | 72,428 |
| 9,843 | Vulcan Materials Co | Morgan Stanley | 78,307 |
| (32,962) | W&T Offshore Inc | Bank of America Merrill Lynch | 1,318 |
| (100,969) | W&T Offshore Inc | Goldman Sachs | 4,039 |
| (34,310) | W&T Offshore Inc | HSBC | 6,519 |
| (47,265) | W&T Offshore Inc | Morgan Stanley | 6,617 |
| 59,332 | Wabash National Corp | Bank of America Merrill Lynch | 116,884 |
| 35,593 | Wabash National Corp | Barclays Bank | 24,559 |
| 94,484 | Wabash National Corp | Goldman Sachs | 186,133 |
| 40,804 | Wabash National Corp | HSBC | 49,781 |
| 36,312 | Wabash National Corp | Morgan Stanley | 25,055 |
| 13,746 | Waddell & Reed Financial Inc ‘A’ | Barclays Bank | (2,062) |
| 15,790 | Waddell & Reed Financial Inc ‘A’ | Goldman Sachs | 3,316 |
| 8,001 | Waddell & Reed Financial Inc ‘A’ | HSBC | (7,921) |
| 35,879 | Waddell & Reed Financial Inc ‘A’ | Morgan Stanley | (5,382) |
| 33,588 | Walgreens Boots Alliance Inc | Bank of America Merrill Lynch | 97,653 |
| 9,548 | Walgreens Boots Alliance Inc | Barclays Bank | 18,046 |
| 1,683 | Walgreens Boots Alliance Inc | HSBC | 5,107 |
| (1,549) | Walker & Dunlop Inc | Bank of America Merrill Lynch | (7,606) |
| (2,981) | Walker & Dunlop Inc | Barclays Bank | (5,574) |
| (12,629) | Walker & Dunlop Inc | Goldman Sachs | (62,008) |
| (443) | Walker & Dunlop Inc | HSBC | (408) |
| (6,291) | Walker & Dunlop Inc | Morgan Stanley | (11,764) |
| 1,054 | Walmart Inc | Bank of America Merrill Lynch | 275 |
| 9,959 | Walmart Inc | Barclays Bank | (3,984) |
| 2,977 | Walmart Inc | Morgan Stanley | (1,191) |
| (17,612) | Walt Disney Co | Bank of America Merrill Lynch | (65,786) |
| (20,999) | Walt Disney Co | Barclays Bank | 41,788 |
| (21,396) | Walt Disney Co | Goldman Sachs | (60,642) |
| (12,712) | Walt Disney Co | HSBC | (87,331) |
| (16,259) | Walt Disney Co | Morgan Stanley | 32,355 |
| (21,699) | Warrior Met Coal Inc | Bank of America Merrill Lynch | (15,406) |
| (21,326) | Warrior Met Coal Inc | Barclays Bank | 4,265 |
| (5,873) | Warrior Met Coal Inc | Goldman Sachs | (4,170) |
| (12,393) | Warrior Met Coal Inc | HSBC | 9,419 |
| (6,991) | Warrior Met Coal Inc | Morgan Stanley | 1,398 |
| (6,532) | Washington Federal Inc | Bank of America Merrill Lynch | (16,918) |
| 41,007 | Washington Federal Inc | Bank of America Merrill Lynch | 102,120 |
| (9,254) | Washington Federal Inc | Barclays Bank | (7,681) |
| 21,901 | Washington Federal Inc | Barclays Bank | 16,836 |
| 26,730 | Washington Federal Inc | Goldman Sachs | 65,777 |
| (10,268) | Washington Federal Inc | Goldman Sachs | (26,594) |
| (8,223) | Washington Federal Inc | HSBC | 3,454 |
| 11,383 | Washington Federal Inc | HSBC | (530) |
| (3,348) | Washington Federal Inc | Morgan Stanley | (2,779) |
| 25,875 | Washington Federal Inc | Morgan Stanley | 21,476 |
| 18,207 | Washington Prime Group Inc (REIT) | Goldman Sachs | 570 |
| (20,755) | Washington Real Estate Investment Trust (REIT) | Bank of America Merrill Lynch | (58,114) |
| (16,506) | Washington Real Estate Investment Trust (REIT) | Barclays Bank | (16,671) |
| (33,649) | Washington Real Estate Investment Trust (REIT) | HSBC | 16,152 |
| (61,950) | Washington Real Estate Investment Trust (REIT) | Morgan Stanley | (62,569) |
| 17,402 | Washington Trust Bancorp Inc | Bank of America Merrill Lynch | 62,976 |
| 20,989 | Washington Trust Bancorp Inc | Barclays Bank | 37,600 |
| 22,336 | Washington Trust Bancorp Inc | Goldman Sachs | 82,998 |
| 10,515 | Washington Trust Bancorp Inc | HSBC | (7,255) |
| 45,614 | Washington Trust Bancorp Inc | Morgan Stanley | 81,297 |
| (4,782) | Waste Connections Inc | Bank of America Merrill Lynch | (16,641) |
| (26,251) | Waste Connections Inc | Barclays Bank | (54,340) |
| (29,112) | Waste Connections Inc | Goldman Sachs | (99,561) |
| (26,833) | Waste Connections Inc | HSBC | (29,784) |
| (4,244) | Waste Management Inc | Bank of America Merrill Lynch | (43,276) |
| (8,676) | Waste Management Inc | Barclays Bank | (64,896) |
| 8,319 | Waste Management Inc | Barclays Bank | 62,226 |
| (47,426) | Waste Management Inc | Goldman Sachs | (496,550) |
| (6,636) | Waste Management Inc | HSBC | (36,033) |
| 4,862 | Waste Management Inc | HSBC | 26,401 |
| (3,360) | Waste Management Inc | Morgan Stanley | (25,133) |
| 17,858 | Waste Management Inc | Morgan Stanley | 133,578 |
| (3,081) | Waters Corp | Bank of America Merrill Lynch | (65,286) |
| 572 | Waters Corp | Bank of America Merrill Lynch | 5,779 |
| (1,616) | Waters Corp | Barclays Bank | (20,960) |
| (3,201) | Waters Corp | Goldman Sachs | (67,829) |
| 1,635 | Waters Corp | Goldman Sachs | 34,646 |
| (1,386) | Waters Corp | HSBC | (18,321) |
| 4,820 | Waters Corp | HSBC | 61,069 |
| (941) | Waters Corp | Morgan Stanley | (12,205) |
| 2,781 | Waters Corp | Morgan Stanley | 21,503 |
| (3,473) | Waterstone Financial Inc | Barclays Bank | (1,111) |
| (32,468) | Waterstone Financial Inc | Goldman Sachs | (53,572) |
| (25,725) | Waterstone Financial Inc | HSBC | 6,689 |
| (46,275) | Waterstone Financial Inc | Morgan Stanley | (14,808) |
| 10,797 | Watford Holdings Ltd | Barclays Bank | 7,450 |
| 10,787 | Watford Holdings Ltd | Goldman Sachs | 32,037 |
| 9,792 | Watford Holdings Ltd | HSBC | 9,890 |
| 17,803 | Watford Holdings Ltd | Morgan Stanley | 12,284 |
| 891 | Watsco Inc | Barclays Bank | 9,017 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (360) | Watsco Inc | Barclays Bank | (3,643) |
| 9,720 | Watsco Inc | Goldman Sachs | 172,238 |
| (2,069) | Watsco Inc | Goldman Sachs | (36,663) |
| (257) | Watsco Inc | HSBC | (3,426) |
| 159 | Watsco Inc | Morgan Stanley | 1,609 |
| (3,375) | Watsco Inc | Morgan Stanley | (34,155) |
| (4,460) | Watts Water Technologies Inc 'A' | Bank of America Merrill Lynch | (39,828) |
| 2,821 | Watts Water Technologies Inc 'A' | Bank of America Merrill Lynch | 25,192 |
| (4,152) | Watts Water Technologies Inc 'A' | Barclays Bank | (13,536) |
| 4,086 | Watts Water Technologies Inc 'A' | Barclays Bank | 13,320 |
| 7,472 | Watts Water Technologies Inc 'A' | Goldman Sachs | 66,725 |
| (4,058) | Watts Water Technologies Inc 'A' | Goldman Sachs | (36,238) |
| (4,290) | Watts Water Technologies Inc 'A' | HSBC | (8,408) |
| 4,084 | Watts Water Technologies Inc 'A' | HSBC | 12,872 |
| (1,475) | Watts Water Technologies Inc 'A' | Morgan Stanley | (4,809) |
| 23,900 | Watts Water Technologies Inc 'A' | Morgan Stanley | 77,914 |
| (23,976) | WaVe Life Sciences Ltd | Barclays Bank | 21,339 |
| 242 | Wayfair Inc 'A' | Bank of America Merrill Lynch | 5,269 |
| 1,707 | Wayfair Inc 'A' | Barclays Bank | 16,473 |
| 306 | Wayfair Inc 'A' | Morgan Stanley | 2,953 |
| (557) | WD-40 Co | Bank of America Merrill Lynch | (8,622) |
| (916) | WD-40 Co | Barclays Bank | (2,895) |
| (1,279) | WD-40 Co | Goldman Sachs | (17,148) |
| (2,903) | WD-40 Co | HSBC | (41,136) |
| (11,712) | WD-40 Co | Morgan Stanley | (37,010) |
| 10,951 | Webster Financial Corp | Bank of America Merrill Lynch | 67,349 |
| 5,141 | Webster Financial Corp | Barclays Bank | 17,428 |
| 6,019 | Webster Financial Corp | Goldman Sachs | 37,017 |
| 12,435 | Webster Financial Corp | HSBC | 38,964 |
| 59,845 | Webster Financial Corp | Morgan Stanley | 202,874 |
| (14,011) | WEC Energy Group Inc | Bank of America Merrill Lynch | (38,333) |
| (22,028) | WEC Energy Group Inc | Barclays Bank | (74,819) |
| (15,365) | WEC Energy Group Inc | Goldman Sachs | (71,792) |
| (17,289) | WEC Energy Group Inc | HSBC | (67,254) |
| (52,893) | WEC Energy Group Inc | Morgan Stanley | (181,423) |
| 37,149 | Weingarten Realty Investors (REIT) | Bank of America Merrill Lynch | 86,606 |
| 22,390 | Weingarten Realty Investors (REIT) | Barclays Bank | 11,419 |
| 7,661 | Weingarten Realty Investors (REIT) | Goldman Sachs | 18,923 |
| 13,812 | Weingarten Realty Investors (REIT) | HSBC | 5,801 |
| 30,231 | Weingarten Realty Investors (REIT) | Morgan Stanley | 15,418 |
| 461 | Weis Markets Inc | Bank of America Merrill Lynch | (382) |
| 8,344 | Weis Markets Inc | Goldman Sachs | 5,173 |
| 2,795 | Weis Markets Inc | HSBC | (204) |
| 22,986 | Weis Markets Inc | Morgan Stanley | (8,045) |
| (75,066) | Welbilt Inc | Bank of America Merrill Lynch | (90,830) |
| (6,233) | Welbilt Inc | Barclays Bank | (2,244) |
| (39,292) | Welbilt Inc | Goldman Sachs | (47,543) |
| (10,225) | Welbilt Inc | HSBC | (5,726) |
| (65,367) | Welbilt Inc | Morgan Stanley | (23,532) |
| 82,550 | Wells Fargo & Co | Bank of America Merrill Lynch | 239,395 |
| (18,794) | Wells Fargo & Co | Barclays Bank | (39,279) |
| 19,525 | Wells Fargo & Co | Barclays Bank | 40,807 |
| 13,425 | Wells Fargo & Co | Goldman Sachs | 18,186 |
| (8,415) | Wells Fargo & Co | HSBC | (6,984) |
| (12,238) | Wells Fargo & Co | Morgan Stanley | (25,577) |
| 76,129 | Wells Fargo & Co | Morgan Stanley | 159,110 |
| (7,130) | Welltower Inc (REIT) | Bank of America Merrill Lynch | (18,001) |
| (3,290) | Welltower Inc (REIT) | Barclays Bank | 6,222 |
| (5,173) | Welltower Inc (REIT) | Goldman Sachs | 8,664 |
| 20,816 | Welltower Inc (REIT) | Morgan Stanley | 34,763 |
| (1,147) | Wendy's Co | Bank of America Merrill Lynch | (516) |
| 27,660 | Wendy's Co | Bank of America Merrill Lynch | 13,525 |
| (1,730) | Wendy's Co | Barclays Bank | (779) |
| (19,793) | Wendy's Co | Goldman Sachs | (11,000) |
| 9,062 | Wendy's Co | Goldman Sachs | 3,653 |
| (2,102) | Wendy's Co | HSBC | 273 |
| (16,426) | Wendy's Co | Morgan Stanley | (7,392) |
| (6,748) | Werner Enterprises Inc | Bank of America Merrill Lynch | (18,954) |
| 4,249 | Werner Enterprises Inc | Barclays Bank | 8,923 |
| (8,865) | Werner Enterprises Inc | Barclays Bank | (18,617) |
| (29,588) | Werner Enterprises Inc | Goldman Sachs | (149,715) |
| 4,006 | Werner Enterprises Inc | Goldman Sachs | 20,270 |
| 10,922 | Werner Enterprises Inc | HSBC | 45,956 |
| (18,727) | Werner Enterprises Inc | HSBC | (82,399) |
| 4,237 | Werner Enterprises Inc | Morgan Stanley | 8,898 |
| (24,933) | Werner Enterprises Inc | Morgan Stanley | (52,359) |
| 19,354 | WesBanco Inc | Bank of America Merrill Lynch | 50,106 |
| 40,181 | WesBanco Inc | Barclays Bank | 49,824 |
| 74,577 | WesBanco Inc | Goldman Sachs | 206,395 |
| 40,193 | WesBanco Inc | HSBC | (28,229) |
| 35,630 | WesBanco Inc | Morgan Stanley | 37,928 |
| 14,030 | WESCO International Inc | Bank of America Merrill Lynch | 78,919 |
| 5,854 | WESCO International Inc | Barclays Bank | 21,104 |
| 2,405 | WESCO International Inc | Goldman Sachs | 13,528 |
| 29,914 | WESCO International Inc | HSBC | 108,292 |
| 2,792 | WESCO International Inc | Morgan Stanley | 10,065 |
| 35,636 | West BanCorp Inc | Bank of America Merrill Lynch | 54,448 |
| 25,990 | West BanCorp Inc | Goldman Sachs | 42,104 |
| 4,096 | West BanCorp Inc | HSBC | (527) |
| 41,670 | West BanCorp Inc | Morgan Stanley | 25,419 |
| 403 | West Pharmaceutical Services Inc | Bank of America Merrill Lynch | (1,411) |
| 1,126 | West Pharmaceutical Services Inc | Barclays Bank | (867) |
| (935) | West Pharmaceutical Services Inc | Barclays Bank | (3,443) |
| 5,195 | West Pharmaceutical Services Inc | Goldman Sachs | (18,183) |
| 2,254 | West Pharmaceutical Services Inc | HSBC | 24,028 |
| (1,281) | West Pharmaceutical Services Inc | HSBC | (13,655) |
| 1,935 | West Pharmaceutical Services Inc | Morgan Stanley | (1,490) |
| (5,046) | West Pharmaceutical Services Inc | Morgan Stanley | 3,885 |
| (2,473) | Westamerica BanCorp | Bank of America Merrill Lynch | (4,773) |
| (15,092) | Westamerica BanCorp | Barclays Bank | (3,622) |
| (14,109) | Westamerica BanCorp | Goldman Sachs | (27,230) |
| (7,863) | Westamerica BanCorp | HSBC | 23,510 |
| (8,853) | Westamerica BanCorp | Morgan Stanley | (2,125) |
| (13,824) | Western Alliance Bancorp | Bank of America Merrill Lynch | (93,032) |
| (11,730) | Western Alliance Bancorp | Barclays Bank | (39,838) |
| (10,413) | Western Alliance Bancorp | Goldman Sachs | (84,166) |
| (23,654) | Western Alliance Bancorp | HSBC | (100,287) |
| (24,013) | Western Alliance Bancorp | Morgan Stanley | (122,706) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 35,298 | Western Asset Mortgage Capital Corp (REIT) | Barclays Bank | (7,766) |
| 10,451 | Western Asset Mortgage Capital Corp (REIT) | Goldman Sachs | (314) |
| 33,374 | Western Asset Mortgage Capital Corp (REIT) | HSBC | (7,342) |
| 48,973 | Western Asset Mortgage Capital Corp (REIT) | Morgan Stanley | (10,774) |
| 740 | Western Digital Corp | Bank of America Merrill Lynch | 3,337 |
| (2,055) | Western Digital Corp | Barclays Bank | 1,245 |
| 2,917 | Western Digital Corp | Goldman Sachs | 13,156 |
| (2,703) | Western Digital Corp | Goldman Sachs | 3,676 |
| 4,267 | Western Digital Corp | HSBC | (2,048) |
| (15,809) | Western Digital Corp | HSBC | (21,145) |
| 7,373 | Western Digital Corp | Morgan Stanley | 9,585 |
| (15,313) | Western Midstream Partners LP | Barclays Bank | (4,441) |
| (13,389) | Western Midstream Partners LP | HSBC | (28,251) |
| (95,079) | Western New England Bancorp Inc | Bank of America Merrill Lynch | (68,457) |
| (17,824) | Western Union Co | Bank of America Merrill Lynch | (26,825) |
| (6,678) | Western Union Co | Barclays Bank | (7,112) |
| (87,568) | Western Union Co | HSBC | (12,697) |
| (21,471) | Western Union Co | Morgan Stanley | (22,867) |
| (10,842) | Westinghouse Air Brake Technologies Corp | Bank of America Merrill Lynch | (85,652) |
| (3,751) | Westinghouse Air Brake Technologies Corp | Barclays Bank | (12,978) |
| (14,335) | Westinghouse Air Brake Technologies Corp | Goldman Sachs | (5,468) |
| (4,965) | Westinghouse Air Brake Technologies Corp | HSBC | (14,597) |
| (9,550) | Westinghouse Air Brake Technologies Corp | Morgan Stanley | (33,043) |
| 5,063 | Westlake Chemical Corp | Bank of America Merrill Lynch | 41,820 |
| 23,597 | Westlake Chemical Corp | Barclays Bank | 65,599 |
| 14,961 | Westlake Chemical Corp | Goldman Sachs | 123,577 |
| 13,466 | Westlake Chemical Corp | HSBC | 46,613 |
| 24,895 | Westlake Chemical Corp | Morgan Stanley | 69,208 |
| 6,555 | Westrock Co | Bank of America Merrill Lynch | 23,433 |
| 23,963 | Westrock Co | Barclays Bank | 61,188 |
| 2,528 | Westrock Co | Goldman Sachs | (2,405) |
| 81,385 | Westrock Co | Morgan Stanley | 220,554 |
| 12,278 | Westwood Holdings Group Inc | Bank of America Merrill Lynch | 9,945 |
| 20,946 | Westwood Holdings Group Inc | Goldman Sachs | 16,966 |
| 7,655 | Westwood Holdings Group Inc | Morgan Stanley | (1,301) |
| (1,651) | WEX Inc | Bank of America Merrill Lynch | (43,917) |
| 860 | WEX Inc | Bank of America Merrill Lynch | 22,876 |
| (1,109) | WEX Inc | Goldman Sachs | (29,499) |
| (4,473) | WEX Inc | HSBC | (60,341) |
| (3,610) | WEX Inc | Morgan Stanley | (30,216) |
| (16,672) | Weyco Group Inc | Bank of America Merrill Lynch | (12,337) |
| (2,159) | Weyco Group Inc | Barclays Bank | (410) |
| (6,619) | Weyco Group Inc | Goldman Sachs | (4,529) |
| (2,396) | Weyco Group Inc | HSBC | 2,564 |
| (1,612) | Weyco Group Inc | Morgan Stanley | (306) |
| (5,021) | Weyerhaeuser Co (REIT) | Bank of America Merrill Lynch | (15,616) |
| (24,354) | Weyerhaeuser Co (REIT) | Barclays Bank | (23,502) |
| (22,240) | Weyerhaeuser Co (REIT) | Goldman Sachs | (19,013) |
| (83,225) | Weyerhaeuser Co (REIT) | HSBC | (86,382) |
| (94,020) | Weyerhaeuser Co (REIT) | Morgan Stanley | (90,730) |
| (151) | Whirlpool Corp | Bank of America Merrill Lynch | (1,690) |
| (1,450) | Whirlpool Corp | HSBC | (10,716) |
| 2,670 | Whirlpool Corp | Morgan Stanley | 774 |
| (5,543) | Whirlpool Corp | Morgan Stanley | (1,607) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (507) | White Mountains Insurance Group Ltd | Bank of America Merrill Lynch | (17,935) |
| (127) | White Mountains Insurance Group Ltd | Barclays Bank | 214 |
| (209) | White Mountains Insurance Group Ltd | Goldman Sachs | (7,763) |
| (200) | White Mountains Insurance Group Ltd | HSBC | (2,195) |
| (917) | White Mountains Insurance Group Ltd | Morgan Stanley | 1,545 |
| 23,616 | Whitestone REIT (REIT) | Bank of America Merrill Lynch | 20,272 |
| 37,652 | Whitestone REIT (REIT) | Barclays Bank | 7,907 |
| 43,478 | Whitestone REIT (REIT) | Goldman Sachs | 42,608 |
| 60,618 | Whitestone REIT (REIT) | HSBC | (6,668) |
| 52,920 | Whitestone REIT (REIT) | Morgan Stanley | 11,113 |
| 64,184 | WideOpenWest Inc | Bank of America Merrill Lynch | 51,989 |
| 24,967 | WideOpenWest Inc | Barclays Bank | (749) |
| 32,984 | WideOpenWest Inc | Goldman Sachs | 26,717 |
| 6,877 | WideOpenWest Inc | HSBC | 4,401 |
| 13,220 | WideOpenWest Inc | Morgan Stanley | (397) |
| (5,576) | Willdan Group Inc | Bank of America Merrill Lynch | (26,821) |
| (5,797) | Willdan Group Inc | Barclays Bank | (13,391) |
| (10,770) | Willdan Group Inc | HSBC | (33,387) |
| (14,989) | Willdan Group Inc | Morgan Stanley | (34,625) |
| 6,907 | Williams Cos Inc | Bank of America Merrill Lynch | 7,114 |
| 8,088 | Williams Cos Inc | Barclays Bank | 1,132 |
| (167) | Williams Cos Inc | Goldman Sachs | (172) |
| 11,749 | Williams Cos Inc | HSBC | 3,760 |
| (26,690) | Williams Cos Inc | HSBC | (15,933) |
| 47,350 | Williams Cos Inc | Morgan Stanley | 6,629 |
| (54,986) | Williams Cos Inc | Morgan Stanley | (7,698) |
| 2,441 | Williams-Sonoma Inc | Bank of America Merrill Lynch | 31,153 |
| 4,354 | Williams-Sonoma Inc | Barclays Bank | 65,310 |
| 9,704 | Williams-Sonoma Inc | Goldman Sachs | 145,256 |
| 9,793 | Williams-Sonoma Inc | HSBC | 107,207 |
| 15,113 | Williams-Sonoma Inc | Morgan Stanley | 226,695 |
| (4,491) | Willis Lease Finance Corp | Goldman Sachs | (36,018) |
| (2,918) | Willis Lease Finance Corp | HSBC | (15,582) |
| (5,722) | Willis Lease Finance Corp | Morgan Stanley | (30,498) |
| (678) | Willis Towers Watson Plc | Barclays Bank | (4,549) |
| (299) | Willis Towers Watson Plc | Goldman Sachs | (1,417) |
| (710) | Willis Towers Watson Plc | Morgan Stanley | (4,764) |
| 5,916 | WillScot Corp | Barclays Bank | 1,597 |
| 31,310 | WillScot Corp | Goldman Sachs | 53,853 |
| 59,217 | WillScot Corp | HSBC | 68,692 |
| 27,876 | WillScot Corp | Morgan Stanley | 7,527 |
| 2,277 | Wingstop Inc | Bank of America Merrill Lynch | (6,761) |
| 2,165 | Wingstop Inc | Barclays Bank | (1,841) |
| 5,827 | Wingstop Inc | Goldman Sachs | (34,900) |
| 22,709 | Wingstop Inc | HSBC | (157,875) |
| 5,014 | Wingstop Inc | Morgan Stanley | (2,667) |
| (5,327) | Winmark Corp | Bank of America Merrill Lynch | (54,938) |
| (1,057) | Winmark Corp | Goldman Sachs | (11,151) |
| (2,045) | Winmark Corp | HSBC | 14,233 |
| (3,440) | Winmark Corp | Morgan Stanley | (22,394) |
| 6,424 | Winnebago Industries Inc | Bank of America Merrill Lynch | 24,540 |
| 1,463 | Winnebago Industries Inc | Barclays Bank | (5,267) |
| (8,245) | Winnebago Industries Inc | Barclays Bank | 29,682 |
| (2,228) | Winnebago Industries Inc | HSBC | (5,771) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| 2,651 | Winnebago Industries Inc | Morgan Stanley | (7,782) |
| (8,951) | Winnebago Industries Inc | Morgan Stanley | 32,224 |
| 10,625 | Wintrust Financial Corp | Bank of America Merrill Lynch | 109,119 |
| 6,378 | Wintrust Financial Corp | Barclays Bank | 29,275 |
| 10,202 | Wintrust Financial Corp | Goldman Sachs | 104,775 |
| 16,440 | Wintrust Financial Corp | HSBC | 88,513 |
| 21,368 | Wintrust Financial Corp | Morgan Stanley | 98,079 |
| 26,997 | WisdomTree Investments Inc | Bank of America Merrill Lynch | 8,504 |
| 104,786 | WisdomTree Investments Inc | Barclays Bank | 14,146 |
| 38,784 | WisdomTree Investments Inc | Goldman Sachs | 12,217 |
| 135,208 | WisdomTree Investments Inc | HSBC | (16,441) |
| 76,053 | WisdomTree Investments Inc | Morgan Stanley | 9,236 |
| 3,074 | Wix.com Ltd | Morgan Stanley | (4,442) |
| 13,460 | Wolverine World Wide Inc | Bank of America Merrill Lynch | 41,592 |
| 5,517 | Wolverine World Wide Inc | Barclays Bank | 2,372 |
| 18,392 | Wolverine World Wide Inc | Goldman Sachs | 56,831 |
| 13,432 | Wolverine World Wide Inc | HSBC | 10,884 |
| (8,200) | Wolverine World Wide Inc | Morgan Stanley | (3,526) |
| 40,304 | Wolverine World Wide Inc | Morgan Stanley | 17,330 |
| 202 | Woodward Inc | Bank of America Merrill Lynch | 2,870 |
| 2,764 | Woodward Inc | Barclays Bank | 16,860 |
| 7,324 | Woodward Inc | Goldman Sachs | 104,074 |
| 9,730 | Woodward Inc | HSBC | 59,451 |
| 18,285 | Woodward Inc | Morgan Stanley | 111,538 |
| 2,325 | Workday Inc ‘A’ | Bank of America Merrill Lynch | 62,891 |
| 8,823 | Workday Inc ‘A’ | Goldman Sachs | 238,662 |
| 3,070 | Workday Inc ‘A’ | HSBC | 48,506 |
| 6,601 | Workday Inc ‘A’ | Morgan Stanley | 87,133 |
| 234 | Workiva Inc | Bank of America Merrill Lynch | 245 |
| 4,207 | Workiva Inc | Barclays Bank | 4,207 |
| 6,128 | Workiva Inc | Goldman Sachs | 16,300 |
| 13,191 | Workiva Inc | HSBC | 13,098 |
| 7,642 | Workiva Inc | Morgan Stanley | 7,159 |
| 3,903 | World Acceptance Corp | Bank of America Merrill Lynch | 42,152 |
| 1,277 | World Acceptance Corp | Barclays Bank | 5,734 |
| 3,358 | World Acceptance Corp | Goldman Sachs | 36,266 |
| 3,256 | World Acceptance Corp | HSBC | 7,880 |
| 2,705 | World Acceptance Corp | Morgan Stanley | 12,145 |
| 1,351 | World Fuel Services Corp | Bank of America Merrill Lynch | 5,566 |
| 9,715 | World Fuel Services Corp | Goldman Sachs | 40,026 |
| 2,550 | World Fuel Services Corp | HSBC | 2,372 |
| 12,357 | World Fuel Services Corp | Morgan Stanley | 17,300 |
| (7,812) | World Wrestling Entertainment Inc ‘A’ | Bank of America Merrill Lynch | (33,045) |
| 1,769 | World Wrestling Entertainment Inc ‘A’ | Bank of America Merrill Lynch | 3,483 |
| (1,603) | World Wrestling Entertainment Inc ‘A’ | Barclays Bank | (2,180) |
| 5,442 | World Wrestling Entertainment Inc ‘A’ | Barclays Bank | 7,401 |
| (5,073) | World Wrestling Entertainment Inc ‘A’ | HSBC | 964 |
| (698) | World Wrestling Entertainment Inc ‘A’ | Morgan Stanley | (949) |
| (8,877) | Worthington Industries Inc | Bank of America Merrill Lynch | (45,095) |
| (7,774) | Worthington Industries Inc | Barclays Bank | (18,813) |
| (25,942) | Worthington Industries Inc | Goldman Sachs | (131,785) |
| (34,410) | Worthington Industries Inc | HSBC | (93,595) |
| (43,351) | Worthington Industries Inc | Morgan Stanley | (104,909) |
| (38,482) | WP Carey Inc (REIT) | Bank of America Merrill Lynch | (202,800) |
| (4,480) | WP Carey Inc (REIT) | Barclays Bank | 4,435 |
| (3,308) | WP Carey Inc (REIT) | Goldman Sachs | (15,736) |
| (7,205) | WP Carey Inc (REIT) | HSBC | 12,685 |
| (38,430) | WP Carey Inc (REIT) | Morgan Stanley | 38,046 |
| (30,331) | WPX Energy Inc | Bank of America Merrill Lynch | (11,526) |
| 78,804 | WPX Energy Inc | Bank of America Merrill Lynch | 29,946 |
| 9,685 | WPX Energy Inc | Barclays Bank | (872) |
| (4,094) | WPX Energy Inc | Goldman Sachs | (1,556) |
| (6,992) | WPX Energy Inc | HSBC | 2,028 |
| (42,427) | WPX Energy Inc | Morgan Stanley | 3,818 |
| 13,738 | WR Berkley Corp | Bank of America Merrill Lynch | 121,483 |
| 2,534 | WR Berkley Corp | Barclays Bank | 3,396 |
| 15,556 | WR Berkley Corp | Goldman Sachs | 139,448 |
| 12,526 | WR Berkley Corp | HSBC | 74,249 |
| 33,317 | WR Berkley Corp | Morgan Stanley | 44,645 |
| (1,645) | WR Grace & Co | Bank of America Merrill Lynch | (7,584) |
| (7,039) | WR Grace & Co | Barclays Bank | 4,223 |
| (8,373) | WR Grace & Co | Goldman Sachs | (38,600) |
| (21,062) | WR Grace & Co | HSBC | 6,126 |
| (5,955) | WR Grace & Co | Morgan Stanley | 3,573 |
| 4,614 | Wrap Technologies Inc | Bank of America Merrill Lynch | 3,645 |
| 7,727 | Wrap Technologies Inc | Barclays Bank | 4,868 |
| 5,182 | Wrap Technologies Inc | Morgan Stanley | 3,265 |
| 13,285 | WSFS Financial Corp | Bank of America Merrill Lynch | 47,162 |
| 12,788 | WSFS Financial Corp | Barclays Bank | 21,356 |
| 31,639 | WSFS Financial Corp | Goldman Sachs | 112,318 |
| 15,050 | WSFS Financial Corp | HSBC | 15,327 |
| 32,793 | WSFS Financial Corp | Morgan Stanley | 54,764 |
| (877) | WW Grainger Inc | Bank of America Merrill Lynch | (26,328) |
| 3,284 | WW Grainger Inc | Bank of America Merrill Lynch | 98,586 |
| (2,259) | WW Grainger Inc | Barclays Bank | (35,918) |
| 1,412 | WW Grainger Inc | Barclays Bank | 22,451 |
| (2,735) | WW Grainger Inc | Goldman Sachs | (82,105) |
| (1,665) | WW Grainger Inc | Morgan Stanley | (26,474) |
| 1,902 | WW Grainger Inc | Morgan Stanley | 30,242 |
| (2,208) | WW International Inc | Bank of America Merrill Lynch | 883 |
| 16,130 | WW International Inc | Barclays Bank | (23,389) |
| 5,070 | WW International Inc | Goldman Sachs | (2,028) |
| 33,636 | WW International Inc | HSBC | (32,041) |
| (3,397) | Wyndham Destinations Inc | Bank of America Merrill Lynch | (27,940) |
| (9,220) | Wyndham Destinations Inc | Barclays Bank | (29,089) |
| 10,238 | Wyndham Destinations Inc | HSBC | 35,023 |
| 12,998 | Wyndham Destinations Inc | Morgan Stanley | 41,009 |
| (2,738) | Wyndham Hotels & Resorts Inc | Bank of America Merrill Lynch | (13,608) |
| (3,218) | Wyndham Hotels & Resorts Inc | Barclays Bank | 2,703 |
| (1,543) | Wyndham Hotels & Resorts Inc | Goldman Sachs | (7,669) |
| (636) | Wyndham Hotels & Resorts Inc | HSBC | (2,608) |
| (12,892) | Wyndham Hotels & Resorts Inc | Morgan Stanley | 10,829 |
| 8,595 | Wynn Resorts Ltd | Bank of America Merrill Lynch | 35,428 |
| (3,494) | Wynn Resorts Ltd | Barclays Bank | (8,788) |
| 1,964 | Wynn Resorts Ltd | Barclays Bank | 7,188 |
| (313) | Wynn Resorts Ltd | Goldman Sachs | 1,010 |
| (1,652) | Wynn Resorts Ltd | HSBC | 8,310 |
| 2,543 | Wynn Resorts Ltd | HSBC | 7,567 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (7,960) | Wynn Resorts Ltd | Morgan Stanley | (29,134) |
| 1,292 | Wynn Resorts Ltd | Morgan Stanley | 4,729 |
| 6,616 | X4 Pharmaceuticals Inc | Bank of America Merrill Lynch | (1,408) |
| 7,804 | X4 Pharmaceuticals Inc | Barclays Bank | (2,029) |
| 2,733 | X4 Pharmaceuticals Inc | Goldman Sachs | (847) |
| 3,686 | X4 Pharmaceuticals Inc | HSBC | (2,027) |
| 2,715 | X4 Pharmaceuticals Inc | Morgan Stanley | (919) |
| (19,014) | XBiotech Inc | Barclays Bank | 7,986 |
| (1,759) | XBiotech Inc | HSBC | 3,113 |
| 56,748 | Xcel Energy Inc | Bank of America Merrill Lynch | 348,432 |
| 2,251 | Xcel Energy Inc | Barclays Bank | 8,239 |
| 15,058 | Xcel Energy Inc | Goldman Sachs | 92,456 |
| 65,602 | Xcel Energy Inc | HSBC | 243,778 |
| 51,967 | Xcel Energy Inc | Morgan Stanley | 146,533 |
| 9,010 | Xencor Inc | Bank of America Merrill Lynch | (11,352) |
| 15,948 | Xencor Inc | Barclays Bank | (20,892) |
| 10,208 | Xencor Inc | Goldman Sachs | (13,003) |
| 11,693 | Xencor Inc | HSBC | (35,313) |
| 13,292 | Xencor Inc | Morgan Stanley | (17,412) |
| (21,833) | Xenia Hotels & Resorts Inc (REIT) | Bank of America Merrill Lynch | (36,898) |
| (15,320) | Xenia Hotels & Resorts Inc (REIT) | Barclays Bank | (16,852) |
| (51,864) | Xenia Hotels & Resorts Inc (REIT) | Goldman Sachs | (87,650) |
| (35,119) | Xenia Hotels & Resorts Inc (REIT) | HSBC | (351) |
| (14,836) | Xenia Hotels & Resorts Inc (REIT) | Morgan Stanley | (16,320) |
| (23,675) | Xeris Pharmaceuticals Inc | Barclays Bank | 16,573 |
| (32,699) | Xeris Pharmaceuticals Inc | Goldman Sachs | (43,163) |
| (14,369) | Xeris Pharmaceuticals Inc | HSBC | (26,870) |
| (6,500) | Xeris Pharmaceuticals Inc | Morgan Stanley | 4,550 |
| (1,782) | Xerox Holdings Corp | Bank of America Merrill Lynch | (2,228) |
| 4,377 | Xerox Holdings Corp | Bank of America Merrill Lynch | (7,895) |
| (2,369) | Xerox Holdings Corp | Barclays Bank | 1,990 |
| (4,402) | Xerox Holdings Corp | Goldman Sachs | (5,503) |
| 42,350 | Xerox Holdings Corp | Goldman Sachs | (43,542) |
| (17,727) | Xerox Holdings Corp | HSBC | 35,277 |
| (17,650) | Xerox Holdings Corp | Morgan Stanley | 14,826 |
| (3,728) | Xilinx Inc | Barclays Bank | (13,346) |
| (21,287) | Xilinx Inc | Goldman Sachs | (147,732) |
| 1,827 | Xilinx Inc | Goldman Sachs | 12,679 |
| (2,006) | Xilinx Inc | HSBC | (6,640) |
| (4,921) | Xilinx Inc | Morgan Stanley | (17,617) |
| 18,914 | Xilinx Inc | Morgan Stanley | 67,712 |
| (9,093) | XOMA Corp | Goldman Sachs | (15,458) |
| (5,535) | XOMA Corp | Morgan Stanley | 1,384 |
| (429) | XP Inc 'A' | Bank of America Merrill Lynch | (1,437) |
| (8,254) | XP Inc 'A' | Barclays Bank | (8,749) |
| (5,228) | XP Inc 'A' | Goldman Sachs | (17,514) |
| (4,414) | XP Inc 'A' | HSBC | (20,967) |
| (9,013) | XP Inc 'A' | Morgan Stanley | (9,554) |
| 6,064 | XPEL Inc | Bank of America Merrill Lynch | 11,646 |
| 1,720 | XPEL Inc | Barclays Bank | 2,030 |
| 5,305 | XPEL Inc | HSBC | 10,955 |
| 10,831 | XPEL Inc | Morgan Stanley | 12,781 |
| (7,847) | Xperi Corp | Barclays Bank | 11,064 |
| (12,918) | Xperi Corp | HSBC | 25,707 |
| (8,357) | Xperi Corp | Morgan Stanley | 11,783 |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (1,532) | XPO Logistics Inc | Bank of America Merrill Lynch | (20,023) |
| (835) | XPO Logistics Inc | Barclays Bank | (1,486) |
| (2,468) | XPO Logistics Inc | Goldman Sachs | (32,257) |
| (3,686) | XPO Logistics Inc | HSBC | (33,137) |
| (8,299) | XPO Logistics Inc | Morgan Stanley | (14,773) |
| 9,764 | Xylem Inc | Bank of America Merrill Lynch | 79,577 |
| 30,923 | Xylem Inc | Barclays Bank | 117,399 |
| 11,503 | Xylem Inc | Goldman Sachs | 93,750 |
| 15,266 | Xylem Inc | HSBC | 50,989 |
| 30,446 | Xylem Inc | Morgan Stanley | 125,438 |
| (8,539) | Yandex NV 'A' | Barclays Bank | 1,878 |
| (15,162) | Yandex NV 'A' | Goldman Sachs | (15,920) |
| (12,583) | Yandex NV 'A' | HSBC | 8,808 |
| (12,890) | Yandex NV 'A' | Morgan Stanley | 2,836 |
| 6,346 | Yelp Inc | Bank of America Merrill Lynch | 7,582 |
| 26,119 | Yelp Inc | Barclays Bank | 20,373 |
| 12,156 | Yelp Inc | Goldman Sachs | 18,040 |
| 14,891 | Yelp Inc | HSBC | (12,343) |
| 45,447 | Yelp Inc | Morgan Stanley | 35,448 |
| 10,053 | YETI Holdings Inc | Barclays Bank | 14,476 |
| 6,069 | YETI Holdings Inc | Goldman Sachs | 7,953 |
| 12,180 | YETI Holdings Inc | HSBC | 28,045 |
| 19,376 | YETI Holdings Inc | Morgan Stanley | 27,901 |
| 8,758 | Yext Inc | Bank of America Merrill Lynch | 14,932 |
| (12,633) | Yext Inc | Barclays Bank | (5,748) |
| 12,653 | Yext Inc | Barclays Bank | 5,757 |
| 28,011 | Yext Inc | Goldman Sachs | 47,759 |
| (8,626) | Yext Inc | Goldman Sachs | (14,707) |
| (5,907) | Yext Inc | HSBC | (6,232) |
| 21,381 | Yext Inc | HSBC | 22,557 |
| (12,453) | Yext Inc | Morgan Stanley | (5,666) |
| 47,607 | Yext Inc | Morgan Stanley | 21,661 |
| 3,314 | Y-mAbs Therapeutics Inc | Bank of America Merrill Lynch | (2,154) |
| 2,592 | Y-mAbs Therapeutics Inc | Barclays Bank | 570 |
| 1,164 | Y-mAbs Therapeutics Inc | Goldman Sachs | (757) |
| 2,755 | Y-mAbs Therapeutics Inc | HSBC | (5,207) |
| 6,469 | Y-mAbs Therapeutics Inc | Morgan Stanley | 1,423 |
| 16,627 | York Water Co | Bank of America Merrill Lynch | 53,040 |
| 6,477 | York Water Co | Barclays Bank | 7,578 |
| 9,608 | York Water Co | Goldman Sachs | 30,650 |
| 9,009 | York Water Co | HSBC | 13,075 |
| 10,917 | York Water Co | Morgan Stanley | 12,773 |
| 6,885 | YPF SA ADR | Goldman Sachs | 2,105 |
| 45,162 | YPF SA ADR | HSBC | 20,261 |
| 12,087 | YPF SA ADR | Morgan Stanley | 846 |
| (51,388) | YRC Worldwide Inc | Bank of America Merrill Lynch | (3,083) |
| (58,785) | YRC Worldwide Inc | Barclays Bank | (6,466) |
| (78,703) | YRC Worldwide Inc | Goldman Sachs | (4,722) |
| (17,727) | YRC Worldwide Inc | HSBC | (177) |
| (3,906) | YRC Worldwide Inc | Morgan Stanley | (430) |
| (3,875) | Yum China Holdings Inc | Bank of America Merrill Lynch | 9,610 |
| (1,481) | Yum China Holdings Inc | Barclays Bank | (2,310) |
| (2,670) | Yum China Holdings Inc | Goldman Sachs | 5,233 |
| (5,626) | Yum China Holdings Inc | HSBC | 18,903 |
| (12,339) | Yum China Holdings Inc | Morgan Stanley | (19,249) |
| (1,001) | Yum! Brands Inc | Bank of America Merrill Lynch | (4,141) |

| 保有高 | 銘柄 | 取引相手 | 未実現評価益／(損)（米ドル） |
|---|---|---|---|
| (15,428) | Yum! Brands Inc | Barclays Bank | (44,279) |
| (3,783) | Yum! Brands Inc | Goldman Sachs | (16,110) |
| (2,434) | Yum! Brands Inc | HSBC | (9,590) |
| (10,440) | Yum! Brands Inc | Morgan Stanley | (29,963) |
| (25,209) | ZAGG Inc | Bank of America Merrill Lynch | 1,513 |
| (17,982) | ZAGG Inc | Barclays Bank | 3,776 |
| (50,267) | ZAGG Inc | Goldman Sachs | 3,016 |
| (10,414) | ZAGG Inc | HSBC | 3,124 |
| (8,097) | ZAGG Inc | Morgan Stanley | 1,700 |
| 779 | Zebra Technologies Corp ‘A’ | Bank of America Merrill Lynch | 31,433 |
| (1,128) | Zebra Technologies Corp ‘A’ | Bank of America Merrill Lynch | (45,515) |
| 381 | Zebra Technologies Corp ‘A’ | Barclays Bank | 5,566 |
| (1,000) | Zebra Technologies Corp ‘A’ | Barclays Bank | (14,610) |
| 1,537 | Zebra Technologies Corp ‘A’ | Goldman Sachs | 62,018 |
| (870) | Zebra Technologies Corp ‘A’ | Goldman Sachs | (22,573) |
| 225 | Zebra Technologies Corp ‘A’ | HSBC | 3,427 |
| (268) | Zebra Technologies Corp ‘A’ | HSBC | (4,082) |
| 477 | Zebra Technologies Corp ‘A’ | Morgan Stanley | 6,969 |
| (313) | Zebra Technologies Corp ‘A’ | Morgan Stanley | (4,573) |
| 5,842 | Zendesk Inc | Bank of America Merrill Lynch | 54,270 |
| 12,620 | Zendesk Inc | Barclays Bank | 28,648 |
| 3,986 | Zendesk Inc | Goldman Sachs | 38,465 |
| 1,107 | Zendesk Inc | HSBC | 7,007 |
| 13,161 | Zendesk Inc | Morgan Stanley | 27,888 |
| (4,320) | Zentalis Pharmaceuticals Inc | Bank of America Merrill Lynch | (8,695) |
| (8,927) | Zentalis Pharmaceuticals Inc | Barclays Bank | (27,049) |
| (913) | Zentalis Pharmaceuticals Inc | Goldman Sachs | (2,739) |
| (3,659) | Zillow Group Inc ‘C’ | Bank of America Merrill Lynch | (29,308) |
| (3,329) | Zillow Group Inc ‘C’ | Barclays Bank | (966) |
| (7,013) | Zillow Group Inc ‘C’ | HSBC | (36,005) |
| (8,084) | Zillow Group Inc ‘C’ | Morgan Stanley | (2,345) |
| (10,340) | Zimmer Biomet Holdings Inc | Bank of America Merrill Lynch | (154,893) |
| (1,369) | Zimmer Biomet Holdings Inc | Barclays Bank | (5,435) |
| (9,247) | Zimmer Biomet Holdings Inc | Goldman Sachs | (138,520) |
| (1,616) | Zimmer Biomet Holdings Inc | HSBC | (8,904) |
| (2,959) | Zimmer Biomet Holdings Inc | Morgan Stanley | (11,747) |
| 25,385 | Zions Bancorp NA | Bank of America Merrill Lynch | 128,034 |
| 53,501 | Zions Bancorp NA | Barclays Bank | 163,713 |
| 8,910 | Zions Bancorp NA | Goldman Sachs | 55,509 |
| 9,654 | Zions Bancorp NA | HSBC | 25,198 |
| 77,593 | Zions Bancorp NA | Morgan Stanley | 237,435 |
| (138,152) | ZIOPHARM Oncology Inc | Barclays Bank | 51,116 |
| (26,842) | ZIOPHARM Oncology Inc | HSBC | (8,589) |
| (18,596) | Zix Corp | Barclays Bank | (3,533) |
| (3,184) | Zix Corp | Goldman Sachs | (3,471) |
| (13,572) | Zix Corp | HSBC | (950) |
| (14,407) | Zix Corp | Morgan Stanley | (2,737) |
| 2,483 | Zoetis Inc | Bank of America Merrill Lynch | 26,022 |
| 777 | Zoetis Inc | Barclays Bank | 6,107 |
| 4,545 | Zoetis Inc | Goldman Sachs | 45,941 |
| 11,433 | Zoetis Inc | HSBC | 133,214 |
| 25,997 | Zoetis Inc | Morgan Stanley | 202,170 |
| (2,992) | Zogenix Inc | Barclays Bank | 3,471 |
| (15,871) | Zogenix Inc | Goldman Sachs | (19,363) |
| (8,850) | Zogenix Inc | HSBC | (27,789) |
| (24,131) | Zogenix Inc | Morgan Stanley | 27,991 |
| 4,306 | Zoom Video Communications Inc ‘A’ | Barclays Bank | 2,842 |
| 346 | Zoom Video Communications Inc ‘A’ | HSBC | 4,760 |
| 6,899 | Zoom Video Communications Inc ‘A’ | Morgan Stanley | 5,886 |
| 3,228 | Zscaler Inc | Bank of America Merrill Lynch | 49,033 |
| 628 | Zscaler Inc | Barclays Bank | 9,194 |
| 7,077 | Zscaler Inc | Goldman Sachs | 107,500 |
| 7,049 | Zscaler Inc | HSBC | 120,818 |
| 8,811 | Zscaler Inc | Morgan Stanley | 128,993 |
| 8,412 | Zumiez Inc | Barclays Bank | 22,470 |
| 2,226 | Zumiez Inc | Goldman Sachs | 9,674 |
| 13,647 | Zumiez Inc | HSBC | 51,498 |
| 12,671 | Zumiez Inc | Morgan Stanley | 38,773 |
| 3,640 | Zuora Inc ‘A’ | Bank of America Merrill Lynch | 3,604 |
| (1,536) | Zuora Inc ‘A’ | Bank of America Merrill Lynch | (1,521) |
| (34,343) | Zuora Inc ‘A’ | Barclays Bank | 16,828 |
| (37,575) | Zuora Inc ‘A’ | Goldman Sachs | (37,199) |
| 6,932 | Zuora Inc ‘A’ | Goldman Sachs | 6,863 |
| 2,759 | Zuora Inc ‘A’ | HSBC | 855 |
| (16,742) | Zuora Inc ‘A’ | HSBC | (5,190) |
| 15,995 | Zuora Inc ‘A’ | Morgan Stanley | (7,838) |
| (2,084) | Zuora Inc ‘A’ | Morgan Stanley | 1,021 |
| (4,049) | Zymeworks Inc | Barclays Bank | (7,005) |
| (966) | Zymeworks Inc | Goldman Sachs | (386) |
| (1,370) | Zymeworks Inc | Morgan Stanley | (2,370) |
| (49,856) | Zynerba Pharmaceuticals Inc | Barclays Bank | 60,824 |
| (12,937) | Zynerba Pharmaceuticals Inc | Goldman Sachs | (16,171) |
| (11,987) | Zynerba Pharmaceuticals Inc | HSBC | (15,223) |
| 2,790 | Zynex Inc | Bank of America Merrill Lynch | (3,627) |
| 3,434 | Zynex Inc | Barclays Bank | 2,438 |
| 4,308 | Zynex Inc | Goldman Sachs | (5,600) |
| 3,159 | Zynex Inc | HSBC | 3,728 |
| (9,374) | Zynga Inc ‘A’ | Barclays Bank | (609) |
| (47,544) | Zynga Inc ‘A’ | Goldman Sachs | (19,255) |
| 131,079 | Zynga Inc ‘A’ | HSBC | 88,478 |
| (58,084) | Zynga Inc ‘A’ | HSBC | (39,207) |
| (26,628) | Zynga Inc ‘A’ | Morgan Stanley | (1,731) |
| | | | 878,232 |
| 合計（基礎となるエクスポージャー総額－6,468,063,622米ドル） | | | 1,666,568 |

＊ 当証券は投資運用会社と協議の上で評価されている。当証券は会計年度末現在で公正価値評価、または算定が中止されている。

スワップ（2020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／(損)（米ドル） | 時価（米ドル） |
|---|---|---|---|---|---|---|---|
| TRS | USD | 24,813 | 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 | 18/12/2020 | (1,375,707) | (1,375,707) |
| TRS | USD | 9,113 | 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 | 12/3/2021 | 21,907 | 21,907 |
| 合計（基礎となるエクスポージャー総額－7,647,300米ドル） | | | | | | (1,353,800) | (1,353,800) |

TRS：トータル・リターン・スワップ

未決済先渡為替予約（2020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 | 2,042,825 | USD | 2,106,835 | State Street Bank & Trust Company | 15/6/2020 | 14,724 |
| USD | 27,979 | CHF | 27,162 | State Street Bank & Trust Company | 15/6/2020 | (230) |
| | | | | | | 14,494 |
| ヘッジを使用したユーロ建投資証券クラス | | | | | | |
| EUR | 367,997,688 | USD | 399,099,545 | State Street Bank & Trust Company | 15/6/2020 | 10,197,874 |
| USD | 18,412,399 | EUR | 16,837,864 | State Street Bank & Trust Company | 15/6/2020 | (315,150) |
| | | | | | | 9,882,724 |
| ヘッジを使用した英ポンド建投資証券クラス | | | | | | |
| GBP | 98,845 | USD | 122,079 | State Street Bank & Trust Company | 15/6/2020 | 5 |
| USD | 1,616 | GBP | 1,330 | State Street Bank & Trust Company | 15/6/2020 | (26) |
| | | | | | | (21) |
| ヘッジを使用した日本円建投資証券クラス | | | | | | |
| JPY | 26,141,701,126 | USD | 243,413,287 | State Street Bank & Trust Company | 15/6/2020 | (341,939) |
| USD | 5,428,694 | JPY | 582,636,948 | State Street Bank & Trust Company | 15/6/2020 | 11,206 |
| | | | | | | (330,733) |
| 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 | 342,421,455 | USD | 34,979,456 | State Street Bank & Trust Company | 15/6/2020 | 1,263,089 |
| USD | 586,420 | SEK | 5,724,468 | State Street Bank & Trust Company | 15/6/2020 | (19,467) |
| | | | | | | 1,243,622 |
| 合計（基礎となるエクスポージャー総額－715,635,731米ドル） | | | | | | 10,810,086 |

添付の注記は、これらの財務書類の不可分の一部である。

# ピクテTRーアトラスHI-JPYクラス（円建て円ヘッジ）

2020年12月31日決算

●当ファンドの仕組みは次の通りです。

| | |
|---|---|
| 形態 | 外国籍投資法人 |
| 主要投資対象 | 世界各国の株式(DR（預託証書）を含みます。)を実質的な主要投資対象とします。 |
| 運用方針 | ファンドは世界各国の金融商品取引所に上場している企業の株式(DR（預託証書）を含みます。)へのロング・ショート戦略での投資によって長期的な絶対リターンを追求し、信託財産の成長を目指して運用を行います。 |
| 管理会社 | ピクテ・アセット・マネジメント(ヨーロッパ)エス・エイ |
| 投資顧問会社 | ピクテ・アセット・マネジメント・エス・エイ<br>ピクテ・アセット・マネジメント・リミテッド |
| 受託会社 | BNP パリバ・セキュリティー・サービシズ、ルクセンブルグ・ブランチ |
| 保管受託銀行<br>管理事務代行会社 | BNP パリバ・セキュリティー・サービシズ、ルクセンブルグ・ブランチ |

＊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。

# 運用計算書および純資産変動計算書

（2020年12月31日に終了する計測期間）

（ユーロ）

| | |
|---|---|
| 期首純資産 | **482,913,969.80** |
| 収益 | |
| 配当（純額） | 6,089,064.97 |
| 債券に係る利息（純額） | 0.00 |
| スワップ契約に係る利息 | 0.00 |
| クレジット・デフォルト・スワップ契約に係る利息 | 0.00 |
| 証券貸付に係る利息 | 0.00 |
| 銀行利息 | (1,251,955.04) |
| その他収益 | 17,081.85 |
| | 4,854,191.78 |
| **費用** | |
| 運用報酬 | 7,393,839.56 |
| 成功報酬 | 18,191,848.16 |
| 預託費用、銀行手数料および利息 | 1,259,481.75 |
| 専門家報酬、監査報酬およびその他費用 | 99,933.32 |
| サービス料 | 2,005,329.76 |
| 税金の支払い | 283,916.71 |
| 取引費用 | 3,285,194.72 |
| スワップ契約に係る支払利息 | 0.00 |
| 差金決済取引に係る支払配当金 | 2,713,514.98 |
| クレジット・デフォルト・スワップ契約に係るプレミアム | 2,412.60 |
| | 35,235,471.56 |
| **純投資損失** | **(30,381,279.78)** |
| **当期実現純損益** | |
| 投資有価証券売却 | 84,814,950.55 |
| 外国為替 | 218,484.03 |
| オプション契約 | 10,972,334.49 |
| 外国為替先渡契約 | (15,825,237.00) |
| 先渡契約 | (9,263,896.28) |
| クレジット・デフォルト・スワップ契約 | 0.00 |
| 金利スワップ契約 | 0.00 |
| トータル・リターン・スワップ契約 | 0.00 |
| **当期実現純損益** | **40,535,356.01** |
| **純未実現評価損益の変動額** | |
| 投資有価証券 | 10,936,933.50 |
| オプション契約 | (121,842.44) |
| 外国為替先渡契約 | 339,000.16 |
| 先渡契約 | 4,856,642.38 |
| クレジット・デフォルト・スワップ契約 | 0.00 |
| 金利スワップ契約 | 0.00 |
| トータル・リターン・スワップ契約 | 0.00 |
| **運用による純資産の増加／減少額** | **56,546,089.61** |
| 受益証券申込代金 | 545,134,821.68 |
| 受益証券買戻費用 | (152,255,827.20) |
| **期末純資産** | **932,339,053.89** |

# 投資有価証券およびその他純資産明細表

（2020年12月31日現在）

（ユーロ表示）

| 銘柄 | 通貨 | 数量 | 市場価値 | 純資産比率（%） |
|---|---|---|---|---|
| 公式な証券市場に上場されたまたは他の規制市場で取引される譲渡可能な有価証券 | | | | |
| *株式* | | | | |
| **カナダ** | | | | |
| CANADIAN PACIFIC RAILWAY | USD | 50,631.00 | 14,346,174.16 | 1.54 |
| | | | 14,346,174.16 | 1.54 |
| **ケイマン諸島** | | | | |
| ALIBABA GROUP HOLDING | HKD | 321,200.00 | 7,874,897.36 | 0.84 |
| TENCENT HOLDINGS | HKD | 425,300.00 | 25,283,322.25 | 2.70 |
| | | | 33,158,219.61 | 3.54 |
| **中国** | | | | |
| NETEASE -S- | HKD | 780,113.00 | 12,136,781.34 | 1.30 |
| WEICHAI POWER 'H' | HKD | 1,594,000.00 | 2,614,312.89 | 0.28 |
| | | | 14,751,094.23 | 1.58 |
| **デンマーク** | | | | |
| CARLSBERG 'B' | DKK | 125,414.00 | 16,431,054.52 | 1.76 |
| VESTAS WIND SYSTEMS | DKK | 44,179.00 | 8,543,843.31 | 0.92 |
| | | | 24,974,897.83 | 2.68 |
| **フランス** | | | | |
| LEGRAND | EUR | 213,166.00 | 15,561,118.00 | 1.67 |
| TELEPERFORMANCE | EUR | 24,678.00 | 6,695,141.40 | 0.72 |
| | | | 22,256,259.40 | 2.39 |
| **ドイツ** | | | | |
| ADIDAS | EUR | 26,004.00 | 7,746,591.60 | 0.83 |
| BASF REG. | EUR | 18,602.00 | 1,203,921.44 | 0.13 |
| DEUTSCHE TELEKOM REG. | EUR | 598,137.00 | 8,945,138.84 | 0.96 |
| INFINEON TECHNOLOGIES | EUR | 223,654.00 | 7,020,499.06 | 0.75 |
| PUMA | EUR | 142,287.00 | 13,130,244.36 | 1.41 |
| R.W.E. | EUR | 439,048.00 | 15,177,889.36 | 1.63 |
| SIEMENS | EUR | 160,177.00 | 18,824,001.04 | 2.02 |
| VOLKSWAGEN PFD -NVTG- | EUR | 59,888.00 | 9,128,128.96 | 0.98 |
| | | | 81,176,414.66 | 8.71 |
| **日本** | | | | |
| ASAHI GROUP HOLDINGS | JPY | 359,100.00 | 12,064,238.84 | 1.29 |
| HONDA MOTOR | JPY | 25,600.00 | 583,128.74 | 0.06 |
| JAPAN AIRLINES | JPY | 234,000.00 | 3,695,454.87 | 0.40 |
| | | | 16,342,822.45 | 1.75 |

| 銘柄 | 通貨 | 数量 | 市場価値 | 純資産比率（%） |
|---|---|---|---|---|
| オランダ | | | | |
| AKZO NOBEL | EUR | 131,785.00 | 11,578,630.10 | 1.24 |
| HEINEKEN | EUR | 100,360.00 | 9,154,839.20 | 0.98 |
| | | | 20,733,469.30 | 2.22 |
| スイス | | | | |
| COMPAGNIE FINANCIERE RICHEMONT | CHF | 121,419.00 | 8,990,091.55 | 0.96 |
| NESTLE | CHF | 197,007.00 | 18,991,216.14 | 2.03 |
| SIG COMBIBLOC GROUP | CHF | 382,742.00 | 7,268,753.81 | 0.78 |
| ZURICH INSURANCE GROUP NOMINAL | CHF | 10,994.00 | 3,796,642.78 | 0.41 |
| | | | 39,046,704.28 | 4.18 |
| 英国 | | | | |
| LINDE RG | EUR | 63,430.00 | 13,510,590.00 | 1.45 |
| | | | 13,510,590.00 | 1.45 |
| 米国 | | | | |
| ALPHABET 'A' | USD | 2,450.00 | 3,509,434.02 | 0.38 |
| AMAZON.COM | USD | 6,467.00 | 17,214,307.80 | 1.85 |
| BIO-RAD LABORATORIES 'A' | USD | 13,081.00 | 6,232,224.38 | 0.67 |
| CERTARA INC | USD | 76,888.00 | 2,118,968.05 | 0.23 |
| CHARTER COMMUNICATIONS 'A' | USD | 17,188.00 | 9,293,221.69 | 1.00 |
| COMCAST 'A' | USD | 171,604.00 | 7,349,147.64 | 0.79 |
| INTEL | USD | 77,908.00 | 3,172,225.54 | 0.34 |
| MICROSOFT | USD | 52,741.00 | 9,587,391.79 | 1.03 |
| NIKE 'B' | USD | 135,142.00 | 15,625,465.85 | 1.68 |
| T-MOBILE US | USD | 73,440.00 | 8,093,975.73 | 0.87 |
| VISA 'A' | USD | 77,613.00 | 13,874,620.15 | 1.49 |
| | | | 96,070,982.64 | 10.33 |
| **投資有価証券合計** | | | **376,367,628.56** | **40.37** |
| 現金預金 | | | 258,593,096.09 | 27.74 |
| 銀行預金 | | | 312,000,000.00 | 33.46 |
| その他負債（純額） | | | (14,621,670.76) | (1.57) |
| **純資産合計** | | | **932,339,053.89** | **100.00** |

## 外国為替先渡契約

下記の外国為替先渡契約で通貨ペアが同一の契約は合算されている。最長の満期日のみが表示されている。
2020年12月31日現在、下記の外国為替先渡契約が未決済である。

| 通貨 | 買い | 通貨 | 売り | 満期日 |
|---|---|---|---|---|
| CHF | 78,998,153.19 | EUR | 73,102,270.22 | 29/01/2021 |
| EUR | 206.05 | CHF | 222.42 | 29/01/2021 |
| EUR | 335.49 | USD | 411.11 | 29/01/2021 |
| GBP | 1,636,766.31 | EUR | 1,814,420.67 | 29/01/2021 |
| JPY | 35,443,070,232.00 | EUR | 280,560,160.69 | 29/01/2021 |
| USD | 112,873,666.26 | EUR | 92,097,406.06 | 29/01/2021 |
| USD | 81,295,056.14 | HKD | 1,140,680,078.57 | 21/01/2021 |

2020年12月31日現在、上記契約の未実現純利益は11,958.39ユーロで、純資産計算書に含まれている。

## 先渡契約
## 差金決済取引(「CFD」)

下記のCFD契約で発行体が同一の契約は合算されている。
2020年12月31日現在、本ファンドは下記の未決済差金決済取引を保有している。

| 銘柄 | 数量 | 通貨 | コミットメント (ユーロ) |
|---|---|---|---|
| Air Liquide | 25,144 | EUR | 3,375,582.00 |
| Ana Holdings | (40,400) | JPY | (728,204.81) |
| Anta Sports Products | (273,000) | HKD | (3,536,504.26) |
| AT&T | (373,439) | USD | (8,777,823.25) |
| Bayerische Motoren Werke | (76,081) | EUR | (5,495,330.63) |
| BHP Group | 248,943 | GBP | 5,353,762.42 |
| Capgemini | 116,562 | EUR | 14,780,061.60 |
| CRH | 342,249 | EUR | 11,643,310.98 |
| Croda International | (33,109) | GBP | (2,439,805.21) |
| Diageo | 437,316 | GBP | 14,060,947.92 |
| Electrolux 'B' | (242,483) | SEK | (4,617,517.24) |
| Enel Spa | 560,136 | EUR | 4,635,685.54 |
| Essilor International | 132,046 | EUR | 16,842,467.30 |
| Euro Stoxx 600 Industrial Goods&Serv 05/ | (11,111) | EUR | (6,988,707.89) |
| Hellofresh Se | (40,254) | EUR | (2,544,052.80) |
| Hexagon 'B' | (55,372) | SEK | (4,131,753.55) |
| Kingspan Group Plc | (22,775) | EUR | (1,307,285.00) |
| LG | 20,212 | USD | 12,530,401.56 |
| Newbelco | (56,739) | EUR | (3,234,690.39) |
| Nintendo | 7,900 | JPY | 4,116,803.07 |
| Pernod Ricard | 4,546 | EUR | 712,812.80 |
| Persimmon | 181,947 | GBP | 5,624,481.61 |
| Rational | (627) | EUR | (477,460.50) |
| Samsung Electronics | 175,391 | USD | 10,688,599.61 |
| Sandvik | 609,935 | SEK | 12,218,730.71 |
| Sherwin-Williams | (4,749) | USD | (2,852,427.44) |
| Smith & Nephew | 274,183 | GBP | 4,625,363.98 |
| Sony | 116,700 | JPY | 9,501,327.72 |
| Stroeer Se | (13,659) | EUR | (1,106,379.00) |
| Swisscom Reg. | (13,041) | CHF | (5,752,726.27) |
| Taiwan Semiconductor Manufacturing | 1,421,000 | USD | 21,906,496.26 |
| Ubisoft Entertainment | 110,318 | EUR | 8,697,471.12 |
| Verizon Communications | (66,286) | USD | (3,182,789.84) |
| Vivendi | 483,042 | EUR | 12,742,647.96 |
| Vodafone Group | 2,622,739 | GBP | 3,543,671.71 |
| Wartsila | (115,392) | EUR | (940,444.80) |
| WPP Group | 444,325 | GBP | 3,971,176.40 |

2020年12月31日現在、上記契約の未実現純利益は8,492,630.52ユーロで、純資産計算書に含まれている。

## 先物契約

### 2020年12月31日現在、本ファンドは下記の未決済先物契約を保有している。

| | 満期日 | 通貨 | コミットメント（ユーロ） |
|---|---|---|---|
| Purchase of 1,351.00 EURO FX CURR FUT (CME) 15/03/2021 | 15/03/2021 | USD | 169,019,921.54 |
| Sale of 41.00 CHF / USD CURRENCY FUTURE 15/03/2021 | 15/03/2021 | USD | (4,742,368.52) |
| Sale of 56.00 DAX INDEX - FUTURE 19/03/2021 | 19/03/2021 | EUR | (19,244,400.00) |
| Sale of 2,474.00 EURO STOXX 50 - FUTURE 19/03/2021 | 19/03/2021 | EUR | (87,827,000.00) |
| Sale of 88.00 FTSE 100 INDEX 19/03/2021 | 19/03/2021 | GBP | (6,311,697.02) |
| Sale of 138.00 HANG SENG INDEX 28/01/2021 | 28/01/2021 | HKD | (19,796,158.00) |
| Sale of 24.00 JPY CURRENCY FUTURE 15/03/2021 | 15/03/2021 | USD | (2,375,628.29) |
| Sale of 157.00 KOSPI 200 INDEX 11/03/2021 | 11/03/2021 | KRW | (11,491,723.91) |
| Sale of 45.00 NASDAQ E-MINI FUTURE 19/03/2021 | 19/03/2021 | USD | (9,478,116.96) |
| Sale of 61.00 NIKKEI 225 (OSE) 11/03/2021 | 11/03/2021 | JPY | (13,250,219.95) |
| Sale of 103.00 S&P 500 E-MINI FUTURE 19/03/2021 | 19/03/2021 | USD | (15,778,727.88) |

2020年12月31日現在、上記契約の未実現純損失は1,086,169.39ユーロで、純資産計算書に含まれている。

## オプション契約

### 2020年12月31日現在、本ファンドは下記の未決済オプション契約を保有している。

| 銘柄 | 数量 | 行使価格 | 満期日 | 通貨 | コミットメント（ユーロ） |
|---|---|---|---|---|---|
| Call ALPHABET INC-CL A | 68 | 1820 | 19/02/2021 | USD | 277,879.94 |
| Call HANG SENG CHINA ENTERPRISES INDEX | 699 | 11000 | 28/01/2021 | HKD | 364,705.26 |
| Call NESTLE SA-REG | 1,227 | 104 | 15/01/2021 | CHF | 164,500.02 |
| Call RWE AG | 3,939 | 35 | 15/01/2021 | EUR | 228,462.00 |
| Put DAX INDEX | 229 | 12900 | 15/01/2021 | EUR | 68,929.00 |
| Put DAX INDEX | 260 | 13500 | 19/02/2021 | EUR | 437,450.00 |
| Put EURO STOXX 50 | 1,048 | 3400 | 15/01/2021 | EUR | 204,360.00 |
| Put EURO STOXX 50 | 732 | 3450 | 15/01/2021 | EUR | 193,248.00 |
| Put EURO STOXX 50 | 740 | 3400 | 19/02/2021 | EUR | 418,100.00 |
| Put NASDAQ 100 STOCK INDEX | 12 | 12000 | 15/01/2021 | USD | 52,666.42 |
| Put NASDAQ 100 STOCK INDEX 15/01/2021 12 | 5 | 12200 | 15/01/2021 | USD | 31,281.93 |

2020年12月31日現在、上記契約の市場価値は2,441,582.57ユーロで、純資産計算書の資産の部に含まれている。

# 野村マネー マザーファンド

# 運用報告書

第18期（決算日2020年８月19日）

作成対象期間（2019年８月20日～2020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
東京都江東区豊洲二丁目２番１号

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

## ○最近５期の運用実績

| 決算期 | 基準価額 | | 債券組入比率 | 債券先物比率 | 純資産総額 |
|---|---|---|---|---|---|
| | | 期中騰落率 | | | |
| | 円 | % | % | % | 百万円 |
| 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 |
| 18期(2020年８月19日) | 10,203 | △0.0 | 68.2 | － | 3,175 |

＊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。

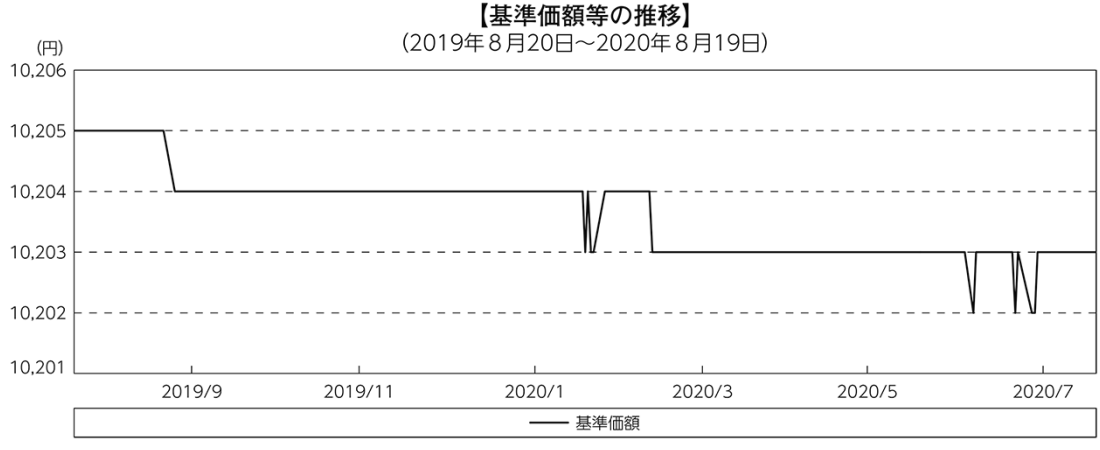
## ○当期中の基準価額と市況等の推移

| 年月日 | 基準価額 | | 債券組入比率 | 債券先物比率 |
|---|---|---|---|---|
| | | 騰落率 | | |
| (期　首) | 円 | % | % | % |
| 2019年８月19日 | 10,205 | － | 59.3 | － |
| ８月末 | 10,205 | 0.0 | 53.9 | － |
| ９月末 | 10,204 | △0.0 | 61.6 | － |
| 10月末 | 10,204 | △0.0 | 59.5 | － |
| 11月末 | 10,204 | △0.0 | 61.1 | － |
| 12月末 | 10,204 | △0.0 | 55.6 | － |
| 2020年１月末 | 10,204 | △0.0 | 48.8 | － |
| ２月末 | 10,204 | △0.0 | 66.5 | － |
| ３月末 | 10,203 | △0.0 | 68.1 | － |
| ４月末 | 10,203 | △0.0 | 58.3 | － |
| ５月末 | 10,203 | △0.0 | 47.0 | － |
| ６月末 | 10,203 | △0.0 | 68.2 | － |
| ７月末 | 10,203 | △0.0 | 70.2 | － |
| (期　末) | | | | |
| 2020年８月19日 | 10,203 | △0.0 | 68.2 | － |

＊騰落率は期首比です。
＊債券先物比率は買い建て比率－売り建て比率。

# ◎運用経過

## ○期中の基準価額等の推移




## ○基準価額の主な変動要因

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

## ○投資環境

国内経済は、高水準にある企業収益や雇用・所得環境の改善継続等を背景に緩やかな回復基調が続きましたが、2020年２月以降は、新型コロナウイルスの感染拡大により、個人消費を始め、輸出入や生産が減少するとともに、企業収益が急速に悪化しました。しかし、６月以降は、徐々に消費や生産に持ち直しの動きも出始めました。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、３月および４月には資産買入の拡大などの金融緩和策を決定しました。

マイナス金利政策のもと、TDB（国庫短期証券）３ヵ月物の利回りは、2019年９月末以降の年越え銘柄への国内外の投資家需要の拡大や、2020年３月下旬にかけての円調達コスト低下による外国人投資家需要の拡大により、一時－0.4%前後まで低下する局面もありましたが、概ね－0.1%台で推移し、期末にかけてはTDBの発行増加を受けた需給軟化により上昇基調で推移しました。また、無担保コール翌日物金利は－0.01～－0.07%程度で推移しました。

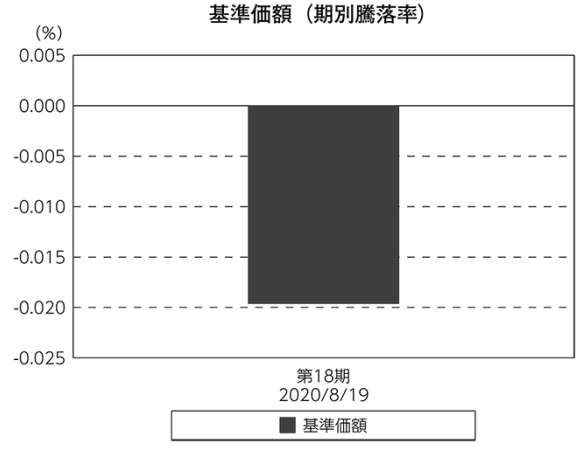
## ○当ファンドのポートフォリオ

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留意ください。

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

（2019年８月20日～2020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

（2019年８月20日～2020年８月19日）

### 公社債

| | | 買付額 | 売付額 |
|---|---|---|---|
| | | 千円 | 千円 |
| 国内 | 国債証券 | 10,440,559 | 10,440,548 |
| | 地方債証券 | 3,868,329 | 1,201,158<br>( 3,026,000) |
| | 特殊債券 | 5,915,704 | 200,000<br>( 5,959,400) |
| | 社債券（投資法人債券を含む） | 3,085,413 | 100,000<br>( 5,210,000) |

＊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、上段の数字には含まれておりません。
＊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 | 699,994 | －<br>(1,200,000) |

＊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

（2019年８月20日～2020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 | B/A | 売付額等 C | うち利害関係人との取引状況D | D/C |
|---|---|---|---|---|---|---|
| | 百万円 | 百万円 | % | 百万円 | 百万円 | % |
| 公社債 | 12,869 | 52 | 0.4 | 1,501 | － | － |

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

（2020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 | % | % | % | % | % |
| 地方債証券 | 790,000 | 790,841 | 24.9 | － | － | － | 24.9 |
| | (790,000) | (790,841) | (24.9) | (－) | (－) | (－) | (24.9) |
| 特殊債券（除く金融債） | 302,000 | 302,052 | 9.5 | － | － | － | 9.5 |
| | (302,000) | (302,052) | (9.5) | (－) | (－) | (－) | (9.5) |
| 金融債券 | 500,000 | 500,174 | 15.8 | － | － | － | 15.8 |
| | (500,000) | (500,174) | (15.8) | (－) | (－) | (－) | (15.8) |
| 普通社債券（含む投資法人債券） | 570,000 | 571,314 | 18.0 | － | － | － | 18.0 |
| | (570,000) | (571,314) | (18.0) | (－) | (－) | (－) | (18.0) |
| 合計 | 2,162,000 | 2,164,383 | 68.2 | － | － | － | 68.2 |
| | (2,162,000) | (2,164,383) | (68.2) | (－) | (－) | (－) | (68.2) |

＊（　）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 | |
| 東京都　公募第687回 | 1.12 | 100,000 | 100,091 | 2020/9/18 |
| 神奈川県　公募（５年）第66回 | 0.101 | 200,000 | 200,069 | 2020/12/18 |
| 共同発行市場地方債　公募第90回 | 1.12 | 100,000 | 100,109 | 2020/9/25 |
| 共同発行市場地方債　公募第92回 | 1.03 | 190,000 | 190,530 | 2020/11/25 |
| 北九州市　公募（５年）平成27年度第１回 | 0.136 | 200,000 | 200,039 | 2020/9/30 |
| 小計 | | 790,000 | 790,841 | |
| **特殊債券(除く金融債)** | | | | |
| 日本政策金融公庫債券　政府保証第32回 | 0.16 | 120,000 | 120,024 | 2020/9/16 |
| 日本高速道路保有・債務返済機構債券　政府保証債第115回 | 1.0 | 22,000 | 22,007 | 2020/8/31 |
| 中日本高速道路　第62回 | 0.225 | 100,000 | 100,019 | 2020/9/18 |
| 西日本高速道路　第44回 | 0.001 | 60,000 | 60,001 | 2020/9/18 |
| 小計 | | 302,000 | 302,052 | |
| **金融債券** | | | | |
| 農林債券　利付第783回い号 | 0.26 | 110,000 | 110,011 | 2020/8/27 |
| しんきん中金債券　利付第313回 | 0.225 | 190,000 | 190,151 | 2020/12/25 |
| 商工債券　利付（３年）第211回 | 0.07 | 200,000 | 200,012 | 2020/8/27 |
| 小計 | | 500,000 | 500,174 | |
| **普通社債券(含む投資法人債券)** | | | | |
| 関西電力　第484回 | 0.976 | 100,000 | 100,165 | 2020/10/23 |
| 関西電力　第485回 | 1.285 | 100,000 | 100,418 | 2020/12/18 |
| 東北電力　第456回 | 1.176 | 170,000 | 170,529 | 2020/11/25 |
| 九州電力　第433回 | 0.375 | 200,000 | 200,201 | 2020/11/25 |
| 小計 | | 570,000 | 571,314 | |
| 合計 | | 2,162,000 | 2,164,383 | |

＊額面・評価額の単位未満は切り捨て。

## ○投資信託財産の構成

(2020年８月19日現在)

| 項目 | 当期末 | |
|---|---|---|
| | 評価額 | 比率 |
| | 千円 | % |
| 公社債 | 2,164,383 | 68.1 |
| コール・ローン等、その他 | 1,011,870 | 31.9 |
| 投資信託財産総額 | 3,176,253 | 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８月19日現在)

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 3,176,253,835 |
| コール・ローン等 | 1,008,018,870 |
| 公社債(評価額) | 2,164,383,267 |
| 未収利息 | 1,976,573 |
| 前払費用 | 1,875,125 |
| (B) 負債 | 604,189 |
| 未払解約金 | 603,000 |
| 未払利息 | 1,189 |
| (C) 純資産総額(Ａ－Ｂ) | 3,175,649,646 |
| 元本 | 3,112,610,329 |
| 次期繰越損益金 | 63,039,317 |
| (D) 受益権総口数 | 3,112,610,329口 |
| １万口当たり基準価額(Ｃ／Ｄ) | 10,203円 |

(注) 期首元本額は8,288,568,727円、期中追加設定元本額は1,394,946,702円、期中一部解約元本額は6,570,905,100円、１口当たり純資産額は1.0203円です。

## ○損益の状況 (2019年８月20日～2020年８月19日)

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | 20,874,808 |
| 受取利息 | 21,660,304 |
| 支払利息 | △ 785,496 |
| (B) 有価証券売買損益 | △ 22,026,194 |
| 売買益 | 4,150 |
| 売買損 | △ 22,030,344 |
| (C) 当期損益金(Ａ＋Ｂ) | △ 1,151,386 |
| (D) 前期繰越損益金 | 169,592,351 |
| (E) 追加信託差損益金 | 28,367,699 |
| (F) 解約差損益金 | △133,769,347 |
| (G) 計(Ｃ＋Ｄ＋Ｅ＋Ｆ) | 63,039,317 |
| 次期繰越損益金(Ｇ) | 63,039,317 |

＊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50 (適格機関投資家転売制限付) | 2,050,866,611 |
| 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) | 287,434,434 |
| 野村世界業種別投資シリーズ(マネープール・ファンド) | 214,572,748 |
| 野村世界高金利通貨投信 | 151,953,753 |
| ノムラ・アジア・シリーズ(マネープール・ファンド) | 102,454,283 |
| 野村DC運用戦略ファンド | 85,180,134 |
| 野村日経225ターゲット(公社債運用移行型)Lプライス(適格機関投資家専用) | 61,746,546 |
| 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 |
| ネクストコア | 2,282,012 |
| 第5回 野村短期公社債ファンド | 1,959,729 |
| 第11回 野村短期公社債ファンド | 1,861,757 |
| 野村ドイチェ・高配当インフラ関連株投信 (マネープールファンド) 年2回決算型 | 1,861,159 |
| 第3回 野村短期公社債ファンド | 1,371,897 |
| 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・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 |

| ファンド名 | 当期末 元本額 |
|---|---|
| | 円 |
| 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 |

| ファンド名 | 当期末 元本額 |
|---|---|
| | 円 |
| 野村テンプルトン・トータル・リターン Aコース | 983,381 |
| 野村テンプルトン・トータル・リターン Cコース | 983,381 |
| 野村テンプルトン・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 |
| 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信 | 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信（円コース）毎月分配型 | 982,608 |
| 野村新エマージング債券投信（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信（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信（円コース）年2回決算型 | 982,608 |
| 野村新エマージング債券投信（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信（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信（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信（豪ドルコース）毎月分配型 | 982,607 |

| ファンド名 | 当期末 元本額 |
|---|---|
| | 円 |
| 野村新エマージング債券投信（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信（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信（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信（米ドルコース）毎月分配型 | 981,451 |
| 野村通貨選択日本株投信（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 |
| 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 |
| 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 |
| 野村グローバルCB投信（マネープールファンド）年2回決算型 | 836,392 |
| 第7回 野村短期公社債ファンド | 686,093 |
| 野村通貨選択日本株投信（メキシコペソコース）毎月分配型 | 626,503 |
| 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（ブラジルレアルコース）毎月分配型 | 398,357 |
| 第10回 野村短期公社債ファンド | 391,715 |
| 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 | 373,897 |
| 野村通貨選択日本株投信（豪ドルコース）毎月分配型 | 177,539 |
| 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 | 149,947 |
| 野村通貨選択日本株投信（豪ドルコース）年2回決算型 | 132,547 |
| 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（ブラジルレアルコース）年2回決算型 | 100,946 |
| 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（インドネシアルピアコース）年2回決算型 | 98,261 |
| 野村ドイチェ・高配当インフラ関連株投信（米ドルコース）毎月分配型 | 98,261 |
| 野村ドイチェ・高配当インフラ関連株投信（米ドルコース）年2回決算型 | 98,261 |
| 野村PIMCO新興国インフラ関連債券投信（円コース）年2回決算型 | 98,261 |
| 野村PIMCO新興国インフラ関連債券投信（資源国通貨コース）年2回決算型 | 98,261 |
| 野村PIMCO新興国インフラ関連債券投信（アジア通貨コース）年2回決算型 | 98,261 |
| 野村米国ブランド株投資（円コース）毎月分配型 | 98,261 |

| ファンド名 | 当期末 元本額 |
|---|---|
| | 円 |
| 野村テンプルトン・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 |
| （年3%目標払出）のむラップ・ファンド（普通型） | 98,001 |
| （年6%目標払出）のむラップ・ファンド（普通型） | 98,001 |
| グローバル・ストック Aコース | 97,953 |
| グローバル・ストック Cコース | 97,953 |
| 野村通貨選択日本株投信（インドルピーコース）年2回決算型 | 63,772 |
| 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（中国元コース）年2回決算型 | 41,054 |
| 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 | 27,600 |
| 野村通貨選択日本株投信（中国元コース）毎月分配型 | 23,859 |
| 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 | 18,851 |
| 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 | 14,308 |
| 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テンプルトン・トータル・リターン Aコース | 9,818 |
| 野村DCテンプルトン・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 |

| ファンド名 | 当期末 元本額 |
|---|---|
| | 円 |
| 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 |
| ノムラ新興国債券ファンズ（野村SMA・EW向け） | 9,801 |
| 野村ブルーベイ・トータルリターンファンド（野村SMA・EW向け） | 9,801 |
| 野村PIMCO米国投資適格債券戦略ファンド（為替ヘッジあり）毎月分配型 | 9,797 |
| 野村PIMCO米国投資適格債券戦略ファンド（為替ヘッジあり）年2回決算型 | 9,797 |
| 野村ウエスタン・世界債券戦略ファンド Aコース | 9,797 |
| 野村ウエスタン・世界債券戦略ファンド Bコース | 9,797 |
| 野村ウエスタン・世界債券戦略ファンド Cコース | 9,797 |
| 野村ウエスタン・世界債券戦略ファンド Dコース | 9,797 |
| 野村ファンドラップ債券プレミア | 9,795 |
| 野村ファンドラップオルタナティブプレミア | 9,795 |
| 野村グローバル・クオリティ・グロース Aコース（野村SMA・EW向け） | 9,794 |
| 野村グローバル・クオリティ・グロース Bコース（野村SMA・EW向け） | 9,794 |
| 野村MFSグローバル・リサーチ・フォーカス株式 Aコース（野村SMA・EW向け） | 9,794 |
| 野村MFSグローバル・リサーチ・フォーカス株式 Bコース（野村SMA・EW向け） | 9,794 |
| 野村通貨選択日本株投信（ユーロコース）年2回決算型 | 3,114 |
| 野村通貨選択日本株投信（ユーロコース）毎月分配型 | 966 |

## ○お知らせ

該当事項はございません。