

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8期（決算日2021年1月20日）

作成対象期間（2020年7月21日～2021年1月20日）

受益者のみなさまへ

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

●当ファンドの仕組みは次の通りです。

商 品 分 類	追加型投信／内外／資産複合／特殊型（絶対収益追求型）
信 託 期 間	2016年10月21日以降、無期限とします。
運 用 方 針	主として、世界各国（新興国を含みます。）の株式、債券、不動産投資信託、商品等を実質的な投資対象とし、デリバティブ取引、為替予約取引等を実質的な取引対象とすることにより、絶対収益の獲得を目指して運用を行う投資信託証券（投資信託の受益証券（投資法人の投資証券を含みます。）。以下同じ。）に投資し、信託財産の成長を目標に運用を行うことを基本とします。
主 な 投 資 対 象	外貨建ての投資信託証券に投資する場合は、当該投資信託証券に対して対円での為替ヘッジを行うことを基本とします。
主 な 投 資 制 限	主として有価証券に投資する投資信託証券を主要投資対象とします。なお、コマーシャル・ペーパー等の短期有価証券ならびに短期金融商品等に直接投資する場合があります。
分 配 方 針	投資信託証券への投資割合には制限を設けません。 外貨建て資産への投資割合には制限を設けません。
	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 (分配落)	価 額			債 組 入 比 率	債 先 物 比 率	投 資 信 託 組 入 比 率	純 資 産 額
		税 分	込 配	期 騰 落 中 率				
	円	円		%	%	%	%	百万円
4 期(2019年 1 月21日)	9,010	0		△3.2	0.0	—	99.2	47,063
5 期(2019年 7 月22日)	9,300	0		3.2	0.0	—	99.2	42,892
6 期(2020年 1 月20日)	9,288	0		△0.1	0.0	—	99.2	36,344
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

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

* 債券先物比率は買い建て比率－売り建て比率。

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

○当期中の基準価額と市況等の推移

年 月 日	基 準	価 額		債 組 入 比 率	債 先 物 比 率	投 資 信 託 組 入 比 率
		騰 落	率			
(期 首)	円		%	%	%	%
2020年 7 月20日	9,242	—	—	0.0	—	99.2
7 月末	9,236	△0.1		0.0	—	99.0
8 月末	9,270	0.3		0.0	—	99.1
9 月末	9,129	△1.2		0.0	—	99.3
10月末	9,029	△2.3		0.0	—	99.0
11月末	9,114	△1.4		0.0	—	99.2
12月末	9,150	△1.0		0.0	—	99.2
(期 末)						
2021年 1 月20日	9,105	△1.5		0.0	—	99.1

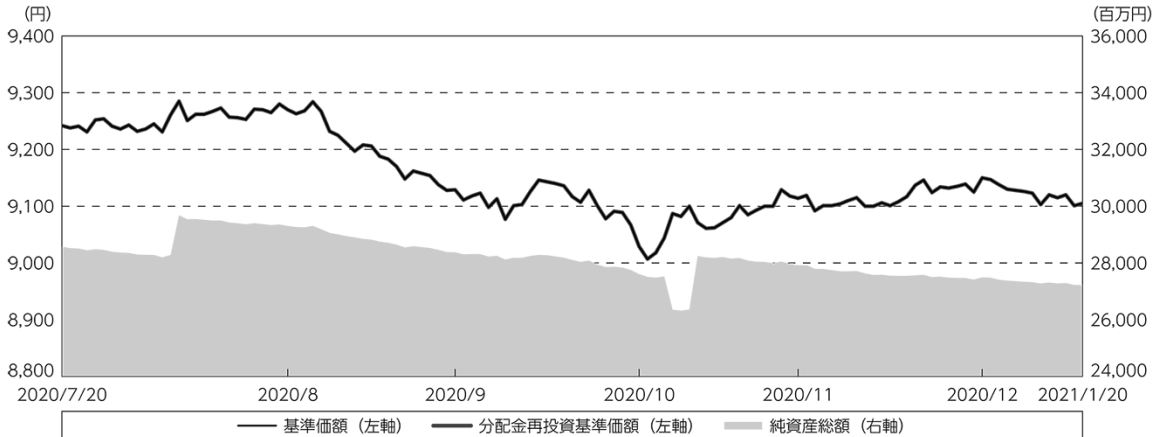
* 騰落率は期首比です。

* 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：9,242円

期 末：9,105円 (既払分配金(税込み)：0円)

騰落率：△ 1.5% (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(2020年7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9,242円から期末9,105円となりました。

(下落要因)

- ・「ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバースィファイド・エクイティ・アブソルート・リターン・ファンド クラスI2 円ヘッジ」が値下がりしたこと。

○投資環境

<世界株式市場>

市場予想を上回る米欧の経済指標や新型コロナウイルスのワクチン実用化への期待、FRB（米連邦準備制度委員会）のゼロ金利政策の長期化観測、米大統領選で民主党のバイデン氏が優勢となり米政治の不透明感が和らいだことなどを背景に、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、米中対立激化への懸念、世界的な新型コロナウイルスの感染再拡大や、FRBによる金融緩和の長期化観測が上昇要因となる一方、米大手製薬会社が新型コロナウイルスワクチンの臨床試験で高い有効性を発表したことや、米追加経済対策を巡る与野党協議進展への期待および追加対策での最終合意などが下落要因となり、当作成期間では僅かな値下がりとなりました。欧州債券は、EU（欧州連合）が7,500億ユーロの欧州復興基金の創設で合意したことや、新型コロナウイルスワクチンの早期実用化への期待などから当作成期間では値上がりとなりました。

<為替市場>

当作成期中において、米中対立への懸念が高まったことや、FRBによる金融緩和の長期化観測などを受けて、米ドルは円に対して下落しました。一方、各国の経済活動再開による景気回復期待や、新型コロナウイルスワクチンの緊急使用が承認され、ワクチン普及による世界経済正常化への期待が高まったことなどを背景に、ユーロは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、以下の指定投資信託証券（投資対象ファンド）の見直しを行いました。
除外ファンド：レッジ・メイソン・マーティン・カリー・ヨーロピアン・アブソリュート・アルファ・ファンド - クラスJ（PF）日本円 アキュムレーティング（ヘッジあり）

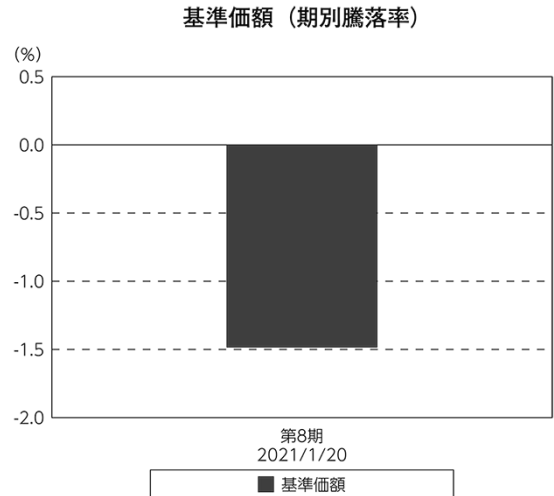
・指定投資信託証券の組入れ比率推移

ファンド名	期首	7月末	8月末	9月末	10月末	11月末	12月末	期末
ノムラスマートプレミアムF	17.1%	17.4%	16.7%	16.4%	16.6%	20.3%	20.0%	23.0%
グローバル・アセット・モデル・ファンドF	10.0%	10.2%	9.7%	9.7%	9.7%	9.8%	9.9%	9.9%
インベスコ・ファンズ・グローバル・ターゲティッド・リターンズ・セレクト・ファンド (C アキュムレーション 日本円ヘッジ・シェアクラス)	22.1%	22.2%	22.9%	23.3%	23.4%	22.8%	22.7%	16.7%
LM・カレンシー・アルファ・ファンドF	15.0%	14.8%	14.5%	14.8%	14.7%	19.7%	20.0%	20.0%
ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・エクイティ・アプルーート・リターン・ファンド クラスI2 円ヘッジ	34.8%	34.2%	35.1%	34.8%	34.5%	26.4%	26.6%	29.5%
レグ・メイソン・マーティン・カリー・ヨーロピアン・アプルーート・アルファ・ファンド - クラスJ (PF) 日本円 アキュムレーティング (ヘッジあり)	0.1%	0.1%	0.1%	0.1%	—	—	—	—
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%

○当ファンドのベンチマークとの差異

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

グラフは、期中の当ファンドの期別基準価額騰落率です。



(注) 基準価額の騰落率は分配金込みです。

◎分配金

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

○分配原資の内訳

(単位：円、1 万口当たり・税込み)

項 目	第 8 期
	2020年 7 月21日～ 2021年 1 月20日
当期分配金	—
(対基準価額比率)	— %
当期の収益	—
当期の収益以外	—
翌期繰越分配対象額	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

(2020年7月21日～2021年1月20日)

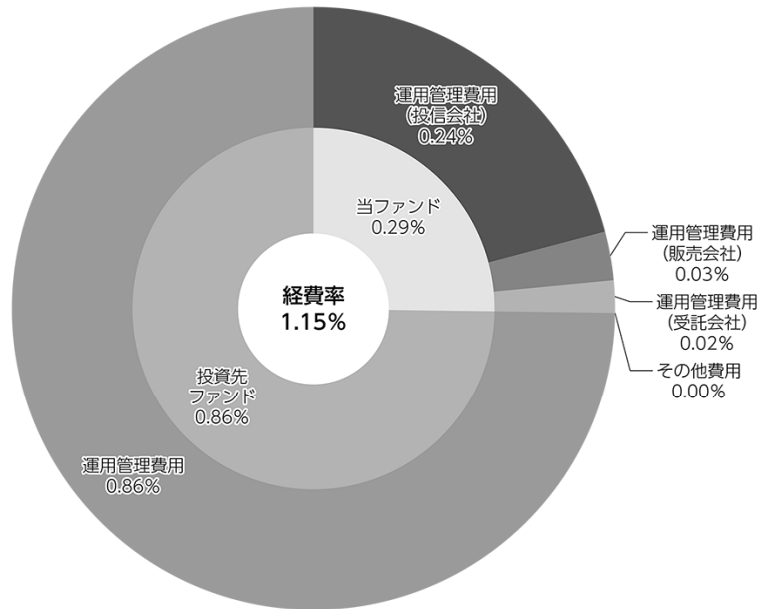
項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 14	% 0.150	(a)信託報酬＝期中の平均基準価額×信託報酬率
(投 信 会 社)	(11)	(0.122)	ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等
(販 売 会 社)	(2)	(0.017)	購入後の情報提供、運用報告書等各種書類の送付、口座内でのファンドの管理および事務手続き等
(受 託 会 社)	(1)	(0.011)	ファンドの財産の保管・管理、委託会社からの指図の実行等
(b) そ の 他 費 用	0	0.002	(b)その他費用＝期中のその他費用÷期中の平均受益権口数
(監 査 費 用)	(0)	(0.002)	監査費用は、監査法人等に支払うファンドの監査に係る費用
合 計	14	0.152	
期中の平均基準価額は、9,154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1.15%です。



(単位: %)

経費率(①+②)	1.15
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	0.86

(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

(2020年7月21日～2021年1月20日)

投資信託証券

銘柄		買付		売付	
		口数	金額	口数	金額
国内	グローバル・アセット・モデル・ファンドF	11,216	140,479	25,931	324,723
	ノムラスマートプレミアムF	159,367	1,836,701	68,673	779,421
	LM・カレンシー・アルファ・ファンドF	156,653	1,612,956	45,340	466,023
	インベスコ・ファンズ・グローバル・ターゲティッド・リターンズ・セレクト・ファンド (C[アキュムレーション 日本円ヘッジ・シェアクラス])	62,701	605,470	248,737	2,404,702
	レグ・メイソン・マーティン・カリー・ヨーロッパ・アブソリュート・アルファ・ファンド -クラスJ (PP) 日本円 アキュムレーション (ヘッジあり)	—	—	4,697	42,299
	ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・ エクイティ・アブソリュート・リターン・ファンド クラスI2 円ヘッジ	134,714	1,286,525	255,061	2,419,574
合 計		524,651	5,482,133	648,439	6,436,744

*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

(2020年7月21日～2021年1月20日)

利害関係人との取引状況

<野村ファンドラップオルタナティブプレミア>

区分	買付額等			売付額等	うち利害関係人との取引状況	
	A	うち利害関係人との取引状況B	$\frac{B}{A}$			
投資信託証券	百万円 5,482	百万円 3,590	% 65.5	百万円 6,436	百万円 1,570	% 24.4

<野村マネー マザーファンド>

区分	買付額等			売付額等	うち利害関係人との取引状況	
	A	うち利害関係人との取引状況B	$\frac{B}{A}$			
公社債	百万円 7,071	百万円 100	% 1.4	百万円 —	百万円 —	% —

平均保有割合 0.0%

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

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

○自社による当ファンドの設定、解約状況

(2020年7月21日～2021年1月20日)

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

○組入資産の明細

(2021年1月20日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘	柄	期首(前期末)	当 期 末		
		口 数	口 数	評 価 額	比 率
		口	口	千円	%
グローバル・アセット・モデル・ファンドF		232,024	217,309	2,695,935	9.9
ノムラスマートプレミアムF		445,798	536,492	6,247,985	23.0
LM・カレンシー・アルファ・ファンドF		412,151	523,464	5,458,159	20.0
インベスコ・ファンズーグローバル・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)		651,728	465,692	4,537,702	16.7
レグ・メイソン・マーティン・カリー・ヨーロッパ・アブソリュート・アルファ・ファンド - クラスJ (PF) 日本円 アキュムレーティング (ヘッジあり)		4,697	－	－	－
ブラックロック・ストラテジック・ファンズ ブラックロック・アメリカズ・ダイバーシファイド・ エクイティ・アブソリュート・リターン・ファンド クラスI2 円ヘッジ		988,677	868,330	8,044,174	29.5
合 計		2,735,075	2,611,287	26,983,957	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1月20日現在)

項 目	当 期 末	
	評 価 額	比 率
	千円	%
投資信託受益証券	26,983,957	98.8
野村マネー マザーファンド	9	0.0
コール・ローン等、その他	336,025	1.2
投資信託財産総額	27,319,991	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1月20日現在)

項 目	当 期 末
	円
(A) 資産	27,319,991,588
コール・ローン等	336,023,949
投資信託受益証券(評価額)	26,983,957,648
野村マネー マザーファンド(評価額)	9,991
(B) 負債	96,785,875
未払解約金	54,145,373
未払信託報酬	42,171,780
未払利息	205
その他未払費用	468,517
(C) 純資産総額(A－B)	27,223,205,713
元本	29,897,847,472
次期繰越損益金	△ 2,674,641,759
(D) 受益権総口数	29,897,847,472口
1万口当たり基準価額(C／D)	9,105円

(注) 期首元本額は30,919,978,958円、期中追加設定元本額は4,249,488,143円、期中一部解約元本額は5,271,619,629円、1口当たり純資産額は0.9105円です。

○損益の状況 (2020年7月21日～2021年1月20日)

項 目	当 期
	円
(A) 配当等収益	△ 65,283
支払利息	△ 65,283
(B) 有価証券売買損益	△ 335,108,418
売買益	438,757,044
売買損	△ 773,865,462
(C) 信託報酬等	△ 42,640,297
(D) 当期損益金(A＋B＋C)	△ 377,813,998
(E) 前期繰越損益金	△ 499,663,052
(F) 追加信託差損益金	△1,797,164,709
(配当等相当額)	(173,557,541)
(売買損益相当額)	(△1,970,722,250)
(G) 計(D＋E＋F)	△2,674,641,759
(H) 収益分配金	0
次期繰越損益金(G＋H)	△2,674,641,759
追加信託差損益金	△1,797,164,709
(配当等相当額)	(173,557,541)
(売買損益相当額)	(△1,970,722,250)
分配準備積立金	42,319,139
繰越損益金	△ 919,796,189

* 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(2020年7月21日～2021年1月20日)は以下の通りです。

項 目	当 期
	2020年7月21日～ 2021年1月20日
a. 配当等収益(経費控除後)	0円
b. 有価証券売買等損益(経費控除後・繰越欠損金補填後)	0円
c. 信託約款に定める収益調整金	173,557,541円
d. 信託約款に定める分配準備積立金	42,319,139円
e. 分配対象収益(a＋b＋c＋d)	215,876,680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
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※分配落ち後の基準価額が個別元本と同額または上回る場合、分配金は全額普通分配金となります。

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

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

○お知らせ

該当事項はございません。

ノムラスマートプレミアムF（適格機関投資家専用）

第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 円	期騰落率	株式組入比率	株式先物比率	債券組入比率	債券先物比率	投資信託組入比率	純資産総額
		%	%	%	%	%	%	百万円
(設定日) 2016年9月29日	10,000	—	—	—	—	—	—	0.1
1期(2017年12月13日)	9,381	△ 6.2	—	△ 1.2	53.5	110.5	24.9	9,895
2期(2018年12月13日)	9,038	△ 3.7	—	△ 12.6	52.0	224.9	23.8	7,582
3期(2019年12月13日)	10,606	17.3	—	26.1	44.7	176.8	23.1	7,843
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 組 入 比 率	株 先 物 比 率	債 組 入 比 率	債 先 物 比 率	投 資 信 託 証 券 組 入 比 率
		騰 落 率					
(期 首)	円	%	%	%	%	%	%
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)							
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、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、期を通じて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もより株式投資のリスク（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		項 目 の 概 要
	金 額	比 率	
(a) 信託報酬（基本報酬）	円 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 ※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 ※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	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$
	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
ノムラスマートプレミアムマザーファンド	千口 4, 474, 924	千口 3, 116, 953	千円 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
ノムラスマートプレミアムマザーファンド	千円 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、期を通じて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いません。

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

○ 1 万口当たりの費用明細

(2019年12月14日～2020年12月14日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 売 買 委 託 手 数 料	円 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 ※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 ※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)	
(そ の 他)	(5)	(0.030)	
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			千円	千円
	国債証券		1,874,905	1,443,366
外 国	アメリカ	国債証券	千米ドル 60,247	千米ドル 48,400
	カナダ	国債証券	千カナダドル 17,326	千カナダドル 11,482
	イギリス	国債証券	千英ポンド 5,563	千英ポンド 5,109
	スウェーデン	国債証券	千スウェーデンクローナ 10,607	千スウェーデンクローナ 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 —	千ズロチ 42,895
	メキシコ	国債証券	千メキシコペソ 74,482	千メキシコペソ 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	NEXT FUNDS 東証REIT指数連動型上場投信	口	千円	口	千円
		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 (46,200)	199 (1,888)	3,800	103
	ALERIAN MLP ETF	18,000 (△ 231,000)	130 (△ 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 (△ 113,800)	787 (△ 1,040)	—	—
	UNITED STATES OIL FUND LP	13,600 (14,225)	393 (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 (△ 284,375)	44,186 (—)	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
国 内	株式先物取引	百万円 3,974	百万円 3,882	百万円 3,914	百万円 4,535
	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
	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	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$
公社債	百万円 12,483	百万円 —	% —	百万円 14,208	百万円 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
アメリカ	千米ドル 25,400	千米ドル 28,496	千円 2,964,737	% 16.8	% —	% 2.9	% 7.4	% 6.4
カナダ	千カナダドル 6,000	千カナダドル 6,223	507,244	2.9	—	—	2.9	—
イギリス	千英ポンド 4,000	千英ポンド 4,457	616,769	3.5	—	3.5	—	—
スウェーデン	千スウェーデンクローナ 2,000	千スウェーデンクローナ 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	—	—
メキシコ	千メキシコペソ 15,000	千メキシコペソ 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	額面金額	評 価 額		償還年月日	
					外貨建金額	邦貨換算金額		
アメリカ			%	千米ドル	千米ドル	千円		
	国債証券	TSY INFL IX N/B	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				千スウェーデンクローナ	千スウェーデンクローナ			
	国債証券	SWEDISH GOVERNMENT	1.5	2,000	2,112	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	BUNDESREP. 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)	当期期末		
		口 数	口 数	評 価 額	比 率
NEXT FUNDS 東証REIT指数連動型上場投信		口 50,500	口 90,400	千円 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)				
		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	売 建 額
国 内	株式先物取引	T O P I X	百万円	百万円
		日経 2 2 5	—	678
			373	—
外	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
国	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	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（適格機関投資家専用）

第14期(2019年3月6日～2020年3月5日)

○当ファンドの仕組み

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

○最近5期の運用実績

決算期	基準価額	騰落率	ベンチマーク 日本円1ヵ月LIBOR	株式組入比率	株式先物比率	債券組入比率	債券先物比率	純資産額
	円	%	%	%	%	%	%	百万円
10期(2016年3月7日)	12,247	1.6	0.05	—	△14.8	—	13.7	1,964
11期(2017年3月6日)	12,281	0.3	△0.06	—	7.2	—	△7.1	1,880
12期(2018年3月5日)	12,445	1.3	△0.03	—	5.5	—	△5.9	11,524
13期(2019年3月5日)	12,251	△1.6	△0.08	—	10.4	—	△10.5	8,363
14期(2020年3月5日)	11,894	△2.9	△0.11	—	3.7	—	△3.1	4,127

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

* 株式先物比率、債券先物比率は買い建て比率－売り建て比率。

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

○当期中の基準価額と市況等の推移

年月日	基準価額	騰落率	ベンチマーク 日本円1ヵ月LIBOR	株式組入比率	株式先物比率	債券組入比率	債券先物比率
(期首)	円	%	%	%	%	%	%
2019年3月5日	12,251	—	—	—	10.4	—	△10.5
3月末	12,142	△0.9	△0.01	—	2.9	—	△2.8
4月末	12,067	△1.5	△0.01	—	2.5	—	△2.7
5月末	11,997	△2.1	△0.03	—	2.1	—	△2.7
6月末	12,072	△1.5	△0.04	—	5.2	—	△5.4
7月末	12,171	△0.7	△0.05	—	5.9	—	△6.1
8月末	11,955	△2.4	△0.05	—	9.3	—	△9.1
9月末	11,893	△2.9	△0.06	—	11.7	—	△11.7
10月末	11,892	△2.9	△0.07	—	10.1	—	△9.5
11月末	11,904	△2.8	△0.08	—	8.2	—	△7.8
12月末	11,938	△2.6	△0.10	—	6.6	—	△6.5
2020年1月末	11,815	△3.6	△0.11	—	6.5	—	△7.2
2月末	11,817	△3.5	△0.11	—	9.2	—	△9.2
(期末)							
2020年3月5日	11,894	△2.9	△0.11	—	3.7	—	△3.1

* 騰落率は期首比です。

* 当ファンドはマザーファンドを組み入れますので、「株式組入比率」、「株式先物比率」、「債券組入比率」、「債券先物比率」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、-2.91%となり、ベンチマークの-0.11%を2.80ポイント下回りました。債券国別選択はプラスに寄与しましたが、株式国別選択、通貨選択がマイナスに影響し、基準価額は下落しました。株式部分では、概ね買い建てていたイタリア株、買い建てから売り建てに変更したスペイン株はプラスに寄与しましたが、概ね売り建てていたスイス株、フランス株、日本株がマイナスに影響しました。債券部分では、売り建てていたカナダ債、米国債はマイナスに影響しましたが、買い建てていた豪州債、英国債がプラスに寄与しました。為替部分では、機動的にポジションを変更したスウェーデン・クローナ、売り建てていた英ポンドはプラスに寄与しましたが、買い建てから売り建てに変更したニュージーランド・ドル、買い建てていたユーロがマイナスに影響しました。

【運用経過】

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

【今後の運用方針】

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

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

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

○1口当たりの費用明細

(2019年3月6日～2020年3月5日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
	円	%	
(a) 信託報酬（基本報酬）	119	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）	(105)	(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	5	0.041	(c)売買委託手数料＝期中の売買委託手数料÷期中の平均受益権口数
（先物・オプション）	(5)	(0.041)	※売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(d) そ の 他 費 用	8	0.064	(d)その他費用＝期中のその他費用÷期中の平均受益権口数
（監 査 費 用）	(0)	(0.003)	監査費用は、監査法人等に支払うファンドの監査に係る費用
（そ の 他）	(7)	(0.061)	信託事務の処理に要するその他の諸費用
合 計	132	1.095	
期中の平均基準価額は、11,971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

(2019年3月6日～2020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	213,935	321,330	2,885,354	4,337,120

*単位未満は切り捨て。

○利害関係人との取引状況等

(2019年3月6日～2020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

(2020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	5,383,309	2,711,890	4,085,733

*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	4,085,733	97.7
コール・ローン等、その他	96,045	2.3
投資信託財産総額	4,181,778	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（1,928,712千円）の投資信託財産総額（6,590,503千円）に対する比率は29.3%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=107.53円、1カナダドル=80.26円、1英ポンド=138.38円、1スイスフラン=112.46円、1ユーロ=119.72円、1香港ドル=13.84円、1豪ドル=71.15円。

○資産、負債、元本及び基準価額の状況（2020年3月5日現在）

項 目	当 期 末
	円
(A) 資産	4,181,778,862
コール・ローン等	96,044,873
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)	4,085,733,989
(B) 負債	54,714,455
未払解約金	25,673,866
未払信託報酬	28,944,048
未払利息	120
その他未払費用	96,421
(C) 純資産総額(A－B)	4,127,064,407
元本	3,469,860,000
次期繰越損益金	657,204,407
(D) 受益権総口数	346,986口
1口当たり基準価額(C／D)	11,894円

(注) 期首元本額は6,826,940,000円、期中追加設定元本額は334,020,000円、期中一部解約元本額は3,691,100,000円、1口当たり純資産額は11,894円です。

○損益の状況（2019年3月6日～2020年3月5日）

項 目	当 期
	円
(A) 配当等収益	△ 31,830
支払利息	△ 31,830
(B) 有価証券売買損益	△ 50,459,020
売買益	70,293,318
売買損	△120,752,338
(C) 信託報酬等	△ 68,662,032
(D) 当期損益金(A＋B＋C)	△119,152,882
(E) 前期繰越損益金	△ 26,303,041
(F) 追加信託差損益金	802,660,330
(配当等相当額)	(712,306,974)
(売買損益相当額)	(90,353,356)
(G) 計(D＋E＋F)	657,204,407
次期繰越損益金(G)	657,204,407
追加信託差損益金	802,660,330
(配当等相当額)	(712,306,366)
(売買損益相当額)	(90,353,964)
分配準備積立金	31,465,494
繰越損益金	△176,921,417

* 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16期（計算期間：2019年3月6日～2020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、カナダ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、スペイン株先物はボラティリティ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、豪州債先物は相対的な長短金利差の観点から魅力度が上昇、さらに買い建てました。一方、ドイツ債先物は相対的な長短金利差の観点から魅力度が低下、買い建てから売り建てに変更しました。
為替では、カナダ・ドルは相対的なインフレ率の上昇から魅力度が上昇、売り建てから買い建てに変更しました。一方、ニュージーランド・ドルは株式市場からの資金流出懸念から魅力度が低下、買い建てから売り建てに変更しました。
- (2) 基準価額は期首15,381円から期末15,066円に315円の値下がりとなりました。

【今後の運用方針】

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

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

○ 1 万口当たりの費用明細

(2019年 3 月 6 日～2020年 3 月 5 日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 売 買 委 託 手 数 料 (先 物 ・ オ プ シ ョ ン)	円 6 (6)	% 0.042 (0.042)	(a) 売買委託手数料＝期中の売買委託手数料÷期中の平均受益権口数 ※売買委託手数料は、有価証券等の売買の際、売買仲介人に支払う手数料
(b) そ の 他 費 用 (そ の 他)	9 (9)	0.063 (0.063)	(b) その他費用＝期中のその他費用÷期中の平均受益権口数 信託事務の処理に要するその他の諸費用
合 計	15	0.105	
期中の平均基準価額は、15,101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

(2019年 3 月 6 日～2020年 3 月 5 日)

先物取引の銘柄別取引・残高状況

銘 柄 別			買 建		売 建			当 期 未 評 価 額	
			新 規 買 付 額	決 済 額	新 規 売 付 額	決 済 額	買 建 額	売 建 額	評 価 損 益
国 内	株式先物取引	T O P I X	百万円	百万円	百万円	百万円	百万円	百万円	百万円
	債券先物取引	1 0 年国債標準物	67	32	577	589	60	—	△ 7
外 国	株式先物取引	SPEMINI	547	637	—	—	150	—	△0.957017
		CAN60	863	565	793	1,316	288	—	△ 1
		SPI200	1,390	1,073	—	—	506	—	△ 16
		FT100	430	321	589	691	122	—	△ 1
		SWISSMKT	129	124	1,056	1,227	—	91	△ 1
		HANGSENG	4,363	5,031	108	—	—	108	0.406896
		AEX	470	468	1,126	1,161	—	80	10
		CAC40	28	27	2,511	2,510	—	71	△0.776982
		DAX30	547	1,128	551	560	36	—	△ 3
		FTSE/MIB	1,692	1,745	744	578	—	380	△ 2
		IBEX	3,511	4,123	572	366	—	191	24
	債券先物取引	TNOTE (10YEAR)	—	—	6,314	6,211	—	1,360	△ 33
		CANADA	—	—	9,895	10,865	—	1,612	△ 32
		AU10YR	14,826	12,972	—	—	3,038	—	106
		GILTS	7,708	8,118	—	—	1,055	—	15
		BUNDS	975	1,747	5,862	5,031	—	859	△0.245426

*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

(2019年3月6日～2020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

(2020年3月5日現在)

先物取引の銘柄別期末残高

銘柄別			当期	
			買建額	売建額
国内			百万円	百万円
	株式先物取引	TOPIX	60	—
	債券先物取引	10年国債標準物	—	461
外国	株式先物取引	AEX	—	80
		CAC40	—	71
		CAN60	288	—
		DAX30	36	—
		FT100	122	—
		FTSE/MIB	—	380
		HANGSENG	—	108
		IBEX	—	191
		SPI200	506	—
		SPEMINI	150	—
		SWISSMKT	—	91
	債券先物取引	AU10YR	3,038	—
		BUNDS	—	859
		CANADA	—	1,612
		GILTS	1,055	—
		TNOTE (10YEAR)	—	1,360

* 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	6,590,503	100.0
投資信託財産総額	6,590,503	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（1,928,712千円）の投資信託財産総額（6,590,503千円）に対する比率は29.3%です。

*外貨建て資産は、期末の時価をわが国の対顧客電信売買相場の仲値により邦貨換算したものです。1米ドル=107.53円、1カナダドル=80.26円、1英ポンド=138.38円、1スイスフラン=112.46円、1ユーロ=119.72円、1香港ドル=13.84円、1豪ドル=71.15円。

○資産、負債、元本及び基準価額の状況（2020年3月5日現在）

項 目	当 期 末
	円
(A) 資産	17,249,150,610
コール・ローン等	4,311,997,657
未収入金	11,055,262,580
差入委託証拠金	1,881,890,373
(B) 負債	10,806,716,008
未払金	10,806,710,594
未払利息	5,414
(C) 純資産総額(A－B)	6,442,434,602
元本	4,276,066,408
次期繰越損益金	2,166,368,194
(D) 受益権総口数	4,276,066,408口
1万口当たり基準価額(C／D)	15.066円

(注) 期首元本額は6,979,921,017円、期中追加設定元本額は552,925,038円、期中一部解約元本額は3,256,779,647円、1口当たり純資産額は1.5066円です。

(注) 当マザーファンドを投資対象とする投資信託の当期末元本額
・グローバル・アセット・モデル・ファンド（適格機関投資家専用）
2,711,890,342円
・野村グローバル・アセット・モデル・ファンド（野村SMA・EW向け）
1,235,566,421円
・野村グローバル・アセット・モデル・ファンド（野村SMA向け）
195,625,734円
・野村FQグローバルLS mid（非課税適格機関投資家専用）
132,983,911円

○損益の状況（2019年3月6日～2020年3月5日）

項 目	当 期
	円
(A) 配当等収益	△ 148,083
その他収益金	3,426,179
支払利息	△ 3,574,262
(B) 有価証券売買損益	△ 307,739,794
売買益	1,429,866,087
売買損	△1,737,605,881
(C) 先物取引等取引損益	86,639,005
取引益	965,635,344
取引損	△ 878,996,339
(D) 保管費用等	△ 5,792,619
(E) 当期損益金(A＋B＋C＋D)	△ 227,041,491
(F) 前期繰越損益金	3,756,013,449
(G) 追加信託差損益金	279,744,962
(H) 解約差損益金	△1,642,348,726
(I) 計(E＋F＋G＋H)	2,166,368,194
次期繰越損益金(I)	2,166,368,194

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

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

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

○お知らせ

該当事項はございません。

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

2020年2月29日決算

●当ファンドの仕組みは次の通りです。

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

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

損益計算書および純資産変動計算書

2020年2月29日に終了する計測期間

	EUR
収益	
配当金	6,920,721
債券利息	11,428,190
市場ディスカウントのアクリーション／(市場プレミアムのアモチゼーション)	(771,980)
銀行利息	-
スワップに係る受取利息	6,933,025
その他の収益	113,882
	24,623,838
費用	
運用報酬および投資顧問報酬	5,556,052
サービス・エージェンツ報酬	507,931
保管費用	163,353
租税	227,021
管理費用	51,737
設立費用償却	-
当座借越利息	162,982
スワップに係る支払利息	9,509,869
その他運用費用	-
費用免除額合計	-
その他支払利息	59,339
	16,238,284
当期投資純利益／(損失)	8,385,554
支払および未払配当金	(2,920,380)
未実現譲渡益税引当金の増加(減少)	(5,752)
受益証券発行(買戻し)による受取(支払)	(77,094,031)
投資有価証券、デリバティブ、外国通貨およびその他の取引に係る実現純利益(損失)	6,260,892
外国為替先渡し契約に係る未実現評価益(評価損)	19,335,707
先物契約に係る未実現評価益(評価損)	14,189,851
クレジット・デフォルト・スワップに係る未実現評価益(評価損)	2,403,943
バリエアンス・スワップに係る未実現評価益(評価損)	750,000
ボラティリティ・スワップに係る未実現評価益(評価損)	(1,879,074)
インフレ連動スワップに係る未実現評価益(評価損)	(209,416)
金利スワップに係る未実現評価益(評価損)	1,322,612
エクイティ・スワップに係る未実現評価益(評価損)	-
コモディティ・スワップに係る未実現評価益(評価損)	2,372,233
トータル・リターン・スワップに係る未実現評価益(評価損)	(12,465,070)
スワップ先物に係る未実現評価益(評価損)	(1,378,022)
オプション／スワップションに係る未実現評価益(評価損)	(7,157,775)
投資有価証券に係る未実現評価益(評価損)	1,814,477
外国通貨およびその他の取引に係る未実現評価益(評価損)	(258,140)
期首純資産	699,994,796
期末純資産	653,462,405

投資有価証券明細表(2020年2月29日現在)

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
公式な証券市場に上場されているまたは別の規制市場で取引 されている譲渡可能有価証券			
株式			
オーストラリア			
Alumina Ltd	288,076	329,995	0.05
AMP Ltd	432,602	429,051	0.06
Metcash Ltd	254,222	372,003	0.06
Newcrest Mining Ltd	24,920	387,786	0.06
Nine Entertainment Co Holdings Ltd	48,602	45,473	0.01
Origin Energy Ltd	95,056	392,558	0.06
QBE Insurance Group Ltd	105,406	847,545	0.13
Woodside Petroleum Ltd	41,026	677,346	0.10
		3,481,757	0.53
オーストリア			
BAWAG Group AG 144A	2,155	83,054	0.01
Erste Group Bank AG	7,127	212,242	0.03
OMV AG	6,744	251,450	0.04
Wienerberger AG	4,795	110,285	0.02
		657,031	0.10
ベルギー			
Ageas	6,052	258,088	0.04
Barco NV	1,278	247,932	0.04
D'ieteren SA/NV	983	51,706	0.01
Proximus SADP	12,923	282,884	0.04
		840,610	0.13
バミューダ			
COSCO SHIPPING Ports Ltd	354,000	215,096	0.03
Hiscox Ltd	30,843	448,778	0.07
Lancashire Holdings Ltd	59,675	516,675	0.08
Pacific Basin Shipping Ltd	1,169,000	157,618	0.03
		1,338,167	0.21
ブラジル			
Itau Unibanco Holding SA (Preferred)	80,900	509,299	0.08
Itau Unibanco Holding SA ADR	40,627	253,280	0.04
		762,579	0.12
カナダ			
Agnico Eagle Mines Ltd	8,929	409,296	0.06
Barrick Gold Corp	38,080	705,378	0.11
Canadian Natural Resources Ltd	25,321	582,701	0.09
Wheaton Precious Metals Corp	16,062	452,496	0.07
		2,149,871	0.33

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ケイマン諸島			
Alibaba Group Holding Ltd	9,100	212,568	0.03
Alibaba Group Holding Ltd ADR	3,961	716,395	0.11
Baidu Inc ADR	2,682	283,381	0.04
Bitauto Holdings Ltd ADR	15,485	206,959	0.03
CK Asset Holdings Ltd	60,000	341,806	0.05
CK Hutchison Holdings Ltd	125,000	988,983	0.15
JD.com Inc ADR	48,696	1,643,852	0.25
Minth Group Ltd	90,000	287,611	0.05
NetEase Inc ADR	8,222	2,346,973	0.36
Sohu.com Ltd ADR	5,932	48,236	0.01
Tencent Holdings Ltd	57,700	2,602,687	0.40
		9,679,451	1.48
中国			
Beijing Capital International Airport Co Ltd - H Shares	396,000	281,297	0.04
China Oilfield Services Ltd - H Shares	344,000	402,379	0.06
China Pacific Insurance Group Co Ltd - H Shares	197,400	591,652	0.09
Dongfeng Motor Group Co Ltd - H Shares	800,000	576,681	0.09
Huayu Automotive Systems Co Ltd - A Shares	79,793	290,482	0.04
Jiangsu Yanghe Brewery Joint-Stock Co Ltd - A Shares	44,893	568,924	0.09
Suofeiya Home Collection Co Ltd - A Shares	98,598	241,924	0.04
		2,953,339	0.45
デンマーク			
AP Moller - Maersk A/S	145	130,361	0.02
Carlsberg A/S	2,533	301,388	0.05
Novo Nordisk A/S	12,230	655,494	0.10
Vestas Wind Systems A/S	4,831	413,639	0.06
		1,500,882	0.23
フィンランド			
Kone Oyj	6,036	302,404	0.05
Nokia Oyj	44,159	155,771	0.02
Stora Enso Oyj	34,082	363,910	0.06
TietoEVRY Oyj	1,554	39,876	0.01
UPM-Kymmene Oyj	24,437	672,384	0.10
		1,534,345	0.24
フランス			
Air Liquide SA	2,601	321,484	0.05
AXA SA	22,007	464,568	0.07
BNP Paribas SA	7,304	315,789	0.05
Bureau Veritas SA	11,164	245,273	0.04
Capgemini SE	5,331	523,344	0.08
Carrefour SA	34,471	548,261	0.08
Cie Generale des Etablissements Michelin SCA	4,878	474,873	0.07
Edenred	1,380	63,528	0.01
Eiffage SA	3,327	328,774	0.05
Elis SA	7,436	116,225	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Engie SA	21,961	335,015	0.05
Hermes International	474	299,094	0.05
L'Oreal SA	1,287	309,781	0.05
Orange SA	37,115	456,700	0.07
Publicis Groupe SA	4,588	158,538	0.02
Safran SA	1,791	224,009	0.03
Sanofi	23,084	1,947,828	0.30
TOTAL SA	73,483	2,825,054	0.43
Vivendi SA	12,796	297,955	0.05
		10,256,093	1.57
ドイツ			
Allianz SE	1,354	267,225	0.04
Bayer AG	21,220	1,369,433	0.21
Deutsche Post AG	16,918	462,792	0.07
Deutsche Telekom AG	44,891	669,908	0.10
Fielmann AG	4,201	263,298	0.04
Merck KGaA	2,889	317,284	0.05
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,210	283,624	0.05
Porsche Automobil Holding SE (Preferred)	5,176	283,386	0.04
RWE AG	10,642	334,318	0.05
SAP SE	4,249	471,512	0.07
Schaeffler AG (Preferred)	15,646	124,918	0.02
TAG Immobilien AG	12,019	268,865	0.04
Volkswagen AG (Preferred)	5,384	774,758	0.12
		5,891,321	0.90
香港			
AIA Group Ltd	87,200	782,293	0.12
China Mobile Ltd	74,500	533,338	0.08
CNOOC Ltd	660,000	822,086	0.13
		2,137,717	0.33
インド			
Bharat Heavy Electricals Ltd	428,159	163,955	0.02
Housing Development Finance Corp Ltd	26,188	721,524	0.11
ICICI Bank Ltd ADR	77,225	977,557	0.15
Infosys Ltd ADR	44,993	430,950	0.07
Kotak Mahindra Bank Ltd	11,485	234,554	0.04
Mahindra & Mahindra Ltd	54,709	315,125	0.05
Shriram Transport Finance Co Ltd	39,368	600,513	0.09
UPL Ltd	41,274	272,953	0.04
		3,717,131	0.57
インドネシア			
Bank Negara Indonesia Persero Tbk PT	808,000	359,299	0.06
アイルランド			
Kingspan Group Plc	8,585	486,340	0.07

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Ryanair Holdings Plc ADR	8,964	585,458	0.09
		1,071,798	0.16
イスラエル			
Plus500 Ltd	26,607	291,689	0.04
イタリア			
Assicurazioni Generali SpA	17,863	295,365	0.04
Banco BPM SpA	158,545	316,059	0.05
Buzzi Unicem SpA	9,034	175,034	0.03
Enel SpA	41,989	322,308	0.05
Eni SpA	28,197	319,190	0.05
Hera SpA	88,832	353,551	0.05
Intesa Sanpaolo SpA	174,935	387,481	0.06
Iren SpA	21,456	61,192	0.01
Saipem SpA	72,357	249,415	0.04
Telecom Italia SpA/Milano	824,735	418,058	0.06
		2,897,653	0.44
日本			
Nintendo Co Ltd ADR	4,092	156,606	0.02
Sony Corp	14,200	784,916	0.12
		941,522	0.14
ルクセンブルク			
ArcelorMittal SA	22,792	290,416	0.04
マレーシア			
British American Tobacco Malaysia Bhd	13,400	36,299	0.01
オランダ			
AerCap Holdings NV	6,215	287,559	0.04
Altice Europe NV	49,701	248,505	0.04
ASM International NV	3,205	334,201	0.05
Heineken Holding NV	4,011	321,482	0.05
ING Groep NV	66,931	569,817	0.09
Intertrust NV 144A	8,247	124,654	0.02
Koninklijke Ahold Delhaize NV	17,927	379,335	0.06
Koninklijke KPN NV	126,424	281,862	0.04
Koninklijke Philips NV	7,300	277,199	0.04
LyondellBasell Industries NV	3,312	207,679	0.03
SBM Offshore NV	34,912	503,344	0.08
Signify NV 144A	11,451	305,856	0.05
Unilever NV	5,946	288,024	0.04
Wolters Kluwer NV	4,976	329,212	0.05
		4,458,729	0.68
ノルウェー			
Equinor ASA	27,748	379,126	0.06
Orkla ASA	26,163	203,992	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Yara International ASA	7,757	256,423	0.04
		839,541	0.13
ポルトガル			
EDP – Energias de Portugal SA	87,258	372,111	0.05
NOS SGPS SA	31,349	115,051	0.02
		487,162	0.07
ロシア			
Sberbank of Russia PJSC ADR	48,503	618,673	0.10
シンガポール			
Jardine Cycle & Carriage Ltd	22,200	388,279	0.06
United Overseas Bank Ltd	56,600	903,431	0.14
		1,291,710	0.20
南アフリカ			
Naspers Ltd	5,167	730,665	0.11
韓国			
E-MART Inc	3,251	255,104	0.04
Hyundai Motor Co (Preferred)	5,161	289,769	0.05
Hyundai Motor Co	3,513	303,295	0.05
Hyundai Steel Co	13,397	239,606	0.04
KB Financial Group Inc	19,129	557,070	0.08
LG Corp	13,297	671,866	0.10
Samsung Electronics Co Ltd	54,811	2,227,482	0.34
Samsung Electronics Co Ltd (Preferred)	27,346	934,126	0.14
Samsung Fire & Marine Insurance Co Ltd	4,471	662,320	0.10
Shinhan Financial Group Co Ltd	15,622	378,287	0.06
		6,518,925	1.00
スペイン			
ACS Actividades de Construcción y Servicios SA	10,232	273,297	0.04
Aena SME SA 144A	1,923	280,950	0.04
Applus Services SA	18,113	186,202	0.03
Banco Bilbao Vizcaya Argentaria SA	82,619	357,864	0.05
Bankia SA	170,386	243,226	0.04
CaixaBank SA	148,124	342,611	0.05
Endesa SA	13,652	320,003	0.05
Iberdrola SA	33,402	346,546	0.05
Industria de Diseño Textil SA	24,954	697,589	0.11
International Consolidated Airlines Group SA EUR	52,160	300,807	0.05
International Consolidated Airlines Group SA GBP	119,113	687,113	0.11
Merlin Properties Socimi SA	10,999	127,973	0.02
Vidrala SA	14	1,228	0.00
		4,165,409	0.64
スウェーデン			
Atlas Copco AB – A Shares	9,485	296,996	0.05

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Axfood AB	8,726	147,096	0.02
Boliden AB	14,261	265,976	0.04
Getinge AB	20,061	297,967	0.05
Hennes & Mauritz AB	17,500	287,724	0.04
Loomis AB	2,973	92,576	0.01
Lundin Petroleum AB	8,993	223,858	0.04
Skanska AB	16,875	332,745	0.05
SSAB AB – A Shares	32,634	89,883	0.01
SSAB AB – B Shares	98,902	257,167	0.04
Swedish Match AB	6,725	360,058	0.06
		2,652,046	0.41
スイス			
Barry Callebaut AG	194	367,011	0.06
Flughafen Zurich AG	816	111,226	0.02
Forbo Holding AG	101	134,151	0.02
Galenica AG 144A	2,739	167,392	0.02
Geberit AG	692	311,318	0.05
LafargeHolcim Ltd	7,338	309,013	0.05
Landis+Gyr Group AG	2,191	164,488	0.02
Nestle SA	2,003	188,314	0.03
Novartis AG	18,083	1,387,542	0.21
PSP Swiss Property AG	2,684	365,847	0.06
Roche Holding AG	11,656	3,418,226	0.52
Swiss Prime Site AG	2,456	271,631	0.04
Swisscom AG	657	323,506	0.05
Zurich Insurance Group AG	1,097	384,951	0.06
		7,904,616	1.21
台湾			
Asustek Computer Inc	146,000	883,315	0.13
Delta Electronics Inc	153,000	630,839	0.10
Gigabyte Technology Co Ltd	256,000	396,159	0.06
Hon Hai Precision Industry Co Ltd	209,240	487,884	0.07
MediaTek Inc	78,000	818,609	0.13
Taiwan Semiconductor Manufacturing Co Ltd	260,000	2,379,584	0.36
Taiwan Semiconductor Manufacturing Co Ltd ADR	19,184	899,976	0.14
		6,496,366	0.99
タイ			
Bangkok Bank PCL NVDR	139,200	526,762	0.08
Kasikornbank PCL NVDR	170,700	586,906	0.09
		1,113,668	0.17
イギリス			
Aggreko Plc	13,597	106,817	0.02
Ashtead Group Plc	8,413	236,099	0.04
Avast Plc 144A	20,534	92,172	0.01
Aviva Plc	388,525	1,604,886	0.24
Babcock International Group Plc	106,990	561,945	0.09

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
BAE Systems Plc	402,824	2,875,620	0.44
Balfour Beatty Plc	76,458	220,169	0.03
Barclays Plc	723,668	1,279,587	0.20
Barratt Developments Plc	39,040	342,475	0.05
Beazley Plc	125,455	774,865	0.12
BHP Group Plc	16,458	271,200	0.04
BP Plc	862,951	4,019,724	0.61
British American Tobacco Plc	76,352	2,732,858	0.42
British Land Co Plc/The	98,819	575,779	0.09
BT Group Plc	668,477	1,087,514	0.17
Capita Plc	379,557	583,631	0.09
Coca-Cola European Partners Plc	7,044	338,599	0.05
Countryside Properties Plc 144A	53,523	290,498	0.04
Derwent London Plc	21,389	993,190	0.15
Drax Group Plc	76,458	234,237	0.04
easyJet Plc	135,524	1,757,897	0.27
Ferguson Plc	4,264	337,925	0.05
G4S Plc	492,955	979,564	0.15
GlaxoSmithKline Plc	102,517	1,878,664	0.29
Glencore Plc	401,124	899,569	0.14
Greggs Plc	1,968	48,483	0.01
Hikma Pharmaceuticals Plc	15,778	335,580	0.05
Inchcape Plc	16,335	106,779	0.02
J Sainsbury Plc	479,430	1,094,846	0.17
Land Securities Group Plc	9,263	90,367	0.01
Legal & General Group Plc	374,319	1,150,496	0.18
Marks & Spencer Group Plc	377,740	698,598	0.11
Melrose Industries Plc	270,859	672,511	0.10
N Brown Group Plc	35,309	23,629	0.00
National Grid Plc	70,119	812,385	0.12
NewRiver REIT Plc	221,754	416,873	0.06
Next Plc	22,779	1,634,657	0.25
Pearson Plc	56,545	363,893	0.05
Provident Financial Plc	75,578	367,153	0.06
Reckitt Benckiser Group Plc	2,601	174,382	0.03
Rightmove Plc	41,382	295,606	0.04
Rolls-Royce Holdings Plc	137,817	1,028,408	0.16
Royal Bank of Scotland Group Plc	750,386	1,561,248	0.24
Royal Dutch Shell Plc – A Shares EUR	31,343	618,335	0.09
Royal Dutch Shell Plc – A Shares GBP	144,387	2,828,200	0.43
Royal Dutch Shell Plc – B Shares GBP	22,862	446,955	0.07
RSA Insurance Group Plc	201,794	1,214,441	0.19
Smith & Nephew Plc	16,201	330,431	0.05
SSE Plc	85,237	1,548,665	0.24
Stagecoach Group Plc	26,098	39,579	0.01
Standard Chartered Plc GBP	56,365	372,115	0.06
Standard Chartered Plc HKD	39,588	264,228	0.04
Tate & Lyle Plc	41,078	341,241	0.05
Tesco Plc	426,357	1,138,045	0.17
Travis Perkins Plc	19,599	335,477	0.05

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Ultra Electronics Holdings Plc	3,003	67,276	0.01
Vectura Group Plc	112,035	116,205	0.02
Vodafone Group Plc	1,158,154	1,844,376	0.28
Whitbread Plc	21,509	983,133	0.15
		48,440,080	7.41
アメリカ			
Agilent Technologies Inc	10,192	704,069	0.11
Alphabet Inc	387	455,075	0.07
Altria Group Inc	22,293	813,160	0.12
American Express Co	10,377	1,043,150	0.16
Analog Devices Inc	7,742	737,341	0.11
AO Smith Corp	2,802	99,932	0.01
Autoliv Inc	6,681	398,845	0.06
Automatic Data Processing Inc	1,768	252,172	0.04
Berkshire Hathaway Inc	3,751	696,985	0.11
Booking Holdings Inc	259	383,958	0.06
Bristol-Myers Squibb Co	16,731	896,054	0.14
Broadcom Inc	730	177,432	0.03
Citigroup Inc	13,246	755,503	0.12
Colgate-Palmolive Co	15,546	991,968	0.15
Delta Air Lines Inc	15,178	648,417	0.10
Equifax Inc	2,151	279,285	0.04
First Republic Bank/CA	6,634	619,876	0.09
Home Depot Inc/The	1,083	217,577	0.03
JPMorgan Chase & Co	8,468	914,662	0.14
Las Vegas Sands Corp	15,537	795,148	0.12
Markel Corp	498	549,252	0.08
Mastercard Inc	2,862	728,946	0.11
Microsoft Corp	8,225	1,152,177	0.18
Nasdaq Inc	3,345	325,394	0.05
National Oilwell Varco Inc	19,752	332,029	0.05
Newmont Corp	7,209	308,774	0.05
Old Dominion Freight Line Inc	2,943	518,220	0.08
Texas Instruments Inc	15,617	1,568,169	0.24
United Technologies Corp	1,495	176,576	0.03
Verizon Communications Inc	4,309	215,376	0.03
Wells Fargo & Co	9,445	363,499	0.06
		18,119,021	2.77
株式合計		156,625,581	23.97
債券			
オーストラリア			
BHP Billiton Finance Ltd FRN 6.5% GBP 22/10/2077	500,000	656,132	0.10
Nufarm Australia Ltd / Nufarm Americas Inc 144A 5.75% USD 30/04/2026	150,000	134,811	0.02
		790,943	0.12
バミューダ			
Aircastle Ltd 5% USD 01/04/2023	146,000	143,733	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Aircastle Ltd 7.625% USD 15/04/2020	35,000	32,046	0.00
Fidelity International Ltd 6.75% GBP 19/10/2020	100,000	121,091	0.02
		296,870	0.04
カナダ			
1011778 BC ULC / New Red Finance Inc 144A 5% USD 15/10/2025	635,000	585,858	0.09
Air Canada 144A 7.75% USD 15/04/2021	280,000	267,508	0.04
Bausch Health Cos Inc 144A 5.75% USD 15/08/2027	56,000	54,357	0.01
Bausch Health Cos Inc 144A 6.5% USD 15/03/2022	315,000	291,959	0.05
Bausch Health Cos Inc 7% USD 15/03/2024	100,000	94,467	0.02
Bausch Health Cos Inc 144A 7% USD 15/03/2024	150,000	141,701	0.02
Bombardier Inc 144A 7.5% USD 15/03/2025	397,000	361,821	0.06
Cott Corp 5.5% EUR 01/07/2024	300,000	311,475	0.05
Ensign Drilling Inc 144A 9.25% USD 15/04/2024	141,000	115,615	0.02
First Quantum Minerals Ltd 144A 7.5% USD 01/04/2025	400,000	346,784	0.05
Hudbay Minerals Inc 144A 7.625% USD 15/01/2025	170,000	153,248	0.02
Mattamy Group Corp 144A 5.25% USD 15/12/2027	98,000	93,306	0.01
Norbord Inc 144A 5.75% USD 15/07/2027	224,000	215,054	0.03
Parkland Fuel Corp 5.625% CAD 09/05/2025	122,000	85,900	0.01
Parkland Fuel Corp 144A 6% USD 01/04/2026	203,000	193,341	0.03
Precision Drilling Corp 5.25% USD 15/11/2024	124,000	100,100	0.02
Superior Plus LP / Superior General Partner Inc 144A 7% USD 15/07/2026	21,000	20,498	0.00
Taseko Mines Ltd 144A 8.75% USD 15/06/2022	261,000	214,676	0.03
		3,647,668	0.56
ケイマン諸島			
Alibaba Group Holding Ltd 3.6% USD 28/11/2024	400,000	390,102	0.06
Melco Resorts Finance Ltd 144A 5.625% USD 17/07/2027	204,000	193,352	0.03
Phoenix Group Holdings 5.75% GBP 07/07/2021	100,000	124,414	0.02
		707,868	0.11
デンマーク			
Danske Bank A/S FRN 6.125% USD Perpetual	200,000	196,646	0.03
Orsted A/S 2.125% GBP 17/05/2027	100,000	123,472	0.02
		320,118	0.05
エジプト			
Egypt Government Bond 14.217% EGP 15/10/2026	4,700,000	280,637	0.04
フランス			
Altice France SA/France 144A 7.375% USD 01/05/2026	400,000	387,337	0.06
BNP Paribas SA 3.375% GBP 23/01/2026	190,000	242,866	0.04
BNP Paribas SA FRN 7.375% USD Perpetual	400,000	417,395	0.06
Burger King France SAS FRN 5.25% EUR 01/05/2023	100,000	100,484	0.02
Burger King France SAS 6% EUR 01/05/2024	100,000	103,307	0.02
Credit Agricole SA FRN 7.875% USD Perpetual	200,000	204,429	0.03
Credit Agricole SA FRN 8.125% USD Perpetual	202,000	202,076	0.03
Electricite de France SA 144A 4.5% USD 21/09/2028	500,000	528,247	0.08
Electricite de France SA FRN 5.875% GBP Perpetual	600,000	794,158	0.12
French Republic Government Bond OAT 144A 1.5% EUR 25/05/2050	41,791,700	54,373,091	8.32

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
IM Group SAS 6.625% EUR 01/03/2025	200,000	202,620	0.03
Loxam SAS 3.5% EUR 15/04/2022	100,000	100,994	0.01
Loxam SAS 3.75% EUR 15/07/2026	240,000	248,400	0.04
Loxam SAS 4.5% EUR 15/04/2027	100,000	96,289	0.01
Orange SA FRN 5.75% GBP Perpetual	200,000	259,637	0.04
Orange SA FRN 5.875% GBP Perpetual	200,000	252,903	0.04
Picard Groupe SAS FRN 3% EUR 30/11/2023	200,000	189,508	0.03
SCOR SE FRN 5.25% USD Perpetual	200,000	185,371	0.03
Societe Generale SA FRN 7.875% USD Perpetual	500,000	506,959	0.08
Societe Generale SA 29/12/2049 FRN 7.375% USD Perpetual	202,000	193,101	0.03
Societe Generale SA 31/12/2165 FRN 7.375% USD Perpetual	200,000	198,235	0.03
Solvay Finance SA FRN 5.425% EUR Perpetual	50,000	56,360	0.01
TOTAL SA FRN 2.25% EUR Perpetual	300,000	303,729	0.05
TOTAL SA FRN 3.875% EUR Perpetual	100,000	106,063	0.02
		60,271,559	9.23
ドイツ			
Allianz SE 3.875% USD Perpetual	400,000	358,915	0.05
Allianz SE FRN 3.375% EUR Perpetual	100,000	109,105	0.02
Bayer AG FRN 3.75% EUR 01/07/2074	150,000	159,512	0.02
Bayer AG FRN 3.125% EUR 12/11/2079	100,000	102,419	0.02
Deutsche Bank AG 4.5% EUR 19/05/2026	100,000	111,069	0.02
Deutsche Telekom AG 3.125% GBP 06/02/2034	300,000	393,103	0.06
IHO Verwaltungs GmbH 3.875% EUR 15/05/2027	270,000	273,206	0.04
PrestigeBidCo GmbH 6.25% EUR 15/12/2023	180,000	185,151	0.03
		1,692,480	0.26
アイルランド			
Bank of Ireland Group Plc FRN 2.375% EUR 14/10/2029	100,000	104,235	0.02
イタリア			
Banco BPM SpA FRN 8.75% EUR Perpetual	400,000	444,000	0.07
Credito Emiliano SpA FRN 1.5% EUR 25/10/2025	250,000	256,351	0.04
Enel SpA FRN 7.75% GBP 10/09/2075	200,000	242,217	0.04
Intesa Sanpaolo SpA 2.5% GBP 15/01/2030	100,000	118,377	0.02
Intesa Sanpaolo SpA 144A FRN 7.7% USD Perpetual	200,000	199,827	0.03
Italy Buoni Poliennali Del Tesoro 144A 1.45% EUR 01/03/2036	479,000	472,486	0.08
Italy Buoni Poliennali Del Tesoro 144A 3.85% EUR 01/09/2049	6,494,000	9,002,360	1.38
Republic of Italy Government International Bond 6% GBP 04/08/2028	200,000	304,654	0.04
Telecom Italia SpA/Milano 144A 5.303% USD 30/05/2024	550,000	536,662	0.08
UniCredit SpA FRN 2.731% EUR 15/01/2032	200,000	204,853	0.03
UniCredit SpA FRN 6.625% EUR Perpetual	370,000	383,875	0.06
		12,165,662	1.87
日本			
Mitsubishi UFJ Financial Group Inc FRN 2.599% USD 22/02/2022	270,000	248,751	0.04
SoftBank Group Corp FRN 6% USD Perpetual	200,000	177,611	0.03
		426,362	0.07

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ルクセンブルク			
Allergan Funding SCS 3.8% USD 15/03/2025	150,000	147,944	0.02
Altice Financing SA 144A 7.5% USD 15/05/2026	200,000	193,723	0.03
Camelot Finance SA 144A 4.5% USD 01/11/2026	60,000	55,220	0.01
CK Hutchison Group Telecom Finance SA 1.5% EUR 17/10/2031	200,000	205,687	0.03
Codere Finance 2 Luxembourg SA 144A 7.625% USD 01/11/2021	400,000	333,895	0.05
Crystal Almond SARM 4.25% EUR 15/10/2024	240,000	246,396	0.04
FAGE International SA / FAGE USA Dairy Industry Inc 144A 5.625% USD 15/08/2026	700,000	581,898	0.09
Intelsat Jackson Holdings SA 144A 8% USD 15/02/2024	663,000	622,368	0.09
Millicom International Cellular SA 5.125% USD 15/01/2028	200,000	189,971	0.03
Millicom International Cellular SA 6.25% USD 25/03/2029	200,000	197,307	0.03
Odyssey Europe Holdco Sarl 8% EUR 15/05/2023	300,000	298,968	0.04
Puma International Financing SA 5% USD 24/01/2026	200,000	171,497	0.03
Puma International Financing SA 5.125% USD 06/10/2024	200,000	178,210	0.03
Swiss Re Finance Luxembourg SA FRN 2.534% EUR 30/04/2050	100,000	111,184	0.02
Telecom Italia Capital SA 6.375% USD 15/11/2033	21,000	22,532	0.00
Telecom Italia Capital SA 7.2% USD 18/07/2036	391,000	438,402	0.07
Telenet Finance Luxembourg Notes Sarl 144A 5.5% USD 01/03/2028	200,000	193,059	0.03
		4,188,261	0.64
メキシコ			
Cemex SAB de CV 144A 5.45% USD 19/11/2029	200,000	186,101	0.03
Cemex SAB de CV 7.75% USD 16/04/2026	200,000	193,213	0.03
Mexican Bonos 7.5% MXN 03/06/2027	10,000,000	486,209	0.07
Mexican Bonos 10% MXN 05/12/2024	1,197,800,000	63,172,966	9.67
Petroleos Mexicanos 5.125% EUR 15/03/2023	100,000	112,250	0.01
Petroleos Mexicanos 144A 5.95% USD 28/01/2031	60,000	54,533	0.01
Petroleos Mexicanos 6.5% USD 13/03/2027	200,000	194,305	0.03
Petroleos Mexicanos 6.75% USD 21/09/2047	200,000	180,297	0.03
		64,579,874	9.88
多国籍			
Cascades Inc/Cascades USA Inc 144A 5.375% USD 15/01/2028	124,000	117,610	0.02
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 144A 5.5% USD 15/01/2030	125,000	121,327	0.02
Panther BF Aggregator 2 LP / Panther Finance Co Inc 144A 6.25% USD 15/05/2026	127,000	120,562	0.02
Panther BF Aggregator 2 LP / Panther Finance Co Inc 144A 8.5% USD 15/05/2027	50,000	46,988	0.01
Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc 144A 5.875% USD 15/04/2023	31,000	30,260	0.00
		436,747	0.07
オランダ			
Argentum Netherlands BV for Zurich Insurance Co Ltd FRN 5.125% USD 01/06/2048	210,000	216,024	0.03
ASR Nederland NV FRN 4.625% EUR Perpetual	200,000	207,332	0.03
Axalta Coating Systems Dutch Holding B BV 3.75% EUR 15/01/2025	230,000	233,427	0.04
BMW Finance NV 0.875% GBP 16/08/2022	300,000	350,524	0.05
Cooperatieve Rabobank UA FRN 4% USD 10/04/2029	200,000	193,790	0.03
de Volksbank NV FRN 3.75% EUR 05/11/2025	100,000	102,712	0.02
Digital Dutch Finco BV 1.5% EUR 15/03/2030	100,000	104,292	0.01
ELM BV for Swiss Life Insurance & Pension Group FRN 4.5% EUR Perpetual	200,000	233,866	0.04
Frigoglass Finance BV 6.875% EUR 12/02/2025	292,000	288,737	0.04
Iberdrola International BV 1.125% EUR 21/04/2026	200,000	214,473	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ING Groep NV FRN 1% EUR 13/11/2030	100,000	100,639	0.01
Koninklijke KPN NV FRN 6.875% GBP 14/03/2073	200,000	235,202	0.03
LafargeHolcim Sterling Finance Netherlands BV 3% GBP 12/05/2032	300,000	377,455	0.06
LKQ European Holdings BV 4.125% EUR 01/04/2028	300,000	321,204	0.05
OCI NV 144A 6.625% USD 15/04/2023	211,000	199,550	0.03
OI European Group BV 144A 4% USD 15/03/2023	62,000	57,206	0.01
SRLEV NV FRN 9% EUR 15/04/2041	111,000	121,000	0.02
Telefonica Europe BV FRN 2.875% EUR Perpetual	200,000	202,963	0.03
Telefonica Europe BV FRN 2.625% EUR Perpetual	300,000	303,750	0.05
Teva Pharmaceutical Finance Netherlands II BV 1.625% EUR 15/10/2028	200,000	163,402	0.02
Teva Pharmaceutical Finance Netherlands II BV 6% EUR 31/01/2025	100,000	107,979	0.02
UPC Holding BV 144A 5.5% USD 15/01/2028	200,000	185,944	0.03
VIVAT NV FRN 6.25% USD Perpetual	470,000	455,399	0.07
Volkswagen Financial Services NV 2.125% GBP 27/06/2024	200,000	238,233	0.04
Volkswagen International Finance NV 3.375% GBP 16/11/2026	100,000	127,172	0.02
VTR Finance BV 144A 6.875% USD 15/01/2024	400,000	371,712	0.06
		5,713,987	0.87
ノルウェー			
Aker BP ASA 144A 5.875% USD 31/03/2025	270,000	257,862	0.04
ポルトガル			
EDP – Energias de Portugal SA FRN 4.496% EUR 30/04/2079	200,000	220,500	0.03
EDP – Energias de Portugal SA FRN 1.7% EUR 20/07/2080	100,000	99,035	0.02
Portugal Obrigacoes do Tesouro OT 144A 2.875% EUR 15/10/2025	500,000	581,455	0.09
		900,990	0.14
ロシア			
Russian Federal Bond – OFZ 7.25% RUB 10/05/2034	20,000,000	288,597	0.04
サウジアラビア			
Saudi Arabian Oil Co 4.25% USD 16/04/2039	200,000	202,515	0.03
南アフリカ			
Republic of South Africa Government Bond 8.75% ZAR 28/02/2048	13,000,000	672,534	0.10
スペイン			
Abertis Infraestructuras SA 1.125% EUR 26/03/2028	400,000	392,686	0.06
Banco Bilbao Vizcaya Argentaria SA 22/05/2022 FRN 5.875% EUR Perpetual	200,000	212,002	0.03
Banco Bilbao Vizcaya Argentaria SA 24/12/2166 FRN 5.875% EUR Perpetual	400,000	433,024	0.07
Banco de Sabadell SA 1.75% EUR 10/05/2024	100,000	101,869	0.01
Banco de Sabadell SA 5.625% EUR 06/05/2026	200,000	238,562	0.04
Banco de Sabadell SA FRN 6.5% EUR Perpetual	200,000	206,750	0.03
Banco Santander SA FRN 6.25% EUR Perpetual	300,000	316,440	0.05
Bankia SA FRN 6% EUR Perpetual	400,000	413,200	0.06
Bankinter SA FRN 2.5% EUR 06/04/2027	100,000	103,428	0.02
CaixaBank SA FRN 3.5% EUR 15/02/2027	100,000	105,125	0.02
CaixaBank SA FRN 6.75% EUR Perpetual	200,000	222,200	0.03
Naviera Armas SA FRN 6.5% EUR 31/07/2023	300,000	198,000	0.03
Spain Government Bond 144A 1.95% EUR 30/04/2026	66,000	74,055	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Spain Government Bond 144A 2.75% EUR 31/10/2024	100,000	113,706	0.02
Telefonica Emisiones SA 4.103% USD 08/03/2027	150,000	152,072	0.02
Telefonica Emisiones SA 4.895% USD 06/03/2048	300,000	326,133	0.05
		3,609,252	0.55
スウェーデン			
Intrum AB 2.75% EUR 15/07/2022	75,000	75,166	0.01
スイス			
Credit Suisse Group AG FRN 7.5% USD Perpetual	200,000	203,287	0.03
UBS AG 5.125% USD 15/05/2024	350,000	346,129	0.05
UBS Group AG FRN 6.875% USD Perpetual	200,000	187,978	0.03
		737,394	0.11
トルコ			
Turk Telekomunikasyon AS 4.875% USD 19/06/2024	300,000	273,962	0.04
Turkey Government International Bond 7.25% USD 23/12/2023	200,000	196,614	0.03
		470,576	0.07
アラブ首長国連邦			
Oztel Holdings SPC Ltd 144A 5.625% USD 24/10/2023	218,000	209,988	0.03
イギリス			
AA Bond Co Ltd 2.875% GBP 31/01/2022	80,000	94,226	0.01
AA Bond Co Ltd 5.5% GBP 31/07/2027	145,000	174,438	0.03
AngloGold Ashanti Holdings Plc 5.125% USD 01/08/2022	120,000	115,911	0.02
Annington Funding Plc 2.646% GBP 12/07/2025	350,000	433,339	0.07
Arqiva Broadcast Finance Plc 6.75% GBP 30/09/2023	310,000	384,033	0.06
Aviva Plc FRN 6.875% GBP 20/05/2058	100,000	168,594	0.03
Barclays Bank Plc FRN 2.188% USD Perpetual	160,000	126,098	0.02
Barclays Bank Plc FRN 1.813% USD Perpetual	210,000	165,026	0.02
Barclays Plc FRN 8% EUR Perpetual	200,000	209,492	0.03
Barclays Plc FRN 7.875% USD Perpetual	500,000	484,467	0.07
Bracken MidCo1 Plc 8.875% GBP 15/10/2023	120,000	145,184	0.02
British Land Co Plc/The 2.375% GBP 14/09/2029	250,000	307,082	0.05
British Telecommunications Plc 1.75% EUR 10/03/2026	100,000	107,567	0.02
BUPA Finance Plc 5% GBP 08/12/2026	300,000	405,368	0.06
Cadent Finance Plc 1.125% GBP 22/09/2021	100,000	118,162	0.02
Co-operative Group Holdings 2011 Ltd 7.5% GBP 08/07/2026	100,000	134,183	0.02
Co-Operative Group Ltd 5.125% GBP 17/05/2024	100,000	124,383	0.02
eG Global Finance Plc 4.375% EUR 07/02/2025	144,000	136,800	0.02
eG Global Finance Plc 6.25% EUR 30/10/2025	100,000	100,445	0.01
eG Global Finance Plc 144A 8.5% USD 30/10/2025	200,000	188,835	0.03
EI Group Plc 6.375% GBP 15/02/2022	220,000	260,988	0.04
EI Group Plc 6.875% GBP 09/05/2025	150,000	177,410	0.03
Eversholt Funding Plc 3.529% GBP 07/08/2042	160,000	211,960	0.03
GKN Holdings Ltd 4.625% GBP 12/05/2032	300,000	370,354	0.06
Grainger Plc 3.375% GBP 24/04/2028	150,000	193,747	0.03
Heathrow Funding Ltd 2.75% GBP 09/08/2049	300,000	371,003	0.06
HSBC Bank Plc FRN 2.038% USD Perpetual	350,000	273,849	0.04

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Iceland Bondco Plc 4.625% GBP 15/03/2025	300,000	281,892	0.04
Iceland Bondco Plc 144A 4.625% GBP 15/03/2025	100,000	93,964	0.01
InterContinental Hotels Group Plc 2.125% GBP 24/08/2026	200,000	236,340	0.04
Ithaca Energy North Sea Plc 144A 9.375% USD 15/07/2024	200,000	188,781	0.03
John Lewis Plc 4.25% GBP 18/12/2034	300,000	351,233	0.05
Legal & General Group Plc FRN 3.75% GBP 26/11/2029	121,000	143,500	0.02
LHC3 Plc 4.125% EUR 15/08/2024	100,000	102,589	0.01
Lloyds Bank Plc FRN 13% GBP Perpetual	400,000	850,408	0.13
Lloyds Banking Group Plc FRN 7.5% USD Perpetual	200,000	204,943	0.03
MARB BondCo Plc 7% USD 15/03/2024	400,000	374,689	0.06
Marks & Spencer Plc 4.75% GBP 12/06/2025	250,000	327,482	0.05
Miller Homes Group Holdings Plc 5.5% GBP 15/10/2024	200,000	243,656	0.04
Moto Finance Plc 144A 4.5% GBP 01/10/2022	100,000	118,690	0.02
National Westminster Bank Plc FRN 1.875% USD Perpetual	500,000	410,546	0.06
Nationwide Building Society FRN 10.25% GBP Perpetual	4,210	854,836	0.13
Nationwide Building Society FRN 5.875% GBP Perpetual	200,000	248,526	0.04
Neptune Energy Bondco Plc 6.625% USD 15/05/2025	260,000	224,422	0.03
Next Group Plc 3.625% GBP 18/05/2028	150,000	192,546	0.03
Ocado Group Plc 4% GBP 15/06/2024	225,000	269,309	0.04
Pension Insurance Corp Plc FRN 7.375% GBP Perpetual	200,000	273,210	0.04
Phoenix Group Holdings Plc 5.375% USD 06/07/2027	200,000	197,881	0.03
Pinewood Finance Co Ltd 3.25% GBP 30/09/2025	100,000	118,644	0.02
Pinnacle Bidco Plc 6.375% GBP 15/02/2025	100,000	120,457	0.02
Playtech Plc 3.75% EUR 12/10/2023	100,000	99,100	0.01
Premier Foods Finance Plc 6.25% GBP 15/10/2023	420,000	509,825	0.08
RI Finance Bonds No 3 Plc 6.125% GBP 13/11/2028	250,000	352,712	0.05
RL Finance Bonds NO 4 Plc FRN 4.875% GBP 07/04/2039	100,000	118,301	0.02
Royal Bank of Scotland Group Plc FRN 7.5% USD Perpetual	500,000	460,255	0.07
Royal Bank of Scotland Group Plc FRN 4.265% USD Perpetual	200,000	181,843	0.03
Saga Plc 3.375% GBP 12/05/2024	200,000	203,433	0.03
Shop Direct Funding Plc 7.75% GBP 15/11/2022	500,000	538,944	0.08
Sky Ltd 2.875% GBP 24/11/2020	100,000	118,833	0.02
Society of Lloyd's FRN 4.875% GBP 07/02/2047	100,000	129,769	0.02
Society of Lloyd's 4.75% GBP 30/10/2024	200,000	260,915	0.04
SSE Plc FRN 3.875% GBP Perpetual	250,000	296,296	0.04
Stonegate Pub Co Financing Plc FRN 7.048% GBP 15/03/2022	160,000	187,604	0.03
Stonegate Pub Co Financing Plc FRN 5.175% GBP 15/03/2022	100,000	117,679	0.02
Stonegate Pub Co Financing Plc 4.875% GBP 15/03/2022	100,000	118,650	0.02
TalkTalk Telecom Group Plc 3.875% GBP 20/02/2025	100,000	117,843	0.02
Tesco Plc 6.125% GBP 24/02/2022	50,000	64,130	0.01
Tesco Property Finance 2 Plc 6.052% GBP 13/10/2039	166,876	263,360	0.04
Thames Water Utilities Finance Plc 1.875% GBP 24/01/2024	250,000	299,924	0.05
Travis Perkins Plc 4.5% GBP 07/09/2023	420,000	516,372	0.08
United Kingdom Gilt 3.5% GBP 22/01/2045	100,000	184,519	0.03
United Kingdom Gilt Inflation Linked Bond 0.125% GBP 22/03/2026	130,000	203,084	0.03
Vedanta Resources Ltd 144A 6.375% USD 30/07/2022	213,000	185,224	0.03
Virgin Media Secured Finance Plc 144A 5.5% USD 15/08/2026	400,000	376,438	0.06
Virgin Media Secured Finance Plc 6.25% GBP 28/03/2029	450,000	557,683	0.08
Virgin Money UK Plc FRN 5% GBP 09/02/2026	300,000	359,412	0.05
Vodafone Group Plc FRN 6.25% USD 03/10/2078	200,000	197,904	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Vodafone Group Plc FRN 3.1% EUR 03/01/2079	300,000	308,510	0.05
Vodafone Group Plc FRN 7% USD 04/04/2079	190,000	201,794	0.03
Vodafone Group Plc 3.375% GBP 08/08/2049	390,000	498,524	0.08
Walnut Bidco Plc 9.125% USD 01/08/2024	500,000	460,016	0.07
Whitbread Group Plc 3.375% GBP 16/10/2025	100,000	122,728	0.02
William Hill Plc 4.75% GBP 01/05/2026	300,000	365,826	0.06
		21,388,938	3.27
アメリカ			
Acadia Healthcare Co Inc 6.5% USD 01/03/2024	287,000	268,401	0.04
Adient US LLC 144A 7% USD 15/05/2026	430,000	410,528	0.06
ADT Security Corp/The 6.25% USD 15/10/2021	135,000	128,993	0.02
Advanced Drainage Systems Inc 144A 5% USD 30/09/2027	78,000	73,295	0.01
AerCap Global Aviation Trust 144A FRN 6.5% USD 15/06/2045	200,000	199,264	0.03
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 144A 4.625% USD 15/01/2027	135,000	122,135	0.02
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 144A 5.875% USD 15/02/2028	44,000	42,107	0.01
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 6.625% USD 15/06/2024	399,000	376,618	0.06
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 144A 7.5% USD 15/03/2026	51,000	51,358	0.01
Ally Financial Inc 8% USD 01/11/2031	210,000	265,828	0.04
AMC Networks Inc 4.75% USD 01/08/2025	139,000	126,978	0.02
AMC Networks Inc 5% USD 01/04/2024	190,000	175,022	0.03
AmeriGas Partners LP / AmeriGas Finance Corp 5.875% USD 20/08/2026	319,000	308,930	0.05
AMN Healthcare Inc 144A 5.125% USD 01/10/2024	115,000	107,809	0.02
AmWINS Group Inc 144A 7.75% USD 01/07/2026	58,000	55,595	0.01
Antero Midstream Partners LP / Antero Midstream Finance Corp 144A 5.75% USD 15/01/2028	333,000	204,507	0.03
Apple Inc 1.375% EUR 24/05/2029	400,000	445,308	0.07
Asbury Automotive Group Inc 144A 4.75% USD 01/03/2030	61,000	56,680	0.01
Ascent Resources Utica Holdings LLC / ARU Finance Corp 144A 10% USD 01/04/2022	97,000	76,557	0.01
ASGN Inc 144A 4.625% USD 15/05/2028	186,000	169,958	0.03
AT&T Inc 2.9% GBP 04/12/2026	400,000	501,159	0.08
AT&T Inc 4.75% USD 15/05/2046	136,000	144,250	0.02
AT&T Inc FRN 2.875% EUR Perpetual	100,000	98,350	0.02
Avis Budget Car Rental LLC / Avis Budget Finance Inc 5.5% USD 01/04/2023	26,000	23,842	0.00
Avis Budget Car Rental LLC / Avis Budget Finance Inc 144A 5.75% USD 15/07/2027	210,000	196,316	0.03
B&G Foods Inc 5.25% USD 01/04/2025	150,000	134,809	0.02
B&G Foods Inc 5.25% USD 15/09/2027	54,000	47,901	0.01
Beazer Homes USA Inc 5.875% USD 15/10/2027	27,000	25,118	0.00
Beazer Homes USA Inc 6.75% USD 15/03/2025	435,000	405,950	0.06
Belden Inc 4.125% EUR 15/10/2026	100,000	106,763	0.02
Berkshire Hathaway Finance Corp 2.375% GBP 19/06/2039	130,000	168,499	0.03
Berkshire Hathaway Inc 1.625% EUR 16/03/2035	200,000	227,312	0.03
Berry Global Inc 5.125% USD 15/07/2023	150,000	138,040	0.02
BMC East LLC 144A 5.5% USD 01/10/2024	362,000	340,187	0.05
Booking Holdings Inc 1.8% EUR 03/03/2027	300,000	326,793	0.05
Booking Holdings Inc 3.6% USD 01/06/2026	250,000	248,494	0.04
Boyd Gaming Corp 6% USD 15/08/2026	97,000	92,429	0.01
Boyd Gaming Corp 6.375% USD 01/04/2026	342,000	324,950	0.05
Brink's Co/The 144A 4.625% USD 15/10/2027	195,000	181,814	0.03
Builders FirstSource Inc 144A 5% USD 01/03/2030	42,000	39,143	0.01
Callon Petroleum Co 6.125% USD 01/10/2024	135,000	100,678	0.02

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Callon Petroleum Co 6.375% USD 01/07/2026	54,000	39,320	0.01
Calpine Corp 5.5% USD 01/02/2024	142,000	129,803	0.02
Cardtronics Inc / Cardtronics USA Inc 144A 5.5% USD 01/05/2025	109,000	102,598	0.02
CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.5% USD 15/08/2030	80,000	73,830	0.01
CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027	240,000	229,422	0.04
CCO Holdings LLC / CCO Holdings Capital Corp 5.75% USD 01/09/2023	300,000	275,839	0.04
CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.75% USD 15/02/2026	623,000	592,281	0.09
CEMEX Finance LLC 4.625% EUR 15/06/2024	100,000	103,482	0.02
Centene Corp 144A 4.625% USD 15/12/2029	168,000	163,835	0.03
Centene Corp 144A 5.25% USD 01/04/2025	158,000	148,887	0.02
Centene Corp 144A 5.375% USD 01/06/2026	132,000	126,966	0.02
Centene Corp 144A 5.375% USD 15/08/2026	125,000	120,940	0.02
Centene Corp 6.125% USD 15/02/2024	17,000	15,957	0.00
CenturyLink Inc 7.5% USD 01/04/2024	274,000	280,840	0.04
Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% USD 01/04/2038	136,000	142,990	0.02
Chemours Co/The 7% USD 15/05/2025	163,000	141,933	0.02
Cheniere Energy Partners LP 5.625% USD 01/10/2026	127,000	116,350	0.02
Cincinnati Bell Inc 144A 7% USD 15/07/2024	281,000	269,392	0.04
Cincinnati Bell Inc 144A 8% USD 15/10/2025	29,000	28,423	0.00
Cleaver-Brooks Inc 144A 7.875% USD 01/03/2023	337,000	302,896	0.05
CommScope Inc 144A 6% USD 01/03/2026	205,000	193,442	0.03
CommScope Inc 144A 8.25% USD 01/03/2027	54,000	50,202	0.01
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp 5.75% USD 01/04/2025	66,000	58,755	0.01
CSC Holdings LLC 144A 5.5% USD 15/05/2026	200,000	188,241	0.03
CSC Holdings LLC 144A 6.5% USD 01/02/2029	247,000	249,298	0.04
CSC Holdings LLC 6.75% USD 15/11/2021	305,000	296,293	0.05
CSC Holdings LLC 144A 10.875% USD 15/10/2025	200,000	200,062	0.03
Cumulus Media New Holdings Inc 144A 6.75% USD 01/07/2026	142,000	135,994	0.02
Dana Inc 5.375% USD 15/11/2027	38,000	35,696	0.01
DCP Midstream Operating LP 5.125% USD 15/05/2029	213,000	195,134	0.03
Dell International LLC / EMC Corp 144A 5.45% USD 15/06/2023	70,000	69,901	0.01
Dell International LLC / EMC Corp 144A 7.125% USD 15/06/2024	497,000	473,127	0.07
Dell International LLC / EMC Corp 144A 8.1% USD 15/07/2036	266,000	329,203	0.05
Diamond Sports Group LLC / Diamond Sports Finance Co 144A 5.375% USD 15/08/2026	196,000	170,853	0.03
Diamond Sports Group LLC / Diamond Sports Finance Co 144A 6.625% USD 15/08/2027	313,000	239,731	0.04
DISH DBS Corp 5.875% USD 15/11/2024	136,000	129,032	0.02
DISH DBS Corp 7.75% USD 01/07/2026	67,000	66,601	0.01
DPL Inc 144A 4.35% USD 15/04/2029	88,000	75,627	0.01
Embarq Corp 7.995% USD 01/06/2036	143,000	143,017	0.02
Energy Transfer Operating LP 5.875% USD 15/01/2024	400,000	406,367	0.06
Energy Transfer Operating LP FRN 6.25% USD Perpetual	112,000	92,294	0.01
EnerSys 144A 4.375% USD 15/12/2027	58,000	53,494	0.01
EnerSys 144A 5% USD 30/04/2023	365,000	348,542	0.05
EnLink Midstream Partners LP 5.6% USD 01/04/2044	253,000	177,812	0.03
EnPro Industries Inc 5.75% USD 15/10/2026	279,000	279,662	0.04
Enviva Partners LP / Enviva Partners Finance Corp 144A 6.5% USD 15/01/2026	120,000	113,805	0.02
Equinix Inc 3.2% USD 18/11/2029	130,000	124,008	0.02
Equinix Inc 5.875% USD 15/01/2026	378,000	363,543	0.06
FedEx Corp 3.25% USD 01/04/2026	20,000	19,481	0.00
Fidelity National Information Services Inc 2.25% GBP 03/12/2029	150,000	181,802	0.03

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Ford Motor Credit Co LLC FRN 0.025% EUR 07/12/2022	350,000	337,277	0.05
Ford Motor Credit Co LLC 5.596% USD 07/01/2022	211,000	201,876	0.03
Freeport-McMoRan Inc 5.4% USD 14/11/2034	450,000	412,910	0.06
GCP Applied Technologies Inc 144A 5.5% USD 15/04/2026	227,000	215,373	0.03
Genesis Energy LP / Genesis Energy Finance Corp 6.25% USD 15/05/2026	145,000	115,714	0.02
Genesis Energy LP / Genesis Energy Finance Corp 7.75% USD 01/02/2028	158,000	128,475	0.02
Gray Television Inc 144A 7% USD 15/05/2027	114,000	112,600	0.02
Gulfport Energy Corp 6% USD 15/10/2024	313,000	114,618	0.02
Gulfport Energy Corp 6.625% USD 01/05/2023	132,000	63,987	0.01
Hanesbrands Inc 144A 4.875% USD 15/05/2026	263,000	251,233	0.04
HCA Inc 5.375% USD 01/02/2025	405,000	407,741	0.06
HCA Inc 5.375% USD 01/09/2026	90,000	91,054	0.01
HCA Inc 5.5% USD 15/06/2047	44,000	47,061	0.01
HCA Inc 5.875% USD 15/02/2026	273,000	280,998	0.04
Herc Holdings Inc 144A 5.5% USD 15/07/2027	140,000	133,227	0.02
Hewlett Packard Enterprise Co 4.9% USD 15/10/2025	100,000	102,891	0.02
Hilcorp Energy I LP / Hilcorp Finance Co 144A 6.25% USD 01/11/2028	140,000	99,397	0.02
HLF Financing Sarl LLC / Herbalife International Inc 144A 7.25% USD 15/08/2026	171,000	157,325	0.02
Holly Energy Partners LP / Holly Energy Finance Corp 144A 5% USD 01/02/2028	51,000	46,951	0.01
Hughes Satellite Systems Corp 5.25% USD 01/08/2026	198,000	197,307	0.03
Hughes Satellite Systems Corp 7.625% USD 15/06/2021	265,000	254,795	0.04
iHeartCommunications Inc 144A 5.25% USD 15/08/2027	121,000	113,283	0.02
International Business Machines Corp 2.75% GBP 21/12/2020	250,000	297,670	0.05
Iron Mountain Inc 144A 5.25% USD 15/03/2028	170,000	161,525	0.02
Iron Mountain Inc 6% USD 15/08/2023	117,000	108,797	0.02
Iron Mountain US Holdings Inc 144A 5.375% USD 01/06/2026	358,000	339,663	0.05
iStar Inc 4.75% USD 01/10/2024	315,000	297,933	0.05
JB Poindexter & Co Inc 144A 7.125% USD 15/04/2026	348,000	338,882	0.05
Johnson & Johnson 4.375% USD 05/12/2033	150,000	169,389	0.03
Johnson & Johnson 5.5% GBP 06/11/2024	300,000	426,121	0.07
KB Home 4.8% USD 15/11/2029	234,000	225,134	0.03
Kohl's Corp 5.55% USD 17/07/2045	136,000	133,688	0.02
Koppers Inc 144A 6% USD 15/02/2025	243,000	225,776	0.03
Kraft Heinz Foods Co 5% USD 04/06/2042	120,000	108,705	0.02
Kraft Heinz Foods Co 6.875% USD 26/01/2039	136,000	150,626	0.02
L Brands Inc 6.75% USD 01/07/2036	175,000	163,577	0.03
L Brands Inc 6.875% USD 01/11/2035	302,000	283,887	0.04
Lennar Corp 4.75% USD 15/11/2022	175,000	167,303	0.03
Lennar Corp 5.25% USD 01/06/2026	78,000	79,150	0.01
Lennar Corp 5.375% USD 01/10/2022	122,000	118,522	0.02
Lennar Corp 8.375% USD 15/01/2021	15,000	14,300	0.00
Level 3 Financing Inc 5.25% USD 15/03/2026	225,000	211,633	0.03
Level 3 Financing Inc 5.375% USD 01/05/2025	162,000	151,305	0.02
Lithia Motors Inc 144A 4.625% USD 15/12/2027	60,000	56,362	0.01
Lithia Motors Inc 144A 5.25% USD 01/08/2025	69,000	65,627	0.01
LPL Holdings Inc 144A 5.75% USD 15/09/2025	160,000	151,389	0.02
Mattel Inc 144A 6.75% USD 31/12/2025	132,000	127,849	0.02
McDonald's Corp 3.25% USD 10/06/2024	200,000	194,306	0.03
Mercer International Inc 5.5% USD 15/01/2026	76,000	65,340	0.01
Mercer International Inc 6.5% USD 01/02/2024	50,000	46,703	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Merck & Co Inc 2.75% USD 10/02/2025	200,000	192,319	0.03
Meredith Corp 6.875% USD 01/02/2026	409,000	381,539	0.06
Meritage Homes Corp 5.125% USD 06/06/2027	54,000	53,813	0.01
Meritage Homes Corp 6% USD 01/06/2025	163,000	167,637	0.03
MGM Resorts International 4.625% USD 01/09/2026	263,000	250,685	0.04
MGM Resorts International 6% USD 15/03/2023	90,000	89,217	0.01
Michaels Stores Inc 144A 8% USD 15/07/2027	151,000	114,966	0.02
Microsoft Corp 2.4% USD 08/08/2026	620,000	587,909	0.09
Molson Coors Beverage Co 5% USD 01/05/2042	136,000	138,737	0.02
Moog Inc 144A 4.25% USD 15/12/2027	82,000	75,722	0.01
MPT Operating Partnership LP / MPT Finance Corp 5% USD 15/10/2027	344,000	331,756	0.05
MSCI Inc 144A 5.25% USD 15/11/2024	32,000	29,972	0.00
MSCI Inc 144A 5.75% USD 15/08/2025	65,000	61,558	0.01
Murphy Oil USA Inc 4.75% USD 15/09/2029	82,000	78,382	0.01
Murphy Oil USA Inc 5.625% USD 01/05/2027	423,000	407,801	0.06
Nationstar Mortgage Holdings Inc 144A 6% USD 15/01/2027	36,000	33,554	0.01
Navient Corp 5% USD 15/03/2027	160,000	144,112	0.02
Navient Corp 7.25% USD 25/01/2022	300,000	291,166	0.04
Navient Corp 7.25% USD 25/09/2023	473,000	472,072	0.07
Navient Corp 8% USD 25/03/2020	100,000	91,363	0.01
Netflix Inc 3.875% EUR 15/11/2029	129,000	136,037	0.02
Netflix Inc 144A 5.375% USD 15/11/2029	177,000	177,226	0.03
Netflix Inc 5.875% USD 15/11/2028	536,000	551,094	0.08
NGL Energy Partners LP / NGL Energy Finance Corp 7.5% USD 15/04/2026	199,000	161,564	0.02
Novelis Corp 144A 4.75% USD 30/01/2030	108,000	97,091	0.01
NRG Energy Inc 144A 5.25% USD 15/06/2029	128,000	122,506	0.02
NRG Energy Inc 6.625% USD 15/01/2027	235,000	225,358	0.03
NuStar Logistics LP 6% USD 01/06/2026	279,000	266,684	0.04
Oasis Petroleum Inc 6.875% USD 15/01/2023	118,000	84,543	0.01
Olin Corp 5.625% USD 01/08/2029	186,000	175,035	0.03
Par Pharmaceutical Inc 144A 7.5% USD 01/04/2027	116,000	112,657	0.02
PBF Holding Co LLC / PBF Finance Corp 144A 6% USD 15/02/2028	173,000	158,182	0.02
Penske Automotive Group Inc 5.5% USD 15/05/2026	446,000	419,707	0.06
Pilgrim's Pride Corp 144A 5.875% USD 30/09/2027	230,000	216,694	0.03
Pitney Bowes Inc 5.2% USD 01/04/2023	50,000	45,622	0.01
Plains All American Pipeline LP FRN 6.125% USD Perpetual	201,000	161,977	0.02
Post Holdings Inc 144A 4.625% USD 15/04/2030	109,000	97,432	0.01
Prime Security Services Borrower LLC / Prime Finance Inc 144A 5.75% USD 15/04/2026	136,000	131,351	0.02
PulteGroup Inc 6.375% USD 15/05/2033	8,000	9,012	0.00
QEP Resources Inc 5.625% USD 01/03/2026	309,000	225,696	0.03
QVC Inc 5.45% USD 15/08/2034	136,000	122,815	0.02
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 144A 5.125% USD 15/07/2023	300,000	277,288	0.04
SBA Communications Corp 4.875% USD 01/09/2024	311,000	291,923	0.04
Schweitzer-Mauduit International Inc 144A 6.875% USD 01/10/2026	299,000	292,526	0.04
Scientific Games International Inc 144A 5% USD 15/10/2025	421,000	385,897	0.06
Service Properties Trust 4.95% USD 01/10/2029	136,000	131,472	0.02
ServiceMaster Co LLC/The 144A 5.125% USD 15/11/2024	326,000	304,998	0.05
ServiceMaster Co LLC/The 7.45% USD 15/08/2027	116,000	121,667	0.02
Simmons Foods Inc 144A 5.75% USD 01/11/2024	150,000	136,072	0.02
Sirius XM Radio Inc 144A 5% USD 01/08/2027	421,000	402,819	0.06

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Sonic Capital LLC 144A 3.845% USD 20/01/2050	153,000	143,451	0.02
Southern Co/The FRN 5.5% USD 15/03/2057	37,000	35,011	0.01
Southwestern Energy Co 7.5% USD 01/04/2026	182,000	182,261	0.02
Southwestern Energy Co 7.75% USD 01/10/2027	175,000	119,813	0.02
Spectrum Brands Inc 5.75% USD 15/07/2025	400,000	375,560	0.06
Spirit AeroSystems Inc 4.6% USD 15/06/2028	53,000	49,476	0.01
Standard Industries Inc/NJ 144A 5% USD 15/02/2027	100,000	93,693	0.01
Standard Industries Inc/NJ 144A 6% USD 15/10/2025	168,000	158,973	0.02
Suburban Propane Partners LP/Suburban Energy Finance Corp 5.5% USD 01/06/2024	104,000	94,590	0.01
SunCoke Energy Partners LP / SunCoke Energy Partners Finance Corp 144A 7.5%USD 15/06/2025	395,000	325,255	0.05
Sunoco LP / Sunoco Finance Corp 5.875% USD 15/03/2028	393,000	376,446	0.06
Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.125% USD 01/02/2025	171,000	158,685	0.02
Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.25% USD 01/05/2023	73,000	66,997	0.01
Targa Resources Partners LP / Targa Resources Partners Finance Corp 144A 5.5% USD 01/03/2030	35,000	32,112	0.01
Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.875% USD 15/04/2026	138,000	129,252	0.02
Taylor Morrison Communities Inc 144A 5.75% USD 15/01/2028	131,000	132,931	0.02
Taylor Morrison Communities Inc 144A 6.625% USD 15/07/2027	198,000	197,028	0.03
Tenet Healthcare Corp 144A 4.875% USD 01/01/2026	552,000	512,644	0.08
Tenneco Inc 5.375% USD 15/12/2024	179,000	152,743	0.02
Time Warner Cable LLC 5.875% USD 15/11/2040	250,000	274,384	0.04
T-Mobile USA Inc 4.75% USD 01/02/2028	360,000	341,070	0.05
T-Mobile USA Inc 6.5% USD 15/01/2024	300,000	280,360	0.04
T-Mobile USA Inc 6.5% USD 15/01/2026	484,000	466,256	0.07
TreeHouse Foods Inc 144A 6% USD 15/02/2024	191,000	179,347	0.03
TWDC Enterprises 18 Corp 1.85% USD 30/07/2026	220,000	202,470	0.03
TWDC Enterprises 18 Corp 3% USD 13/02/2026	100,000	98,195	0.01
United Rentals North America Inc 5.25% USD 15/01/2030	193,000	185,081	0.03
United Rentals North America Inc 5.875% USD 15/09/2026	391,000	379,111	0.06
United Rentals North America Inc 6.5% USD 15/12/2026	290,000	283,378	0.04
United States Treasury Inflation Indexed Bonds 0.125% USD 15/01/2023	800,000	820,988	0.13
United States Treasury Inflation Indexed Bonds 0.75% USD 15/07/2028	1,750,000	1,781,834	0.27
United States Treasury Note/Bond 1.5% USD 15/02/2030	1,800,000	1,683,564	0.26
United States Treasury Note/Bond 1.625% USD 15/05/2026	800,000	751,577	0.11
United States Treasury Note/Bond 2.875% USD 15/11/2021	1,050,000	984,878	0.15
United States Treasury Note/Bond 4.5% USD 15/02/2036	650,000	855,312	0.13
US Foods Inc 144A 5.875% USD 15/06/2024	418,000	388,743	0.06
Valmont Industries Inc 5% USD 01/10/2044	136,000	140,093	0.02
Verizon Communications Inc 1.875% GBP 19/09/2030	200,000	235,989	0.04
Verizon Communications Inc 4.4% USD 01/11/2034	100,000	109,482	0.02
VICI Properties LP / VICI Note Co Inc 144A 3.5% USD 15/02/2025	50,000	45,592	0.01
VICI Properties LP / VICI Note Co Inc 144A 3.75% USD 15/02/2027	51,000	46,487	0.01
VICI Properties LP / VICI Note Co Inc 144A 4.125% USD 15/08/2030	51,000	46,607	0.01
Walgreens Boots Alliance Inc 4.8% USD 18/11/2044	100,000	96,944	0.01
Walmart Inc 2.65% USD 15/12/2024	350,000	335,149	0.05
Waste Pro USA Inc 144A 5.5% USD 15/02/2026	194,000	173,548	0.03
Whiting Petroleum Corp 1.25% USD 01/04/2020	20,000	15,376	0.00
Whiting Petroleum Corp 5.75% USD 15/03/2021	123,000	62,359	0.01
Whiting Petroleum Corp 6.25% USD 01/04/2023	134,000	55,166	0.01
William Carter Co/The 144A 5.625% USD 15/03/2027	118,000	114,583	0.02
Williams Cos Inc/The 7.875% USD 01/09/2021	70,000	69,524	0.01

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 144A 5.5% USD 01/03/2025	345,000	315,054	0.05
XPO Logistics Inc 144A 6.5% USD 15/06/2022	78,000	71,117	0.01
XPO Logistics Inc 144A 6.75% USD 15/08/2024	300,000	292,868	0.04
		50,664,558	7.75
債券合計		235,101,641	35.97
公式な証券市場に上場されているまたは別の規制市場で取引されている譲渡可能有価証券合計		391,727,222	59.94
2010年12月17日の法律第41.1H条に基づく適格な短期金融市場商品			
Albion Capital Corporation C/P EUR 16/03/2020	7,984,000	7,986,395	1.22
Banco Santander SA C/P EUR 09/04/2020	5,000,000	5,002,855	0.77
Bank of China Ltd Paris Branch C/P EUR 21/04/2020	10,000,000	10,006,114	1.53
BNP Paribas Fortis C/D EUR 10/06/2020	5,000,000	5,006,288	0.77
China Construction Bank Corp C/P EUR 23/06/2020	10,000,000	10,011,129	1.53
Citibank NA London Branch C/D EUR 18/03/2020	10,000,000	10,002,930	1.53
Credit Agricole London Branch C/D EUR 16/03/2020	5,000,000	5,001,287	0.76
Credit Agricole London Branch C/D EUR 27/07/2020	5,000,000	5,009,372	0.77
DZ BANK Deutsche Zentral-Genossenschaftsbank C/P EUR 24/08/2020	10,000,000	10,023,740	1.53
First Abu Dhabi Bank PJSC London Branch C/D EUR 11/05/2020	3,000,000	3,003,197	0.46
Matchpoint Finance C/P EUR 13/05/2020	3,000,000	3,003,178	0.46
Natixis SA Paris Branch C/P EUR 16/03/2020	7,000,000	7,001,653	1.07
Nordea Holding ABP C/P EUR 18/03/2020	7,000,000	7,001,903	1.07
OP Corporate Bank C/P EUR 10/08/2020	5,000,000	5,011,529	0.77
Sumitomo Mitsui Banking Brussels Branch C/D EUR 25/05/2020	5,000,000	5,006,001	0.77
The Agricultural Bank of China - Hong Kong Branch C/D EUR 20/07/2020	10,000,000	10,014,480	1.53
The Procter & Gamble Company C/P EUR 11/05/2020	5,000,000	5,005,369	0.77
Toyota Leasing Gmbh C/P EUR 11/05/2020	7,000,000	7,007,517	1.07
2010年12月17日の法律第41.1H条に基づく適格な短期金融市場商品合計		120,104,937	18.38
その他譲渡可能有価証券			
債券			
アメリカ			
T-Mobile USA Inc 0% USD 15/01/2024**	300,000	-	0.00
T-Mobile USA Inc 0% USD 15/04/2024**	300,000	-	0.00
T-Mobile USA Inc 0% USD 15/01/2026**	820,000	-	0.00
T-Mobile USA Inc 0% USD 31/12/2165**	360,000	-	0.00
		-	0.00
債券合計		-	0.00
その他譲渡可能有価証券合計		-	0.00
オープンエンド型ファンド			
アイルランド			
Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio	18,289,365	18,049,463	2.76

銘柄	額面/株数	市場価格 (EUR)	純資産比率 (%)
ルクセンブルク			
Invesco Funds SICAV – Invesco India All-Cap Equity Fund	13,200	169,812	0.03
オープンエンド型ファンド合計		18,219,275	2.79
投資有価証券合計		530,051,434	81.11

* * 有価証券は取締役が定めた手続に従い、誠実に決定された適正市場価値で評価されている。表示の金利は2020年2月29日の実勢金利である。

財務書類に対する注記(2020年2月29日現在)

外国為替先渡し契約

内訳					取引相手	未実現利益/(損失) (EUR)	満期日
Buy	63,044	EUR	to Sell	7,514,000	JPY Goldman Sachs	168	26/03/2020
Buy	3,635,000	THB	to Sell	104,454	EUR Goldman Sachs	227	26/03/2020
Buy	853,000	CHF	to Sell	803,129	EUR Goldman Sachs	338	26/03/2020
Buy	1,056,264	EUR	to Sell	358,448,512	HUF Citigroup	565	08/04/2020
Buy	49,158	EUR	to Sell	82,000	AUD Goldman Sachs	730	26/03/2020
Buy	1,482,726	EUR	to Sell	11,072,000	DKK JP Morgan Chase	767	26/03/2020
Buy	285,520	EUR	to Sell	2,441,000	HKD Goldman Sachs	1,022	26/03/2020
Buy	44,351	EUR	to Sell	64,000	CAD JP Morgan Chase	1,148	26/03/2020
Buy	419,956	EUR	to Sell	460,000	USD JP Morgan Chase	1,820	26/03/2020
Buy	2,071,172	EUR	to Sell	702,564,704	HUF Merrill Lynch	1,984	08/04/2020
Buy	1,500,546	EUR	to Sell	508,797,358	HUF BNP Paribas	2,041	08/04/2020
Buy	84,127	EUR	to Sell	122,000	CAD Goldman Sachs	2,081	29/05/2020
Buy	852,869	EUR	to Sell	101,644,000	JPY Barclays	2,332	26/03/2020
Buy	8,976,945	USD	to Sell	69,930,400	HKD Citigroup	2,801	10/06/2020
Buy	212,540	EUR	to Sell	179,205	GBP CIBC	3,147	29/05/2020
Buy	552,194	EUR	to Sell	65,601,651	JPY BNY Mellon	3,217	17/03/2020
Buy	331,749	EUR	to Sell	280,000	GBP Royal Bank of Scotland	3,911	27/03/2020
Buy	82,795,000	JPY	to Sell	687,344	EUR Goldman Sachs	5,469	26/03/2020
Buy	41,000,000	JPY	to Sell	336,865	EUR Royal Bank of Scotland	6,239	16/03/2020
Buy	885,051	EUR	to Sell	298,002,243	HUF Merrill Lynch	6,522	11/03/2020
Buy	22,244,588	USD	to Sell	155,685,203	CNH BNP Paribas	6,979	15/04/2020
Buy	4,161,701	EUR	to Sell	1,412,155,055	HUF BNP Paribas	7,674	12/05/2020
Buy	1,813,599	USD	to Sell	1,635,431	EUR Citigroup	10,478	08/04/2020
Buy	33,343,062	USD	to Sell	233,527,804	CNH BNP Paribas	11,542	12/05/2020
Buy	35,908,793	USD	to Sell	279,721,600	HKD Standard Chartered Bank London	12,123	10/06/2020
Buy	39,213,931	USD	to Sell	305,458,089	HKD Citigroup	14,167	14/04/2020
Buy	529,421	EUR	to Sell	761,000	CAD Goldman Sachs	15,710	26/03/2020
Buy	38,311,541	USD	to Sell	298,406,911	HKD Standard Chartered Bank London	16,400	14/04/2020
Buy	463,003	EUR	to Sell	9,750,852	MXN Royal Bank of Scotland	16,491	27/03/2020
Buy	958,518	EUR	to Sell	1,037,000	USD Goldman Sachs	16,667	26/03/2020
Buy	370,740	EUR	to Sell	6,033,277	ZAR Goldman Sachs	20,525	27/03/2020
Buy	302,970	EUR	to Sell	4,510,890,000	IDR Barclays	21,425	26/03/2020
Buy	1,307,534	EUR	to Sell	9,908,033	CNH Barclays	21,427	26/03/2020
Buy	55,968,578	HKD	to Sell	7,156,101	USD Citigroup	23,716	14/04/2020
Buy	558,322	EUR	to Sell	2,646,000	BRL Goldman Sachs	24,165	26/03/2020
Buy	10,362,595	EUR	to Sell	11,412,954	USD Goldman Sachs	24,829	12/05/2020
Buy	2,904,401	EUR	to Sell	30,725,000	SEK JP Morgan Chase	28,076	26/03/2020
Buy	2,835,657	EUR	to Sell	2,400,000	GBP Citigroup	28,284	24/04/2020
Buy	2,836,346	EUR	to Sell	2,400,000	GBP JP Morgan Chase	28,974	24/04/2020
Buy	384,909,808	JPY	to Sell	3,514,701	USD Morgan Stanley	31,016	08/04/2020
Buy	1,488,820	EUR	to Sell	1,245,000	GBP Barclays	31,059	26/03/2020
Buy	379,164,885	JPY	to Sell	3,461,258	USD Citigroup	31,446	08/04/2020
Buy	10,989,531	EUR	to Sell	3,725,028,037	HUF Barclays	31,905	12/05/2020
Buy	1,635,675	EUR	to Sell	2,463,000	SGD Goldman Sachs	32,818	26/03/2020
Buy	390,654,729	JPY	to Sell	3,568,996	USD Deutsche Bank	35,418	12/05/2020
Buy	1,382,242	EUR	to Sell	46,760,000	THB Barclays	35,641	26/03/2020
Buy	5,884,865	EUR	to Sell	6,450,000	USD JP Morgan Chase	36,784	24/04/2020
Buy	5,887,884	EUR	to Sell	6,450,000	USD Citigroup	39,803	24/04/2020
Buy	1,727,533	USD	to Sell	2,033,824,948	KRW Citigroup	39,819	12/05/2020

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内訳					取引相手	未実現利益／(損失) (EUR)	満期日
Buy	1,416,835	USD	to Sell	1,124,541,805	CLP Morgan Stanley	39,918	12/05/2020
Buy	1,170,114	EUR	to Sell	11,748,000	NOK JP Morgan Chase	42,287	26/03/2020
Buy	12,139,599	USD	to Sell	363,787,362	TWD Barclays	43,511	12/05/2020
Buy	447,705,948	JPY	to Sell	4,079,600	USD JP Morgan Chase	43,796	08/04/2020
Buy	17,022,795	EUR	to Sell	14,500,000	GBP JP Morgan Chase	45,441	27/03/2020
Buy	441,023,770	JPY	to Sell	4,011,747	USD Merrill Lynch	49,462	08/04/2020
Buy	570,643,153	JPY	to Sell	5,212,001	USD Citigroup	52,966	12/05/2020
Buy	10,161,073	EUR	to Sell	3,427,025,794	HUF BNP Paribas	57,994	11/03/2020
Buy	829,847,956	JPY	to Sell	7,599,479	USD BNP Paribas	58,894	12/05/2020
Buy	2,746,649	USD	to Sell	4,294,888	NZD Goldman Sachs	62,400	08/04/2020
Buy	2,748,372	USD	to Sell	4,294,888	NZD Citigroup	63,077	12/05/2020
Buy	2,747,448	USD	to Sell	4,294,888	NZD Barclays	63,125	08/04/2020
Buy	2,440,501	EUR	to Sell	189,522,000	INR Barclays	70,017	26/03/2020
Buy	2,978,332	USD	to Sell	4,649,430	NZD Merrill Lynch	71,076	12/05/2020
Buy	832,615,756	JPY	to Sell	7,598,195	USD Barclays	71,278	08/04/2020
Buy	10,412,947	USD	to Sell	9,377,570	EUR Barclays	72,564	08/04/2020
Buy	1,474,088	USD	to Sell	2,233,542	NZD JP Morgan Chase	74,434	11/03/2020
Buy	8,200,612	USD	to Sell	244,206,028	TWD Goldman Sachs	75,809	12/05/2020
Buy	1,450,740	EUR	to Sell	29,911,046	MXN Citigroup	76,057	11/03/2020
Buy	1,525,870	EUR	to Sell	31,642,804	MXN Citigroup	80,541	08/04/2020
Buy	12,207,448	USD	to Sell	11,013,000	EUR Barclays	84,875	11/03/2020
Buy	10,912,564	EUR	to Sell	46,962,220	PLN Citigroup	90,658	08/04/2020
Buy	10,932,252	EUR	to Sell	46,962,220	PLN JP Morgan Chase	91,938	11/03/2020
Buy	1,769,053	USD	to Sell	7,481,500	BRL Barclays	94,975	11/03/2020
Buy	13,725,272	EUR	to Sell	4,621,360,085	HUF JP Morgan Chase	114,483	08/04/2020
Buy	3,992,816	USD	to Sell	17,388,000	BRL Citigroup	123,240	12/05/2020
Buy	3,620,244	EUR	to Sell	5,180,000	CAD Barclays	123,502	26/03/2020
Buy	4,000,279	USD	to Sell	17,388,000	BRL Citigroup	124,973	08/04/2020
Buy	5,494,845	USD	to Sell	8,589,775	NZD JP Morgan Chase	126,203	08/04/2020
Buy	5,277,713	USD	to Sell	8,235,232	NZD JP Morgan Chase	128,055	12/05/2020
Buy	1,336,435,667	JPY	to Sell	12,154,199	USD Morgan Stanley	134,760	11/03/2020
Buy	6,438,487	EUR	to Sell	209,359,000	TWD Goldman Sachs	138,922	26/03/2020
Buy	2,012,844	EUR	to Sell	41,188,371	MXN Goldman Sachs	144,538	12/05/2020
Buy	2,947,176	USD	to Sell	4,467,084	NZD Royal Bank of Canada (London Branch)	147,960	11/03/2020
Buy	2,973,416	EUR	to Sell	61,407,011	MXN JP Morgan Chase	151,208	11/03/2020
Buy	2,967,050	EUR	to Sell	61,624,761	MXN Goldman Sachs	152,252	08/04/2020
Buy	1,524,122,285	JPY	to Sell	13,908,706	USD Morgan Stanley	152,291	12/05/2020
Buy	12,373,184	USD	to Sell	85,435,600	CNH Goldman Sachs	154,408	15/04/2020
Buy	10,154,447	USD	to Sell	12,033,628,831	KRW BNP Paribas	174,972	12/05/2020
Buy	9,058,259	USD	to Sell	11,919,401	CAD JP Morgan Chase	181,102	11/03/2020
Buy	20,556,375	USD	to Sell	613,635,220	TWD Standard Chartered Bank London	187,435	08/04/2020
Buy	8,845,435	USD	to Sell	10,416,894,052	KRW Barclays	201,511	12/05/2020
Buy	3,559,435	EUR	to Sell	57,810,766	ZAR Deutsche Bank	202,932	26/03/2020
Buy	10,532,261	USD	to Sell	12,450,719,000	KRW Goldman Sachs	210,326	08/04/2020
Buy	14,073,998	USD	to Sell	16,743,412,831	KRW Barclays	238,791	11/03/2020
Buy	7,566,202	USD	to Sell	5,973,411,895	CLP Citigroup	248,423	12/05/2020
Buy	12,121,668	EUR	to Sell	101,830,287	HKD Barclays	253,383	26/03/2020
Buy	547,896,422	HKD	to Sell	70,026,521	USD Standard Chartered Bank London	256,756	14/04/2020
Buy	5,721,131	EUR	to Sell	9,241,000	AUD Deutsche Bank	263,519	26/03/2020
Buy	8,956,710	USD	to Sell	7,097,953,700	CLP JP Morgan Chase	267,590	08/04/2020
Buy	9,160,702	USD	to Sell	11,919,401	CAD JP Morgan Chase	273,892	08/04/2020
Buy	8,871,137	EUR	to Sell	11,422,813,000	KRW Barclays	293,779	26/03/2020
Buy	8,956,390	USD	to Sell	7,066,592,000	CLP Barclays	298,882	12/05/2020

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

内訳					取引相手	未実現利益／(損失) (EUR)	満期日
Buy	8,272,405	EUR	to Sell	174,429,148	MXN JP Morgan Chase	305,109	08/04/2020
Buy	8,166,909	EUR	to Sell	170,161,546	MXN Goldman Sachs	346,447	11/03/2020
Buy	14,390,975	USD	to Sell	22,422,300	NZD BNP Paribas	367,858	12/05/2020
Buy	10,551,844	USD	to Sell	45,642,000	BRL Goldman Sachs	387,846	12/05/2020
Buy	5,133,899	USD	to Sell	20,934,500	BRL Goldman Sachs	438,798	08/04/2020
Buy	8,841,511	EUR	to Sell	184,509,949	MXN JP Morgan Chase	472,137	12/05/2020
Buy	12,023,164	USD	to Sell	9,427,964,050	CLP Goldman Sachs	473,253	11/03/2020
Buy	10,375,928	USD	to Sell	15,721,674	NZD Morgan Stanley	523,911	11/03/2020
Buy	45,030,910	EUR	to Sell	49,144,709	USD Goldman Sachs	555,956	29/05/2020
Buy	20,342,121	USD	to Sell	23,750,133,831	KRW Standard Chartered Bank London	629,454	08/04/2020
Buy	12,225,549	USD	to Sell	9,427,964,050	CLP Barclays	653,705	08/04/2020
Buy	14,802,119	USD	to Sell	22,422,300	NZD BNP Paribas	745,688	08/04/2020
Buy	43,128,604,412	JPY	to Sell	359,980,379	EUR BNY Mellon	934,461	17/03/2020
Buy	59,441,604	EUR	to Sell	64,312,130	USD Deutsche Bank	1,030,396	26/03/2020
Buy	77,823,339	EUR	to Sell	64,735,788	GBP Deutsche Bank	2,024,658	26/03/2020
未決済外国為替先渡し契約に係る未実現利益合計						17,678,748	

Buy	803,814,249	RUB	to Sell	12,848,282	USD Standard Chartered Bank London	(842,810)	08/04/2020
Buy	206,681,000	MXN	to Sell	10,879,379	USD Barclays	(479,405)	12/05/2020
Buy	859,662,550	RUB	to Sell	13,296,129	USD Goldman Sachs	(458,414)	11/03/2020
Buy	411,031,800	RUB	to Sell	6,367,107	USD Goldman Sachs	(270,642)	12/05/2020
Buy	84,349,973	PLN	to Sell	19,663,839	EUR BNP Paribas	(263,818)	12/05/2020
Buy	298,395,612	RUB	to Sell	4,686,917	USD UBS	(254,997)	12/05/2020
Buy	66,738,878	PLN	to Sell	15,633,009	EUR Goldman Sachs	(253,798)	08/04/2020
Buy	11,919,401	CAD	to Sell	9,124,082	USD Royal Bank of Canada (London Branch)	(240,659)	08/04/2020
Buy	59,228,608	MXN	to Sell	2,912,862	EUR Royal Bank of Canada (London Branch)	(207,512)	08/04/2020
Buy	12,906,654	EUR	to Sell	14,400,367	USD Barclays	(184,819)	11/03/2020
Buy	68,065,000	MXN	to Sell	3,603,595	USD Goldman Sachs	(176,679)	12/05/2020
Buy	68,065,000	MXN	to Sell	3,614,826	USD Goldman Sachs	(171,624)	08/04/2020
Buy	123,565,127	PLN	to Sell	28,691,371	EUR Barclays	(168,767)	11/03/2020
Buy	230,978,661	RUB	to Sell	3,610,497	USD BNP Paribas	(168,220)	08/04/2020
Buy	924,362,134	JPY	to Sell	8,382,215	CHF Goldman Sachs	(158,531)	11/03/2020
Buy	9,133,230	EUR	to Sell	10,227,537	USD Goldman Sachs	(148,637)	08/04/2020
Buy	35,037,974	PLN	to Sell	8,215,010	EUR Merrill Lynch	(140,910)	08/04/2020
Buy	35,037,974	PLN	to Sell	8,202,799	EUR BNP Paribas	(128,699)	08/04/2020
Buy	55,770,026	PLN	to Sell	12,979,712	EUR Citigroup	(128,148)	08/04/2020
Buy	60,713,497	MXN	to Sell	3,184,334	USD Barclays	(116,726)	08/04/2020
Buy	7,509,983	CAD	to Sell	5,705,972	USD JP Morgan Chase	(112,915)	11/03/2020
Buy	36,855,000	ZAR	to Sell	2,247,320	EUR Deutsche Bank	(107,512)	26/03/2020
Buy	26,409,873	PLN	to Sell	6,180,640	EUR Deutsche Bank	(106,517)	12/05/2020
Buy	2,325,141,957	JPY	to Sell	21,543,435	USD Goldman Sachs	(95,814)	08/04/2020
Buy	119,464,203	RUB	to Sell	1,874,095	USD Royal Bank of Scotland	(93,099)	08/04/2020
Buy	46,962,220	PLN	to Sell	10,932,252	EUR JP Morgan Chase	(91,938)	11/03/2020
Buy	119,464,203	RUB	to Sell	1,872,773	USD Barclays	(91,899)	08/04/2020
Buy	114,193,975	RUB	to Sell	1,781,358	USD Royal Bank of Scotland	(86,451)	12/05/2020
Buy	113,973,483	RUB	to Sell	1,782,507	USD Morgan Stanley	(83,871)	08/04/2020
Buy	6,289,000	USD	to Sell	5,782,734	EUR JP Morgan Chase	(70,777)	26/03/2020
Buy	17,343,797	PLN	to Sell	4,059,343	EUR Merrill Lynch	(70,366)	12/05/2020
Buy	4,151,588	USD	to Sell	29,594,588	CNH Standard Chartered Bank London	(68,471)	15/04/2020
Buy	92,497,120	RUB	to Sell	1,440,990	USD Barclays	(68,294)	12/05/2020
Buy	17,518,987	PLN	to Sell	4,096,359	EUR JP Morgan Chase	(67,090)	12/05/2020
Buy	3,619,193	EUR	to Sell	4,050,000	USD Goldman Sachs	(62,225)	13/03/2020
Buy	2,492,000	GBP	to Sell	2,980,032	EUR Barclays	(62,167)	26/03/2020

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

内訳					取引相手	未実現利益／(損失) (EUR)	満期日
Buy	3,620,487	EUR	to Sell	4,050,000	USD Citigroup	(60,931)	13/03/2020
Buy	78,793,843	RUB	to Sell	1,230,385	USD Merrill Lynch	(60,781)	12/05/2020
Buy	949,886,334	JPY	to Sell	8,498,048	CHF JP Morgan Chase	(57,352)	08/04/2020
Buy	6,657,000	USD	to Sell	6,101,462	EUR Barclays	(55,271)	26/03/2020
Buy	9,078,064	USD	to Sell	8,277,950	EUR JP Morgan Chase	(55,110)	12/05/2020
Buy	3,249,045	CAD	to Sell	2,475,152	USD Royal Bank of Canada (London Branch)	(54,830)	11/03/2020
Buy	9,067,476	USD	to Sell	8,277,950	EUR JP Morgan Chase	(48,881)	08/04/2020
Buy	3,746,216	EUR	to Sell	4,175,000	USD Goldman Sachs	(45,470)	27/03/2020
Buy	1,706,997,957	JPY	to Sell	15,763,413	USD Goldman Sachs	(45,278)	11/03/2020
Buy	3,747,423	EUR	to Sell	4,175,000	USD Citigroup	(44,263)	27/03/2020
Buy	8,807,805	PLN	to Sell	2,073,703	EUR Goldman Sachs	(40,593)	11/03/2020
Buy	2,077,000	GBP	to Sell	2,463,808	EUR JP Morgan Chase	(31,863)	26/03/2020
Buy	1,600,000	BRL	to Sell	390,825	USD JP Morgan Chase	(31,769)	16/03/2020
Buy	1,351,000	GBP	to Sell	1,609,499	EUR Goldman Sachs	(27,623)	26/03/2020
Buy	12,129,284	USD	to Sell	11,013,000	EUR Goldman Sachs	(26,387)	12/05/2020
Buy	9,982,000	ZAR	to Sell	605,907	EUR Goldman Sachs	(26,351)	26/03/2020
Buy	13,666,151	USD	to Sell	414,057,046	TWD Barclays	(24,968)	11/03/2020
Buy	71,355,000	MXN	to Sell	3,634,164	USD Barclays	(24,436)	11/03/2020
Buy	1,313,000	AUD	to Sell	798,298	EUR Barclays	(22,858)	26/03/2020
Buy	1,160,373	CAD	to Sell	884,170	USD Citigroup	(19,752)	11/03/2020
Buy	1,419,000	CAD	to Sell	977,162	EUR Goldman Sachs	(19,271)	26/03/2020
Buy	9,895,000	HKD	to Sell	1,172,424	EUR Goldman Sachs	(19,165)	26/03/2020
Buy	994,000	CAD	to Sell	688,827	EUR JP Morgan Chase	(17,831)	26/03/2020
Buy	1,390,016	USD	to Sell	9,864,863	CNH Goldman Sachs	(17,241)	15/04/2020
Buy	1,587,413,656	KRW	to Sell	1,206,940	EUR Barclays	(14,955)	26/03/2020
Buy	949,886,333	JPY	to Sell	8,448,676	CHF Goldman Sachs	(14,892)	12/05/2020
Buy	600,000	GBP	to Sell	716,338	EUR Citigroup	(13,827)	27/03/2020
Buy	825,000	USD	to Sell	762,615	EUR Goldman Sachs	(13,312)	26/03/2020
Buy	1,102,000	AUD	to Sell	662,758	EUR Goldman Sachs	(11,932)	26/03/2020
Buy	1,160,528	USD	to Sell	1,063,645	EUR BNY Mellon	(9,001)	17/03/2020
Buy	2,129,000	GBP	to Sell	2,500,823	EUR Citigroup	(7,992)	26/03/2020
Buy	500,000	USD	to Sell	461,286	EUR Citigroup	(7,947)	24/04/2020
Buy	754,224	EUR	to Sell	91,069,000	JPY Goldman Sachs	(7,824)	26/03/2020
Buy	1,855,000	NOK	to Sell	183,307	EUR Goldman Sachs	(5,224)	26/03/2020
Buy	1,049,147	EUR	to Sell	900,000	GBP Citigroup	(5,137)	13/03/2020
Buy	4,108,431	EUR	to Sell	1,398,103,760	HUF BNP Paribas	(4,263)	12/05/2020
Buy	10,833,000	HKD	to Sell	1,393,814	USD HSBC Bank Plc	(3,314)	10/06/2020
Buy	9,485,000	TWD	to Sell	288,254	EUR Goldman Sachs	(2,853)	26/03/2020
Buy	14,238,000	INR	to Sell	180,915	EUR Goldman Sachs	(2,830)	26/03/2020
Buy	1,010,669	EUR	to Sell	344,116,192	HUF JP Morgan Chase	(2,819)	08/04/2020
Buy	3,230,000	SEK	to Sell	305,109	EUR Goldman Sachs	(2,733)	26/03/2020
Buy	97,100,004	JPY	to Sell	815,054	EUR BNY Mellon	(2,488)	17/03/2020
Buy	149,000	SGD	to Sell	98,403	EUR Goldman Sachs	(1,438)	26/03/2020
Buy	1,377,000	SEK	to Sell	130,303	EUR Barclays	(1,395)	26/03/2020
Buy	941,643	CNH	to Sell	123,565	EUR Goldman Sachs	(1,336)	26/03/2020
Buy	458,648	EUR	to Sell	54,944,694	JPY BNY Mellon	(1,148)	17/03/2020
Buy	226,032	EUR	to Sell	250,000	USD BNP Paribas	(1,015)	27/03/2020
Buy	531,000	HKD	to Sell	62,811	EUR Barclays	(923)	26/03/2020
Buy	124,000	BRL	to Sell	25,927	EUR Goldman Sachs	(895)	26/03/2020
Buy	3,420,000	THB	to Sell	99,204	EUR Barclays	(714)	26/03/2020
Buy	2,005,000	THB	to Sell	58,422	EUR Goldman Sachs	(682)	26/03/2020
Buy	9,682,439	EUR	to Sell	10,280,000	CHF Goldman Sachs	(599)	26/03/2020
Buy	18,179,200	CNH	to Sell	2,597,103	USD Goldman Sachs	(475)	15/04/2020

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

内訳				取引相手		未実現利益／(損失) (EUR)	満期日
Buy	254,000	CHF	to Sell	239,715	EUR	Barclays	(465) 26/03/2020
Buy	18,249,000	JPY	to Sell	153,123	EUR	Barclays	(419) 26/03/2020
Buy	223,000	CHF	to Sell	210,236	EUR	Goldman Sachs	(185) 26/03/2020
Buy	59,000	ZAR	to Sell	3,560	EUR	Barclays	(134) 26/03/2020
Buy	1,751,000	DKK	to Sell	234,427	EUR	Goldman Sachs	(60) 26/03/2020
Buy	8,571	EUR	to Sell	1,027,000	JPY	Deutsche Bank	(23) 26/03/2020
Buy	522,000	DKK	to Sell	69,888	EUR	Barclays	(20) 26/03/2020
未決済外国為替先渡し契約に係る未実現損失合計						(7,326,765)	
未決済外国為替先渡し契約に係る未実現損益合計						10,351,983	

先物契約

銘柄	契約数	コミットメント (EUR)	買建／売建	未実現利益／(損失) (EUR)
E-Mini Russell 2000 Future 20/03/2020	(843)	(56,519,093)	Short	6,125,376
Euro Stoxx 50 Future 20/03/2020	(948)	(31,611,060)	Short	4,203,476
FTSE 100 Index Future 20/03/2020	(326)	(25,045,775)	Short	3,413,699
S&P 500 Emini Future 20/03/2020	(119)	(15,835,903)	Short	1,004,536
FTSE UK Mid Cap Future 20/03/2020	(220)	(10,932,746)	Short	924,648
STOXX Europe 600 Future 20/03/2020	(585)	(8,407,913)	Short	802,274
MSCI AC Asia ex Japan Future 20/03/2020	(907)	(39,996,825)	Short	772,614
Euro-Buxl 30 Year Bond Future 06/03/2020	26	5,688,540	Long	404,551
Swiss Market Index Future 20/03/2020	(62)	(5,706,979)	Short	371,912
Short Euro-Btp Future 06/03/2020	639	71,986,545	Long	260,042
Euro-Bund Future 06/03/2020	16	2,837,680	Long	79,950
Euro-Bobl Future 06/03/2020	25	3,390,125	Long	35,695
US 5 Year Note (CBT) Future 30/06/2020	11	1,224,583	Long	12,158
Euro-Btp Future 06/03/2020	3	437,475	Long	10,222
先物契約に係る未実現利益合計				18,421,153
Euro-Oat Future 06/03/2020	(2,272)	(383,411,360)	Short	(9,051,983)
Nikkei 225 (SGX) Future 12/03/2020	395	34,555,101	Long	(4,124,289)
STOXX Europe 600 Future 20/03/2020	2,009	37,744,088	Long	(3,587,479)
Euro-Btp Future 06/03/2020	(249)	(36,310,425)	Short	(775,575)
HSCEI Future 30/03/2020	299	18,045,577	Long	(376,505)
Long Gilt Future 26/06/2020	(50)	(7,940,593)	Short	(82,368)
US 10 Year Note (CBT) Future 19/06/2020	(46)	(5,617,468)	Short	(76,835)
US 2 Year Note (CBT) Future 30/06/2020	(62)	(12,299,675)	Short	(65,001)
Euro-Btp Future 08/06/2020	(44)	(6,438,080)	Short	(30,140)
US Ultra Bond (CBT) Future 19/06/2020	(4)	(749,843)	Short	(18,821)
先物契約に係る未実現損失合計				(18,188,996)
先物契約に係る未実現損益合計				232,157

EUR 20,540,428の証拠金がバンク・オブ・アメリカ・メル・リンチに差し入れられている。

クレジット・デフォルト・スワップ

名称	取引相手	ディーラー・ スプレッド	満期日	想定元本	未実現利益／(損失) (EUR)
Markit IG CDSI S33 V2 5Y	Bank of America Merrill Lynch	5.00%	20/12/2024	USD (10,356,390)	501,355
クレジット・デフォルト・スワップに係る未実現利益合計					501,355
iTraxx Crossover CDSI S32 5Y	Bank of America Merrill Lynch	5.00%	20/12/2024	EUR 1,000,000	(88,487)
Markit IG CDSI S33 5Y	Bank of America Merrill Lynch	1.00%	20/12/2024	USD 1,900,000	(28,437)
Markit IG CDSI S33 V2 5Y	Bank of America Merrill Lynch	5.00%	20/12/2024	USD 181,170	(8,770)
クレジット・デフォルト・スワップに係る未実現損失合計					(125,694)
クレジット・デフォルト・スワップに係る未実現損益合計					375,661

EUR 3,522,330の証拠金がバンク・オブ・アメリカ・メル・リンチに差し入れられている。

EUR 3,522,330の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

バリエンス・スワップ

名称	取引相手	満期日		想定元本	未実現利益/(損失) (EUR)
Russell 2000 Index	Merrill Lynch	21/12/2020	USD	131,707	684,767
NIKKEI 225	UBS	14/12/2020	JPY	19,824,448	623,246
NIKKEI 225	Societe Generale	14/12/2020	JPY	19,454,967	597,456
NIKKEI 225	UBS	13/12/2021	JPY	17,458,698	373,323
NIKKEI 225	Societe Generale	13/12/2021	JPY	17,458,698	334,521
Russell 2000 Index	Societe Generale	22/06/2020	USD	53,372	259,075
S&P/ASX 200 Index	UBS	18/12/2020	AUD	160,090	220,066
KOSPI 200 Index	UBS	11/12/2020	KRW	142,775,210	184,287
Hang Seng China Enterprises Index	Societe Generale	31/12/2020	HKD	780,794	154,203
Hang Seng China Enterprises Index	UBS	31/12/2020	HKD	555,744	117,376
Hang Seng China Enterprises Index	JP Morgan	31/12/2020	HKD	669,631	113,342
Russell 2000 Index	Societe Generale	21/12/2020	USD	51,854	99,891
Russell 2000 Index	Goldman Sachs	21/12/2020	USD	55,905	93,188
NIKKEI 225	BNP Paribas	13/12/2021	JPY	5,819,566	92,447
KOSPI 200 Index	Societe Generale	11/12/2020	KRW	40,732,727	78,313
S&P/ASX 200 Index	Societe Generale	18/12/2020	AUD	44,611	52,418
バリエンス・スワップに係る未実現利益合計					4,077,919
NIKKEI 225	UBS	14/12/2020	JPY	16,957,487	(1,159,560)
S&P 500 Index	Merrill Lynch	21/12/2020	USD	131,707	(903,222)
NIKKEI 225	UBS	13/12/2021	JPY	34,194,317	(863,647)
NIKKEI 225	Societe Generale	13/12/2021	JPY	32,353,678	(583,089)
NIKKEI 225	BNP Paribas	14/12/2020	JPY	8,512,141	(581,859)
NIKKEI 225	Societe Generale	14/12/2020	JPY	8,472,615	(571,228)
S&P 500 Index	Goldman Sachs	01/04/2020	USD	72,847	(431,084)
S&P 500 Index	Societe Generale	22/06/2020	USD	53,372	(387,542)
S&P 500 Index	Societe Generale	21/12/2020	USD	69,170	(174,521)
Hang Seng China Enterprises Index	UBS	31/12/2020	HKD	892,878	(160,006)
S&P 500 Index	Goldman Sachs	21/12/2020	USD	55,905	(132,109)
NIKKEI 225	BNP Paribas	13/12/2021	JPY	6,009,373	(87,195)
Russell 2000 Index	Societe Generale	21/12/2020	USD	17,315	(17,856)
Russell 2000 Index	Barclays	21/12/2020	USD	17,315	(10,245)
S&P 500 Index	Barclays	21/12/2020	USD	17,315	(9,074)
バリエンス・スワップに係る未実現損失合計					(6,072,237)
バリエンス・スワップに係る未実現損益合計					(1,994,318)

ボラティリティ・スワップ

2020年2月29日現在の未決済ボラティリティ・スワップは以下のとおりである。

取引内容	取引相手	満期日		想定元本	未実現利益／(損失) (EUR)
EUR/USD	Societe Generale	15/12/2022	EUR	234,170	118,201
EUR/USD	JP Morgan	15/12/2022	EUR	92,566	93,280
EUR/USD	Morgan Stanley	15/12/2022	EUR	308,324	84,568
USD/JPY	BNP Paribas	24/01/2023	USD	282,330	76,735
EUR/USD	Barclays	15/12/2022	EUR	84,426	60,490
EUR/USD	BNP Paribas	15/12/2022	EUR	87,347	36,864
AUD/USD	Goldman Sachs	16/04/2020	USD	45,796	18,795
USD/CAD	Morgan Stanley	08/04/2020	USD	293,548	16,675
ボラティリティ・スワップに係る未実現利益合計					505,608
AUD/USD	Citigroup	16/04/2020	USD	269,653	(537,241)
USD/CAD	Morgan Stanley	08/04/2020	USD	362,405	(520,179)
USD/CAD	JP Morgan	08/04/2020	USD	256,470	(413,846)
AUD/USD	BNP Paribas	16/04/2020	USD	114,759	(174,732)
AUD/USD	UBS	16/04/2020	USD	100,098	(159,451)
AUD/USD	Goldman Sachs	16/04/2020	USD	68,622	(130,182)
USD/CAD	Goldman Sachs	08/04/2020	USD	72,774	(126,076)
AUD/USD	Morgan Stanley	16/04/2020	USD	89,179	(118,050)
AUD/USD	JP Morgan	16/04/2020	USD	60,842	(110,803)
USD/CAD	Merrill Lynch	08/04/2020	USD	57,099	(110,318)
USD/CAD	Barclays	08/04/2020	USD	43,501	(83,640)
ボラティリティ・スワップに係る未実現損失合計					(2,484,518)
ボラティリティ・スワップに係る未実現損益合計					(1,978,910)

インフレ連動スワップ

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Receive Fixed 3.4675% / Pay UKRPI	Bank of America Merrill Lynch	15/05/2027	GBP 5,485,000	220,736
Receive Fixed 3.5935% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP 2,687,000	158,202
Receive Fixed 3.521% / Pay UKRPI	Bank of America Merrill Lynch	15/12/2026	GBP 3,333,000	140,863
Receive Fixed 3.633% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP 2,295,227	140,081
Receive Fixed 3.6135% / Pay UKRPI	Bank of America Merrill Lynch	15/06/2029	GBP 2,689,000	136,176
Receive Fixed 3.624% / Pay UKRPI	Bank of America Merrill Lynch	15/07/2029	GBP 2,539,845	133,605
Receive Fixed 3.4475% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP 3,259,300	117,825
Receive Fixed 3.475% / Pay UKRPI	Bank of America Merrill Lynch	15/03/2027	GBP 3,270,000	116,404
Receive Fixed 3.635% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP 1,671,886	102,564
Receive Fixed 3.63% / Pay UKRPI	Bank of America Merrill Lynch	15/01/2027	GBP 1,671,887	101,248
Receive Fixed 3.512% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP 2,565,000	98,347
Receive Fixed 3.50875% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP 2,565,000	97,061
Receive Fixed 3.498% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP 2,565,000	92,808
Receive Fixed 3.4925% / Pay UKRPI	Bank of America Merrill Lynch	15/02/2029	GBP 2,565,000	90,634
Receive Fixed 3.3875% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2027	GBP 2,880,000	81,780
Receive Fixed 3.757% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 928,600	65,424
Receive Fixed 3.5923% / Pay UKRPI	Bank of America Merrill Lynch	15/07/2029	GBP 1,292,000	61,600
Receive Fixed 3.4175% / Pay UKRPI	Bank of America Merrill Lynch	15/04/2027	GBP 1,629,700	51,362
Receive Fixed 3.321% / Pay UKRPI	Bank of America Merrill Lynch	15/08/2027	GBP 2,694,290	41,764
Receive Fixed 3.759% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	32,858
Receive Fixed 3.7505% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	32,237
Receive Fixed 3.391% / Pay UKRPI	Bank of America Merrill Lynch	15/03/2028	GBP 1,080,100	31,262
Receive Fixed 3.7345% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	31,071
Receive Fixed 3.73% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	30,743
Receive Fixed 3.727% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	30,524
Receive Fixed 3.725% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	30,379
Receive Fixed 3.713% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	29,505
Receive Fixed 3.712% / Pay UKRPI	Bank of America Merrill Lynch	15/09/2029	GBP 464,300	29,433
インフレ連動スワップに係る未実現利益合計				2,326,496
Receive Fixed 2.84% / Pay UKRPI	Royal Bank of Scotland	16/03/2026	GBP 20,959,000	(969,342)
Receive Fixed 2.9225% / Pay UKRPI	Morgan Stanley	03/08/2026	GBP 4,644,000	(204,148)
Receive Fixed 3.0425% / Pay UKRPI	Citigroup	17/08/2026	GBP 4,660,000	(121,384)
Receive Fixed 2.801% / Pay UKRPI	Citigroup	18/05/2026	GBP 2,139,000	(117,577)
Receive Fixed 3.106% / Pay UKRPI	Barclays	16/06/2026	GBP 5,885,000	(100,887)
Pay Fixed 3.56% / Receive UKRPI	Bank of America Merrill Lynch	15/03/2029	GBP 2,241,000	(89,785)
Receive Fixed 2.985% / Pay UKRPI	Royal Bank of Scotland	16/04/2026	GBP 2,888,000	(85,047)
Pay Fixed 3.478% / Receive UKRPI	Bank of America Merrill Lynch	15/01/2029	GBP 1,692,000	(62,381)
Receive Fixed 2.895% / Pay UKRPI	Citigroup	16/04/2026	GBP 1,136,997	(48,701)
インフレ連動スワップに係る未実現損失合計				(1,799,252)
インフレ連動スワップに係る未実現損益合計				527,244

EUR 3,522,330の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

EUR 3,522,330の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

金利スワップ

取引内容	取引相手	満期日	通貨	想定元本	未実現利益/(損失) (EUR)
Receive Fixed 1.93% / Pay US0003M Float US	Bank of America Merrill Lynch	14/02/2040	USD	18,008,366	573,443
Receive Fixed 1.933% / Pay US0003M Float US	Bank of America Merrill Lynch	14/02/2040	USD	17,859,509	572,854
Receive Fixed 1.8965% / Pay US0003M Float US	Bank of America Merrill Lynch	13/02/2040	USD	18,194,020	532,192
Receive Fixed 1.8855% / Pay US0003M Float US	Bank of America Merrill Lynch	13/02/2040	USD	17,934,105	509,305
Receive Fixed 2.0675% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,164,995	348,517
Receive Fixed 2.06% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,164,995	343,763
Receive Fixed 2.0375% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,164,995	329,501
Receive Fixed 1.97125% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,164,995	287,507
Receive Fixed 1.9375% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,164,995	266,115
Receive Fixed 1.928% / Pay US0003M Float US	Bank of America Merrill Lynch	19/12/2039	USD	8,165,025	260,094
Receive Fixed 2.0578% / Pay US0003M Float US	Bank of America Merrill Lynch	19/09/2039	USD	5,264,982	222,633
Receive Fixed 2.0178% / Pay US0003M Float US	Bank of America Merrill Lynch	19/09/2039	USD	5,264,982	206,230
Receive Fixed 0.855% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP	11,515,750	181,755
Receive Fixed 1.9553% / Pay US0003M Float US	Bank of America Merrill Lynch	19/09/2039	USD	5,264,982	180,602
Receive Fixed 0.8988% / Pay EUR006M Float EU	Bank of America Merrill Lynch	20/03/2030	EUR	1,400,000	153,829
Receive Fixed 0.746% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	16,522,625	150,626
Receive Fixed 1.94% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/03/2025	CAD	8,506,000	135,461
Receive Fixed 0.751% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	14,162,250	133,186
Receive Fixed 0.777% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP	11,514,598	129,963
Receive Fixed 0.775% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP	11,516,326	128,656
Receive Fixed 1.0238% / Pay EUR006M Float EU	Bank of America Merrill Lynch	20/06/2040	EUR	700,000	125,615
Receive Fixed 1.88% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/12/2024	CAD	9,267,470	121,046
Receive Fixed 0.735% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	14,162,250	120,136
Receive Fixed 1.87% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/12/2024	CAD	9,326,530	118,751
Receive Fixed 0.893% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,324,200	116,044
Receive Fixed 0.877% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,324,200	110,206
Receive Fixed 1.668% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/03/2025	CAD	14,973,000	104,961
Receive Fixed 0.8565% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,328,750	102,799
Receive Fixed 0.853% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,324,200	101,448
Receive Fixed 0.842% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,324,200	97,434
Receive Fixed 1.6505% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/03/2025	CAD	14,973,000	96,373
Receive Fixed 0.822% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,324,200	90,136
Receive Fixed 1.7675% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD	10,326,000	88,686
Receive Fixed 1.9018% / Pay US0003M Float US	Bank of America Merrill Lynch	19/09/2039	USD	2,727,054	82,182
Receive Fixed 1.73% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD	10,326,000	76,060
Receive Fixed 0.775% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,328,750	73,038
Receive Fixed 1.72% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD	10,326,000	72,693
Receive Fixed 0.763% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	7,081,125	71,486
Receive Fixed 0.795% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP	5,758,163	70,966
Receive Fixed 0.757% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,640,410	69,738
Receive Fixed 1.71% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD	10,326,000	69,325
Receive Fixed 1.6285% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/03/2025	CAD	11,876,000	67,876
Receive Fixed 1.705% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD	10,326,000	67,642
Receive Fixed 0.75% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,640,410	67,056
Receive Fixed 0.752% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	7,081,125	67,001
Receive Fixed 0.758% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP	6,328,750	66,831
Receive Fixed 0.78% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP	5,758,163	65,987
Receive Fixed 0.748% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP	7,081,125	65,369

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Receive Fixed 1.7775% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD 7,326,000	64,693
Receive Fixed 1.695% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD 10,326,000	64,275
Receive Fixed 1.69% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD 10,326,000	62,591
Receive Fixed 0.741% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP 7,081,125	62,515
Receive Fixed 0.744% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,328,750	61,718
Receive Fixed 0.737% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP 7,081,125	60,883
Receive Fixed 1.6825% / Pay CDOR006M Float CA	Bank of America Merrill Lynch	18/09/2024	CAD 10,326,000	60,066
Receive Fixed 0.729% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP 7,081,125	57,621
Receive Fixed 0.725% / Pay BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP 7,081,125	55,990
Receive Fixed 0.705% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	49,815
Receive Fixed 0.63% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 15,178,080	48,180
Receive Fixed 0.685% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	42,152
Receive Fixed 0.64% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	24,910
Receive Fixed 0.621% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	17,630
Receive Fixed -0.1807% / Pay EUR006M Float EU	Bank of America Merrill Lynch	18/12/2024	EUR 1,653,000	15,704
Receive Fixed 0.61% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	13,416
Receive Fixed 0.605% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	11,500
Pay Fixed -0.3988% / Receive EUR006M Float EU	Bank of America Merrill Lynch	18/12/2024	EUR 5,997,000	6,934
Receive Fixed 0.58% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	1,921
Receive Fixed 6.925% / Pay MXIBTHIE Float MX	Goldman Sachs	16/06/2021	MXN 10,000,000	1,494
Receive Fixed 0.577% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	772
金利スワップに係る未実現利益合計				8,877,897

Pay Fixed 0.885% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 4,674,550	(280,371)
Pay Fixed -0.31% / Receive EUR006M Float EU	Bank of America Merrill Lynch	18/09/2024	EUR 68,040,000	(235,037)
Pay Fixed 0.875% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 3,489,150	(197,842)
Pay Fixed 0.889% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 2,764,500	(169,432)
Pay Fixed 0.971% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(145,111)
Pay Fixed 0.81% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 3,292,300	(116,574)
Pay Fixed 0.917% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(115,990)
Pay Fixed 0.91% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(112,215)
Pay Fixed 0.8667% / Receive BP006M Float GB	Bank of America Merrill Lynch	15/12/2026	GBP 6,673,000	(109,822)
Pay Fixed 0.882% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(97,115)
Pay Fixed 0.877% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(94,419)
Pay Fixed 0.902% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(90,603)
Pay Fixed 0.895% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(87,433)
Pay Fixed 0.893% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(86,527)
Pay Fixed 0.888% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(84,263)
Pay Fixed 0.854% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(82,015)
Pay Fixed 0.8525% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(81,206)
Pay Fixed 0.8805% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(80,867)
Pay Fixed 0.879% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(80,188)
Pay Fixed 0.8505% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(80,128)
Pay Fixed 0.873% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(77,471)
Pay Fixed 0.845% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(77,162)
Pay Fixed 0.8687% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(75,523)
Pay Fixed 0.841% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(75,004)
Pay Fixed 0.867% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,382,250	(74,754)
Pay Fixed 0.833% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(70,690)
Pay Fixed 0.83% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(69,072)

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Pay Fixed 0.828% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(67,994)
Pay Fixed 0.817% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(62,062)
Pay Fixed 0.815% / Receive BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 1,646,150	(60,983)
Pay Fixed 1.6005% / Receive US0003M Float US	Bank of America Merrill Lynch	20/03/2040	USD 8,864,702	(55,141)
Pay Fixed 1.5667% / Receive US0003M Float US	Bank of America Merrill Lynch	20/03/2040	USD 9,077,298	(32,723)
Receive Fixed 0.554% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	(8,040)
Receive Fixed 0.5565% / Pay BP006M Float GB	Bank of America Merrill Lynch	15/09/2026	GBP 6,640,410	(7,082)
Receive Fixed 0.6585% / Pay BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 481,953	(6,855)
Receive Fixed 0.6695% / Pay BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 481,953	(5,118)
Receive Fixed 0.6998% / Pay BP006M Float GB	Bank of America Merrill Lynch	18/03/2050	GBP 588,094	(408)
Pay Fixed 0.5945% / Receive BP006M Float GB	Bank of America Merrill Lynch	16/03/2027	GBP 812,000	(318)
金利スワップに係る未実現損失合計				(3,253,558)
金利スワップに係る未実現損益合計				5,624,339

EUR 3,522,330の証拠金がバンク・オブ・アメリカ・メリル・リンチに差し入れられている。

EUR 3,522,330の証拠金はクレジット・デフォルト・スワップ、インフレ連動スワップおよび金利スワップに関連するものである。

コモディティ・スワップ

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Receive Fixed 12.00% / Pay US0003M Macquarie Investor Product 641E Float US 22/02/2021 Underlying Index: Macquarie Commodity Product 641E	Macquarie	22/02/2021	USD 32,757,563	1,878,227
Receive Fixed 15.00% / Pay US0003M Agriculture And Livestock Float US 25/06/2020 Underlying Index: BNP Paribas Enhanced Roll Alpha 7 ex-Agriculture and Livestock Index	BNP Paribas	25/06/2020	USD 25,953,028	131,951
コモディティ・スワップに係る未実現利益合計				2,010,178
Pay Fixed -15.00% / Receive US0003M Agriculture And Livestock Float US 25/06/2020 Underlying Index: BNP Paribas Enhanced Roll Alpha 7 ex-Agriculture and Livestock Index	BNP Paribas	25/06/2020	USD 1,000,161	(5,085)
コモディティ・スワップに係る未実現損失合計				(5,085)
コモディティ・スワップに係る未実現損益合計				2,005,093

トータル・リターン・スワップ

2020年2月29日現在の未決済トータル・リターン・スワップは以下のとおりである。

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Fund receives Interest 1.0 x US0001M + 15.0bps; and pays USD LIBOR 1 Month 1.0 x IXYTR + 0.0bps	Morgan Stanley	22/06/2020	USD 48,148,472	5,111,370
Fund receives Interest 1.0 x US0001M + 25.0bps; and pays USD LIBOR 1 Month 1.0 x IXRTR + 0.0bps	Morgan Stanley	22/06/2020	USD 20,665,814	1,545,807
Fund receives Interest 1.0 x EUR003M + 39.5bps; and pays EUR LIBOR 1 Month 1.0 x SXIGR + 0.0bps	UBS	31/08/2020	EUR 10,503,791	660,133
Fund receives Interest 1.0 x EUR003M + 40.5bps; and pays EUR LIBOR 1 Month 1.0 x SXIGR + 0.0bps	Merrill Lynch	31/08/2020	EUR 10,502,429	660,047
Fund receives Interest 1.0 x EUR003M + 41.15bps; and pays EUR LIBOR 1 Month 1.0 x SXIGR + 0.0bps	Goldman Sachs	31/08/2020	EUR 10,486,257	659,031
Fund receives Interest 1.0 x SPSIHOTR + 0.0bps; and pays USD LIBOR 1 Month 1.0 x US0003M + 27.0bps	UBS	05/10/2020	USD 2,273,800	2
トータル・リターン・スワップに係る未実現利益合計				8,636,390
Fund pays Interest 1.0 x IXRTR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0001M + 22.5bps	Morgan Stanley	22/06/2020	USD 40,183,862	(3,005,761)
Fund pays Interest 1.0 x NDWUENR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0003M + -40.0bps	UBS	25/09/2020	USD 14,703,659	(2,735,682)
Fund pays Interest 1.0 x IXYTR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0001M + 15.0bps	Morgan Stanley	22/06/2020	USD 20,810,588	(2,238,378)
Fund pays Interest 1.0 x SGSB250A + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0003M + 23.0bps	Societe Generale	05/10/2020	USD 28,098,884	(2,000,067)
Fund pays Interest 1.0 x SPSIHOTR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0003M + 27.0bps	UBS	05/10/2020	USD 34,491,355	(1,952,119)
Fund pays Interest 1.0 x NDWUENR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0003M + -54.0bps	JP Morgan	25/09/2020	USD 8,864,475	(1,686,508)
Fund pays Interest 1.0 x IXRTR + 0.0bps; and receives USD LIBOR 1 Month 1.0 x US0001M + 25.0bps	Morgan Stanley	22/06/2020	USD 7,056,505	(479,003)
トータル・リターン・スワップに係る未実現損失合計				(14,097,518)
トータル・リターン・スワップに係る未実現損益合計				(5,461,128)

スワップ先物

取引内容	取引相手	満期日	想定元本	未実現利益／(損失) (EUR)
Mexican BOLSA Index Future March 2020; Fund pays MXN 1.0 x ISH0 + 0.0bps; and receives Interest MS Dispersion	Goldman Sachs	23/03/2020	MXN 435,726,694	(1,516,932)
Hong Kong Exchange HCHO Index Futures March 2020; Fund pays HKD 1.0 x HCH0 + 0.0bps; and receives Interest MS Dispersion	Morgan Stanley	30/03/2020	HKD 93,146,636	(4,977)
スワップ先物に係る未実現損失合計				(1,521,909)
スワップ先物に係る未実現損益合計				(1,521,909)

オプション/スワップション

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
買建コール・オプション						
20/04/2020	72,920	Euro Stoxx 50 PR European Call Option	JP Morgan	EUR	4,175	37
10/09/2020	1,898,155	European HKD Put/USD Call Option	HSBC	USD	7.9	1,876
10/09/2020	1,926,916	European HKD Put/USD Call Option	HSBC	USD	7.9	1,905
10/09/2020	1,926,916	European HKD Put/USD Call Option	HSBC	USD	7.9	1,905
15/09/2020	1,917,328	European HKD Put/USD Call Option	HSBC	USD	7.9	1,969
31/03/2020	5,650	Hang Seng China Enterprise Index Call Option	Societe Generale	HKD	12,000	2,695
13/04/2020	18,000	NIKKEI 225 European Call Option	Societe Generale	JPY	24,500	3,462
20/04/2020	48,200	S&P 500 Index Call Option	Barclays	USD	3,650	14,153
13/04/2020	54,000	NIKKEI 225 European Call Option	Societe Generale	JPY	24,000	19,713
31/03/2020	11,700	Hang Seng China Enterprise Index Call Option	Societe Generale	HKD	11,500	26,752
15/09/2020	37,787,479	European HKD Put/USD Call Option	HSBC	USD	7.9	38,813
23/03/2020	17,500	S&P 500 Index Call Option	Goldman Sachs	USD	3,300	70,034
18/05/2020	27,600	S&P 500 Index Call Option	JP Morgan	USD	3,450	111,103
22/06/2020	15,700	S&P 500 Index Call Option	JP Morgan	USD	3,375	223,307
18/05/2020	67,600	S&P 500 Index Call Option	JP Morgan	USD	3,450	272,122
19/10/2020	31,729,226	European USD Put/EUR Call Option	Citigroup	EUR	1.15	288,365
19/10/2020	31,729,225	European USD Put/EUR Call Option	Barclays	EUR	1.15	288,365
22/06/2020	31,900	S&P 500 Index Call Option	JP Morgan	USD	3,375	450,452
23/03/2020	17,500	S&P 500 Index Call Option	Goldman Sachs	USD	3,150	506,158
22/06/2020	32,800	S&P 500 Index Call Option	JP Morgan	USD	3,310	824,803
22/06/2020	66,400	S&P 500 Index Call Option	JP Morgan	USD	3,310	1,669,723
買建コール・オプションに係る未実現利益合計						4,817,712

買建プット・オプション						
31/03/2020	5,850	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	9,900	162,023
31/03/2020	5,850	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	9,900	162,023
31/03/2020	5,650	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	10,300	251,081
12/10/2020	81,385,740	European EUR Put/SEK Call Option	JP Morgan	EUR	10.3	362,930
13/04/2020	42,000	NIKKEI 225 European Put Option	HSBC	JPY	21,000	365,879
19/10/2020	21,342,683	European EUR Put/USD Call Option	Societe Generale	EUR	1.11	391,128
19/10/2020	24,983,075	European EUR Put/USD Call Option	Barclays	EUR	1.11	457,842
19/10/2020	25,054,455	European EUR Put/USD Call Option	Barclays	EUR	1.11	459,150
18/05/2020	3,900	S&P 500 Index Put Option	JP Morgan	USD	3,025	634,877
13/04/2020	35,000	NIKKEI 225 European Put Option	HSBC	JPY	23,250	705,439
13/04/2020	128,000	NIKKEI 225 European Put Option	BNP Paribas	JPY	20,500	942,357
23/03/2020	17,500	S&P 500 Index Put Option	Goldman Sachs	USD	2,875	1,243,372
18/05/2020	8,000	S&P 500 Index Put Option	JP Morgan	USD	3,025	1,302,313
13/04/2020	107,000	NIKKEI 225 European Put Option	BNP Paribas	JPY	22,750	1,790,666
23/03/2020	17,500	S&P 500 Index Put Option	Goldman Sachs	USD	3,000	1,950,452
買建プット・オプションに係る未実現利益合計						11,181,532

売建コール・オプション						
20/07/2020	(33,200)	S&P 500 Index Call Option	JP Morgan	USD	3,225	(107,070,000) (1,861,254)
20/07/2020	(16,400)	S&P 500 Index Call Option	JP Morgan	USD	3,225	(52,890,000) (919,415)
23/03/2020	(17,500)	S&P 500 Index Call Option	Goldman Sachs	USD	3,150	(55,125,000) (506,158)
22/06/2020	(33,800)	S&P 500 Index Call Option	JP Morgan	USD	3,375	(114,075,000) (480,750)
21/12/2020	(1,500)	S&P 500 Index Call Option	UBS	USD	2,925	(4,387,500) (353,512)

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

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益/(損失) (EUR)
21/12/2020	(1,500)	S&P 500 Index Call Option	UBS	USD 2,950	(4,425,000)	(333,337)
19/10/2020	(31,729,226)	European USD Put/EUR Call Option	Societe Generale	EUR 1.15	(36,488,610)	(288,365)
19/10/2020	(31,729,225)	European USD Put/EUR Call Option	Barclays	EUR 1.15	(36,488,609)	(288,365)
21/12/2020	(700)	S&P 500 Index Call Option	UBS	USD 2,700	(1,890,000)	(258,279)
18/05/2020	(63,800)	S&P 500 Index Call Option	JP Morgan	USD 3,450	(220,110,000)	(256,826)
21/12/2020	(900)	S&P 500 Index Call Option	UBS	USD 2,925	(2,632,500)	(212,107)
21/12/2020	(1,300)	S&P 500 Index Call Option	UBS	USD 3,075	(3,997,500)	(206,832)
12/10/2020	(40,692,870)	European SEK Put/EUR Call Option	JP Morgan	EUR 11.2	(455,760,144)	(206,448)
21/12/2020	(900)	S&P 500 Index Call Option	UBS	USD 2,950	(2,655,000)	(199,976)
22/06/2020	(13,800)	S&P 500 Index Call Option	JP Morgan	USD 3,375	(46,575,000)	(196,283)
21/12/2020	(600)	S&P 500 Index Call Option	UBS	USD 2,825	(1,695,000)	(175,389)
21/12/2020	(700)	S&P 500 Index Call Option	UBS	USD 2,925	(2,047,500)	(164,972)
21/12/2020	(1,000)	S&P 500 Index Call Option	UBS	USD 3,075	(3,075,000)	(159,137)
21/12/2020	(700)	S&P 500 Index Call Option	UBS	USD 2,950	(2,065,000)	(155,537)
21/12/2020	(500)	S&P 500 Index Call Option	UBS	USD 2,825	(1,412,500)	(146,157)
18/05/2020	(31,400)	S&P 500 Index Call Option	JP Morgan	USD 3,450	(108,330,000)	(126,400)
21/12/2020	(1,200)	S&P 500 Index Call Option	UBS	USD 3,200	(3,840,000)	(125,072)
21/12/2020	(1,700)	S&P 500 Index Call Option	UBS	USD 3,300	(5,610,000)	(115,881)
21/12/2020	(600)	S&P 500 Index Call Option	UBS	USD 3,075	(1,845,000)	(95,461)
21/12/2020	(300)	S&P 500 Index Call Option	UBS	USD 2,825	(847,500)	(87,694)
21/12/2020	(800)	S&P 500 Index Call Option	UBS	USD 3,200	(2,560,000)	(83,381)
21/12/2020	(900)	S&P 500 Index Call Option	UBS	USD 3,250	(2,925,000)	(76,668)
21/12/2020	(1,100)	S&P 500 Index Call Option	UBS	USD 3,300	(3,630,000)	(74,982)
21/12/2020	(1,100)	S&P 500 Index Call Option	UBS	USD 3,300	(3,630,000)	(74,982)
21/12/2020	(200)	S&P 500 Index Call Option	UBS	USD 2,700	(540,000)	(73,794)
23/03/2020	(17,500)	S&P 500 Index Call Option	Goldman Sachs	USD 3,300	(57,750,000)	(70,034)
21/12/2020	(800)	S&P 500 Index Call Option	UBS	USD 3,250	(2,600,000)	(68,149)
21/12/2020	(800)	S&P 500 Index Call Option	UBS	USD 3,250	(2,600,000)	(68,149)
21/12/2020	(600)	S&P 500 Index Call Option	UBS	USD 3,200	(1,920,000)	(62,536)
21/12/2020	(600)	S&P 500 Index Call Option	UBS	USD 3,200	(1,920,000)	(62,536)
21/12/2020	(900)	S&P 500 Index Call Option	UBS	USD 3,300	(2,970,000)	(61,349)
21/12/2020	(6,200)	S&P 500 Index Call Option	Societe Generale	USD 3,700	(22,940,000)	(40,903)
13/04/2020	(54,000)	NIKKEI 225 European Call Option	BNP Paribas	JPY 24,000	(1,296,000,000)	(19,713)
31/03/2020	(5,850)	Hang Seng China Enterprise Index Call Option	JP Morgan	HKD 11,500	(67,275,000)	(13,376)
31/03/2020	(5,850)	Hang Seng China Enterprise Index Call Option	JP Morgan	HKD 11,500	(67,275,000)	(13,376)
21/12/2020	(1,700)	S&P 500 Index Call Option	UBS	USD 3,700	(6,290,000)	(11,215)
21/12/2020	(600)	S&P 500 Index Call Option	Societe Generale	USD 3,600	(2,160,000)	(7,326)
13/04/2020	(18,000)	NIKKEI 225 European Call Option	HSBC	JPY 24,500	(441,000,000)	(3,470)
31/03/2020	(5,650)	Hang Seng China Enterprise Index Call Option	JP Morgan	HKD 12,000	(67,800,000)	(2,695)
21/12/2020	(200)	S&P 500 Index Call Option	UBS	USD 3,600	(720,000)	(2,442)
10/09/2020	(1,830,207)	European HKD Put/USD Call Option	HSBC	USD 7.9	(14,458,635)	(1,809)

売建コール・オプションに係る未実現損失合計

(8,812,492)

売建プット・オプション

13/04/2020	(235,000)	NIKKEI 225 European Put Option	BNP Paribas	JPY 21,500	(5,052,500,000)	(2,440,409)
22/06/2020	(16,600)	S&P 500 Index Put Option	JP Morgan	USD 2,905	(48,223,000)	(2,238,307)
23/03/2020	(17,500)	S&P 500 Index Put Option	Goldman Sachs	USD 3,000	(52,500,000)	(1,950,452)
18/05/2020	(8,400)	S&P 500 Index Put Option	JP Morgan	USD 3,025	(25,410,000)	(1,367,428)
23/03/2020	(17,500)	S&P 500 Index Put Option	Goldman Sachs	USD 2,875	(50,312,500)	(1,243,372)
22/06/2020	(8,200)	S&P 500 Index Put Option	JP Morgan	USD 2,905	(23,821,000)	(1,105,670)

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

満期日	契約数	取引内容	取引相手 (店頭取引)	行使価格	コミットメント (現地通貨)	未実現利益／(損失) (EUR)
13/04/2020	(77,000)	NIKKEI 225 European Put Option	HSBC	JPY	22,000 (1,694,000,000)	(963,787)
19/10/2020	(32,000,067)	European EUR Put/USD Call Option	Citigroup	EUR	1.11 (35,520,074)	(586,436)
19/10/2020	(32,000,067)	European EUR Put/USD Call Option	Barclays	EUR	1.11 (35,520,074)	(586,436)
18/05/2020	(3,500)	S&P 500 Index Put Option	JP Morgan	USD	3,025 (10,587,500)	(569,762)
21/12/2020	(4,600)	S&P 500 Index Put Option	UBS	USD	2,350 (10,810,000)	(277,983)
21/12/2020	(4,000)	S&P 500 Index Put Option	UBS	USD	2,400 (9,600,000)	(273,282)
21/12/2020	(5,000)	S&P 500 Index Put Option	Societe Generale	USD	2,300 (11,500,000)	(266,096)
21/12/2020	(2,300)	S&P 500 Index Put Option	UBS	USD	2,550 (5,865,000)	(221,629)
21/12/2020	(1,900)	S&P 500 Index Put Option	Societe Generale	USD	2,600 (4,940,000)	(203,844)
21/12/2020	(6,200)	S&P 500 Index Put Option	Societe Generale	USD	2,100 (13,020,000)	(189,925)
21/12/2020	(1,000)	S&P 500 Index Put Option	UBS	USD	2,825 (2,825,000)	(167,759)
31/03/2020	(6,800)	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	9,800 (66,640,000)	(166,781)
19/10/2020	(7,380,079)	European EUR Put/USD Call Option	Barclays	EUR	1.11 (8,191,888)	(135,248)
21/12/2020	(800)	S&P 500 Index Put Option	UBS	USD	2,825 (2,260,000)	(134,207)
21/12/2020	(900)	S&P 500 Index Put Option	UBS	USD	2,700 (2,430,000)	(118,590)
21/12/2020	(1,100)	S&P 500 Index Put Option	UBS	USD	2,600 (2,860,000)	(118,015)
31/03/2020	(7,000)	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	9,400 (65,800,000)	(106,007)
31/03/2020	(7,000)	Hang Seng China Enterprise Index Put Option	JP Morgan	HKD	9,400 (65,800,000)	(106,007)
21/12/2020	(800)	S&P 500 Index Put Option	UBS	USD	2,700 (2,160,000)	(105,413)
21/12/2020	(1,400)	S&P 500 Index Put Option	UBS	USD	2,300 (3,220,000)	(74,507)
21/12/2020	(600)	S&P 500 Index Put Option	UBS	USD	2,550 (1,530,000)	(57,816)
21/12/2020	(500)	S&P 500 Index Put Option	UBS	USD	2,600 (1,300,000)	(53,643)
21/12/2020	(300)	S&P 500 Index Put Option	UBS	USD	2,825 (847,500)	(50,328)
21/12/2020	(600)	S&P 500 Index Put Option	Societe Generale	USD	2,350 (1,410,000)	(36,259)
21/12/2020	(1,600)	S&P 500 Index Put Option	Societe Generale	USD	1,900 (3,040,000)	(26,668)
21/12/2020	(300)	S&P 500 Index Put Option	UBS	USD	2,400 (720,000)	(20,496)
21/12/2020	(200)	S&P 500 Index Put Option	UBS	USD	2,550 (510,000)	(19,272)
21/12/2020	(100)	S&P 500 Index Put Option	UBS	USD	2,700 (270,000)	(13,177)
21/12/2020	(200)	S&P 500 Index Put Option	UBS	USD	2,350 (470,000)	(12,086)
21/12/2020	(100)	S&P 500 Index Put Option	UBS	USD	2,400 (240,000)	(6,832)
売建プット・オプションに係る未実現損失合計						(16,013,929)

満期日	契約数	取引内容	取引相手 (店頭取引)	通貨	未実現利益／(損失) (EUR)
スワップション					
03/12/2020	51,375,000	Buy European Payer Swaption - Pay Fixed 1.7175% / Receive US0003M 04/12/2025	Barclays	USD	82,268
25/07/2029	14,364,061	Buy European Receiver Swaption - Receive Fixed 2.43% / Pay US0003M 26/07/2039	Merrill Lynch	USD	1,408,908
21/02/2029	31,204,850	Buy European Receiver Swaption - Receive Fixed 2.9675% / Pay US0003M 22/02/2039	Morgan Stanley	USD	4,033,178
21/02/2029	41,278,900	Buy European Receiver Swaption - Receive Fixed 2.9947% / Pay US0003M 22/02/2039	Societe Generale	USD	5,404,053
02/03/2029	76,588,175	Buy European Receiver Swaption - Receive Fixed 3.0975% / Pay US0003M 05/03/2039	Merrill Lynch	USD	10,514,969
スワップションに係る未実現利益合計					21,443,376

22/02/2029	(14,310,973)	Sell European Receiver Swaption - Receive Fixed 2.91% / Pay US0003M 23/02/2039	Citigroup	USD	(1,799,570)
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インベスコ・ファンズーグローバル・ターゲットィッド・リターンズ・セレクト・ファンド

満期日	契約数	取引内容	取引相手 (店頭取引)	通貨	未実現利益／(損失) (EUR)
16/08/2029	(21,224,901)	Sell European Receiver Swaption - Receive Fixed 1.69572% / Pay US0003M 17/08/2039	Societe Generale	USD	(1,342,024)
28/02/2030	(8,447,470)	Sell European Receiver Swaption - Receive Fixed 1.54% / Pay US0003M 01/03/2040	Merrill Lynch	USD	(485,769)
スワップションに係る未実現損失合計					(3,627,363)
スワップションに係る未実現損益合計					17,816,013
オプション/スワップションに係る未実現損益合計					8,988,836

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・マザーファンド	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 組 入 比 率	債 先 物 比 率	純 資 産 額
		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 組 入 比 率	債 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・ウェスタン・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		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 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		解 約	
	口 数	金 額	口 数	金 額
LM・ウエスタン・カレンシー・アルファ・マザーファンド	千口 6,531,050	千円 6,559,643	千口 895,705	千円 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
LM・ウェスタン・カレンシー・アルファ・マザーファンド		千口	千円
	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・ウェスタン・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(詳細額)	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		項 目 の 概 要
	金 額	比 率	
(a) そ の 他 費 用	円 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
国		千円	千円
内	国債証券	31,222,614	675,168 (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		
	千円	千円	%	%	5年以上	2年以上	2年未満
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
公社債	千円 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・ウェスタン・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 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 2/7/2020 (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
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			560,880,772	59.85
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)	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	67,182	Cia de Saneamento do Parana (Unit)	Morgan Stanley	41,763
13,100	Agrenco Ltd*	Morgan Stanley	(377)	(7,212)	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Goldman Sachs	(3,404)
(8,454)	Aliance Sonae Shopping Centers sa	Morgan Stanley	1,080	(3,314)	Cia Ferro Ligas da Bahia - FERBASA (Pref)	HSBC	(1,795)
35,353	Alliar Medicos A Frente SA	Goldman Sachs	12,145	(17,040)	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Morgan Stanley	(1,779)
13,169	Alliar Medicos A Frente SA	HSBC	3,204	43,008	Cia Hering	Goldman Sachs	12,742
16,950	Alliar Medicos A Frente SA	Morgan Stanley	4,019	7,967	Cia Hering	HSBC	220
(21,580)	Alpargatas SA (Pref)	Goldman Sachs	(18,282)	36,895	Cia Hering	Morgan Stanley	2,641
(4,404)	Alpargatas SA (Pref)	HSBC	(2,086)	82,768	Cielo SA	Goldman Sachs	5,319
(13,859)	Alpargatas SA (Pref)	Morgan Stanley	(1)	86,654	Cielo SA	HSBC	11,146
(238,229)	Alupar Investimento SA (Unit)	Morgan Stanley	(72,168)	168,213	Cielo SA	Morgan Stanley	19,471
(64,173)	Ambev SA	HSBC	(16,363)	(342,778)	Cogna Educacao	HSBC	(52,460)
(8,053)	Anima Holding SA	Goldman Sachs	(5,689)	5,771	Cosan SA	Goldman Sachs	5,659
(4,886)	Anima Holding SA	Morgan Stanley	(2,424)	9,769	Cosan SA	HSBC	(949)
16,000	Arezzo Industria e Comercio SA	HSBC	10,007	9,931	Cosan SA	Morgan Stanley	7,474
32,954	Arezzo Industria e Comercio SA	Morgan Stanley	12,957	31,391	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Goldman Sachs	30,848
4,277	B2W Cia Digital	Goldman Sachs	9,090	82,870	Cyrela Brazil Realty SA Empreendimentos e Participacoes	HSBC	67,560
1,434	B2W Cia Digital	HSBC	2,408	32,866	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Morgan Stanley	15,875
1,973	B2W Cia Digital	Morgan Stanley	3,193	(2,448)	Direcional Engenharia SA	Goldman Sachs	104
7,242	B3 SA - Brasil Bolsa Balcao	Goldman Sachs	9,078	(27,695)	Direcional Engenharia SA	Morgan Stanley	(1,795)
36,875	B3 SA - Brasil Bolsa Balcao	HSBC	29,457	317,869	Duralex SA	HSBC	118,266
49,638	Banco Bradesco SA (Pref)	Goldman Sachs	24,873	(95,229)	EcoRodovias Infraestrutura e Logistica SA	Goldman Sachs	(77,507)
63,358	Banco Bradesco SA (Pref)	HSBC	23,390	(8,824)	EcoRodovias Infraestrutura e Logistica SA	Morgan Stanley	(2,462)
42,424	Banco Bradesco SA (Pref)	Morgan Stanley	3,080	23,129	Embraer SA	Goldman Sachs	4,166
(2,178)	Banco do Brasil SA	HSBC	650	74,777	Embraer SA	HSBC	(4,661)
(2,640)	Banco do Brasil SA	Morgan Stanley	812	88,259	Embraer SA	Morgan Stanley	7,795
(18,280)	Banco Inter SA (Pref)	Goldman Sachs	(10,204)	46,943	Enauta Participacoes SA	Goldman Sachs	11,162
(29,900)	Banco Inter SA (Pref)	Morgan Stanley	(12,195)	10,639	Energisa SA (Unit)	Morgan Stanley	(532)
(3,314)	Banco Inter SA (Unit)	Goldman Sachs	(1,270)	(2,675)	Eneva SA	Goldman Sachs	(3,512)
(2,551)	Banco Inter SA (Unit)	Morgan Stanley	(2,605)	(20,556)	Eneva SA	Morgan Stanley	(8,920)
(15,600)	Banco Pan SA (Pref)	HSBC	(3,034)	(6,639)	Equatorial Energia SA	HSBC	397
(168,500)	Banco Pan SA (Pref)	Morgan Stanley	(18,584)	4,120	Ez Tec Empreendimentos e Participacoes SA	HSBC	5,739
2,567	Banco Santander Brasil SA (Unit)	Goldman Sachs	1,567	3,850	Ez Tec Empreendimentos e Participacoes SA	Morgan Stanley	1,606
20,729	Banco Santander Brasil SA (Unit)	HSBC	6,256	7,481	Fleury SA	Morgan Stanley	1,563
10,762	Banco Santander Brasil SA (Unit)	Morgan Stanley	1,446	(37,505)	Gerdau SA (Pref)	Morgan Stanley	(14,968)
(3,488)	BR Properties SA	Goldman Sachs	(971)	(6,691)	Grendene SA	HSBC	(1,216)
(229,032)	BR Properties SA	Morgan Stanley	(15,733)	(11,786)	Grendene SA	Morgan Stanley	(1,725)
(19,548)	Braskem SA 'A' (Pref)	HSBC	(32,773)	(6,262)	Grupo SBF SA	Goldman Sachs	(6,613)
(31,094)	Braskem SA 'A' (Pref)	Morgan Stanley	(18,094)	(9,652)	Grupo SBF SA	Morgan Stanley	(6,824)
15,011	BRF SA	Goldman Sachs	5,352	22,278	Guararapes Confeccoos SA	Goldman Sachs	14,723
8,764	BRF SA	HSBC	8,656	38,872	Guararapes Confeccoos SA	HSBC	21,786
43,790	CCR SA	Goldman Sachs	36,906	36,403	Guararapes Confeccoos SA	Morgan Stanley	12,140
52,506	CCR SA	HSBC	34,720	(6,892)	Hapvida Participacoes e Investimentos SA	Goldman Sachs	(12,680)
(59,778)	Centrais Eletricas Brasileiras SA	HSBC	(82,416)	(30,859)	Hapvida Participacoes e Investimentos SA	HSBC	(33,575)
(30,880)	Centrais Eletricas Brasileiras SA	Morgan Stanley	(21,075)	(12,150)	Hapvida Participacoes e Investimentos SA	Morgan Stanley	(6,327)
(86)	Cia Brasileira de Distribuicao	Goldman Sachs	(145)	(3,369)	Iguatemi Empresa de Shopping Centers SA	Morgan Stanley	(774)
(34,527)	Cia Brasileira de Distribuicao	Morgan Stanley	(30,598)	3,339	Instituto Hermes Pardini SA	HSBC	519
23,203	Cia de Locacao das Americas	Goldman Sachs	10,401	192,177	International Meal Co Alimentacao SA 'A'	Goldman Sachs	42,407
106,597	Cia de Locacao das Americas	Morgan Stanley	20,758	40,908	International Meal Co Alimentacao SA 'A'	HSBC	7,097
(73,278)	Cia de Saneamento Basico do Estado de Sao Paulo	HSBC	(193,115)	83,379	International Meal Co Alimentacao SA 'A'	Morgan Stanley	14,522
32,827	Cia de Saneamento de Minas Gerais-COPASA	Goldman Sachs	93,445	5,869	Itau Unibanco Holding SA (Pref)	Morgan Stanley	661
77,645	Cia de Saneamento de Minas Gerais-COPASA	Morgan Stanley	113,562	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)	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)	(121,993)	Omega Geracao SA	Morgan Stanley	(87,815)
25,380	JBS SA	HSBC	(1,349)	(2,566)	Petrobras Distribuidora SA	Goldman Sachs	288
37,651	JBS SA	Morgan Stanley	11,076	(137,922)	Petrobras Distribuidora SA	HSBC	(80,982)
(12,700)	JHSF Participacoes SA	HSBC	(2,240)	(21,354)	Petrobras Distribuidora SA	Morgan Stanley	(8,749)
(363,625)	JHSF Participacoes SA	Morgan Stanley	(28,533)	(97,679)	Petroleo Brasileiro SA (Pref)	HSBC	(35,650)
2,653	JSL SA	Goldman Sachs	2,147	112,635	Qualicorp Consultoria e Corretora de Seguros SA	Morgan Stanley	33,931
3,944	JSL SA	HSBC	2,684	1,783	Raia Drogasil SA	Goldman Sachs	4,026
10,422	JSL SA	Morgan Stanley	4,000	29,429	Raia Drogasil SA	HSBC	50,040
96,583	Klabin SA (Unit)	HSBC	(12,880)	9,773	Raia Drogasil SA	Morgan Stanley	9,417
13,700	Laep Investments Ltd*	Goldman Sachs	(660)	(46,422)	Randon SA Implementos e Participacoes (Pref)	HSBC	(15,103)
24,300	Laep Investments Ltd*	Morgan Stanley	(1,179)	(68,142)	Rumo SA	Goldman Sachs	(52,169)
(7,327)	Localiza Rent a Car SA	Goldman Sachs	(11,436)	88,685	Santos Brasil Participacoes SA	Goldman Sachs	18,733
(1,268)	Localiza Rent a Car SA	HSBC	(2,013)	27,083	Santos Brasil Participacoes SA	HSBC	4,288
(56,561)	Localiza Rent a Car SA	Morgan Stanley	(14,038)	5,746	SLC Agricola SA	HSBC	302
6,784	Locaweb Servicos de Internet SA	HSBC	1,199	15,384	SLC Agricola SA	Morgan Stanley	503
2,237	Locaweb Servicos de Internet SA	Morgan Stanley	(1,002)	4,382	Smiles Fidelidade SA	Goldman Sachs	(41)
(12,337)	LOG Commercial Properties e Participacoes SA	Goldman Sachs	(7,290)	3,218	Smiles Fidelidade SA	HSBC	437
(13,654)	LOG Commercial Properties e Participacoes SA	HSBC	(4,995)	11,520	Smiles Fidelidade SA	Morgan Stanley	375
(16,337)	LOG Commercial Properties e Participacoes SA	Morgan Stanley	(1,183)	(14,888)	Sul America SA (Unit)	HSBC	(5,706)
(19,795)	Log-in Logistica Intermodal SA	Goldman Sachs	(12,614)	10,954	Suzano SA	HSBC	(958)
(13,911)	Log-in Logistica Intermodal SA	Morgan Stanley	(5,392)	2,132	Suzano SA	Morgan Stanley	488
73,876	Lojas Americanas SA (Pref)	HSBC	35,772	(49,609)	Taurus Armas SA	Goldman Sachs	(462)
(33,953)	Lojas Renner SA	HSBC	(43,134)	(15,583)	Taurus Armas SA	HSBC	154
(7,900)	Lojas Renner SA	Morgan Stanley	(3,629)	(90,530)	Taurus Armas SA	Morgan Stanley	(5,577)
(36,711)	LPS Brasil Consultoria de Imoveis SA	Goldman Sachs	(3,737)	111,280	Tegma Gestao Logistica SA	Goldman Sachs	60,172
(29,100)	LPS Brasil Consultoria de Imoveis SA	HSBC	(2,939)	23,490	Tegma Gestao Logistica SA	Morgan Stanley	5,309
(116,104)	LPS Brasil Consultoria de Imoveis SA	Morgan Stanley	(7,273)	(51,621)	TIM Participacoes SA	HSBC	(7,451)
(10,659)	M Dias Branco SA	HSBC	(5,884)	30,550	TOTVS SA	HSBC	14,135
(2,006)	Magazine Luiza SA	HSBC	1,435	309,446	TOTVS SA	Morgan Stanley	43,123
(145,800)	Mahle-Metal Leve SA	Goldman Sachs	(104,458)	(20,415)	Trisul SA	Morgan Stanley	(4,750)
(8,921)	Mahle-Metal Leve SA	Morgan Stanley	(3,401)	(2,342)	Tupy SA	Goldman Sachs	(1,398)
(222,645)	Marcopolo SA (Pref)	Morgan Stanley	(5,356)	(7,418)	Tupy SA	Morgan Stanley	(740)
(11,435)	Marisa Lojas SA	Goldman Sachs	(5,396)	(74,053)	Ultrapar Participacoes SA	HSBC	(59,393)
(26,350)	Marisa Lojas SA	Morgan Stanley	(6,475)	(43,550)	Usinas Siderurgicas de Minas Gerais SA Usiminas 'A' (Pref)	Goldman Sachs	(9,911)
(79,239)	Metalurgica Gerdau SA (Pref)	Goldman Sachs	(23,401)	(48,242)	Usinas Siderurgicas de Minas Gerais SA Usiminas 'A' (Pref)	Morgan Stanley	(14,642)
(39,062)	Metalurgica Gerdau SA (Pref)	HSBC	(5,105)	68,730	Vale SA	HSBC	67,656
(65,516)	Metalurgica Gerdau SA (Pref)	Morgan Stanley	(12,457)	14,194	Vale SA	Morgan Stanley	6,517
(81,591)	Mills Estruturas e Servicos de Engenharia SA	Goldman Sachs	(17,819)	(5,500)	Vivara Participacoes SA	Goldman Sachs	(5,329)
(14,577)	Mills Estruturas e Servicos de Engenharia SA	HSBC	(3,470)	(24,662)	Vivara Participacoes SA	Morgan Stanley	(6,950)
(141,704)	Mills Estruturas e Servicos de Engenharia SA	Morgan Stanley	(19,741)	1,543	WEG SA	Goldman Sachs	1,786
30,040	Minerva SA	Goldman Sachs	(522)	36,770	WEG SA	HSBC	28,268
13,332	Minerva SA	HSBC	(974)	16,404	WEG SA	Morgan Stanley	11,872
29,962	Minerva SA	Morgan Stanley	2,140	(263,459)	Wiz Solucoes e Corretagem de Seguros SA	Morgan Stanley	(86,975)
(24,081)	Mitre Realty Empreendimentos E Participacoes LTDA	Morgan Stanley	(5,592)	(3,152)	YDUQS Participacoes SA	Goldman Sachs	(3,551)
72,915	Movida Participacoes SA	Goldman Sachs	30,928	(2,730)	YDUQS Participacoes SA	Morgan Stanley	(1,699)
43,640	Movida Participacoes SA	HSBC	17,423				(259,253)
(166,485)	MRV Engenharia e Participacoes SA	Goldman Sachs	(72,709)	カナダ			
(97,284)	MRV Engenharia e Participacoes SA	Morgan Stanley	(13,176)	53,301	Absolute Software Corp	Goldman Sachs	51,268
3,100	Multiplan Empreendimentos Imobiliarios SA	Goldman Sachs	2,326	(99,161)	Advantage Oil & Gas Ltd	Goldman Sachs	(12,777)
28,083	Multiplan Empreendimentos Imobiliarios SA	HSBC	6,520	(11,516)	Advantage Oil & Gas Ltd	Morgan Stanley	(612)
3,495	Multiplan Empreendimentos Imobiliarios SA	Morgan Stanley	187	744	Advanz Pharma Corp Ltd	Morgan Stanley	(6,576)
65,439	Neoenergia SA	HSBC	35,668	1,148	Aecon Group Inc	Goldman Sachs	(309)
91,562	Neoenergia SA	Morgan Stanley	36,112	34,368	Aecon Group Inc	HSBC	60
(2,307,372)	Oi SA	Morgan Stanley	(44,509)	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)	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)	(5,166)	ATS Automation Tooling Systems Inc	HSBC	2,424
(3,987)	Ag Growth International Inc	HSBC	4,270	(25,704)	ATS Automation Tooling Systems Inc	Morgan Stanley	24,473
(5,111)	Ag Growth International Inc	Morgan Stanley	683	(809)	Aurinia Pharmaceuticals Inc	Goldman Sachs	1,603
(577)	Agnico Eagle Mines Ltd	Goldman Sachs	2,892	(2,087)	Aurinia Pharmaceuticals Inc	Morgan Stanley	2,198
(1,450)	Agnico Eagle Mines Ltd	HSBC	2,630	3,201	B2Gold Corp	Goldman Sachs	(155)
(1,297)	Agnico Eagle Mines Ltd	Morgan Stanley	1,719	9,175	B2Gold Corp	HSBC	(1,110)
(20,275)	Aimia Inc	Goldman Sachs	1,186	23,093	B2Gold Corp	Morgan Stanley	463
(12,007)	Aimia Inc	HSBC	(3,958)	(15,940)	Badger Daylighting Ltd	HSBC	(23,756)
(49,936)	Aimia Inc	Morgan Stanley	6,080	(1,603)	Badger Daylighting Ltd	Morgan Stanley	(526)
(12,206)	Air Canada	Morgan Stanley	6,676	611	Ballard Power Systems Inc	Goldman Sachs	550
33,473	AKITA Drilling Ltd 'A'	Morgan Stanley	2,062	3,193	Ballard Power Systems Inc	Morgan Stanley	2,413
7,950	Alacer Gold Corp	Goldman Sachs	(5,437)	1,621	Bank of Montreal	Goldman Sachs	8,530
1,337	Alacer Gold Corp	Morgan Stanley	(677)	3,798	Bank of Montreal	HSBC	11,247
(6,560)	Alamos Gold Inc 'A'	Goldman Sachs	2,303	6,522	Bank of Montreal	Morgan Stanley	25,175
(9,491)	Alamos Gold Inc 'A'	Morgan Stanley	747	4,501	Bank of Nova Scotia	HSBC	12,149
(4,425)	Alaris Royalty Corp	Goldman Sachs	(2,370)	6,311	Bank of Nova Scotia	Morgan Stanley	27,159
(1,644)	Alaris Royalty Corp	HSBC	(163)	(12,989)	Barrick Gold Corp	Goldman Sachs	48,387
143,655	Algonquin Power & Utilities Corp	Goldman Sachs	114,822	(935)	Barrick Gold Corp	Morgan Stanley	1,734
2,997	Algonquin Power & Utilities Corp	HSBC	1,300	(9,179)	Bausch Health Cos Inc	Goldman Sachs	(23,965)
2,220	Algonquin Power & Utilities Corp	Morgan Stanley	1,188	(3,456)	Bausch Health Cos Inc	HSBC	(4,664)
2,707	Alimentation Couche-Tard Inc 'B'	Goldman Sachs	6,960	(4,629)	Bausch Health Cos Inc	Morgan Stanley	(3,145)
12,928	Alimentation Couche-Tard Inc 'B'	HSBC	26,127	128,778	Baytex Energy Corp	Goldman Sachs	7,266
46,303	Alimentation Couche-Tard Inc 'B'	Morgan Stanley	45,229	97,749	Baytex Energy Corp	HSBC	2,790
25,139	Allied Properties Real Estate Investment Trust (REIT)	Goldman Sachs	(3,201)	12,029	Baytex Energy Corp	Morgan Stanley	155
15,029	Allied Properties Real Estate Investment Trust (REIT)	HSBC	(21,950)	25,511	BCE Inc	Goldman Sachs	61,992
28,662	Allied Properties Real Estate Investment Trust (REIT)	Morgan Stanley	(787)	7,317	BCE Inc	HSBC	4,990
(17,476)	AltaGas Ltd	Goldman Sachs	(1,960)	60,996	BCE Inc	Morgan Stanley	152,875
(32,039)	AltaGas Ltd	HSBC	25,117	1,858	Bellatrix Exploration Ltd*	Morgan Stanley	(490)
(21,376)	AltaGas Ltd	Morgan Stanley	888	(1,781)	BELLUS Health Inc	Goldman Sachs	970
478	Altius Minerals Corp	Goldman Sachs	303	(5,305)	BELLUS Health Inc	Morgan Stanley	(216)
67,499	Altius Minerals Corp	Morgan Stanley	10,027	96,031	Birchcliff Energy Ltd	Morgan Stanley	2,463
(4,533)	Altus Group Ltd	Goldman Sachs	(14,970)	(53,694)	BlackBerry Ltd	Goldman Sachs	(9,125)
(1,331)	Altus Group Ltd	HSBC	(2,433)	(47,434)	BlackBerry Ltd	Morgan Stanley	(2,999)
(13,496)	Altus Group Ltd	Morgan Stanley	(24,708)	15,799	Boardwalk Real Estate Investment Trust (REIT)	Goldman Sachs	48,664
5,843	Andlauer Healthcare Group Inc	Goldman Sachs	1,518	4,419	Boardwalk Real Estate Investment Trust (REIT)	Morgan Stanley	1,298
1,303	Andlauer Healthcare Group Inc	HSBC	5,118	(248,108)	Bombardier Inc 'B'	Morgan Stanley	4,668
2,192	Andlauer Healthcare Group Inc	Morgan Stanley	293	153,318	Bonavista Energy Corp	Morgan Stanley	317
2,774	Aptose Biosciences Inc	Goldman Sachs	(2,133)	(31,199)	Boralex Inc 'A'	Morgan Stanley	(25,031)
2,394	Aptose Biosciences Inc	HSBC	(1,342)	5,557	Brookfield Asset Management Inc 'A'	Goldman Sachs	6,872
(9,121)	ARC Resources Ltd	Goldman Sachs	(3,716)	172	Brookfield Asset Management Inc 'A'	HSBC	(279)
(34,144)	ARC Resources Ltd	HSBC	(3,975)	10,966	Brookfield Asset Management Inc 'A'	Morgan Stanley	17,021
(39,710)	ARC Resources Ltd	Morgan Stanley	1,832	12,879	Brookfield Business Partners LP	Goldman Sachs	25,986
8,199	Aritzia Inc	Goldman Sachs	21,209	2,811	Brookfield Business Partners LP	HSBC	3,762
8,148	Aritzia Inc	HSBC	7,907	8,099	Brookfield Business Partners LP	Morgan Stanley	8,364
18,425	Aritzia Inc	Morgan Stanley	20,007	2,128	Brookfield Infrastructure Corp 'A'	Morgan Stanley	(1,914)
(51,144)	Artis Real Estate Investment Trust (REIT)	Goldman Sachs	(7,884)	19,159	Brookfield Infrastructure Partners LP	Morgan Stanley	34,282
(6,805)	Artis Real Estate Investment Trust (REIT)	HSBC	(732)	28,558	Brookfield Property Partners LP	Morgan Stanley	31,284
(22,088)	Artis Real Estate Investment Trust (REIT)	Morgan Stanley	(1,950)	16,758	Brookfield Renewable Partners LP	Morgan Stanley	(6,375)
(15,307)	Atco Ltd 'I'	Goldman Sachs	(49,603)	1,289	BRP Inc	HSBC	6,738
(6,693)	Atco Ltd 'I'	HSBC	(10,139)	(7,901)	CAE Inc	HSBC	5,447
(6,795)	Atco Ltd 'I'	Morgan Stanley	(15,792)	(9,049)	CAE Inc	Morgan Stanley	(14,378)
12,075	Atlantic Power Corp	HSBC	2,445	102,667	Calfrac Well Services Ltd	Goldman Sachs	684
88,599	Atlantic Power Corp	Morgan Stanley	3,423	20,811	Calfrac Well Services Ltd	HSBC	(116)
(5,258)	ATS Automation Tooling Systems Inc	Goldman Sachs	(1,645)	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)	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)	(1,919)	Ceridian HCM Holding Inc	Morgan Stanley	(9,323)
(51,841)	Cameco Corp	Morgan Stanley	(35,589)	62,857	CES Energy Solutions Corp	Morgan Stanley	1,344
(10,560)	Canaccord Genuity Group Inc	Goldman Sachs	(2,935)	11,365	CGI Inc	Goldman Sachs	41,590
(11,318)	Canaccord Genuity Group Inc	HSBC	(2,121)	1,134	CGI Inc	HSBC	(1,219)
(4,814)	Canaccord Genuity Group Inc	Morgan Stanley	(698)	5,191	CGI Inc	Morgan Stanley	9,687
(22,839)	Canacol Energy Ltd	Goldman Sachs	(8,371)	(9,723)	Choice Properties Real Estate Investment Trust (REIT)	Goldman Sachs	(7,671)
(23,321)	Canacol Energy Ltd	HSBC	(6,250)	(94,427)	Choice Properties Real Estate Investment Trust (REIT)	Morgan Stanley	(55,806)
(2,833)	Canacol Energy Ltd	Morgan Stanley	34	(5,082)	CI Financial Corp	Goldman Sachs	(7,889)
(3,038)	Canada Goose Holdings Inc	Goldman Sachs	(1,149)	203	Cogeco Communications Inc	Goldman Sachs	167
(1,379)	Canada Goose Holdings Inc	HSBC	4,458	4,572	Cogeco Communications Inc	HSBC	7,916
(5,661)	Canada Goose Holdings Inc	Morgan Stanley	5,467	2,522	Cogeco Inc	Goldman Sachs	6,720
3,108	Canadian Apartment Properties REIT (REIT)	Goldman Sachs	1,138	2,395	Cogeco Inc	HSBC	1,065
10,509	Canadian Apartment Properties REIT (REIT)	HSBC	(13,990)	5,205	Cogeco Inc	Morgan Stanley	18,478
18,232	Canadian Apartment Properties REIT (REIT)	Morgan Stanley	6,942	186	Colliers International Group Inc	Goldman Sachs	879
(2,820)	Canadian Imperial Bank of Commerce	HSBC	(13,713)	2,086	Colliers International Group Inc	HSBC	4,729
(6,635)	Canadian Imperial Bank of Commerce	Morgan Stanley	(39,644)	7,764	Colliers International Group Inc	Morgan Stanley	21,049
(11,037)	Canadian National Railway Co	Goldman Sachs	(86,534)	(13,294)	Cominar 'U' (REIT)	Goldman Sachs	(6,142)
(1,282)	Canadian National Railway Co	HSBC	(5,152)	(37,327)	Cominar 'U' (REIT)	HSBC	2,526
(19,081)	Canadian National Railway Co	Morgan Stanley	(73,348)	(65,563)	Cominar 'U' (REIT)	Morgan Stanley	(15,197)
8,127	Canadian Natural Resources Ltd	Goldman Sachs	7,226	(3,293)	Computer Modelling Group Ltd	Goldman Sachs	(852)
19,735	Canadian Natural Resources Ltd	HSBC	30,220	(1,884)	Computer Modelling Group Ltd	HSBC	355
2,292	Canadian Natural Resources Ltd	Morgan Stanley	(392)	(9,474)	Computer Modelling Group Ltd	Morgan Stanley	(1,149)
(1,831)	Canadian Pacific Railway Ltd	Goldman Sachs	(51,856)	191	Constellation Software Inc	Goldman Sachs	16,774
(2,342)	Canadian Pacific Railway Ltd	HSBC	(47,613)	343	Constellation Software Inc	HSBC	25,125
(2,284)	Canadian Pacific Railway Ltd	Morgan Stanley	(21,103)	735	Constellation Software Inc	Morgan Stanley	1,731
1,726	Canadian Tire Corp Ltd 'A'	Goldman Sachs	25,991	11,140	Corby Spirit and Wine Ltd	Morgan Stanley	2,566
4,581	Canadian Tire Corp Ltd 'A'	HSBC	59,305	11,089	Corus Entertainment Inc	Goldman Sachs	3,303
1,299	Canadian Tire Corp Ltd 'A'	Morgan Stanley	17,000	31,662	Corus Entertainment Inc	HSBC	3,521
42,520	Canadian Utilities Ltd 'A'	Goldman Sachs	101,081	80,689	Corus Entertainment Inc	Morgan Stanley	16,623
12,182	Canadian Utilities Ltd 'A'	HSBC	17,152	26,305	Crescent Point Energy Corp	Goldman Sachs	4,341
20,769	Canadian Utilities Ltd 'A'	Morgan Stanley	40,359	35,431	Crescent Point Energy Corp	HSBC	3,595
(6,526)	Canadian Western Bank	Morgan Stanley	(14,984)	143,257	Crescent Point Energy Corp	Morgan Stanley	(1,421)
(14,282)	Canfor Corp	Goldman Sachs	(12,258)	(34,229)	Crombie Real Estate Investment Trust (REIT)	HSBC	(5,853)
(4,215)	Canfor Corp	HSBC	(1,543)	(96,859)	Crombie Real Estate Investment Trust (REIT)	Morgan Stanley	(26,603)
(28,565)	Canfor Corp	Morgan Stanley	(326)	117,014	CT Real Estate Investment Trust (REIT)	Goldman Sachs	107,039
(45,017)	Canfor Pulp Products Inc	Morgan Stanley	40,470	658	CT Real Estate Investment Trust (REIT)	HSBC	205
2,579	Capital Power Corp	Goldman Sachs	4,589	5,233	CT Real Estate Investment Trust (REIT)	Morgan Stanley	2,518
6,307	Capital Power Corp	HSBC	3,915	(3,775)	Descartes Systems Group Inc	Goldman Sachs	(8,105)
54,437	Capital Power Corp	Morgan Stanley	48,057	(9,304)	Descartes Systems Group Inc	HSBC	(10,614)
5,740	Cardinal Energy Ltd	HSBC	(165)	(7,384)	Descartes Systems Group Inc	Morgan Stanley	(6,555)
358	Cargojet Inc	Goldman Sachs	608	(32,701)	DIRTT Environmental Solutions	Morgan Stanley	(1,215)
40	Cargojet Inc	HSBC	(201)	(3,738)	Dollarama Inc	HSBC	(7,679)
1,868	Cargojet Inc	Morgan Stanley	(1,212)	(16,871)	Dollarama Inc	Morgan Stanley	(37,819)
18,244	Cascades Inc	Goldman Sachs	17,167	7,076	Domtar Corp	Goldman Sachs	6,340
1,486	Cascades Inc	HSBC	(562)	4,281	Domtar Corp	Morgan Stanley	2,414
3,627	CCL Industries Inc 'B'	Goldman Sachs	13,104	16,689	Dorel Industries Inc 'B'	Goldman Sachs	23,068
26,753	CCL Industries Inc 'B'	HSBC	39,139	3,175	Dorel Industries Inc 'B'	Morgan Stanley	23
4,040	CCL Industries Inc 'B'	Morgan Stanley	6,589	19,481	Dream Industrial Real Estate Investment Trust (REIT)	Goldman Sachs	14,136
(6,152)	Celestica Inc	Goldman Sachs	(7,524)	137,347	Dream Industrial Real Estate Investment Trust (REIT)	Morgan Stanley	43,930
(26,879)	Celestica Inc	Morgan Stanley	(9,995)	(4,425)	Dream Office Real Estate Investment Trust (REIT)	Goldman Sachs	(4,066)
18,851	Cenovus Energy Inc	Goldman Sachs	10,973	(35,562)	Dream Office Real Estate Investment Trust (REIT)	Morgan Stanley	(17,517)
33,310	Cenovus Energy Inc	HSBC	13,995	19,025	DREAM Unlimited Corp	Goldman Sachs	5,521
(8,595)	Centerra Gold Inc	Morgan Stanley	(2,334)	32,652	DREAM Unlimited Corp	HSBC	3,989
(2,604)	Ceridian HCM Holding Inc	Goldman Sachs	(15,084)	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)	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)	(12,898)	First Quantum Minerals Ltd	Goldman Sachs	(6,015)
(1,873)	Dundee Precious Metals Inc	HSBC	(1,184)	(24,883)	First Quantum Minerals Ltd	HSBC	13,421
(6,421)	Dundee Precious Metals Inc	Morgan Stanley	(339)	(21,367)	First Quantum Minerals Ltd	Morgan Stanley	(5,032)
(5,442)	ECN Capital Corp	HSBC	(3,595)	1,348	FirstService Corp	Goldman Sachs	13,085
(16,815)	ECN Capital Corp	Morgan Stanley	(4,972)	2,954	FirstService Corp	HSBC	19,664
(360)	Eldorado Gold Corp	Goldman Sachs	313	3,827	FirstService Corp	Morgan Stanley	15,104
(395)	Eldorado Gold Corp	HSBC	295	12,851	Fortis Inc	Goldman Sachs	34,003
(5,945)	Eldorado Gold Corp	Morgan Stanley	2,802	8,321	Fortis Inc	HSBC	6,450
(1,365)	Element Fleet Management Corp	HSBC	(1,167)	67,753	Fortis Inc	Morgan Stanley	176,037
(13,434)	Element Fleet Management Corp	Morgan Stanley	(12,363)	(25)	Fortuna Silver Mines Inc	HSBC	(28)
(5,708)	Emera Inc	Goldman Sachs	(16,609)	(14,633)	Fortuna Silver Mines Inc	Morgan Stanley	(2,742)
(14,961)	Emera Inc	HSBC	(31,507)	1,209	Franco-Nevada Corp	Goldman Sachs	(5,916)
(44,029)	Emera Inc	Morgan Stanley	(105,999)	2,090	Franco-Nevada Corp	Morgan Stanley	(8,329)
24,773	Empire Co Ltd 'A'	Goldman Sachs	27,961	12,710	Freehold Royalties Ltd	Goldman Sachs	1,445
2,239	Empire Co Ltd 'A'	HSBC	472	59,903	Freehold Royalties Ltd	Morgan Stanley	(3,918)
28,362	Empire Co Ltd 'A'	Morgan Stanley	23,623	15,514	Frontera Energy Corp	Goldman Sachs	6,302
(27,086)	Enbridge Inc	Goldman Sachs	(21,741)	8,754	Frontera Energy Corp	HSBC	(2,064)
(1,643)	Enbridge Inc	HSBC	(1,087)	20,725	Frontera Energy Corp	Morgan Stanley	(741)
(2,222)	Enbridge Inc	Morgan Stanley	(1,527)	2,381	Genworth MI Canada Inc	Goldman Sachs	7,565
766	Endeavour Mining Corp	Goldman Sachs	(171)	2,331	Genworth MI Canada Inc	HSBC	416
4,485	Endeavour Mining Corp	HSBC	14,588	1,165	Genworth MI Canada Inc	Morgan Stanley	2,516
2,160	Endeavour Mining Corp	Morgan Stanley	127	2,692	George Weston Ltd	Goldman Sachs	7,997
16,429	Enerflex Ltd	Goldman Sachs	5,111	6,728	George Weston Ltd	HSBC	12,923
12,087	Enerflex Ltd	Morgan Stanley	3,450	44,625	George Weston Ltd	Morgan Stanley	154,935
32,651	Enerplus Corp	Goldman Sachs	9,562	18,108	GFL Environmental Inc	Goldman Sachs	25,264
12,300	Enerplus Corp	HSBC	1,779	5,420	GFL Environmental Inc	HSBC	8,970
91,809	Enerplus Corp	Morgan Stanley	(3,265)	9,603	GFL Environmental Inc	Morgan Stanley	15,472
(6,412)	Enghouse Systems Ltd	Goldman Sachs	(15,548)	32,017	Gibson Energy Inc	Goldman Sachs	17,030
(5,260)	Enghouse Systems Ltd	Morgan Stanley	(3,319)	(9,047)	Gildan Activewear Inc	Goldman Sachs	(11,716)
76,181	Ensign Energy Services Inc	Goldman Sachs	12,772	(19,053)	Gildan Activewear Inc	HSBC	(758)
49,582	Ensign Energy Services Inc	Morgan Stanley	482	(15,533)	Gildan Activewear Inc	Morgan Stanley	(9,868)
771	Equinox Gold Corp	HSBC	148	(3,505)	Golden Star Resources Ltd	Goldman Sachs	(184)
6,008	Equinox Gold Corp	Morgan Stanley	1,299	(16,640)	Golden Star Resources Ltd	Morgan Stanley	2,116
(492)	Equitable Group Inc	HSBC	(502)	7,392	Gran Colombia Gold Corp	Goldman Sachs	1,346
3,997	ERO Copper Corp	Goldman Sachs	4,165	(12,143)	Granite Real Estate Investment Trust (REIT)	Goldman Sachs	(31,811)
868	ERO Copper Corp	HSBC	286	(5,220)	Granite Real Estate Investment Trust (REIT)	HSBC	(13,339)
15,537	ERO Copper Corp	Morgan Stanley	3,481	(13,780)	Granite Real Estate Investment Trust (REIT)	Morgan Stanley	(5,287)
67,346	Essential Energy Services Trust	Morgan Stanley	257	(11,649)	Great Canadian Gaming Corp	Goldman Sachs	(39,797)
75	Exchange Income Corp	Goldman Sachs	211	(3,634)	Great Canadian Gaming Corp	HSBC	(6,332)
5,164	Exchange Income Corp	HSBC	(3,760)	(22,898)	Great Canadian Gaming Corp	Morgan Stanley	(17,309)
866	Exchange Income Corp	Morgan Stanley	844	(10,523)	Great-West Lifeco Inc	Goldman Sachs	(21,131)
(38,978)	Extendicare Inc	Goldman Sachs	4,734	(9,249)	Great-West Lifeco Inc	HSBC	(5,944)
(5,322)	Extendicare Inc	HSBC	1,338	(11,383)	Great-West Lifeco Inc	Morgan Stanley	(17,482)
(67,376)	Extendicare Inc	Morgan Stanley	17,213	(41,866)	H&R Real Estate Investment Trust (REIT)	Goldman Sachs	(44,790)
522	Fairfax Financial Holdings Ltd	Goldman Sachs	14,466	44,882	High Arctic Energy Services Inc	Morgan Stanley	(1,536)
189	Fairfax Financial Holdings Ltd	HSBC	5,167	(407)	Home Capital Group Inc	Goldman Sachs	(767)
19,479	Fiera Capital Corp	Goldman Sachs	16,876	(3,567)	Home Capital Group Inc	Morgan Stanley	(6,756)
1,534	Fiera Capital Corp	HSBC	628	(77,476)	Hudbay Minerals Inc	Goldman Sachs	(38,653)
(23,345)	Finning International Inc	Morgan Stanley	(23,478)	(31,853)	Hudbay Minerals Inc	HSBC	(9,441)
6,717	First Majestic Silver Corp	Goldman Sachs	6,322	(25,215)	Hudbay Minerals Inc	Morgan Stanley	(6,484)
9,825	First Majestic Silver Corp	HSBC	12,040	(92,230)	Husky Energy Inc	Goldman Sachs	(28,023)
7,962	First Majestic Silver Corp	Morgan Stanley	3,186	(3,919)	Husky Energy Inc	HSBC	129
1,015	First National Financial Corp	HSBC	2,088	(38,429)	Husky Energy Inc	Morgan Stanley	1,239
5,473	First National Financial Corp	Morgan Stanley	7,794	(65,060)	Hydro One Ltd	Goldman Sachs	(66,227)

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(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)

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(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

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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)	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	(35,095)	Teck Resources Ltd 'B'	Goldman Sachs	(23,344)
16,280	Shaw Communications Inc 'B'	HSBC	4,028	(3,601)	Teck Resources Ltd 'B'	HSBC	(1,200)
4,472	Shaw Communications Inc 'B'	Morgan Stanley	3,605	(1,382)	Teck Resources Ltd 'B'	Morgan Stanley	(477)
(34,356)	ShawCor Ltd	Goldman Sachs	(4,359)	(121,235)	TELUS Corp	Goldman Sachs	(146,324)
(14,118)	ShawCor Ltd	Morgan Stanley	876	(6,669)	TELUS Corp	Morgan Stanley	(7,141)
46	Shopify Inc 'A'	Goldman Sachs	173	(14,000)	Teranga Gold Corp	Morgan Stanley	(392)
132	Shopify Inc 'A'	HSBC	6,821	643	TFI International Inc	HSBC	2,083
328	Shopify Inc 'A'	Morgan Stanley	(19,930)	37,556	TFI International Inc	Morgan Stanley	50,523
17,829	Sienna Senior Living Inc	Goldman Sachs	(11,685)	(1,347)	Thomson Reuters Corp	Goldman Sachs	(861)
15,187	Sienna Senior Living Inc	HSBC	(26,015)	(3,939)	Thomson Reuters Corp	HSBC	192
13,071	Sienna Senior Living Inc	Morgan Stanley	(11,766)	(22,152)	Thomson Reuters Corp	Morgan Stanley	(26,685)
(25,325)	Sierra Wireless Inc	Goldman Sachs	(16,165)	18,057	Timbercreek Financial Corp	Morgan Stanley	4,561
(1,146)	Sierra Wireless Inc	Morgan Stanley	(123)	(861)	TMX Group Ltd	Goldman Sachs	(8,415)
(3,948)	Silvercorp Metals Inc	Goldman Sachs	1,041	(193)	TMX Group Ltd	Morgan Stanley	(1,283)
(7,079)	Silvercorp Metals Inc	HSBC	(838)	32,740	TORC Oil & Gas Ltd	Goldman Sachs	9,360
1,019	SilverCrest Metals Inc	Goldman Sachs	483	150,763	TORC Oil & Gas Ltd	Morgan Stanley	(9,921)
10,124	SilverCrest Metals Inc	HSBC	8,212	4,801	Torex Gold Resources Inc	Goldman Sachs	(441)
49,531	Slate Retail 'U' (REIT)	Morgan Stanley	27,930	547	Torex Gold Resources Inc	HSBC	(372)
6,400	Sleep Country Canada Holdings Inc	Goldman Sachs	10,129	2,833	Torex Gold Resources Inc	Morgan Stanley	(1,393)
24,340	Sleep Country Canada Holdings Inc	Morgan Stanley	27,026	3,019	Toromont Industries Ltd	Goldman Sachs	12,354
(63,965)	SmartCentres Real Estate Investment Trust (REIT)	Goldman Sachs	(87,033)	8,105	Toromont Industries Ltd	HSBC	12,250
(9,321)	SmartCentres Real Estate Investment Trust (REIT)	HSBC	(2,370)	7,859	Toromont Industries Ltd	Morgan Stanley	17,951
(28,246)	SmartCentres Real Estate Investment Trust (REIT)	Morgan Stanley	(18,110)	9,728	Toronto-Dominion Bank	Goldman Sachs	41,723
(12,786)	SNC-Lavalin Group Inc	Morgan Stanley	(9,177)	3,081	Toronto-Dominion Bank	HSBC	7,208
(3,597)	Spin Master Corp	Goldman Sachs	(4,234)	478	Toronto-Dominion Bank	Morgan Stanley	1,780
(7,419)	Spin Master Corp	HSBC	1,519	14,943	Tourmaline Oil Corp	Goldman Sachs	4,607
(4,177)	Spin Master Corp	Morgan Stanley	(4,337)	4,935	Tourmaline Oil Corp	Morgan Stanley	(1,018)
630	Sprott Inc	Goldman Sachs	1,816	67,222	TransAlta Corp	Goldman Sachs	32,253
(10,820)	SSR Mining Inc	Morgan Stanley	16,899	19,822	TransAlta Corp	HSBC	(622)
(8,618)	Stantec Inc	Goldman Sachs	(13,533)	7,013	TransAlta Corp	Morgan Stanley	1,597
(8,102)	Stantec Inc	Morgan Stanley	(8,236)	(16,801)	TransAlta Renewables Inc	Goldman Sachs	(9,113)
4,151	Stelco Holdings Inc	Goldman Sachs	3,474	(67,183)	TransAlta Renewables Inc	HSBC	20,880
4,656	Stelco Holdings Inc	HSBC	99	(30,524)	TransAlta Renewables Inc	Morgan Stanley	(16,257)
10,050	Stelco Holdings Inc	Morgan Stanley	5,334	(17,077)	Transcontinental Inc 'A'	Goldman Sachs	(12,925)
15,666	Stella-Jones Inc	Goldman Sachs	22,911	(21,141)	Transcontinental Inc 'A'	Morgan Stanley	(9,006)
11,025	Stella-Jones Inc	HSBC	8,168	151,684	Trican Well Service Ltd	Morgan Stanley	8,143
11,294	STEP Energy Services Ltd	Goldman Sachs	395	(71,538)	Tricon Capital Group Inc	Goldman Sachs	(44,784)
26,849	STEP Energy Services Ltd	Morgan Stanley	246	(26,850)	Tricon Capital Group Inc	HSBC	(8,486)
(29,333)	Summit Industrial Income REIT (REIT)	Goldman Sachs	(20,108)	(48,801)	Tricon Capital Group Inc	Morgan Stanley	(17,484)
(18,485)	Summit Industrial Income REIT (REIT)	HSBC	(4,527)	(4,863)	Trillium Therapeutics Inc	Morgan Stanley	832
(79,414)	Summit Industrial Income REIT (REIT)	Morgan Stanley	(28,965)	(2,628)	Tucows Inc 'A'	Goldman Sachs	(8,897)
4,173	Sun Life Financial Inc	Goldman Sachs	9,103	(640)	Tucows Inc 'A'	Morgan Stanley	(344)
1,045	Sun Life Financial Inc	HSBC	(312)	(36,651)	Uni-Select Inc	Goldman Sachs	(7,952)
5,760	Sun Life Financial Inc	Morgan Stanley	7,214	(33,459)	Uni-Select Inc	Morgan Stanley	4,666
(48,703)	Suncor Energy Inc	Goldman Sachs	(41,384)	(12,389)	Uranium Participation Corp	Morgan Stanley	(2,343)
(5,492)	Suncor Energy Inc	HSBC	(152)	(43,045)	Vermilion Energy Inc	Goldman Sachs	(26,038)
(2,949)	Suncor Energy Inc	Morgan Stanley	(189)	(7,796)	Vermilion Energy Inc	HSBC	(1,826)
15,091	SunOpta Inc	Goldman Sachs	9,635	(29,385)	Vermilion Energy Inc	Morgan Stanley	2,321
74,546	Superior Plus Corp	Goldman Sachs	19,708	3,434	Victoria Gold Corp	HSBC	10,970
66,307	Tamarack Valley Energy Ltd	Goldman Sachs	4,093	12,913	Viemed Healthcare Inc	HSBC	(5,216)
70,622	Tamarack Valley Energy Ltd	Morgan Stanley	(282)	6,805	Village Farms International Inc	HSBC	(1,179)
(13,361)	TC Energy Corp	Goldman Sachs	(7,521)	1,682	Waste Connections Inc	Goldman Sachs	5,528
(1,085)	TC Energy Corp	HSBC	(855)	510	Waste Connections Inc	HSBC	1,112
(12,774)	TC Energy Corp	Morgan Stanley	(40,070)	5,422	Waste Connections Inc	Morgan Stanley	13,121

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

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
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

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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 Construcccion SA	Morgan Stanley	(21,809)
1,992,185	Ripley Corp SA	Morgan Stanley	(42,503)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
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 Santander	Goldman Sachs	9,052
15,845	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander	HSBC	660
80,939	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santander	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	Genera SAB de CV	HSBC	(1,845)
117,118	Genera 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)	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)	1,870	Acadia Healthcare Co Inc	Barclays Bank	1,664
76,307	8x8 Inc	HSBC	(277,254)	(1,531)	Acadia Healthcare Co Inc	Goldman Sachs	(5,649)
50,599	8x8 Inc	Morgan Stanley	(49,587)	13,014	Acadia Healthcare Co Inc	HSBC	23,708
78,492	A10 Networks Inc	Bank of America Merrill Lynch	7,849	(17,989)	Acadia Healthcare Co Inc	Morgan Stanley	(16,010)
23,452	A10 Networks Inc	Goldman Sachs	2,345	1,648	Acadia Healthcare Co Inc	Morgan Stanley	1,467
(4,285)	AAON Inc	Bank of America Merrill Lynch	(25,067)	(4,136)	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	2,812
(3,072)	AAON Inc	Barclays Bank	(5,837)	2,962	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	(2,014)
(1,954)	AAON Inc	Goldman Sachs	(11,431)	7,701	ACADIA Pharmaceuticals Inc	Barclays Bank	(8,394)
(6,745)	AAON Inc	HSBC	(31,432)	(7,051)	ACADIA Pharmaceuticals Inc	Barclays Bank	7,686
(5,120)	AAON Inc	Morgan Stanley	(9,728)	8,060	ACADIA Pharmaceuticals Inc	Goldman Sachs	(5,481)
1,473	AAR Corp	Bank of America Merrill Lynch	6,614	2,125	ACADIA Pharmaceuticals Inc	HSBC	(1,211)
9,513	AAR Corp	Barclays Bank	17,219	(2,762)	ACADIA Pharmaceuticals Inc	HSBC	2,234
16,307	AAR Corp	Goldman Sachs	73,218	15,972	ACADIA Pharmaceuticals Inc	Morgan Stanley	(17,410)
9,580	AAR Corp	HSBC	14,657	9,603	Acadia Realty Trust (REIT)	Bank of America Merrill Lynch	(1,342)
16,760	AAR Corp	Morgan Stanley	30,336	7,717	Acadia Realty Trust (REIT)	Barclays Bank	2,701
3,129	Aaron's Inc	Barclays Bank	6,602	7,290	Acadia Realty Trust (REIT)	Goldman Sachs	10,498
(644)	Aaron's Inc	Barclays Bank	(1,359)	4,160	Acadia Realty Trust (REIT)	HSBC	997
(12,879)	Aaron's Inc	Goldman Sachs	(61,690)	226,213	Acadia Realty Trust (REIT)	Morgan Stanley	79,175
2,185	Aaron's Inc	HSBC	4,751	22,193	Accel Entertainment Inc	Bank of America Merrill Lynch	24,634
(3,596)	Aaron's Inc	HSBC	(1,115)	14,292	Accel Entertainment Inc	Barclays Bank	2,858
(9,446)	Aaron's Inc	Morgan Stanley	(19,931)	13,420	Accel Entertainment Inc	Goldman Sachs	14,896
10,643	Aaron's Inc	Morgan Stanley	19,852	11,223	Accel Entertainment Inc	HSBC	4,489
5,598	Abbott Laboratories	Goldman Sachs	15,954	11,466	Accel Entertainment Inc	Morgan Stanley	2,293
(5,214)	Abbott Laboratories	Goldman Sachs	(15,578)	10,253	Accelerate Diagnostics Inc	Bank of America Merrill Lynch	(4,152)
528	Abbott Laboratories	HSBC	134	8,725	Accelerate Diagnostics Inc	Barclays Bank	(175)
(21,850)	Abbott Laboratories	HSBC	20,976	21,217	Accelerate Diagnostics Inc	Goldman Sachs	(8,593)
41,274	Abbott Laboratories	Morgan Stanley	52,418	8,532	Accelerate Diagnostics Inc	Morgan Stanley	(171)
9,061	AbbVie Inc	Bank of America Merrill Lynch	1,813	(2,479)	Acceleron Pharma Inc	Barclays Bank	(49)
24,205	AbbVie Inc	Barclays Bank	(28,804)	3,777	Acceleron Pharma Inc	Barclays Bank	76
24,177	AbbVie Inc	Goldman Sachs	4,697	(5,155)	Acceleron Pharma Inc	Goldman Sachs	20,155
3,029	AbbVie Inc	Morgan Stanley	3,801	2,529	Acceleron Pharma Inc	Goldman Sachs	(8,852)
(13,274)	Abeona Therapeutics Inc	Goldman Sachs	(2,257)	(1,571)	Acceleron Pharma Inc	HSBC	2,415
(31,440)	Abeona Therapeutics Inc	HSBC	(16,663)	2,665	Acceleron Pharma Inc	HSBC	(8,475)
(109,590)	Abeona Therapeutics Inc	Morgan Stanley	1,096	(7,422)	Acceleron Pharma Inc	Morgan Stanley	(148)
69,707	Abercrombie & Fitch Co 'A'	HSBC	77,375	4,120	Acceleron Pharma Inc	Morgan Stanley	82
25,742	Abercrombie & Fitch Co 'A'	Morgan Stanley	(2,832)	(8,951)	Accenture Plc 'A'	Bank of America Merrill Lynch	(140,262)
(631)	ABIOMED Inc	Bank of America Merrill Lynch	(21,801)	(2,719)	Accenture Plc 'A'	Barclays Bank	(15,879)
(572)	ABIOMED Inc	Barclays Bank	(7,613)	(11,748)	Accenture Plc 'A'	Goldman Sachs	(184,091)
2,450	ABIOMED Inc	Barclays Bank	23,663	(8,477)	Accenture Plc 'A'	HSBC	(93,162)
(2,676)	ABIOMED Inc	Goldman Sachs	(92,456)	(23,463)	Accenture Plc 'A'	Morgan Stanley	(137,024)
(1,082)	ABIOMED Inc	HSBC	(35,057)	12,819	ACCO Brands Corp	Bank of America Merrill Lynch	7,050
(755)	ABIOMED Inc	Morgan Stanley	(10,049)	35,875	ACCO Brands Corp	Barclays Bank	1,435
(19,817)	ABM Industries Inc	Bank of America Merrill Lynch	(18,430)	46,555	ACCO Brands Corp	Goldman Sachs	25,605
(2,186)	ABM Industries Inc	Barclays Bank	175	55,693	ACCO Brands Corp	HSBC	(12,809)
(14,931)	ABM Industries Inc	Goldman Sachs	(13,886)	21,832	ACCO Brands Corp	Morgan Stanley	873
(3,118)	ABM Industries Inc	HSBC	3,118	43,620	Accuray Inc	Bank of America Merrill Lynch	6,979
(47,442)	ABM Industries Inc	Morgan Stanley	3,795	11,982	Accuray Inc	Barclays Bank	(1,318)
(24,084)	Acacia Research Corp	Bank of America Merrill Lynch	(7,707)	39,776	Accuray Inc	Goldman Sachs	6,364
(41,114)	Acacia Research Corp	Barclays Bank	1,645	24,552	Accuray Inc	HSBC	(2,210)
(124,485)	Acacia Research Corp	Goldman Sachs	(39,835)	43,435	Accuray Inc	Morgan Stanley	(4,778)
(20,774)	Acacia Research Corp	HSBC	(2,285)	(38,291)	AcelRx Pharmaceuticals Inc	Barclays Bank	2,297
(44,308)	Acacia Research Corp	Morgan Stanley	1,772	(18,887)	AcelRx Pharmaceuticals Inc	Goldman Sachs	(1,133)
2,958	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	10,915	(11,355)	AcelRx Pharmaceuticals Inc	HSBC	1,022
(4,281)	Acadia Healthcare Co Inc	Barclays Bank	(3,810)	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)	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)	(11,467)	Adaptive Biotechnologies Corp	Barclays Bank	32,452
3,597	Acer Therapeutics Inc	Morgan Stanley	(1,151)	(3,972)	Adaptive Biotechnologies Corp	Goldman Sachs	(3,416)
2,024	ACI Worldwide Inc	Bank of America Merrill Lynch	4,331	(3,928)	Adaptive Biotechnologies Corp	HSBC	(15,090)
(2,966)	ACI Worldwide Inc	Bank of America Merrill Lynch	(1,796)	(3,342)	Adaptive Biotechnologies Corp	Morgan Stanley	9,458
3,729	ACI Worldwide Inc	Barclays Bank	1,081	(6,407)	Addus HomeCare Corp	Goldman Sachs	(82,714)
(16,589)	ACI Worldwide Inc	Barclays Bank	(4,811)	(4,974)	Addus HomeCare Corp	HSBC	(70,283)
19,427	ACI Worldwide Inc	Goldman Sachs	41,574	(2,822)	Addus HomeCare Corp	Morgan Stanley	(10,611)
(23,858)	ACI Worldwide Inc	Goldman Sachs	(51,056)	2,663	Adecoagro SA	HSBC	1,310
14,237	ACI Worldwide Inc	HSBC	(7,403)	(2,879)	Adient Plc	Bank of America Merrill Lynch	(1,555)
(29,687)	ACI Worldwide Inc	HSBC	15,437	4,254	Adient Plc	Barclays Bank	(1,744)
16,748	ACI Worldwide Inc	Morgan Stanley	4,857	5,144	Adient Plc	Goldman Sachs	2,778
(38,603)	ACI Worldwide Inc	Morgan Stanley	(11,195)	(4,438)	Adient Plc	HSBC	(4,634)
(29,751)	Aclaris Therapeutics Inc	Bank of America Merrill Lynch	(3,273)	8,794	Adient Plc	HSBC	(9,665)
(15,408)	Aclaris Therapeutics Inc	Barclays Bank	(2,619)	(34,884)	ADMA Biologics Inc	Bank of America Merrill Lynch	(20,930)
(18,298)	Aclaris Therapeutics Inc	Goldman Sachs	(2,013)	(38,942)	ADMA Biologics Inc	Goldman Sachs	(23,365)
(44,773)	Aclaris Therapeutics Inc	HSBC	895	(26,311)	ADMA Biologics Inc	HSBC	(21,180)
(9,932)	Aclaris Therapeutics Inc	Morgan Stanley	(1,688)	299	Adobe Inc	Bank of America Merrill Lynch	2,767
(6,606)	ACM Research Inc 'A'	Barclays Bank	(42,477)	1,124	Adobe Inc	Barclays Bank	(2,866)
(2,713)	ACM Research Inc 'A'	Goldman Sachs	(1,601)	4,344	Adobe Inc	HSBC	67,790
(1,813)	ACM Research Inc 'A'	HSBC	(22,916)	15,131	Adobe Inc	Morgan Stanley	(38,584)
1,046	ACNB Corp	Bank of America Merrill Lynch	3,870	42,463	ADT Inc	Bank of America Merrill Lynch	42,039
4,893	ACNB Corp	Barclays Bank	6,850	23,596	ADT Inc	Barclays Bank	11,562
3,598	ACNB Corp	Goldman Sachs	13,313	51,121	ADT Inc	Goldman Sachs	50,609
13,202	ACNB Corp	HSBC	4,093	40,356	ADT Inc	Morgan Stanley	19,774
11,091	ACNB Corp	Morgan Stanley	15,527	(53,707)	Adtalem Global Education Inc	Bank of America Merrill Lynch	(45,381)
(1,465)	Activision Blizzard Inc	Bank of America Merrill Lynch	3,355	(13,743)	Adtalem Global Education Inc	Barclays Bank	1,787
(6,266)	Activision Blizzard Inc	Barclays Bank	5,886	(6,095)	Adtalem Global Education Inc	Goldman Sachs	(5,607)
3,169	Activision Blizzard Inc	Goldman Sachs	(9,665)	(35,891)	Adtalem Global Education Inc	HSBC	54,254
3,003	Activision Blizzard Inc	HSBC	(6,817)	(13,873)	Adtalem Global Education Inc	Morgan Stanley	1,803
(9,946)	Activision Blizzard Inc	HSBC	21,777	3,761	ADTRAN Inc	Barclays Bank	(1,204)
6,398	Activision Blizzard Inc	Morgan Stanley	(14,140)	8,845	ADTRAN Inc	Goldman Sachs	4,246
(9,330)	Activision Blizzard Inc	Morgan Stanley	20,619	32,969	ADTRAN Inc	HSBC	(16,649)
1,323	Actua Corp*	Bank of America Merrill Lynch	(1,191)	11,145	ADTRAN Inc	Morgan Stanley	(3,566)
(4,774)	Acuity Brands Inc	Bank of America Merrill Lynch	(43,109)	9,201	Aduro Biotech Inc	Barclays Bank	92
3,867	Acuity Brands Inc	Bank of America Merrill Lynch	34,919	14,922	Aduro Biotech Inc	Goldman Sachs	4,626
(6,354)	Acuity Brands Inc	Barclays Bank	(10,103)	23,328	Aduro Biotech Inc	Morgan Stanley	233
5,286	Acuity Brands Inc	Barclays Bank	8,405	(7,055)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(76,617)
(4,090)	Acuity Brands Inc	Goldman Sachs	(36,933)	(489)	Advance Auto Parts Inc	Barclays Bank	(1,682)
4,619	Acuity Brands Inc	Goldman Sachs	27,727	(4,042)	Advance Auto Parts Inc	Goldman Sachs	(43,896)
(730)	Acuity Brands Inc	HSBC	(285)	(5,869)	Advance Auto Parts Inc	HSBC	(70,838)
3,801	Acuity Brands Inc	HSBC	22,379	(10,484)	Advance Auto Parts Inc	Morgan Stanley	(36,065)
(3,557)	Acuity Brands Inc	Morgan Stanley	(5,656)	6,610	Advanced Drainage Systems Inc	Bank of America Merrill Lynch	23,110
4,901	Acuity Brands Inc	Morgan Stanley	7,793	1,906	Advanced Drainage Systems Inc	Barclays Bank	(1,734)
9,932	Acushnet Holdings Corp	HSBC	50,653	10,502	Advanced Drainage Systems Inc	Goldman Sachs	51,901
(44,948)	Adamas Pharmaceuticals Inc	Barclays Bank	6,293	21,692	Advanced Drainage Systems Inc	HSBC	61,824
(8,988)	Adamas Pharmaceuticals Inc	Goldman Sachs	(1,528)	47,955	Advanced Drainage Systems Inc	Morgan Stanley	(43,639)
(5,423)	Adamas Pharmaceuticals Inc	HSBC	(989)	(16,383)	Advanced Emissions Solutions Inc	Bank of America Merrill Lynch	(3,113)
(6,488)	Adamas Pharmaceuticals Inc	Morgan Stanley	908	(45,011)	Advanced Emissions Solutions Inc	Barclays Bank	450
230	Adams Resources & Energy Inc	Barclays Bank	76	(2,280)	Advanced Emissions Solutions Inc	Goldman Sachs	(433)
6,457	Adams Resources & Energy Inc	HSBC	(8,071)	(16,175)	Advanced Emissions Solutions Inc	HSBC	39,144
3,128	Adams Resources & Energy Inc	Morgan Stanley	1,032	(69,868)	Advanced Emissions Solutions Inc	Morgan Stanley	699
23,138	AdaptHealth Corp	Bank of America Merrill Lynch	1,620	1,989	Advanced Energy Industries Inc	Barclays Bank	6,424
2,220	AdaptHealth Corp	HSBC	(122)	3,530	Advanced Energy Industries Inc	Goldman Sachs	24,992
27,875	AdaptHealth Corp	Morgan Stanley	(8,363)	(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)	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	79,522	Affimed NV	Bank of America Merrill Lynch	62,822
(3,800)	Advanced Energy Industries Inc	Morgan Stanley	(12,274)	84,860	Affimed NV	Barclays Bank	13,578
18,943	Advanced Energy Industries Inc	Morgan Stanley	61,186	45,990	Affimed NV	Goldman Sachs	36,332
(15,571)	Advanced Micro Devices Inc	Barclays Bank	35,813	18,937	Affimed NV	HSBC	16,854
(8,307)	Advanced Micro Devices Inc	Goldman Sachs	11,048	20,366	Affimed NV	Morgan Stanley	3,259
(6,963)	Advanced Micro Devices Inc	HSBC	2,228	(15,438)	Aflac Inc	Bank of America Merrill Lynch	(44,461)
(10,803)	Advanced Micro Devices Inc	Morgan Stanley	24,847	(15,499)	Aflac Inc	Barclays Bank	(18,134)
18,952	Advanced Micro Devices Inc	Morgan Stanley	8,410	(20,659)	Aflac Inc	Goldman Sachs	(56,176)
(32,395)	AdvanSix Inc	HSBC	(1,620)	(22,635)	Aflac Inc	HSBC	8,828
(6,646)	AdvanSix Inc	Morgan Stanley	(3,921)	(4,850)	Aflac Inc	Morgan Stanley	(5,675)
(6,511)	Adverum Biotechnologies Inc	Bank of America Merrill Lynch	(4,493)	30,034	AG Mortgage Investment Trust Inc (REIT)	Bank of America Merrill Lynch	2,102
(6,166)	Adverum Biotechnologies Inc	Goldman Sachs	(4,255)	17,554	AG Mortgage Investment Trust Inc (REIT)	Barclays Bank	(4,740)
(19,374)	Adverum Biotechnologies Inc	HSBC	15,499	48,518	AG Mortgage Investment Trust Inc (REIT)	Goldman Sachs	3,396
(1,773)	Adverum Biotechnologies Inc	Morgan Stanley	3,138	13,319	AG Mortgage Investment Trust Inc (REIT)	HSBC	5,194
8,915	AECOM	Bank of America Merrill Lynch	58,572	15,627	AG Mortgage Investment Trust Inc (REIT)	Morgan Stanley	(4,219)
(5,713)	AECOM	Bank of America Merrill Lynch	(37,534)	8,445	AGCO Corp	Bank of America Merrill Lynch	85,801
1,830	AECOM	Barclays Bank	5,069	7,310	AGCO Corp	Barclays Bank	29,606
(3,327)	AECOM	Barclays Bank	(9,216)	18,421	AGCO Corp	Goldman Sachs	187,157
3,066	AECOM	Goldman Sachs	20,144	17,813	AGCO Corp	HSBC	84,790
10,461	AECOM	HSBC	25,629	23,960	AGCO Corp	Morgan Stanley	97,038
(8,027)	AECOM	HSBC	(19,666)	19,529	Agenus Inc	Bank of America Merrill Lynch	13,257
17,432	AECOM	Morgan Stanley	48,287	19,854	Agenus Inc	Barclays Bank	14,493
(15,383)	AECOM	Morgan Stanley	(42,611)	43,183	Agenus Inc	Goldman Sachs	36,706
(81,580)	Aegion Corp	Bank of America Merrill Lynch	(171,318)	11,463	Agenus Inc	HSBC	8,024
(10,918)	Aegion Corp	HSBC	(2,511)	123,722	Agenus Inc	Morgan Stanley	90,317
(9,647)	Aegion Corp	Morgan Stanley	(1,833)	(25,249)	Agile Therapeutics Inc	Bank of America Merrill Lynch	(9,847)
3,220	Aeglea BioTherapeutics Inc	Bank of America Merrill Lynch	5,345	(109,835)	Agile Therapeutics Inc	Barclays Bank	(13,180)
15,955	Aeglea BioTherapeutics Inc	Goldman Sachs	26,485	(5,053)	Agilent Technologies Inc	Bank of America Merrill Lynch	(8,467)
5,024	Aeglea BioTherapeutics Inc	HSBC	2,663	(2,775)	Agilent Technologies Inc	Barclays Bank	(5,411)
19,844	Aeglea BioTherapeutics Inc	Morgan Stanley	(2,183)	(7,572)	Agilent Technologies Inc	Goldman Sachs	(40,435)
(5,065)	AerCap Holdings NV	Barclays Bank	(16,208)	(10,553)	Agilent Technologies Inc	HSBC	(76,193)
(7,040)	AerCap Holdings NV	Goldman Sachs	(27,629)	(40,748)	Agilent Technologies Inc	Morgan Stanley	(79,458)
(2,768)	AerCap Holdings NV	HSBC	(4,373)	(4,141)	Agilysys Inc	Bank of America Merrill Lynch	(5,052)
(26,785)	AerCap Holdings NV	Morgan Stanley	(85,712)	(5,811)	Agilysys Inc	Barclays Bank	4,649
4,610	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	(2,881)	(15,934)	Agilysys Inc	Goldman Sachs	(19,439)
24,881	Aerie Pharmaceuticals Inc	Barclays Bank	(37,819)	(1,343)	Agilysys Inc	HSBC	(94)
11,571	Aerie Pharmaceuticals Inc	Goldman Sachs	(8,347)	(14,323)	Agilysys Inc	Morgan Stanley	11,458
10,187	Aerie Pharmaceuticals Inc	HSBC	(11,973)	2,881	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	18,006
7,208	Aerie Pharmaceuticals Inc	Morgan Stanley	(10,956)	(5,747)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	(27,683)
(1,254)	AeroVironment Inc	Bank of America Merrill Lynch	(8,189)	4,752	Agios Pharmaceuticals Inc	Barclays Bank	(1,140)
(463)	AeroVironment Inc	Barclays Bank	(1,417)	(9,109)	Agios Pharmaceuticals Inc	Barclays Bank	2,186
(1,262)	AeroVironment Inc	Goldman Sachs	(8,241)	6,388	Agios Pharmaceuticals Inc	Goldman Sachs	39,925
(7,035)	AeroVironment Inc	HSBC	(50,230)	(4,437)	Agios Pharmaceuticals Inc	Goldman Sachs	(24,974)
(7,325)	AeroVironment Inc	Morgan Stanley	(22,415)	1,813	Agios Pharmaceuticals Inc	HSBC	23,442
10,151	Aerpio Pharmaceuticals Inc	Bank of America Merrill Lynch	3,654	(5,424)	Agios Pharmaceuticals Inc	HSBC	(70,132)
(120,160)	AES Corp	Bank of America Merrill Lynch	(72,884)	3,332	Agios Pharmaceuticals Inc	Morgan Stanley	(800)
(68,996)	AES Corp	Goldman Sachs	(38,623)	(1,260)	Agios Pharmaceuticals Inc	Morgan Stanley	302
(73,287)	AES Corp	HSBC	14,998	(43,035)	AGNC Investment Corp (REIT)	Bank of America Merrill Lynch	(16,907)
(53,506)	AES Corp	Morgan Stanley	(16,052)	(48,785)	AGNC Investment Corp (REIT)	Barclays Bank	13,899
3,053	Affiliated Managers Group Inc	Bank of America Merrill Lynch	15,509	(33,322)	AGNC Investment Corp (REIT)	Goldman Sachs	(9,731)
817	Affiliated Managers Group Inc	Barclays Bank	2,574	(29,547)	AGNC Investment Corp (REIT)	HSBC	(5,171)
1,946	Affiliated Managers Group Inc	Goldman Sachs	9,886	(34,716)	AGNC Investment Corp (REIT)	Morgan Stanley	10,068
5,099	Affiliated Managers Group Inc	HSBC	6,781	(11,878)	Agree Realty Corp (REIT)	Bank of America Merrill Lynch	(32,783)
8,995	Affiliated Managers Group Inc	Morgan Stanley	28,335	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)	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)	(66,256)	Akorn Inc	Barclays Bank	(1,067)
18,965	Agree Realty Corp (REIT)	Barclays Bank	3,793	(18,503)	Akorn Inc	Goldman Sachs	1,843
(10,885)	Agree Realty Corp (REIT)	Goldman Sachs	(30,043)	(34,700)	Akorn Inc	Morgan Stanley	(559)
38,004	Agree Realty Corp (REIT)	Goldman Sachs	104,891	(41,675)	Akoustis Technologies Inc	Barclays Bank	31,673
(4,066)	Agree Realty Corp (REIT)	HSBC	10,409	(4,969)	Akoustis Technologies Inc	HSBC	6,286
28,741	Agree Realty Corp (REIT)	HSBC	(65,303)	(446)	Alamo Group Inc	Bank of America Merrill Lynch	(3,388)
(15,011)	Agree Realty Corp (REIT)	Morgan Stanley	(3,002)	(3,152)	Alamo Group Inc	Barclays Bank	(20,267)
29,358	Agree Realty Corp (REIT)	Morgan Stanley	5,872	(6,372)	Alamo Group Inc	Goldman Sachs	(85,519)
9,752	AH Belo Corp 'A'	Bank of America Merrill Lynch	780	(5,062)	Alamo Group Inc	HSBC	(13,212)
1,507	AH Belo Corp 'A'	Morgan Stanley	30	(6,748)	Alamo Group Inc	Morgan Stanley	(43,390)
7,628	Aimmune Therapeutics Inc	Bank of America Merrill Lynch	1,373	(4,679)	Alarm.com Holdings Inc	Bank of America Merrill Lynch	16,470
9,335	Aimmune Therapeutics Inc	Barclays Bank	(3,921)	5,658	Alarm.com Holdings Inc	Barclays Bank	2,546
11,570	Aimmune Therapeutics Inc	Goldman Sachs	2,083	21,881	Alarm.com Holdings Inc	Goldman Sachs	(74,708)
11,333	Aimmune Therapeutics Inc	HSBC	(11,786)	7,270	Alarm.com Holdings Inc	HSBC	(23,555)
9,485	Aimmune Therapeutics Inc	Morgan Stanley	(3,984)	3,586	Alarm.com Holdings Inc	Morgan Stanley	1,613
(3,592)	Air Lease Corp	Barclays Bank	(8,998)	8,144	Alaska Air Group Inc	Bank of America Merrill Lynch	60,897
(4,007)	Air Lease Corp	Goldman Sachs	(28,791)	(9,888)	Alaska Air Group Inc	Bank of America Merrill Lynch	(79,104)
(14,502)	Air Lease Corp	HSBC	(63,089)	10,290	Alaska Air Group Inc	Barclays Bank	26,857
(46,235)	Air Lease Corp	Morgan Stanley	(115,819)	6,778	Alaska Air Group Inc	Goldman Sachs	54,224
6,679	Air Products and Chemicals Inc	Bank of America Merrill Lynch	81,598	(8,659)	Alaska Air Group Inc	Goldman Sachs	(69,272)
4,248	Air Products and Chemicals Inc	Barclays Bank	28,547	33,157	Alaska Air Group Inc	HSBC	120,360
1,195	Air Products and Chemicals Inc	Goldman Sachs	15,571	(4,014)	Alaska Air Group Inc	HSBC	(31,355)
8,665	Air Products and Chemicals Inc	HSBC	65,767	13,656	Alaska Air Group Inc	Morgan Stanley	35,642
5,695	Air Products and Chemicals Inc	Morgan Stanley	38,270	(2,047)	Alaska Air Group Inc	Morgan Stanley	(5,343)
(18,180)	Air Transport Services Group Inc	Bank of America Merrill Lynch	(16,136)	(3,625)	Albany International Corp 'A'	Bank of America Merrill Lynch	(40,709)
(18,911)	Air Transport Services Group Inc	Barclays Bank	567	(11,667)	Albany International Corp 'A'	Barclays Bank	(65,335)
(4,929)	Air Transport Services Group Inc	Goldman Sachs	(4,781)	(12,867)	Albany International Corp 'A'	Goldman Sachs	(141,007)
(23,430)	Air Transport Services Group Inc	HSBC	19,916	(9,554)	Albany International Corp 'A'	HSBC	(59,161)
(6,034)	Air Transport Services Group Inc	Morgan Stanley	181	(11,946)	Albany International Corp 'A'	Morgan Stanley	(66,897)
(2,905)	Airgain Inc	Bank of America Merrill Lynch	(1,801)	(1,121)	Albemarle Corp	Bank of America Merrill Lynch	(17,499)
(5,819)	Airgain Inc	Barclays Bank	(3,782)	(429)	Albemarle Corp	Barclays Bank	(3,797)
(23,343)	Airgain Inc	Goldman Sachs	(14,473)	(1,796)	Albemarle Corp	Goldman Sachs	(28,036)
(3,073)	Akamai Technologies Inc	Bank of America Merrill Lynch	(18,653)	(10,163)	Albemarle Corp	HSBC	(129,172)
5,706	Akamai Technologies Inc	Bank of America Merrill Lynch	19,477	6,952	Albemarle Corp	HSBC	88,360
(4,705)	Akamai Technologies Inc	Barclays Bank	(17,597)	(4,977)	Albemarle Corp	Morgan Stanley	(44,046)
(4,739)	Akamai Technologies Inc	Goldman Sachs	(28,766)	(11,148)	Albireo Pharma Inc	Bank of America Merrill Lynch	(10,145)
(7,168)	Akamai Technologies Inc	HSBC	(21,576)	(1,833)	Albireo Pharma Inc	Barclays Bank	(2,475)
(5,482)	Akamai Technologies Inc	Morgan Stanley	(20,503)	(5,905)	Albireo Pharma Inc	Goldman Sachs	(5,374)
4,700	Akazoo SA	Bank of America Merrill Lynch	14	(2,868)	Albireo Pharma Inc	HSBC	(4,245)
5,417	Akazoo SA	Barclays Bank	16	(1,181)	Albireo Pharma Inc	Morgan Stanley	(1,594)
11,200	Akazoo SA	Goldman Sachs	34	2,369	Alcoa Corp	Bank of America Merrill Lynch	5,946
4,594	Akazoo SA	HSBC	14	11,722	Alcoa Corp	Barclays Bank	11,253
7,099	Akazoo SA	Morgan Stanley	21	26,384	Alcoa Corp	Goldman Sachs	66,224
5,851	Akcea Therapeutics Inc	Bank of America Merrill Lynch	(761)	109,187	Alcoa Corp	HSBC	120,105
16,545	Akcea Therapeutics Inc	Barclays Bank	993	92,832	Alcoa Corp	Morgan Stanley	89,119
1,558	Akcea Therapeutics Inc	Goldman Sachs	(203)	1,527	Alcon Inc	Bank of America Merrill Lynch	11,666
2,408	Akcea Therapeutics Inc	HSBC	(1,830)	12,466	Alcon Inc	Barclays Bank	37,532
6,846	Akcea Therapeutics Inc	Morgan Stanley	411	(25,555)	Aldeyra Therapeutics Inc	Bank of America Merrill Lynch	(16,866)
6,906	Akebia Therapeutics Inc	Bank of America Merrill Lynch	(7,528)	(3,800)	Aldeyra Therapeutics Inc	Barclays Bank	(3,382)
24,400	Akebia Therapeutics Inc	HSBC	(15,860)	(7,095)	Aldeyra Therapeutics Inc	Goldman Sachs	(4,683)
8,682	Akebia Therapeutics Inc	Morgan Stanley	(7,206)	(38,135)	Aldeyra Therapeutics Inc	HSBC	(88,092)
6,996	Akero Therapeutics Inc	HSBC	19,799	(8,809)	Aldeyra Therapeutics Inc	Morgan Stanley	(7,840)
4,307	Akero Therapeutics Inc	Morgan Stanley	2,713	2,480	Alecto Inc	Bank of America Merrill Lynch	11,656
(26,815)	Akorn Inc	Bank of America Merrill Lynch	2,671	4,342	Alecto Inc	Barclays Bank	(3,040)

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2,423	Alector Inc	Goldman Sachs	11,388	3,038	Alleghany Corp	Morgan Stanley	54,016
6,958	Alector Inc	HSBC	35,903	(12,587)	Allegheny Technologies Inc	Bank of America Merrill Lynch	(19,384)
8,248	Alector Inc	Morgan Stanley	(5,774)	(28,356)	Allegheny Technologies Inc	Barclays Bank	(16,730)
4,158	Alerus Financial Corp	Bank of America Merrill Lynch	2,370	(30,898)	Allegheny Technologies Inc	Goldman Sachs	(47,583)
6,768	Alerus Financial Corp	Barclays Bank	1,489	(21,998)	Allegheny Technologies Inc	HSBC	(3,300)
5,275	Alerus Financial Corp	Goldman Sachs	3,007	(40,809)	Allegheny Technologies Inc	Morgan Stanley	(24,077)
19,050	Alerus Financial Corp	HSBC	13,716	(4,889)	Allegiance Bancshares Inc	Bank of America Merrill Lynch	(15,058)
11,802	Alerus Financial Corp	Morgan Stanley	2,596	(5,065)	Allegiance Bancshares Inc	Barclays Bank	(1,515)
(36,966)	Alexander & Baldwin Inc (REIT)	HSBC	34,009	(16,004)	Allegiance Bancshares Inc	Goldman Sachs	(46,728)
(108,393)	Alexander & Baldwin Inc (REIT)	Morgan Stanley	(56,364)	(20,467)	Allegiance Bancshares Inc	HSBC	(28,566)
(1,165)	Alexander's Inc (REIT)	Bank of America Merrill Lynch	(42,161)	(15,761)	Allegiance Bancshares Inc	Morgan Stanley	(9,299)
(719)	Alexander's Inc (REIT)	Barclays Bank	(13,913)	1,787	Allegiant Travel Co	Bank of America Merrill Lynch	51,573
(2,174)	Alexander's Inc (REIT)	Goldman Sachs	(78,677)	(2,194)	Allegiant Travel Co	Goldman Sachs	(55,727)
(1,213)	Alexander's Inc (REIT)	HSBC	(13,063)	1,031	Allegiant Travel Co	Goldman Sachs	29,755
(2,246)	Alexander's Inc (REIT)	Morgan Stanley	(43,460)	(3,891)	Allegiant Travel Co	HSBC	(112,683)
1,278	Alexandria Real Estate Equities Inc (REIT)	Bank of America Merrill Lynch	16,077	(2,753)	Allegiant Travel Co	Morgan Stanley	(46,443)
11,565	Alexandria Real Estate Equities Inc (REIT)	Barclays Bank	80,232	9,322	Allegion Plc	Bank of America Merrill Lynch	52,390
17,760	Alexandria Real Estate Equities Inc (REIT)	Goldman Sachs	223,421	5,870	Allegion Plc	Barclays Bank	27,002
1,645	Alexandria Real Estate Equities Inc (REIT)	HSBC	13,291	33,064	Allegion Plc	Goldman Sachs	196,731
8,182	Alexandria Real Estate Equities Inc (REIT)	Morgan Stanley	57,438	9,826	Allegion Plc	HSBC	(15,085)
992	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	14,186	7,630	Allegion Plc	Morgan Stanley	35,098
(3,081)	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	(46,258)	32,601	ALLETE Inc	Bank of America Merrill Lynch	249,072
2,647	Alexion Pharmaceuticals Inc	Barclays Bank	39,017	25,099	ALLETE Inc	Barclays Bank	94,122
1,085	Alexion Pharmaceuticals Inc	Goldman Sachs	15,516	20,046	ALLETE Inc	Goldman Sachs	149,973
(5,044)	Alexion Pharmaceuticals Inc	Goldman Sachs	(72,129)	(11,649)	ALLETE Inc	Goldman Sachs	(88,998)
1,568	Alexion Pharmaceuticals Inc	HSBC	29,635	14,650	ALLETE Inc	HSBC	21,389
(2,513)	Alexion Pharmaceuticals Inc	HSBC	(47,496)	(31,776)	ALLETE Inc	HSBC	(46,393)
15,374	Alexion Pharmaceuticals Inc	Morgan Stanley	226,613	23,855	ALLETE Inc	Morgan Stanley	89,456
(3,478)	Alico Inc	Bank of America Merrill Lynch	(12,138)	(47,854)	ALLETE Inc	Morgan Stanley	(179,453)
(7,107)	Alico Inc	Barclays Bank	(1,350)	(1,075)	Alliance Data Systems Corp	Barclays Bank	(5,225)
(6,898)	Alico Inc	Goldman Sachs	(19,146)	(5,746)	Alliance Data Systems Corp	Goldman Sachs	(50,163)
(1,436)	Alico Inc	HSBC	(2,958)	2,674	Alliance Data Systems Corp	Goldman Sachs	23,344
(3,974)	Alico Inc	Morgan Stanley	(755)	(2,272)	Alliance Data Systems Corp	HSBC	613
(406)	Align Technology Inc	Barclays Bank	(2,241)	(1,168)	Alliance Data Systems Corp	Morgan Stanley	(5,676)
(1,832)	Align Technology Inc	Goldman Sachs	(83,521)	4,543	Alliance Data Systems Corp	Morgan Stanley	22,079
(1,761)	Align Technology Inc	HSBC	(69,084)	19,770	Alliant Energy Corp	Barclays Bank	46,657
(5,195)	Align Technology Inc	Morgan Stanley	(28,677)	99,400	Alliant Energy Corp	Goldman Sachs	277,326
3,467	Alkermes Plc	Bank of America Merrill Lynch	4,472	40,591	Alliant Energy Corp	HSBC	39,362
11,985	Alkermes Plc	Barclays Bank	(3,596)	108,266	Alliant Energy Corp	Morgan Stanley	255,508
14,958	Alkermes Plc	Goldman Sachs	19,296	(638)	Allied Motion Technologies Inc	Barclays Bank	(1,340)
(53,385)	Alkermes Plc	Goldman Sachs	4,317	(4,791)	Allied Motion Technologies Inc	Goldman Sachs	(33,824)
10,167	Alkermes Plc	HSBC	15,962	(5,932)	Allied Motion Technologies Inc	HSBC	(34,228)
15,575	Alkermes Plc	Morgan Stanley	(4,673)	(14,504)	Allied Motion Technologies Inc	Morgan Stanley	(30,458)
(3,179)	Allakos Inc	Bank of America Merrill Lynch	(10,396)	26,445	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	88,062
(13,936)	Allakos Inc	Barclays Bank	76,512	17,216	Allison Transmission Holdings Inc	Barclays Bank	24,274
(3,167)	Allakos Inc	HSBC	(24,300)	22,907	Allison Transmission Holdings Inc	Goldman Sachs	76,280
(432)	Alleghany Corp	Bank of America Merrill Lynch	(26,015)	28,297	Allison Transmission Holdings Inc	HSBC	(9,338)
(729)	Alleghany Corp	Barclays Bank	(12,962)	47,599	Allison Transmission Holdings Inc	Morgan Stanley	67,114
903	Alleghany Corp	Barclays Bank	16,055	(20,057)	Allogene Therapeutics Inc	Barclays Bank	162,349
(428)	Alleghany Corp	Goldman Sachs	(25,774)	400	Allogene Therapeutics Inc	HSBC	5,752
536	Alleghany Corp	Goldman Sachs	32,278	7,808	Allogene Therapeutics Inc	Morgan Stanley	(64,416)
(272)	Alleghany Corp	HSBC	3,199	71,858	Allscripts Healthcare Solutions Inc	Bank of America Merrill Lynch	32,336
3,105	Alleghany Corp	HSBC	33,414	46,861	Allscripts Healthcare Solutions Inc	Barclays Bank	(7,498)
(831)	Alleghany Corp	Morgan Stanley	(14,775)	16,898	Allscripts Healthcare Solutions Inc	Goldman Sachs	7,604

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

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(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)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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)	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	(2,495)	Ames National Corp	Bank of America Merrill Lynch	(4,940)
756	American States Water Co	Morgan Stanley	968	(2,946)	Ames National Corp	Barclays Bank	(2,769)
(16,154)	American Superconductor Corp	Bank of America Merrill Lynch	(26,008)	(4,315)	Ames National Corp	Goldman Sachs	(8,544)
(17,596)	American Superconductor Corp	Barclays Bank	(13,901)	(1,650)	Ames National Corp	HSBC	(644)
(13,424)	American Superconductor Corp	HSBC	(18,794)	(4,150)	Ames National Corp	Morgan Stanley	(3,901)
(47,730)	American Superconductor Corp	Morgan Stanley	(37,707)	550	AMETEK Inc	Bank of America Merrill Lynch	6,171
(855)	American Tower Corp (REIT)	Bank of America Merrill Lynch	(24,513)	9,680	AMETEK Inc	Barclays Bank	47,529
(3,868)	American Tower Corp (REIT)	Goldman Sachs	(110,896)	5,381	AMETEK Inc	Goldman Sachs	60,375
2,872	American Tower Corp (REIT)	Goldman Sachs	82,340	7,267	AMETEK Inc	HSBC	47,163
(3,679)	American Tower Corp (REIT)	HSBC	(73,175)	56,104	AMETEK Inc	Morgan Stanley	275,471
1,597	American Tower Corp (REIT)	HSBC	38,740	4,927	Amgen Inc	Bank of America Merrill Lynch	(59,706)
(1,355)	American Tower Corp (REIT)	Morgan Stanley	(21,436)	1,778	Amgen Inc	Goldman Sachs	1,469
741	American Tower Corp (REIT)	Morgan Stanley	11,723	11,220	Amgen Inc	HSBC	(42,512)
(16,186)	American Vanguard Corp	Bank of America Merrill Lynch	(15,053)	9,798	Amgen Inc	Morgan Stanley	(21,458)
(7,411)	American Vanguard Corp	Barclays Bank	(8,819)	13,472	Amicus Therapeutics Inc	Bank of America Merrill Lynch	6,187
(24,405)	American Vanguard Corp	Goldman Sachs	(22,697)	(3,570)	Amicus Therapeutics Inc	Barclays Bank	1,749
(27,291)	American Vanguard Corp	HSBC	10,643	40,978	Amicus Therapeutics Inc	Barclays Bank	(20,079)
(16,139)	American Vanguard Corp	Morgan Stanley	(19,205)	37,383	Amicus Therapeutics Inc	Goldman Sachs	19,320
16,457	American Water Works Co Inc	Bank of America Merrill Lynch	103,517	(8,985)	Amicus Therapeutics Inc	HSBC	(4,672)
8,237	American Water Works Co Inc	Barclays Bank	27,759	(7,509)	Amicus Therapeutics Inc	Morgan Stanley	3,679
8,279	American Water Works Co Inc	Goldman Sachs	52,324	7,853	Amicus Therapeutics Inc	Morgan Stanley	(3,848)
10,087	American Water Works Co Inc	HSBC	61,026	152,268	Amkor Technology Inc	Bank of America Merrill Lynch	162,927
36,159	American Water Works Co Inc	Morgan Stanley	121,856	83,929	Amkor Technology Inc	Goldman Sachs	86,395
(1,077)	American Woodmark Corp	Goldman Sachs	(13,161)	9,803	Amkor Technology Inc	HSBC	3,235
(8,647)	American Woodmark Corp	HSBC	(66,755)	15,785	Amkor Technology Inc	Morgan Stanley	10,261
(8,123)	American Woodmark Corp	Morgan Stanley	(10,722)	2,830	AMN Healthcare Services Inc	Bank of America Merrill Lynch	18,197
2,804	America's Car-Mart Inc	Barclays Bank	6,561	1,841	AMN Healthcare Services Inc	Barclays Bank	2,081
7,084	America's Car-Mart Inc	Goldman Sachs	86,637	1,378	AMN Healthcare Services Inc	Goldman Sachs	(255)
(1,687)	Americold Realty Trust (REIT)	Barclays Bank	(1,248)	4,933	AMN Healthcare Services Inc	HSBC	5,873
(95,696)	Americold Realty Trust (REIT)	Morgan Stanley	(62,556)	24,026	AMN Healthcare Services Inc	Morgan Stanley	25,808
(4,549)	Ameriprise Financial Inc	Bank of America Merrill Lynch	(73,838)	14,835	Amneal Pharmaceuticals Inc	HSBC	17,654
(5,484)	Ameriprise Financial Inc	Barclays Bank	(43,159)	67,998	Amneal Pharmaceuticals Inc	Morgan Stanley	3,400
(9,065)	Ameriprise Financial Inc	Goldman Sachs	(121,197)	38,148	Amphastar Pharmaceuticals Inc	Bank of America Merrill Lynch	9,537
(5,951)	Ameriprise Financial Inc	HSBC	(89,327)	24,211	Amphastar Pharmaceuticals Inc	Barclays Bank	(2,663)
(3,808)	Ameriprise Financial Inc	Morgan Stanley	(29,969)	13,573	Amphastar Pharmaceuticals Inc	Goldman Sachs	3,393
(20,991)	Ameris Bancorp	Bank of America Merrill Lynch	(89,212)	25,926	Amphastar Pharmaceuticals Inc	HSBC	(9,333)
(32,794)	Ameris Bancorp	Barclays Bank	(64,276)	70,810	Amphastar Pharmaceuticals Inc	Morgan Stanley	(7,789)
(29,724)	Ameris Bancorp	Goldman Sachs	(126,327)	3,366	Amphenol Corp 'A'	Barclays Bank	13,700
(21,598)	Ameris Bancorp	HSBC	(9,228)	(6,022)	Amphenol Corp 'A'	Goldman Sachs	(75,636)
(20,964)	Ameris Bancorp	Morgan Stanley	(41,089)	1,467	Amphenol Corp 'A'	Goldman Sachs	18,426
(8,973)	AMERISAFE Inc	Barclays Bank	(538)	(4,154)	Amphenol Corp 'A'	HSBC	(22,058)
(6,331)	AMERISAFE Inc	Goldman Sachs	(36,560)	3,667	Amphenol Corp 'A'	HSBC	36,686
(3,786)	AMERISAFE Inc	HSBC	(1,969)	(25,267)	Amphenol Corp 'A'	Morgan Stanley	(102,837)
(7,265)	AMERISAFE Inc	Morgan Stanley	(436)	11,474	Amphenol Corp 'A'	Morgan Stanley	46,699
1,549	AmerisourceBergen Corp	Bank of America Merrill Lynch	13,972	(11,909)	Amplify Energy Corp	HSBC	1,548
(6,470)	AmerisourceBergen Corp	Bank of America Merrill Lynch	(41,272)	(25,786)	Amplify Energy Corp	Morgan Stanley	774
578	AmerisourceBergen Corp	Barclays Bank	942	(20,569)	Amyris Inc	Barclays Bank	5,759
(8,414)	AmerisourceBergen Corp	Barclays Bank	(10,281)	(36,039)	Amyris Inc	Goldman Sachs	6,847
6,669	AmerisourceBergen Corp	Goldman Sachs	60,154	6,363	Analog Devices Inc	Bank of America Merrill Lynch	58,336
(4,318)	AmerisourceBergen Corp	Goldman Sachs	(38,948)	3,570	Analog Devices Inc	Barclays Bank	2,106
2,949	AmerisourceBergen Corp	HSBC	21,147	3,430	Analog Devices Inc	Goldman Sachs	13,474
(943)	AmerisourceBergen Corp	HSBC	(3,183)	818	Analog Devices Inc	HSBC	1,489
5,317	AmerisourceBergen Corp	Morgan Stanley	8,667	42,248	Analog Devices Inc	Morgan Stanley	24,926
(1,379)	AmerisourceBergen Corp	Morgan Stanley	(2,248)	(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)	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	(606)	Anterix Inc	Morgan Stanley	1,418
(8,468)	Anaplan Inc	Goldman Sachs	(20,884)	21,262	Antero Midstream Corp	Bank of America Merrill Lynch	8,803
(14,871)	Anaplan Inc	HSBC	(57,198)	(36,535)	Antero Midstream Corp	Barclays Bank	(14,249)
(11,592)	Anaplan Inc	Morgan Stanley	59,003	1,470	Antero Midstream Corp	Barclays Bank	573
6,005	AnaptysBio Inc	Bank of America Merrill Lynch	540	13,505	Antero Midstream Corp	HSBC	14,510
10,054	AnaptysBio Inc	Barclays Bank	(9,652)	59,847	Antero Midstream Corp	Morgan Stanley	23,340
8,470	AnaptysBio Inc	Goldman Sachs	762	87,974	Antero Resources Corp	Morgan Stanley	(880)
3,552	AnaptysBio Inc	HSBC	2,309	50	Anthem Inc	Bank of America Merrill Lynch	492
14,317	AnaptysBio Inc	Morgan Stanley	(13,744)	3,071	Anthem Inc	Morgan Stanley	33,198
(39,968)	Anavex Life Sciences Corp	Barclays Bank	9,592	43,753	Anworth Mortgage Asset Corp (REIT)	Bank of America Merrill Lynch	1,313
(20,841)	Anavex Life Sciences Corp	Goldman Sachs	(10,421)	38,672	Anworth Mortgage Asset Corp (REIT)	Barclays Bank	(2,707)
(6,055)	Anavex Life Sciences Corp	Morgan Stanley	1,453	30,037	Anworth Mortgage Asset Corp (REIT)	Goldman Sachs	901
523	Andersons Inc	Bank of America Merrill Lynch	737	59,412	Anworth Mortgage Asset Corp (REIT)	HSBC	(11,288)
3,254	Andersons Inc	Barclays Bank	2,278	83,545	Anworth Mortgage Asset Corp (REIT)	Morgan Stanley	(5,848)
5,372	Andersons Inc	Goldman Sachs	7,575	11,924	AO Smith Corp	Barclays Bank	46,581
3,970	Andersons Inc	HSBC	(7,345)	11,300	AO Smith Corp	Goldman Sachs	73,337
12,946	Andersons Inc	Morgan Stanley	9,062	23,195	AO Smith Corp	HSBC	53,158
(6,199)	ANGI Homeservices Inc 'A'	Bank of America Merrill Lynch	(6,230)	591	AO Smith Corp	Morgan Stanley	2,766
(35,215)	ANGI Homeservices Inc 'A'	Barclays Bank	2,323	(4,232)	Aon Plc 'A'	Barclays Bank	(27,254)
(8,590)	ANGI Homeservices Inc 'A'	Morgan Stanley	601	(4,687)	Aon Plc 'A'	Goldman Sachs	(31,590)
26,855	AngioDynamics Inc	Bank of America Merrill Lynch	8,057	7,318	Aon Plc 'A'	HSBC	63,301
24,684	AngioDynamics Inc	Barclays Bank	(19,500)	(286)	Aon Plc 'A'	HSBC	(1,580)
24,368	AngioDynamics Inc	Goldman Sachs	7,310	12,794	Apache Corp	Bank of America Merrill Lynch	(2,003)
17,440	AngioDynamics Inc	HSBC	(7,499)	31,953	Apache Corp	Barclays Bank	(29,716)
30,388	AngioDynamics Inc	Morgan Stanley	(24,007)	29,024	Apache Corp	Morgan Stanley	(26,993)
(2,924)	ANI Pharmaceuticals Inc	Barclays Bank	3,216	(1,261)	Apartment Investment and Management Co 'A' (REIT)	Bank of America Merrill Lynch	(3,682)
(9,772)	ANI Pharmaceuticals Inc	Goldman Sachs	5,375	(3,154)	Apartment Investment and Management Co 'A' (REIT)	Barclays Bank	(1,987)
(2,632)	ANI Pharmaceuticals Inc	HSBC	10,291	(5,591)	Apartment Investment and Management Co 'A' (REIT)	Goldman Sachs	(15,273)
(2,963)	ANI Pharmaceuticals Inc	Morgan Stanley	3,259	(27,972)	Apartment Investment and Management Co 'A' (REIT)	HSBC	27,781
8,868	Anika Therapeutics Inc	Bank of America Merrill Lynch	30,151	(13,036)	Apartment Investment and Management Co 'A' (REIT)	Morgan Stanley	(8,213)
11,151	Anika Therapeutics Inc	Barclays Bank	2,565	4,543	Apellis Pharmaceuticals Inc	Bank of America Merrill Lynch	7,048
9,193	Anika Therapeutics Inc	Goldman Sachs	31,256	11,816	Apellis Pharmaceuticals Inc	Barclays Bank	(19,260)
4,891	Anika Therapeutics Inc	HSBC	14,966	6,576	Apellis Pharmaceuticals Inc	Goldman Sachs	14,861
3,811	Anika Therapeutics Inc	Morgan Stanley	877	1,646	Apellis Pharmaceuticals Inc	HSBC	2,864
(23,753)	Annaly Capital Management Inc (REIT)	Bank of America Merrill Lynch	(3,832)	743	Apellis Pharmaceuticals Inc	Morgan Stanley	(1,211)
(165,533)	Annaly Capital Management Inc (REIT)	Barclays Bank	25,657	(514)	Apergy Corp	Bank of America Merrill Lynch	(206)
(41,466)	Annaly Capital Management Inc (REIT)	Goldman Sachs	(15,550)	(32,742)	Apergy Corp	Goldman Sachs	(13,097)
(82,929)	Annaly Capital Management Inc (REIT)	HSBC	2,073	(5,606)	Apergy Corp	HSBC	5,606
(49,989)	Annaly Capital Management Inc (REIT)	Morgan Stanley	7,748	(22,715)	Apergy Corp	Morgan Stanley	(4,543)
(1)	ANSYS Inc	Bank of America Merrill Lynch	(24)	10,990	Apogee Enterprises Inc	Bank of America Merrill Lynch	34,289
126	ANSYS Inc	Bank of America Merrill Lynch	1,052	7,869	Apogee Enterprises Inc	Barclays Bank	4,957
1,834	ANSYS Inc	Barclays Bank	198	18,226	Apogee Enterprises Inc	Goldman Sachs	51,458
(4,111)	ANSYS Inc	Goldman Sachs	(99,322)	23,526	Apogee Enterprises Inc	HSBC	(1,842)
5,006	ANSYS Inc	Goldman Sachs	120,945	7,992	Apogee Enterprises Inc	Morgan Stanley	5,035
(2,581)	ANSYS Inc	HSBC	(40,226)	(3,956)	Apollo Commercial Real Estate Finance Inc (REIT)	Bank of America Merrill Lynch	(5,222)
711	ANSYS Inc	HSBC	10,715	(20,106)	Apollo Commercial Real Estate Finance Inc (REIT)	Barclays Bank	(1,407)
(3,773)	ANSYS Inc	Morgan Stanley	(31,014)	(11,003)	Apollo Commercial Real Estate Finance Inc (REIT)	Goldman Sachs	(14,524)
1,347	ANSYS Inc	Morgan Stanley	11,072	(58,861)	Apollo Commercial Real Estate Finance Inc (REIT)	HSBC	(37,772)
(135,865)	Antares Pharma Inc	Bank of America Merrill Lynch	(48,911)	(110,215)	Apollo Commercial Real Estate Finance Inc (REIT)	Morgan Stanley	(7,715)
(13,570)	Antares Pharma Inc	Barclays Bank	136	(26,951)	Apollo Medical Holdings Inc	Barclays Bank	(27,415)
(10,116)	Antares Pharma Inc	Goldman Sachs	(3,642)	(10,872)	Apollo Medical Holdings Inc	HSBC	(26,419)
(24,065)	Antares Pharma Inc	HSBC	(2,647)	(4,192)	Apollo Medical Holdings Inc	Morgan Stanley	(4,569)
(9,830)	Antares Pharma Inc	Morgan Stanley	98	(707)	Appfolio Inc 'A'	Bank of America Merrill Lynch	(2,775)
(15,716)	Anterix Inc	Bank of America Merrill Lynch	24,988	(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)	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)	21,780	AptarGroup Inc	Morgan Stanley	119,354
2,023	Appfolio Inc 'A'	HSBC	57,231	9,002	Aptinix Inc	Barclays Bank	(2,701)
6,547	Appfolio Inc 'A'	Morgan Stanley	91,920	33,137	Aptinix Inc	Goldman Sachs	10,935
5,282	Appian Corp	Bank of America Merrill Lynch	26,885	47,777	Aptinix Inc	HSBC	(10,033)
(16,479)	Appian Corp	Barclays Bank	96,402	74,531	Aptinix Inc	Morgan Stanley	(22,359)
231	Appian Corp	Barclays Bank	(1,351)	5,807	Aptiv Plc	Bank of America Merrill Lynch	54,760
(1,058)	Appian Corp	Goldman Sachs	(5,385)	(726)	Aptiv Plc	Barclays Bank	(1,169)
(3,529)	Appian Corp	HSBC	(25,229)	3,292	Aptiv Plc	Barclays Bank	5,300
1,694	Appian Corp	Morgan Stanley	(9,546)	(8,498)	Aptiv Plc	Goldman Sachs	(80,136)
3,900	Apple Hospitality Inc (REIT)	Bank of America Merrill Lynch	7,371	(1,398)	Aptiv Plc	HSBC	(7,479)
7,147	Apple Hospitality Inc (REIT)	Barclays Bank	6,432	10,278	Aptiv Plc	HSBC	48,072
64,760	Apple Hospitality Inc (REIT)	Goldman Sachs	122,396	(859)	Aptiv Plc	Morgan Stanley	(1,383)
34,465	Apple Hospitality Inc (REIT)	HSBC	31,019	3,177	Aptiv Plc	Morgan Stanley	5,115
(9,392)	Apple Hospitality Inc (REIT)	HSBC	(8,453)	(12,833)	Apyx Medical Corp	Bank of America Merrill Lynch	(9,625)
2,140	Apple Hospitality Inc (REIT)	Morgan Stanley	1,926	(11,673)	Apyx Medical Corp	Barclays Bank	2,568
1,998	Apple Inc	Bank of America Merrill Lynch	21,259	(30,004)	Apyx Medical Corp	Goldman Sachs	(22,503)
1,204	Apple Inc	Barclays Bank	(650)	(9,175)	Apyx Medical Corp	Morgan Stanley	2,019
2,256	Apple Inc	HSBC	18,544	(49,096)	Aqua Metals Inc	Goldman Sachs	(4,468)
5,447	Apple Inc	Morgan Stanley	(2,941)	(139,354)	Aqua Metals Inc	Morgan Stanley	9,755
(8,627)	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	(64,444)	4,747	Aquestive Therapeutics Inc	Bank of America Merrill Lynch	(3,180)
22,327	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	166,783	21,469	Aquestive Therapeutics Inc	Barclays Bank	(19,751)
(7,993)	Applied Industrial Technologies Inc	Barclays Bank	(19,103)	4,897	Aquestive Therapeutics Inc	Morgan Stanley	(4,505)
5,452	Applied Industrial Technologies Inc	Barclays Bank	13,030	(3,546)	Aramark	Barclays Bank	(7,411)
11,484	Applied Industrial Technologies Inc	Goldman Sachs	85,785	(6,401)	Aramark	Goldman Sachs	(17,026)
(4,474)	Applied Industrial Technologies Inc	HSBC	(16,733)	(24,984)	Aramark	Morgan Stanley	(52,216)
16,513	Applied Industrial Technologies Inc	HSBC	61,759	(2,753)	Aravive Inc	Bank of America Merrill Lynch	(165)
(7,597)	Applied Industrial Technologies Inc	Morgan Stanley	(18,157)	(6,772)	Aravive Inc	Goldman Sachs	(406)
46,195	Applied Materials Inc	Bank of America Merrill Lynch	176,465	(1,683)	Aravive Inc	HSBC	(1,279)
(18,884)	Applied Materials Inc	Bank of America Merrill Lynch	(69,545)	(2,756)	Aravive Inc	Morgan Stanley	744
15,358	Applied Materials Inc	Barclays Bank	22,576	124,663	ARC Document Solutions Inc	Bank of America Merrill Lynch	16,094
16,861	Applied Materials Inc	Goldman Sachs	64,409	9,869	ArcBest Corp	Bank of America Merrill Lynch	27,633
16,197	Applied Materials Inc	HSBC	33,204	3,816	ArcBest Corp	Barclays Bank	3,511
(8,465)	Applied Materials Inc	HSBC	(17,353)	8,621	ArcBest Corp	HSBC	5,776
28,198	Applied Materials Inc	Morgan Stanley	41,451	17,314	ArcBest Corp	Morgan Stanley	15,929
(7,362)	Applied Materials Inc	Morgan Stanley	(10,822)	(1,353)	Arch Capital Group Ltd	Bank of America Merrill Lynch	(7,279)
24,499	Applied Optoelectronics Inc	Bank of America Merrill Lynch	14,209	(9,138)	Arch Capital Group Ltd	Barclays Bank	(548)
23,751	Applied Optoelectronics Inc	Barclays Bank	2,850	(4,107)	Arch Capital Group Ltd	Goldman Sachs	(22,096)
17,154	Applied Optoelectronics Inc	Goldman Sachs	9,949	(7,418)	Arch Capital Group Ltd	HSBC	(17,877)
10,824	Applied Optoelectronics Inc	HSBC	(15,803)	16,678	Arch Capital Group Ltd	HSBC	40,194
17,477	Applied Optoelectronics Inc	Morgan Stanley	2,097	(13,610)	Arch Capital Group Ltd	Morgan Stanley	(817)
(754)	Applied Therapeutics Inc	Bank of America Merrill Lynch	(2,172)	(7,139)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(31,983)
(579)	Applied Therapeutics Inc	Barclays Bank	492	(10,794)	Archer-Daniels-Midland Co	Barclays Bank	(34,756)
(4,966)	Applied Therapeutics Inc	Goldman Sachs	(14,302)	(61,618)	Archer-Daniels-Midland Co	Goldman Sachs	(276,049)
(1,595)	Applied Therapeutics Inc	HSBC	(3,514)	(31,222)	Archer-Daniels-Midland Co	HSBC	(69,001)
(1,804)	Applied Therapeutics Inc	Morgan Stanley	1,533	(111,831)	Archer-Daniels-Midland Co	Morgan Stanley	(360,096)
(629)	Apria Therapeutics Inc	Bank of America Merrill Lynch	5,818	33,404	Archrock Inc	Bank of America Merrill Lynch	39,417
(2,533)	Apria Therapeutics Inc	Barclays Bank	5,522	32,850	Archrock Inc	Goldman Sachs	38,763
(6,819)	Apria Therapeutics Inc	Goldman Sachs	63,076	75,308	Archrock Inc	Morgan Stanley	25,605
(256)	Apria Therapeutics Inc	HSBC	2,094	(687)	Arco Platform Ltd 'A'	HSBC	3,286
(786)	Apria Therapeutics Inc	Morgan Stanley	1,713	(2,670)	Arco Platform Ltd 'A'	Morgan Stanley	5,687
4,145	AptarGroup Inc	Bank of America Merrill Lynch	37,636	(17,046)	Arconic Corp	Bank of America Merrill Lynch	(88,298)
10,048	AptarGroup Inc	Barclays Bank	55,063	(2,395)	Arconic Corp	Barclays Bank	(1,629)
18,324	AptarGroup Inc	Goldman Sachs	166,382	(7,227)	Arconic Corp	Goldman Sachs	(37,436)
18,057	AptarGroup Inc	HSBC	57,334	(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)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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 Hoffer Properties Inc (REIT)	Barclays Bank	7,593
74,977	Armada Hoffer Properties Inc (REIT)	Goldman Sachs	117,714
102,237	Armada Hoffer Properties Inc (REIT)	HSBC	(26,582)
131,893	Armada Hoffer 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)	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	(6,855)	Assetmark Financial Holdings Inc	Bank of America Merrill Lynch	(4,319)
200	Arthur J Gallagher & Co	HSBC	650	(9,212)	Assetmark Financial Holdings Inc	Barclays Bank	10,594
(6,945)	Arthur J Gallagher & Co	HSBC	(52,643)	(16,764)	Assetmark Financial Holdings Inc	Goldman Sachs	(10,561)
5,836	Arthur J Gallagher & Co	Morgan Stanley	16,808	(5,278)	Assetmark Financial Holdings Inc	HSBC	(2,164)
(10,660)	Arthur J Gallagher & Co	Morgan Stanley	(30,701)	(12,970)	Assetmark Financial Holdings Inc	Morgan Stanley	14,916
9,101	Artisan Partners Asset Management Inc 'A'	Bank of America Merrill Lynch	21,478	62,978	Associated Banc-Corp	Bank of America Merrill Lynch	120,288
5,856	Artisan Partners Asset Management Inc 'A'	Barclays Bank	6,969	56,481	Associated Banc-Corp	Barclays Bank	57,046
6,567	Artisan Partners Asset Management Inc 'A'	Goldman Sachs	15,498	24,681	Associated Banc-Corp	Goldman Sachs	47,141
14,765	Artisan Partners Asset Management Inc 'A'	HSBC	(1,919)	78,760	Associated Banc-Corp	HSBC	(4,721)
41,445	Artisan Partners Asset Management Inc 'A'	Morgan Stanley	49,319	56,757	Associated Banc-Corp	Morgan Stanley	57,325
1,668	Arvinas Inc	Bank of America Merrill Lynch	(16,780)	(6,930)	Associated Capital Group Inc 'A'	Bank of America Merrill Lynch	(55,163)
1,194	Arvinas Inc	Barclays Bank	(10,531)	(2,131)	Associated Capital Group Inc 'A'	Barclays Bank	(7,181)
9,809	Arvinas Inc	Goldman Sachs	(94,908)	(430)	Associated Capital Group Inc 'A'	Goldman Sachs	(3,423)
4,474	Arvinas Inc	HSBC	(46,677)	(3,102)	Associated Capital Group Inc 'A'	HSBC	(24,754)
5,274	Arvinas Inc	Morgan Stanley	(46,517)	(2,262)	Associated Capital Group Inc 'A'	Morgan Stanley	(7,623)
5,090	Asbury Automotive Group Inc	Bank of America Merrill Lynch	62,760	(5,234)	Assurant Inc	Bank of America Merrill Lynch	(59,311)
5,789	Asbury Automotive Group Inc	HSBC	29,582	(1,523)	Assurant Inc	Barclays Bank	(154)
(31,414)	Ascena Retail Group Inc	Goldman Sachs	(24,817)	(4,229)	Assurant Inc	Goldman Sachs	(41,512)
(1,270)	ASGN Inc	Bank of America Merrill Lynch	(5,438)	(5,205)	Assurant Inc	HSBC	(21,340)
(4,620)	ASGN Inc	Barclays Bank	(11,134)	(21,069)	Assurant Inc	Morgan Stanley	(32,236)
(7,315)	ASGN Inc	Goldman Sachs	(58,234)	(824)	Assured Guaranty Ltd	Bank of America Merrill Lynch	(527)
(9,472)	ASGN Inc	HSBC	(77,932)	(8,056)	Assured Guaranty Ltd	HSBC	17,723
(1,247)	ASGN Inc	Morgan Stanley	(3,005)	(8,588)	Assured Guaranty Ltd	Morgan Stanley	(1,718)
35,934	ASGN Inc	Morgan Stanley	86,601	(41,271)	Astec Industries Inc	Bank of America Merrill Lynch	(227,318)
(12,863)	Ashford Hospitality Trust Inc (REIT)	Barclays Bank	(1,490)	(1,126)	Astec Industries Inc	Barclays Bank	(3,513)
(110,118)	Ashford Hospitality Trust Inc (REIT)	HSBC	540	(1,573)	Astec Industries Inc	Goldman Sachs	(6,861)
(20,072)	Ashford Hospitality Trust Inc (REIT)	Morgan Stanley	(2,324)	(2,117)	Astec Industries Inc	HSBC	(6,574)
(905)	Ashford Inc	Bank of America Merrill Lynch	(407)	(15,505)	Astec Industries Inc	Morgan Stanley	(48,376)
(141)	Ashford Inc	HSBC	93	(926)	Astronics Corp	Barclays Bank	(56)
(8,670)	Ashford Inc	Morgan Stanley	(867)	(944)	Astronics Corp	Goldman Sachs	(1,293)
(555)	Ashland Global Holdings Inc	Bank of America Merrill Lynch	(4,351)	(15,928)	Astronics Corp	HSBC	(4,539)
(2,361)	Ashland Global Holdings Inc	Barclays Bank	(8,099)	(13,844)	Astronics Corp	Morgan Stanley	(831)
(13,657)	Ashland Global Holdings Inc	Goldman Sachs	(107,071)	2,580	AstroNova Inc	Bank of America Merrill Lynch	1,613
(17,975)	Ashland Global Holdings Inc	HSBC	(83,404)	6,273	AstroNova Inc	HSBC	(3,356)
(8,403)	Ashland Global Holdings Inc	Morgan Stanley	(28,822)	(65,000)	At Home Group Inc	Barclays Bank	(19,500)
65,304	Aspen Aerogels Inc	Morgan Stanley	33,958	(77,264)	AT&T Inc	Bank of America Merrill Lynch	(57,642)
(19,232)	Aspen Group Inc/CO	Bank of America Merrill Lynch	(23,655)	(41,825)	AT&T Inc	Barclays Bank	(24,259)
(19,979)	Aspen Group Inc/CO	Barclays Bank	(1,598)	(22,403)	AT&T Inc	Goldman Sachs	(48,166)
(3,331)	Aspen Group Inc/CO	Goldman Sachs	(4,097)	(61,335)	AT&T Inc	HSBC	(43,052)
(16,808)	Aspen Group Inc/CO	Morgan Stanley	(1,345)	(10,706)	AT&T Inc	Morgan Stanley	(6,209)
(21,435)	Aspen Technology Inc	Bank of America Merrill Lynch	(242,430)	8,811	Atara Biotherapeutics Inc	Barclays Bank	(30,134)
2,390	Aspen Technology Inc	Bank of America Merrill Lynch	25,297	11,738	Atara Biotherapeutics Inc	Goldman Sachs	7,336
(4,795)	Aspen Technology Inc	Barclays Bank	(48,430)	3,393	Atara Biotherapeutics Inc	HSBC	4,241
7,542	Aspen Technology Inc	Barclays Bank	76,174	31,354	Atara Biotherapeutics Inc	Morgan Stanley	(107,231)
(2,385)	Aspen Technology Inc	Goldman Sachs	(26,974)	(1,826)	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	2,239
1,315	Aspen Technology Inc	Goldman Sachs	14,873	(11,074)	Athene Holding Ltd 'A'	HSBC	(12,624)
(4,781)	Aspen Technology Inc	HSBC	(21,706)	(8,441)	Athene Holding Ltd 'A'	Morgan Stanley	(20,596)
7,467	Aspen Technology Inc	HSBC	44,832	(31,812)	Athenex Inc	Bank of America Merrill Lynch	(13,997)
(8,713)	Aspen Technology Inc	Morgan Stanley	(88,001)	(559)	Athenex Inc	Barclays Bank	73
2,518	Aspen Technology Inc	Morgan Stanley	25,432	(8,933)	Athenex Inc	Goldman Sachs	(3,931)
(11,233)	Assembly Biosciences Inc	Barclays Bank	15,389	(17,132)	Athenex Inc	Morgan Stanley	2,227
(7,221)	Assembly Biosciences Inc	Goldman Sachs	9,748	9,805	Athersys Inc	Barclays Bank	(2,451)
(1,234)	Assembly Biosciences Inc	HSBC	271	34,476	Athersys Inc	Goldman Sachs	(6,062)
(1,457)	Assembly Biosciences Inc	Morgan Stanley	1,996	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)	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	(17,977)	AtriCure Inc	Goldman Sachs	(12,764)
16,016	Atkore International Group Inc	Barclays Bank	34,274	4,212	AtriCure Inc	Goldman Sachs	2,991
10,354	Atkore International Group Inc	Goldman Sachs	53,116	1,219	AtriCure Inc	HSBC	4,632
8,502	Atkore International Group Inc	HSBC	27,461	(2,934)	AtriCure Inc	HSBC	(11,149)
27,425	Atlantic Capital Bancshares Inc	Bank of America Merrill Lynch	41,138	4,585	AtriCure Inc	Morgan Stanley	(4,127)
16,627	Atlantic Capital Bancshares Inc	Barclays Bank	13,302	(5,611)	AtriCure Inc	Morgan Stanley	5,050
29,652	Atlantic Capital Bancshares Inc	Goldman Sachs	44,478	(140)	Atrion Corp	Bank of America Merrill Lynch	(561)
8,650	Atlantic Capital Bancshares Inc	HSBC	2,831	(333)	Atrion Corp	Barclays Bank	3,663
7,827	Atlantic Capital Bancshares Inc	Morgan Stanley	6,262	(127)	Atrion Corp	Goldman Sachs	(509)
127,321	Atlantic Power Corp	Bank of America Merrill Lynch	27,374	(620)	Atrion Corp	HSBC	24,112
23,724	Atlantic Power Corp	Barclays Bank	1,068	(176)	Atrion Corp	Morgan Stanley	1,936
131,250	Atlantic Power Corp	Goldman Sachs	28,219	(17,663)	Aurinia Pharmaceuticals Inc	Barclays Bank	17,486
48,694	Atlantic Power Corp	HSBC	10,469	2,443	Autodesk Inc	Bank of America Merrill Lynch	53,526
71,673	Atlantic Power Corp	Morgan Stanley	3,225	(2,392)	Autodesk Inc	HSBC	(43,869)
(3,173)	Atlantic Union Bankshares Corp	Goldman Sachs	(8,858)	2,374	Autodesk Inc	HSBC	43,284
(38,225)	Atlantic Union Bankshares Corp	HSBC	(50,457)	(9,612)	Autodesk Inc	Morgan Stanley	(65,842)
(102,605)	Atlantic Union Bankshares Corp	Morgan Stanley	(211,366)	(9,972)	Autoliv Inc	Bank of America Merrill Lynch	(54,547)
(12,242)	Atlantica Sustainable Infrastructure Plc	Bank of America Merrill Lynch	(28,504)	(4,124)	Autoliv Inc	Barclays Bank	2,846
(30,217)	Atlantica Sustainable Infrastructure Plc	Barclays Bank	26,968	(8,280)	Autoliv Inc	Goldman Sachs	(45,292)
(10,421)	Atlantica Sustainable Infrastructure Plc	Goldman Sachs	(14,166)	(13,779)	Autoliv Inc	HSBC	(29,211)
(10,976)	Atlantica Sustainable Infrastructure Plc	HSBC	(26,578)	(27,125)	Autoliv Inc	Morgan Stanley	18,716
1,100	Atlanticus Holdings Corp	Bank of America Merrill Lynch	319	2,226	Automatic Data Processing Inc	Bank of America Merrill Lynch	13,927
1,729	Atlanticus Holdings Corp	Barclays Bank	242	652	Automatic Data Processing Inc	Barclays Bank	5,757
(1,272)	Atlas Air Worldwide Holdings Inc	Bank of America Merrill Lynch	(48)	25,749	Automatic Data Processing Inc	Goldman Sachs	218,946
(4,507)	Atlas Air Worldwide Holdings Inc	HSBC	3,786	4,372	Automatic Data Processing Inc	HSBC	(10,056)
(22,179)	Atlas Air Worldwide Holdings Inc	Morgan Stanley	31,938	14,538	Automatic Data Processing Inc	Morgan Stanley	128,370
6,406	Atlas Financial Holdings Inc	Bank of America Merrill Lynch	(468)	(13,238)	AutoNation Inc	Barclays Bank	(8,472)
5,972	Atlas Financial Holdings Inc	Goldman Sachs	(436)	4,015	AutoNation Inc	Goldman Sachs	18,991
4,204	Atlas Financial Holdings Inc	Morgan Stanley	(139)	(8,582)	AutoNation Inc	Goldman Sachs	(40,593)
5,087	Atlassian Corp Plc 'A'	Bank of America Merrill Lynch	(1,233)	6,981	AutoNation Inc	HSBC	14,730
5,654	Atlassian Corp Plc 'A'	Goldman Sachs	(13,000)	4,518	AutoNation Inc	Morgan Stanley	2,892
939	Atlassian Corp Plc 'A'	HSBC	2,812	(14,451)	AutoNation Inc	Morgan Stanley	(9,249)
3,074	Atlassian Corp Plc 'A'	Morgan Stanley	4,105	128	AutoZone Inc	Bank of America Merrill Lynch	9,047
(4,864)	Atmos Energy Corp	Bank of America Merrill Lynch	(31,633)	(1,476)	AutoZone Inc	Barclays Bank	(33,535)
3,866	Atmos Energy Corp	Barclays Bank	14,807	75	AutoZone Inc	Barclays Bank	1,704
(14,030)	Atmos Energy Corp	Barclays Bank	(53,735)	(1,111)	AutoZone Inc	Goldman Sachs	(78,525)
19,160	Atmos Energy Corp	Goldman Sachs	135,078	(556)	AutoZone Inc	HSBC	(48,795)
(8,500)	Atmos Energy Corp	Goldman Sachs	(55,477)	1,017	AutoZone Inc	HSBC	87,145
1,754	Atmos Energy Corp	HSBC	8,472	(670)	AutoZone Inc	Morgan Stanley	(15,222)
(6,398)	Atmos Energy Corp	HSBC	(30,902)	278	AutoZone Inc	Morgan Stanley	6,316
13,663	Atmos Energy Corp	Morgan Stanley	52,329	(1,900)	Avalara Inc	Bank of America Merrill Lynch	(1,862)
(2,339)	Atmos Energy Corp	Morgan Stanley	(8,958)	(1,698)	Avalara Inc	Barclays Bank	5,196
2,484	ATN International Inc	Bank of America Merrill Lynch	11,103	(2,315)	Avalara Inc	Goldman Sachs	(2,269)
7,472	ATN International Inc	Barclays Bank	6,800	(2,909)	Avalara Inc	HSBC	(21,876)
2,047	ATN International Inc	Goldman Sachs	9,150	(6,849)	Avalara Inc	Morgan Stanley	20,958
801	ATN International Inc	HSBC	929	(1,009)	AvalonBay Communities Inc (REIT)	Bank of America Merrill Lynch	(5,055)
2,333	ATN International Inc	Morgan Stanley	2,123	1,020	AvalonBay Communities Inc (REIT)	Bank of America Merrill Lynch	(5,820)
10,838	Atomera Inc	Bank of America Merrill Lynch	5,623	(1,206)	AvalonBay Communities Inc (REIT)	Barclays Bank	(2,038)
6,766	Atomera Inc	Morgan Stanley	1,395	1,099	AvalonBay Communities Inc (REIT)	Barclays Bank	1,857
4,364	Atreca Inc 'A'	Bank of America Merrill Lynch	(2,269)	(1,948)	AvalonBay Communities Inc (REIT)	Goldman Sachs	(9,759)
5,100	Atreca Inc 'A'	Morgan Stanley	1,275	(7,100)	AvalonBay Communities Inc (REIT)	HSBC	61,060
2,019	AtriCure Inc	Bank of America Merrill Lynch	1,433	2,706	AvalonBay Communities Inc (REIT)	HSBC	(23,272)
2,703	AtriCure Inc	Barclays Bank	(2,433)	(7,407)	AvalonBay Communities Inc (REIT)	Morgan Stanley	(12,518)
(8,146)	AtriCure Inc	Barclays Bank	7,331	4,680	AvalonBay Communities Inc (REIT)	Morgan Stanley	7,909

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(9,823)	Avangrid Inc	Bank of America Merrill Lynch	(42,828)	3,134	Avrobio Inc	Bank of America Merrill Lynch	13,320
4,543	Avangrid Inc	Bank of America Merrill Lynch	19,807	1,333	Avrobio Inc	Barclays Bank	2,533
18,923	Avangrid Inc	Barclays Bank	58,283	3,484	Avrobio Inc	Goldman Sachs	14,807
9,421	Avangrid Inc	Goldman Sachs	31,976	1,871	Avrobio Inc	HSBC	9,598
19,302	Avangrid Inc	HSBC	30,111	6,060	Avrobio Inc	Morgan Stanley	11,514
(30,217)	Avangrid Inc	Morgan Stanley	(93,068)	(5,011)	Axalta Coating Systems Ltd	Bank of America Merrill Lynch	(16,436)
33,557	Avangrid Inc	Morgan Stanley	103,356	(5,317)	Axalta Coating Systems Ltd	Barclays Bank	(7,656)
(14,517)	Avanos Medical Inc	Bank of America Merrill Lynch	(36,438)	26,451	Axalta Coating Systems Ltd	Barclays Bank	38,089
(3,941)	Avanos Medical Inc	Barclays Bank	(2,286)	(12,730)	Axalta Coating Systems Ltd	Goldman Sachs	(41,754)
(5,577)	Avanos Medical Inc	Goldman Sachs	(13,998)	(2,106)	Axalta Coating Systems Ltd	HSBC	(7,097)
(3,039)	Avanos Medical Inc	HSBC	(2,006)	(8,649)	Axalta Coating Systems Ltd	Morgan Stanley	(12,455)
(32,975)	Avanos Medical Inc	Morgan Stanley	(19,126)	(14,230)	Axcelis Technologies Inc	Goldman Sachs	(51,086)
(6,542)	Avantor Inc	Bank of America Merrill Lynch	(5,692)	(20,386)	Axcelis Technologies Inc	HSBC	(17,634)
(1,686)	Avantor Inc	Barclays Bank	(1,517)	(22,955)	Axcelis Technologies Inc	Morgan Stanley	(48,435)
(1,954)	Avantor Inc	HSBC	(2,833)	(3,527)	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(5,462)
7,447	Avantor Inc	HSBC	5,025	(1,963)	Axis Capital Holdings Ltd	Barclays Bank	(177)
(19,886)	Avantor Inc	Morgan Stanley	(17,897)	(2,612)	Axis Capital Holdings Ltd	Goldman Sachs	(3,940)
13,490	Avantor Inc	Morgan Stanley	12,141	(6,791)	Axis Capital Holdings Ltd	HSBC	8,760
(7,689)	Avaya Holdings Corp	Goldman Sachs	(8,073)	(40,009)	Axis Capital Holdings Ltd	Morgan Stanley	(3,601)
(4,312)	Avaya Holdings Corp	HSBC	(16,299)	3,112	Axogen Inc	Bank of America Merrill Lynch	3,517
(16,744)	Avaya Holdings Corp	Morgan Stanley	12,391	27,219	Axogen Inc	Barclays Bank	34,840
(10,152)	Avenue Therapeutics Inc	Bank of America Merrill Lynch	(13,756)	4,287	Axogen Inc	Goldman Sachs	4,844
(13,288)	Avenue Therapeutics Inc	Barclays Bank	(4,584)	11,222	Axogen Inc	HSBC	2,581
(3,152)	Avenue Therapeutics Inc	Goldman Sachs	(4,271)	11,647	Axogen Inc	Morgan Stanley	14,908
(3,391)	Avenue Therapeutics Inc	HSBC	(4,663)	2,020	Axon Enterprise Inc	Bank of America Merrill Lynch	(878)
(4,046)	Avenue Therapeutics Inc	Morgan Stanley	(1,396)	3,738	Axon Enterprise Inc	Barclays Bank	(2,093)
(2,860)	Avery Dennison Corp	Bank of America Merrill Lynch	(27,513)	555	Axon Enterprise Inc	Goldman Sachs	(200)
(9,298)	Avery Dennison Corp	Barclays Bank	(33,938)	17,750	Axon Enterprise Inc	Morgan Stanley	(9,940)
(1,712)	Avery Dennison Corp	Goldman Sachs	(16,469)	(4,046)	Axonics Modulation Technologies Inc	Bank of America Merrill Lynch	3,035
(4,197)	Avery Dennison Corp	HSBC	(4,733)	(7,459)	Axonics Modulation Technologies Inc	Barclays Bank	28,195
(20,509)	Avery Dennison Corp	Morgan Stanley	(71,497)	(6,435)	Axonics Modulation Technologies Inc	Goldman Sachs	4,826
(17,907)	Avid Bioservices Inc	Bank of America Merrill Lynch	537	(1,524)	Axonics Modulation Technologies Inc	HSBC	137
(63,568)	Avid Bioservices Inc	Goldman Sachs	1,907	(29,659)	Axos Financial Inc	Bank of America Merrill Lynch	(64,792)
(3,219)	Avid Bioservices Inc	HSBC	2,704	(52,400)	Axos Financial Inc	Barclays Bank	(50,955)
(30,682)	Avid Technology Inc	Bank of America Merrill Lynch	(43,108)	(20,190)	Axos Financial Inc	Goldman Sachs	(32,582)
(6,348)	Avid Technology Inc	Barclays Bank	(3,460)	(3,595)	Axos Financial Inc	HSBC	(9,779)
(5,199)	Avid Technology Inc	HSBC	(2,340)	(31,051)	Axos Financial Inc	Morgan Stanley	(32,914)
(17,212)	Avid Technology Inc	Morgan Stanley	(9,381)	(305)	Axsome Therapeutics Inc	Bank of America Merrill Lynch	802
(14,986)	Avis Budget Group Inc	Bank of America Merrill Lynch	(127,231)	290	Axsome Therapeutics Inc	Bank of America Merrill Lynch	(3,387)
(14,923)	Avis Budget Group Inc	Barclays Bank	(54,469)	(4,251)	Axsome Therapeutics Inc	Barclays Bank	24,231
2,033	Avis Budget Group Inc	Goldman Sachs	17,260	1,303	Axsome Therapeutics Inc	Barclays Bank	(7,427)
1,926	Avis Budget Group Inc	HSBC	10,843	(978)	Axsome Therapeutics Inc	HSBC	12,489
1,215	Avis Budget Group Inc	Morgan Stanley	4,435	(5,015)	Axsome Therapeutics Inc	Morgan Stanley	28,586
(4,166)	Avis Budget Group Inc	Morgan Stanley	(15,206)	(9,688)	AXT Inc	Bank of America Merrill Lynch	(2,034)
64,912	Avista Corp	Bank of America Merrill Lynch	151,245	(74,078)	AXT Inc	Goldman Sachs	(15,556)
3,140	Avista Corp	Barclays Bank	911	(75,520)	AXT Inc	Morgan Stanley	5,286
36,667	Avista Corp	Goldman Sachs	84,036	11,538	AZZ Inc	Bank of America Merrill Lynch	37,383
22,544	Avista Corp	HSBC	(33,502)	11,005	AZZ Inc	Barclays Bank	1,101
31,672	Avista Corp	Morgan Stanley	9,184	4,583	AZZ Inc	Goldman Sachs	14,849
15,763	Avnet Inc	Bank of America Merrill Lynch	20,591	24,046	AZZ Inc	HSBC	41,359
21,402	Avnet Inc	Barclays Bank	(5,137)	17,731	AZZ Inc	Morgan Stanley	1,773
37,836	Avnet Inc	Goldman Sachs	53,225	(31,570)	B Riley Financial Inc	Bank of America Merrill Lynch	(48,302)
59,778	Avnet Inc	HSBC	(66,924)	(8,351)	B Riley Financial Inc	Barclays Bank	(1,169)
55,432	Avnet Inc	Morgan Stanley	(13,304)	(1,660)	B Riley Financial Inc	Goldman Sachs	(2,540)

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

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49,261	BankFinancial Corp	Bank of America Merrill Lynch	45,320	(4,871)	Baycom Corp	Bank of America Merrill Lynch	(11,642)
1,973	BankFinancial Corp	Barclays Bank	671	(1,223)	Baycom Corp	Barclays Bank	(1,125)
64,679	BankFinancial Corp	Goldman Sachs	59,505	(3,721)	Baycom Corp	Goldman Sachs	(8,893)
8,330	BankFinancial Corp	HSBC	9,413	(34,018)	Baycom Corp	HSBC	(30,276)
44,225	BankFinancial Corp	Morgan Stanley	15,037	(2,263)	Baycom Corp	Morgan Stanley	(2,082)
(21,282)	BankUnited Inc	Bank of America Merrill Lynch	(93,428)	21,810	BBX Capital Corp	Bank of America Merrill Lynch	5,234
(14,617)	BankUnited Inc	Barclays Bank	(36,543)	86,157	BBX Capital Corp	Barclays Bank	8,616
(3,608)	BankUnited Inc	Goldman Sachs	(15,839)	15,632	BBX Capital Corp	Goldman Sachs	3,752
(16,018)	BankUnited Inc	HSBC	(7,849)	34,482	BBX Capital Corp	HSBC	6,552
(47,730)	BankUnited Inc	Morgan Stanley	(119,326)	18,320	BBX Capital Corp	Morgan Stanley	1,832
(47,567)	Bankwell Financial Group Inc	Bank of America Merrill Lynch	(27,589)	15,835	BCB Bancorp Inc	Bank of America Merrill Lynch	11,085
(2,343)	Bankwell Financial Group Inc	Morgan Stanley	(351)	6,733	BCB Bancorp Inc	Barclays Bank	1,279
(5,989)	Banner Corp	Bank of America Merrill Lynch	(40,246)	24,896	BCB Bancorp Inc	Goldman Sachs	17,427
58,292	Banner Corp	Bank of America Merrill Lynch	391,722	5,769	BCB Bancorp Inc	HSBC	(692)
(653)	Banner Corp	Barclays Bank	(2,240)	23,869	BCB Bancorp Inc	Morgan Stanley	4,535
(2,593)	Banner Corp	HSBC	(2,256)	(19,679)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(79,503)
(7,711)	Bar Harbor Bankshares	Bank of America Merrill Lynch	(19,123)	(15,383)	Beacon Roofing Supply Inc	Barclays Bank	(28,305)
(6,561)	Bar Harbor Bankshares	Barclays Bank	(4,068)	(21,230)	Beacon Roofing Supply Inc	Goldman Sachs	(85,769)
(8,379)	Bar Harbor Bankshares	Goldman Sachs	(20,780)	(11,936)	Beacon Roofing Supply Inc	HSBC	(36,942)
(11,308)	Bar Harbor Bankshares	HSBC	(11,662)	(16,367)	Beacon Roofing Supply Inc	Morgan Stanley	(30,115)
(9,298)	Bar Harbor Bankshares	Morgan Stanley	(5,765)	150	Beasley Broadcast Group Inc 'A'	Goldman Sachs	20
(16,657)	Barnes & Noble Education Inc	Bank of America Merrill Lynch	(3,831)	12,367	Beazer Homes USA Inc	Bank of America Merrill Lynch	32,031
(12,693)	Barnes & Noble Education Inc	Barclays Bank	(3,427)	13,028	Beazer Homes USA Inc	Barclays Bank	5,863
(40,676)	Barnes & Noble Education Inc	Goldman Sachs	(9,355)	51,626	Beazer Homes USA Inc	HSBC	115,642
(45,841)	Barnes & Noble Education Inc	Morgan Stanley	(12,377)	9,674	Beazer Homes USA Inc	Morgan Stanley	4,353
(16,832)	Barnes Group Inc	Bank of America Merrill Lynch	(86,517)	(5,460)	Becton Dickinson and Co	Bank of America Merrill Lynch	82,610
(8,956)	Barnes Group Inc	Barclays Bank	(12,546)	5,470	Becton Dickinson and Co	Bank of America Merrill Lynch	49,195
(39,293)	Barnes Group Inc	Goldman Sachs	(201,966)	(916)	Becton Dickinson and Co	Barclays Bank	(3,545)
(18,039)	Barnes Group Inc	HSBC	(12,618)	(3,312)	Becton Dickinson and Co	HSBC	37,624
(31,250)	Barnes Group Inc	Morgan Stanley	(58,731)	(1,809)	Becton Dickinson and Co	Morgan Stanley	(7,001)
(4,390)	Barrett Business Services Inc	Bank of America Merrill Lynch	(30,598)	64,371	Bed Bath & Beyond Inc	HSBC	96,947
(1,010)	Barrett Business Services Inc	Barclays Bank	(4,272)	(7,284)	Bel Fuse Inc 'B'	Bank of America Merrill Lynch	(4,880)
(501)	Barrett Business Services Inc	Goldman Sachs	(3,492)	(1,896)	Bel Fuse Inc 'B'	Barclays Bank	796
(4,670)	Barrett Business Services Inc	HSBC	(12,329)	(2,237)	Bel Fuse Inc 'B'	Morgan Stanley	940
(2,895)	Barrett Business Services Inc	Morgan Stanley	(12,246)	14,162	Belden Inc	Bank of America Merrill Lynch	76,758
74,776	Basic Energy Services Inc	Bank of America Merrill Lynch	3,365	16,696	Belden Inc	Barclays Bank	38,067
9,567	Bassett Furniture Industries Inc	Bank of America Merrill Lynch	8,993	15,340	Belden Inc	Goldman Sachs	81,259
4,603	Bassett Furniture Industries Inc	Barclays Bank	(276)	22,877	Belden Inc	HSBC	(32,943)
7,058	Bassett Furniture Industries Inc	Goldman Sachs	6,635	20,474	Belden Inc	Morgan Stanley	46,681
43,372	Bassett Furniture Industries Inc	HSBC	6,506	7,770	BellRing Brands Inc 'A'	Barclays Bank	3,497
36,794	Bassett Furniture Industries Inc	Morgan Stanley	(2,208)	21,354	BellRing Brands Inc 'A'	Goldman Sachs	3,630
(61,541)	Baudax Bio Inc	Barclays Bank	(16,001)	2,686	BellRing Brands Inc 'A'	HSBC	4,056
9,429	Bausch Health Cos Inc	Bank of America Merrill Lynch	24,610	24,423	BellRing Brands Inc 'A'	Morgan Stanley	10,990
27,823	Bausch Health Cos Inc	Goldman Sachs	72,618	6,882	Benchmark Electronics Inc	Bank of America Merrill Lynch	15,622
2,901	Bausch Health Cos Inc	HSBC	4,468	10,599	Benchmark Electronics Inc	Barclays Bank	8,023
28,063	Bausch Health Cos Inc	Morgan Stanley	16,557	31,648	Benchmark Electronics Inc	Goldman Sachs	71,841
(2,363)	Baxter International Inc	Bank of America Merrill Lynch	(5,766)	18,309	Benchmark Electronics Inc	HSBC	11,168
(3,276)	Baxter International Inc	Barclays Bank	(8,747)	3,296	Benchmark Electronics Inc	Morgan Stanley	3,065
(10,090)	Baxter International Inc	Goldman Sachs	(24,620)	27,079	Benefitfocus Inc	Barclays Bank	34,932
3,671	Baxter International Inc	Goldman Sachs	8,957	20,788	Benefitfocus Inc	HSBC	16,423
(3,836)	Baxter International Inc	HSBC	(5,831)	54,685	Benefitfocus Inc	Morgan Stanley	70,544
17,280	Baxter International Inc	HSBC	26,266	(22,006)	Benefytt Technologies Inc	Barclays Bank	33,889
(11,423)	Baxter International Inc	Morgan Stanley	(30,499)	(1,270)	Benefytt Technologies Inc	HSBC	3,891
6,637	Baxter International Inc	Morgan Stanley	17,721	(4,128)	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	(33,291)

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(2,136)	Berkshire Hathaway Inc ‘B’	Barclays Bank	(18,177)	2,633	Biogen Inc	HSBC	(35,440)
(14,818)	Berkshire Hathaway Inc ‘B’	Goldman Sachs	(210,267)	(1,126)	Biogen Inc	HSBC	15,156
(2,241)	Berkshire Hathaway Inc ‘B’	HSBC	(14,813)	(1,998)	Biogen Inc	Morgan Stanley	7,932
(4,631)	Berkshire Hathaway Inc ‘B’	Morgan Stanley	(39,410)	(3,497)	Biohaven Pharmaceutical Holding Co Ltd	Bank of America Merrill Lynch	707
(3,372)	Berkshire Hills Bancorp Inc	Bank of America Merrill Lynch	(3,574)	(6,859)	Biohaven Pharmaceutical Holding Co Ltd	Barclays Bank	10,733
(5,121)	Berkshire Hills Bancorp Inc	Barclays Bank	(2,253)	4,045	Biohaven Pharmaceutical Holding Co Ltd	Barclays Bank	4,854
(36,860)	Berkshire Hills Bancorp Inc	Goldman Sachs	(39,072)	(3,808)	Biohaven Pharmaceutical Holding Co Ltd	Goldman Sachs	(4,176)
(9,932)	Berkshire Hills Bancorp Inc	HSBC	8,939	3,501	Biohaven Pharmaceutical Holding Co Ltd	Morgan Stanley	4,201
(17,350)	Berkshire Hills Bancorp Inc	Morgan Stanley	(7,634)	(7,573)	BioLife Solutions Inc	Bank of America Merrill Lynch	(9,239)
17,738	Berry Corp	Bank of America Merrill Lynch	9,312	(1,338)	BioLife Solutions Inc	Barclays Bank	(696)
12,163	Berry Corp	Barclays Bank	(1,095)	(7,973)	BioLife Solutions Inc	Goldman Sachs	(9,727)
43,896	Berry Corp	Goldman Sachs	23,045	(7,924)	BioLife Solutions Inc	HSBC	(23,455)
13,956	Berry Corp	Morgan Stanley	(1,256)	4,536	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	39,032
(1,942)	Berry Global Group Inc	Bank of America Merrill Lynch	(2,149)	1,477	BioMarin Pharmaceutical Inc	Goldman Sachs	17,768
(10,943)	Berry Global Group Inc	Barclays Bank	(40,818)	4,161	BioMarin Pharmaceutical Inc	HSBC	43,982
(7,177)	Berry Global Group Inc	Goldman Sachs	(31,363)	9,957	BioMarin Pharmaceutical Inc	Morgan Stanley	82,245
(2,044)	Berry Global Group Inc	HSBC	(1,206)	10,541	Biomerica Inc	Goldman Sachs	(9,592)
(14,704)	Berry Global Group Inc	Morgan Stanley	(54,846)	2,236	BioNTech SE ADR	Bank of America Merrill Lynch	(3,047)
(772)	Best Buy Co Inc	Bank of America Merrill Lynch	2,213	561	BioNTech SE ADR	Barclays Bank	(1,896)
3,594	Best Buy Co Inc	Barclays Bank	(2,372)	38	BioNTech SE ADR	Goldman Sachs	(70)
(24,550)	Best Buy Co Inc	Barclays Bank	16,203	1,982	BioNTech SE ADR	HSBC	(3,151)
11,865	Best Buy Co Inc	Goldman Sachs	(28,022)	2,271	BioNTech SE ADR	Morgan Stanley	(7,676)
5,695	Best Buy Co Inc	HSBC	(13,497)	737	Bio-Rad Laboratories Inc ‘A’	Barclays Bank	5,314
(1,305)	Beyond Meat Inc	Bank of America Merrill Lynch	(5,029)	4,260	Bio-Rad Laboratories Inc ‘A’	Goldman Sachs	55,124
(3,804)	Beyond Meat Inc	Barclays Bank	41,045	649	Bio-Rad Laboratories Inc ‘A’	HSBC	15,128
4,371	Beyondspring Inc	Barclays Bank	(3,497)	2,819	Bio-Rad Laboratories Inc ‘A’	Morgan Stanley	20,325
5,993	Beyondspring Inc	HSBC	2,877	5,939	BioSig Technologies Inc	Bank of America Merrill Lynch	(9,146)
13,890	Beyondspring Inc	Morgan Stanley	(11,112)	3,263	BioSig Technologies Inc	Barclays Bank	(4,046)
(40,203)	BG Staffing Inc	Bank of America Merrill Lynch	(38,997)	5,836	BioSig Technologies Inc	Morgan Stanley	(7,237)
(4,779)	BG Staffing Inc	Barclays Bank	1,673	(16,677)	BioSpecifics Technologies Corp	Bank of America Merrill Lynch	(108,401)
(4,584)	BG Staffing Inc	Morgan Stanley	1,604	(4,283)	BioSpecifics Technologies Corp	Goldman Sachs	(27,840)
(8,005)	BGC Partners Inc ‘A’	Bank of America Merrill Lynch	746	(3,627)	BioSpecifics Technologies Corp	HSBC	(24,845)
(51,202)	BGC Partners Inc ‘A’	HSBC	14,337	(4,416)	BioSpecifics Technologies Corp	Morgan Stanley	(25,878)
(115,897)	BGC Partners Inc ‘A’	Morgan Stanley	(2,318)	(327)	Bio-Techne Corp	Bank of America Merrill Lynch	(310)
3,253	Big Lots Inc	Bank of America Merrill Lynch	31,001	(3,276)	Bio-Techne Corp	Barclays Bank	20,376
23,702	Big Lots Inc	Morgan Stanley	129,176	(758)	Bio-Techne Corp	Goldman Sachs	5,405
92	Biglari Holdings Inc ‘A’	Bank of America Merrill Lynch	4,114	(1,524)	Bio-Techne Corp	HSBC	14,173
85	Biglari Holdings Inc ‘A’	Goldman Sachs	3,801	(2,661)	Bio-Techne Corp	Morgan Stanley	16,551
56	Biglari Holdings Inc ‘A’	Morgan Stanley	(637)	3,978	BioTelemetry Inc	Bank of America Merrill Lynch	18,438
756	Biglari Holdings Inc ‘B’	Bank of America Merrill Lynch	6,479	(6,247)	BioTelemetry Inc	Bank of America Merrill Lynch	(28,955)
4,006	Biglari Holdings Inc ‘B’	Barclays Bank	6,770	(6,452)	BioTelemetry Inc	Barclays Bank	(4,742)
2,127	Biglari Holdings Inc ‘B’	HSBC	(9,465)	(12,894)	BioTelemetry Inc	Goldman Sachs	(59,764)
730	Biglari Holdings Inc ‘B’	Morgan Stanley	1,234	10,452	BioTelemetry Inc	Goldman Sachs	48,445
4,777	BioCryst Pharmaceuticals Inc	Goldman Sachs	(797)	(9,231)	BioTelemetry Inc	HSBC	7,154
147,193	BioCryst Pharmaceuticals Inc	HSBC	(38,132)	6,195	BioTelemetry Inc	Morgan Stanley	4,553
1,785	BioCryst Pharmaceuticals Inc	Morgan Stanley	(1,731)	(7,278)	BioTelemetry Inc	Morgan Stanley	(5,349)
27,586	BioDelivery Sciences International Inc	Bank of America Merrill Lynch	12,690	(2,936)	Bioxcel Therapeutics Inc	Barclays Bank	16,442
113,089	BioDelivery Sciences International Inc	Barclays Bank	(14,136)	(2,278)	Bioxcel Therapeutics Inc	Goldman Sachs	8,770
40,341	BioDelivery Sciences International Inc	Goldman Sachs	18,557	15,161	BJ’s Restaurants Inc	Barclays Bank	36,386
46,184	BioDelivery Sciences International Inc	HSBC	(12,470)	1,146	BJ’s Restaurants Inc	HSBC	630
31,099	BioDelivery Sciences International Inc	Morgan Stanley	(3,887)	5,997	BJ’s Restaurants Inc	Morgan Stanley	14,393
949	Biogen Inc	Bank of America Merrill Lynch	(15,222)	(917)	BJ’s Wholesale Club Holdings Inc	Barclays Bank	1,009
(219)	Biogen Inc	Barclays Bank	869	(15,825)	BJ’s Wholesale Club Holdings Inc	Goldman Sachs	(119,637)
2,574	Biogen Inc	Goldman Sachs	(41,287)	(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)	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	(11,262)	Blucora Inc	Goldman Sachs	(10,868)
7,112	Black Diamond Therapeutics Inc	Bank of America Merrill Lynch	(925)	(9,472)	Blucora Inc	HSBC	10,703
2,449	Black Diamond Therapeutics Inc	Barclays Bank	(906)	(6,703)	Blucora Inc	Morgan Stanley	(3,620)
3,094	Black Diamond Therapeutics Inc	Goldman Sachs	(402)	8,488	Blue Apron Holdings Inc 'A'	Bank of America Merrill Lynch	7,234
2,145	Black Diamond Therapeutics Inc	HSBC	(3,604)	2,751	Blue Apron Holdings Inc 'A'	HSBC	1,849
16,906	Black Hills Corp	Bank of America Merrill Lynch	78,421	2,209	Blue Bird Corp	Bank of America Merrill Lynch	5,280
31,996	Black Hills Corp	Barclays Bank	59,711	33,426	Blue Bird Corp	Barclays Bank	28,078
20,518	Black Hills Corp	Goldman Sachs	94,738	26,995	Blue Bird Corp	Goldman Sachs	64,518
(30,330)	Black Hills Corp	Goldman Sachs	(152,257)	12,832	Blue Bird Corp	HSBC	17,323
20,487	Black Hills Corp	HSBC	71,834	11,836	Blue Bird Corp	Morgan Stanley	9,942
(20,525)	Black Hills Corp	HSBC	(3,900)	4,605	Bluebird Bio Inc	Bank of America Merrill Lynch	20,354
9,097	Black Hills Corp	Morgan Stanley	12,577	(3,650)	Bluebird Bio Inc	Bank of America Merrill Lynch	4,411
(9,458)	Black Hills Corp	Morgan Stanley	(17,970)	4,238	Bluebird Bio Inc	Barclays Bank	(24,157)
(11,609)	Black Knight Inc	Bank of America Merrill Lynch	(38,310)	(7,762)	Bluebird Bio Inc	Goldman Sachs	38,054
1,233	Black Knight Inc	Bank of America Merrill Lynch	4,802	7,845	Bluebird Bio Inc	Morgan Stanley	(44,717)
(11,165)	Black Knight Inc	Barclays Bank	(26,238)	(32,373)	BlueLinx Holdings Inc	Barclays Bank	(32,697)
148	Black Knight Inc	Barclays Bank	348	(1,310)	BlueLinx Holdings Inc	Goldman Sachs	(3,000)
(9,966)	Black Knight Inc	Goldman Sachs	(32,888)	(2,234)	BlueLinx Holdings Inc	HSBC	(3,708)
(14,595)	Black Knight Inc	HSBC	(61,299)	(3,621)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(3,219)
(16,327)	Black Knight Inc	Morgan Stanley	(38,368)	3,951	Blueprint Medicines Corp	Bank of America Merrill Lynch	9,100
(1,793)	Blackbaud Inc	Bank of America Merrill Lynch	(11,941)	(3,401)	Blueprint Medicines Corp	Barclays Bank	(4,251)
735	Blackbaud Inc	Bank of America Merrill Lynch	4,895	6,259	Blueprint Medicines Corp	Barclays Bank	7,824
11,360	Blackbaud Inc	Barclays Bank	14,086	(4,344)	Blueprint Medicines Corp	Goldman Sachs	(12,380)
(4,077)	Blackbaud Inc	Goldman Sachs	(27,153)	4,030	Blueprint Medicines Corp	Goldman Sachs	11,486
13,494	Blackbaud Inc	Goldman Sachs	89,870	(6,618)	Blueprint Medicines Corp	HSBC	(46,724)
12,536	Blackbaud Inc	HSBC	49,063	3,479	Blueprint Medicines Corp	HSBC	24,562
9,759	Blackbaud Inc	Morgan Stanley	12,101	(6,337)	Blueprint Medicines Corp	Morgan Stanley	(7,922)
1,000	Blackline Inc	Bank of America Merrill Lynch	9,060	993	Blueprint Medicines Corp	Morgan Stanley	1,241
(3,757)	Blackline Inc	Bank of America Merrill Lynch	(34,038)	8,836	Bluerock Residential Growth Inc (REIT)	Bank of America Merrill Lynch	6,715
(3,827)	Blackline Inc	Barclays Bank	(14,907)	18,348	Bluerock Residential Growth Inc (REIT)	Goldman Sachs	13,944
5,828	Blackline Inc	Barclays Bank	22,321	3,406	Bluerock Residential Growth Inc (REIT)	HSBC	(443)
9,809	Blackline Inc	Goldman Sachs	88,870	63,028	Bluerock Residential Growth Inc (REIT)	Morgan Stanley	-
(6,820)	Blackline Inc	Goldman Sachs	(52,577)	28,435	BMC Stock Holdings Inc	Bank of America Merrill Lynch	128,526
6,214	Blackline Inc	HSBC	58,163	6,177	BMC Stock Holdings Inc	Barclays Bank	11,736
(4,713)	Blackline Inc	HSBC	(36,463)	32,646	BMC Stock Holdings Inc	Goldman Sachs	147,560
19,752	Blackline Inc	Morgan Stanley	75,650	10,513	BMC Stock Holdings Inc	HSBC	41,737
(7,885)	Blackline Inc	Morgan Stanley	(30,200)	(305)	Boeing Co	Barclays Bank	(2,589)
(15,543)	Blackstone Group Inc 'A'	Bank of America Merrill Lynch	(60,482)	(4,680)	Boeing Co	HSBC	2,392
(10,886)	Blackstone Group Inc 'A'	Barclays Bank	(31,896)	(3,430)	Boeing Co	Morgan Stanley	(29,121)
(9,741)	Blackstone Group Inc 'A'	HSBC	(39,061)	(893)	Boingo Wireless Inc	Barclays Bank	598
(9,610)	Blackstone Group Inc 'A'	Morgan Stanley	(28,157)	(11,862)	Boingo Wireless Inc	Goldman Sachs	1,423
31,877	Blackstone Mortgage Trust Inc 'A' (REIT)	Bank of America Merrill Lynch	83,518	(4,594)	Boingo Wireless Inc	HSBC	(1,838)
36,384	Blackstone Mortgage Trust Inc 'A' (REIT)	Barclays Bank	28,743	(4,698)	Boingo Wireless Inc	Morgan Stanley	3,148
24,473	Blackstone Mortgage Trust Inc 'A' (REIT)	HSBC	(23,739)	14,920	Boise Cascade Co	Barclays Bank	36,554
30,644	Blackstone Mortgage Trust Inc 'A' (REIT)	Morgan Stanley	24,209	6,085	Boise Cascade Co	Goldman Sachs	27,443
541	Bloom Energy Corp 'A'	HSBC	(162)	56,393	Boise Cascade Co	HSBC	100,380
13,147	Bloom Energy Corp 'A'	Morgan Stanley	1,052	23,877	Boise Cascade Co	Morgan Stanley	58,499
(1,346)	Bloomin' Brands Inc	Bank of America Merrill Lynch	(1,790)	3,100	BOK Financial Corp	Bank of America Merrill Lynch	29,698
(9,468)	Bloomin' Brands Inc	Barclays Bank	(4,639)	(6,608)	BOK Financial Corp	Barclays Bank	(24,912)
(27,347)	Bloomin' Brands Inc	Goldman Sachs	(36,372)	7,392	BOK Financial Corp	Barclays Bank	23,453
(23,753)	Bloomin' Brands Inc	HSBC	(2,969)	(2,742)	BOK Financial Corp	Goldman Sachs	(26,268)
(25,270)	Bloomin' Brands Inc	Morgan Stanley	(12,382)	4,893	BOK Financial Corp	Goldman Sachs	35,897
(13,156)	Blucora Inc	Bank of America Merrill Lynch	(12,696)	(578)	BOK Financial Corp	HSBC	(1,116)
(14,821)	Blucora Inc	Barclays Bank	(8,003)	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)	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)	14,282	Boyd Gaming Corp	Bank of America Merrill Lynch	25,191
6,707	BOK Financial Corp	Morgan Stanley	9,901	26,090	Boyd Gaming Corp	Barclays Bank	30,812
(9,134)	Bonanza Creek Energy Inc	Bank of America Merrill Lynch	(3,197)	36,135	Boyd Gaming Corp	Goldman Sachs	176,700
(5,510)	Bonanza Creek Energy Inc	Barclays Bank	(551)	10,492	Boyd Gaming Corp	HSBC	23,388
(7,821)	Bonanza Creek Energy Inc	Goldman Sachs	(2,737)	63,665	Boyd Gaming Corp	Morgan Stanley	77,672
(12,634)	Bonanza Creek Energy Inc	HSBC	10,865	(17,294)	Brady Corp 'A'	Bank of America Merrill Lynch	(176,572)
(12,864)	Bonanza Creek Energy Inc	Morgan Stanley	(1,286)	(20,871)	Brady Corp 'A'	Goldman Sachs	(186,324)
(409)	Booking Holdings Inc	Bank of America Merrill Lynch	(75,611)	(17,476)	Brady Corp 'A'	HSBC	(116,915)
(1,384)	Booking Holdings Inc	Goldman Sachs	(350,802)	(55,715)	Brady Corp 'A'	Morgan Stanley	(131,487)
(1,233)	Booking Holdings Inc	HSBC	(255,170)	22,916	Braemar Hotels & Resorts Inc (REIT)	Bank of America Merrill Lynch	27,958
(281)	Booking Holdings Inc	Morgan Stanley	(1,821)	21,390	Braemar Hotels & Resorts Inc (REIT)	Barclays Bank	16,470
8,317	Boot Barn Holdings Inc	Barclays Bank	15,636	23,550	Braemar Hotels & Resorts Inc (REIT)	Goldman Sachs	28,731
7,433	Boot Barn Holdings Inc	HSBC	22,968	55,997	Braemar Hotels & Resorts Inc (REIT)	HSBC	35,838
5,719	Boot Barn Holdings Inc	Morgan Stanley	10,752	36,422	Braemar Hotels & Resorts Inc (REIT)	Morgan Stanley	28,045
(12,124)	Booz Allen Hamilton Holding Corp	Barclays Bank	(20,729)	(3,000)	BrainStorm Cell Therapeutics Inc	Bank of America Merrill Lynch	(5,610)
(28,007)	Booz Allen Hamilton Holding Corp	Goldman Sachs	(185,882)	(56,887)	BrainStorm Cell Therapeutics Inc	Barclays Bank	(36,408)
(3,897)	Booz Allen Hamilton Holding Corp	HSBC	(18,914)	261,992	Brandywine Realty Trust (REIT)	Bank of America Merrill Lynch	301,291
(19,614)	Booz Allen Hamilton Holding Corp	Morgan Stanley	(35,109)	(296)	Brandywine Realty Trust (REIT)	Bank of America Merrill Lynch	(340)
(29,107)	BorgWarner Inc	Bank of America Merrill Lynch	(105,076)	5,077	Brandywine Realty Trust (REIT)	Barclays Bank	2,539
(5,937)	BorgWarner Inc	Barclays Bank	(9,143)	(31,578)	Brandywine Realty Trust (REIT)	Barclays Bank	(15,789)
(6,300)	BorgWarner Inc	Goldman Sachs	(22,743)	(29,090)	Brandywine Realty Trust (REIT)	Goldman Sachs	(33,454)
(2,831)	BorgWarner Inc	HSBC	(5,633)	10,080	Brandywine Realty Trust (REIT)	HSBC	(6,653)
(15,181)	BorgWarner Inc	Morgan Stanley	(23,379)	(2,749)	Brandywine Realty Trust (REIT)	HSBC	1,814
389	Boston Beer Co Inc 'A'	Bank of America Merrill Lynch	18,279	(39,848)	Brandywine Realty Trust (REIT)	Morgan Stanley	(19,924)
2,032	Boston Beer Co Inc 'A'	Barclays Bank	50,338	21,108	BRF SA ADR	HSBC	19,630
508	Boston Beer Co Inc 'A'	Goldman Sachs	23,871	(30,539)	Bridge Bancorp Inc	Bank of America Merrill Lynch	(84,898)
1,181	Boston Beer Co Inc 'A'	HSBC	72,083	(7,031)	Bridge Bancorp Inc	Barclays Bank	(6,290)
1,600	Boston Beer Co Inc 'A'	Morgan Stanley	42,800	(8,638)	Bridge Bancorp Inc	Goldman Sachs	(24,014)
(5,354)	Boston Omaha Corp 'A'	Bank of America Merrill Lynch	9,691	(4,084)	Bridge Bancorp Inc	HSBC	(3,390)
(27,711)	Boston Omaha Corp 'A'	Barclays Bank	67,338	(10,891)	Bridge Bancorp Inc	Morgan Stanley	(12,525)
(323)	Boston Omaha Corp 'A'	HSBC	740	(1,353)	Bridgebio Pharma Inc	Bank of America Merrill Lynch	1,637
(12,645)	Boston Omaha Corp 'A'	Morgan Stanley	30,727	1,354	Bridgebio Pharma Inc	Bank of America Merrill Lynch	(1,638)
33,326	Boston Private Financial Holdings Inc	Morgan Stanley	14,330	1,670	Bridgebio Pharma Inc	Barclays Bank	(6,713)
80	Boston Properties Inc (REIT)	Bank of America Merrill Lynch	790	5,775	Bridgebio Pharma Inc	Goldman Sachs	(6,988)
4,108	Boston Properties Inc (REIT)	Barclays Bank	27,975	(3,798)	Bridgebio Pharma Inc	HSBC	11,622
4,667	Boston Properties Inc (REIT)	Goldman Sachs	46,063	1,389	Bridgebio Pharma Inc	HSBC	(4,250)
27,513	Boston Properties Inc (REIT)	HSBC	2,864	(1,237)	Bridgebio Pharma Inc	Morgan Stanley	4,973
28,260	Boston Properties Inc (REIT)	Morgan Stanley	192,450	4,458	Bridgebio Pharma Inc	Morgan Stanley	(17,921)
(22,095)	Boston Scientific Corp	Bank of America Merrill Lynch	(58,110)	79,749	Bridgewater Bancshares Inc	Bank of America Merrill Lynch	92,509
(12,628)	Boston Scientific Corp	Barclays Bank	(19,573)	33,135	Bridgewater Bancshares Inc	Goldman Sachs	38,437
(17,312)	Boston Scientific Corp	Goldman Sachs	(45,531)	49,238	Bridgewater Bancshares Inc	Morgan Stanley	17,726
20,103	Boston Scientific Corp	Goldman Sachs	52,871	(5,178)	Bridgford Foods Corp	Barclays Bank	932
(32,326)	Boston Scientific Corp	HSBC	23,275	(1,867)	Bridgford Foods Corp	Goldman Sachs	(2,072)
19,892	Boston Scientific Corp	HSBC	(11,207)	(299)	Bridgford Foods Corp	HSBC	263
(23,222)	Boston Scientific Corp	Morgan Stanley	(35,994)	27,049	Briggs & Stratton Corp	Barclays Bank	2,840
31,631	Boston Scientific Corp	Morgan Stanley	49,028	32,162	Briggs & Stratton Corp	Goldman Sachs	4,020
7,382	Bottomline Technologies DE Inc	Barclays Bank	5,906	22,998	Briggs & Stratton Corp	HSBC	(6,094)
3,438	Bottomline Technologies DE Inc	Goldman Sachs	31,097	25,727	Briggs & Stratton Corp	Morgan Stanley	2,701
9,453	Bottomline Technologies DE Inc	HSBC	34,315	18,240	Brigham Minerals Inc 'A'	Bank of America Merrill Lynch	(4,560)
25,514	Bottomline Technologies DE Inc	Morgan Stanley	20,411	22,380	Brigham Minerals Inc 'A'	Barclays Bank	3,357
28,790	Box Inc 'A'	Goldman Sachs	71,845	15,993	Brigham Minerals Inc 'A'	Goldman Sachs	(3,998)
50,493	Box Inc 'A'	HSBC	109,594	26,010	Brigham Minerals Inc 'A'	HSBC	(10,924)
(10,314)	Box Inc 'A'	Morgan Stanley	(6,292)	5,606	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	76,634
70,786	Box Inc 'A'	Morgan Stanley	43,179	3,585	Bright Horizons Family Solutions Inc	Barclays Bank	24,235

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1,827	Bright Horizons Family Solutions Inc	Goldman Sachs	24,975	(4,341)	Broadcom Inc	Morgan Stanley	(35,162)
8,873	Bright Horizons Family Solutions Inc	HSBC	22,171	2,930	Broadcom Inc	Morgan Stanley	23,733
5,587	Bright Horizons Family Solutions Inc	Morgan Stanley	37,768	9,670	Broadmark Realty Capital Inc (REIT)	Barclays Bank	6,527
(31,197)	Brightcove Inc	Bank of America Merrill Lynch	156	34,426	Broadmark Realty Capital Inc (REIT)	HSBC	8,434
(10,652)	Brightcove Inc	Barclays Bank	2,343	1,303	Broadridge Financial Solutions Inc	Barclays Bank	2,854
(11,078)	Brightcove Inc	Goldman Sachs	55	7,619	Broadridge Financial Solutions Inc	Goldman Sachs	24,191
(10,264)	Brightcove Inc	HSBC	1,334	3,555	Broadridge Financial Solutions Inc	HSBC	7,785
(34,348)	Brightcove Inc	Morgan Stanley	7,557	7,214	Broadridge Financial Solutions Inc	Morgan Stanley	15,799
(13,424)	Brighthouse Financial Inc	Bank of America Merrill Lynch	(44,568)	(37,976)	Brookdale Senior Living Inc	Bank of America Merrill Lynch	(24,115)
747	Brighthouse Financial Inc	Barclays Bank	859	(41,963)	Brookdale Senior Living Inc	Barclays Bank	(7,344)
(3,559)	Brighthouse Financial Inc	Barclays Bank	(4,093)	(24,017)	Brookdale Senior Living Inc	Goldman Sachs	(15,251)
1,814	Brighthouse Financial Inc	HSBC	2,304	(25,865)	Brookdale Senior Living Inc	HSBC	(9,958)
(6,744)	Brighthouse Financial Inc	HSBC	(8,565)	(27,511)	Brookdale Senior Living Inc	Morgan Stanley	(4,814)
12,343	Brighthouse Financial Inc	Morgan Stanley	14,194	(73,770)	Brookfield Property Inc 'A' (REIT)	Bank of America Merrill Lynch	(130,573)
(14,081)	Brighthouse Financial Inc	Morgan Stanley	(16,193)	(15,063)	Brookfield Property Inc 'A' (REIT)	Barclays Bank	(15,816)
39,021	Brightsphere Investment Group Inc	Barclays Bank	780	(21,600)	Brookfield Property Inc 'A' (REIT)	Goldman Sachs	171,504
26,999	Brightsphere Investment Group Inc	Goldman Sachs	15,119	(2,705)	Brookfield Property Inc 'A' (REIT)	HSBC	(2,624)
3,213	Brightsphere Investment Group Inc	HSBC	(161)	(51,179)	Brookline Bancorp Inc	Bank of America Merrill Lynch	(52,970)
12,622	Brightsphere Investment Group Inc	Morgan Stanley	252	(8,089)	Brookline Bancorp Inc	Barclays Bank	(3,883)
(2,195)	BrightView Holdings Inc	Bank of America Merrill Lynch	(2,788)	(32,482)	Brookline Bancorp Inc	HSBC	(974)
(29,940)	BrightView Holdings Inc	Barclays Bank	(1,796)	(93,265)	Brookline Bancorp Inc	Morgan Stanley	(44,767)
(13,310)	BrightView Holdings Inc	Goldman Sachs	(16,904)	(7,041)	Brooks Automation Inc	Bank of America Merrill Lynch	(17,230)
(14,670)	BrightView Holdings Inc	HSBC	(17,311)	(8,814)	Brooks Automation Inc	Barclays Bank	5,465
(29,237)	BrightView Holdings Inc	Morgan Stanley	(1,754)	9,266	Brooks Automation Inc	Barclays Bank	(5,745)
12,022	Brinker International Inc	HSBC	42,208	(11,344)	Brooks Automation Inc	Goldman Sachs	(28,233)
16,897	Brinker International Inc	Morgan Stanley	31,766	16,975	Brooks Automation Inc	Goldman Sachs	47,870
15,307	Brink's Co	Barclays Bank	(11,480)	(7,824)	Brooks Automation Inc	HSBC	(9,154)
3,784	Brink's Co	Goldman Sachs	8,590	4,804	Brooks Automation Inc	HSBC	4,762
(24,471)	Brink's Co	HSBC	32,791	(9,853)	Brooks Automation Inc	Morgan Stanley	6,109
(32,354)	Brink's Co	Morgan Stanley	24,265	12,715	Brooks Automation Inc	Morgan Stanley	(7,883)
(31,630)	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	122,408	38,112	Brown & Brown Inc	Bank of America Merrill Lynch	119,290
(465)	Bristol-Myers Squibb Co	Barclays Bank	265	53,095	Brown & Brown Inc	Barclays Bank	90,792
458	Bristol-Myers Squibb Co	Barclays Bank	(22)	30,628	Brown & Brown Inc	Goldman Sachs	80,866
(9,088)	Bristol-Myers Squibb Co	Goldman Sachs	35,171	42,974	Brown & Brown Inc	HSBC	88,691
23,116	Bristol-Myers Squibb Co	Goldman Sachs	(89,459)	10,020	Brown & Brown Inc	Morgan Stanley	17,134
(5,046)	Bristol-Myers Squibb Co	HSBC	4,188	2,920	Brown-Forman Corp 'A'	Bank of America Merrill Lynch	(4,730)
4,973	Bristol-Myers Squibb Co	HSBC	1,189	3,866	Brown-Forman Corp 'A'	Barclays Bank	3,286
(23,572)	Bristol-Myers Squibb Co	Morgan Stanley	13,436	7,402	Brown-Forman Corp 'A'	Goldman Sachs	(11,991)
32,067	Bristol-Myers Squibb Co	Morgan Stanley	(18,278)	7,951	Brown-Forman Corp 'A'	HSBC	(15,606)
31,245	Brixmor Property Group Inc (REIT)	Bank of America Merrill Lynch	55,616	10,138	Brown-Forman Corp 'A'	Morgan Stanley	8,617
(19,008)	Brixmor Property Group Inc (REIT)	Bank of America Merrill Lynch	(33,834)	17,479	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(3,396)
13,325	Brixmor Property Group Inc (REIT)	Barclays Bank	3,998	3,583	Brown-Forman Corp 'B'	Barclays Bank	3,834
(16,962)	Brixmor Property Group Inc (REIT)	Barclays Bank	(5,089)	18,080	Brown-Forman Corp 'B'	Goldman Sachs	(10,795)
42,288	Brixmor Property Group Inc (REIT)	Goldman Sachs	75,273	14,261	Brown-Forman Corp 'B'	HSBC	(3,327)
(15,926)	Brixmor Property Group Inc (REIT)	Goldman Sachs	(28,348)	27,842	Brown-Forman Corp 'B'	Morgan Stanley	29,791
26,293	Brixmor Property Group Inc (REIT)	HSBC	(6,047)	14,526	BRP Group Inc 'A'	Bank of America Merrill Lynch	20,917
(16,241)	Brixmor Property Group Inc (REIT)	HSBC	(12,605)	11,676	BRP Group Inc 'A'	Barclays Bank	5,955
5,989	Brixmor Property Group Inc (REIT)	Morgan Stanley	1,797	16,711	BRP Group Inc 'A'	Goldman Sachs	24,064
(19,862)	Brixmor Property Group Inc (REIT)	Morgan Stanley	(5,959)	10,335	BRP Group Inc 'A'	HSBC	12,712
(191)	Broadcom Inc	Bank of America Merrill Lynch	(4,649)	16,642	BRP Group Inc 'A'	Morgan Stanley	8,487
774	Broadcom Inc	Bank of America Merrill Lynch	12,920	7,678	BRT Apartments Corp (REIT)	Bank of America Merrill Lynch	13,590
(3,543)	Broadcom Inc	Barclays Bank	(28,698)	12,156	BRT Apartments Corp (REIT)	Barclays Bank	13,736
1,090	Broadcom Inc	Goldman Sachs	26,531	27,912	BRT Apartments Corp (REIT)	Goldman Sachs	49,404
(1,856)	Broadcom Inc	HSBC	(18,040)	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)	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	(1,646)	Cabaletta Bio Inc	Morgan Stanley	(1,580)
(9,697)	Brucker Corp	Bank of America Merrill Lynch	(19,976)	178	Cable One Inc	Bank of America Merrill Lynch	(256)
(952)	Brucker Corp	Barclays Bank	(2,018)	145	Cable One Inc	Barclays Bank	8,381
19,432	Brucker Corp	Barclays Bank	41,196	903	Cable One Inc	Goldman Sachs	(5,984)
(3,336)	Brucker Corp	Goldman Sachs	(6,872)	131	Cable One Inc	HSBC	(1,401)
3,198	Brucker Corp	Goldman Sachs	6,588	408	Cable One Inc	Morgan Stanley	23,582
(9,334)	Brucker Corp	HSBC	(44,430)	(2,693)	Cabot Corp	Bank of America Merrill Lynch	(18,932)
4,556	Brucker Corp	HSBC	21,687	12,072	Cabot Corp	Bank of America Merrill Lynch	84,866
(7,144)	Brucker Corp	Morgan Stanley	(15,145)	(3,912)	Cabot Corp	Barclays Bank	(7,315)
6,521	Brucker Corp	Morgan Stanley	13,825	2,307	Cabot Corp	Barclays Bank	4,314
(6,095)	Brunswick Corp	Barclays Bank	(18,285)	(8,639)	Cabot Corp	HSBC	(31,446)
(3,524)	Brunswick Corp	HSBC	(21,673)	4,507	Cabot Corp	HSBC	16,405
(25,151)	Brunswick Corp	Morgan Stanley	(75,453)	(12,396)	Cabot Corp	Morgan Stanley	(23,181)
11,982	Bryn Mawr Bank Corp	Bank of America Merrill Lynch	50,564	6,510	Cabot Corp	Morgan Stanley	12,174
15,430	Bryn Mawr Bank Corp	Barclays Bank	30,860	(338)	Cabot Microelectronics Corp	Bank of America Merrill Lynch	(8,163)
22,047	Bryn Mawr Bank Corp	Goldman Sachs	93,038	(2,424)	Cabot Microelectronics Corp	Barclays Bank	(22,398)
26,612	Bryn Mawr Bank Corp	HSBC	32,368	266	Cabot Microelectronics Corp	Barclays Bank	2,458
16,103	Bryn Mawr Bank Corp	Morgan Stanley	32,206	(3,173)	Cabot Microelectronics Corp	Goldman Sachs	(72,881)
(12,953)	Buckle Inc	Bank of America Merrill Lynch	(1,554)	(5,385)	Cabot Microelectronics Corp	HSBC	(35,326)
(48,931)	Buckle Inc	Barclays Bank	18,104	870	Cabot Microelectronics Corp	HSBC	5,707
(6,886)	Buckle Inc	HSBC	5,509	(5,682)	Cabot Microelectronics Corp	Morgan Stanley	(49,045)
15,163	Builders FirstSource Inc	Bank of America Merrill Lynch	67,854	10,998	Cabot Microelectronics Corp	Morgan Stanley	101,622
22,210	Builders FirstSource Inc	Barclays Bank	30,650	(7,341)	Cabot Oil & Gas Corp	Barclays Bank	(4,845)
4,941	Builders FirstSource Inc	Goldman Sachs	22,111	(5,373)	Cabot Oil & Gas Corp	Goldman Sachs	(7,039)
21,102	Builders FirstSource Inc	HSBC	56,342	(14,292)	Cabot Oil & Gas Corp	HSBC	8,897
47,037	Builders FirstSource Inc	Morgan Stanley	64,911	(22,937)	Cabot Oil & Gas Corp	Morgan Stanley	(15,138)
(13,745)	Bunge Ltd	Bank of America Merrill Lynch	(37,250)	2,548	CACI International Inc 'A'	Bank of America Merrill Lynch	38,933
(25,166)	Bunge Ltd	Barclays Bank	(72,478)	(8,505)	CACI International Inc 'A'	Bank of America Merrill Lynch	(102,395)
(9,008)	Bunge Ltd	Goldman Sachs	(35,401)	1,421	CACI International Inc 'A'	Barclays Bank	9,506
(3,356)	Bunge Ltd	HSBC	(5,806)	2,776	CACI International Inc 'A'	Goldman Sachs	42,417
(27,115)	Bunge Ltd	Morgan Stanley	(78,091)	(2,189)	CACI International Inc 'A'	Goldman Sachs	(31,851)
(2,290)	Burlington Stores Inc	Bank of America Merrill Lynch	(98,745)	1,253	CACI International Inc 'A'	HSBC	2,005
(2,489)	Burlington Stores Inc	Barclays Bank	(21,281)	(2,881)	CACI International Inc 'A'	HSBC	(4,610)
(7,756)	Burlington Stores Inc	HSBC	(246,873)	2,457	CACI International Inc 'A'	Morgan Stanley	16,437
(2,760)	Burlington Stores Inc	Morgan Stanley	(23,598)	(10,180)	CACI International Inc 'A'	Morgan Stanley	(68,104)
(3,175)	Business First Bancshares Inc	Bank of America Merrill Lynch	(9,366)	(9,000)	Cactus Inc 'A'	Bank of America Merrill Lynch	(25,920)
(6,929)	Business First Bancshares Inc	HSBC	(16,006)	(15,414)	Cactus Inc 'A'	Goldman Sachs	(44,392)
(1,327)	Business First Bancshares Inc	Morgan Stanley	(2,203)	(42,430)	Cactus Inc 'A'	HSBC	(102,256)
(443)	BWX Technologies Inc	Bank of America Merrill Lynch	(3,260)	(27,202)	Cactus Inc 'A'	Morgan Stanley	(36,451)
6,384	BWX Technologies Inc	Bank of America Merrill Lynch	46,986	(24,471)	Cadence BanCorp	Bank of America Merrill Lynch	(57,017)
(716)	BWX Technologies Inc	Barclays Bank	(3,802)	(19,186)	Cadence BanCorp	Barclays Bank	(23,791)
5,820	BWX Technologies Inc	Barclays Bank	30,904	(27,294)	Cadence BanCorp	Goldman Sachs	(63,595)
(2,618)	BWX Technologies Inc	Goldman Sachs	(19,268)	(7,254)	Cadence BanCorp	HSBC	(11,099)
(3,543)	BWX Technologies Inc	HSBC	(13,357)	(20,086)	Cadence BanCorp	Morgan Stanley	(24,907)
(14,022)	BWX Technologies Inc	Morgan Stanley	(74,457)	2,259	Cadence Design Systems Inc	Bank of America Merrill Lynch	15,610
(40,658)	Byline Bancorp Inc	Goldman Sachs	(103,678)	(975)	Cadence Design Systems Inc	Barclays Bank	(2,857)
(21,518)	Byline Bancorp Inc	HSBC	(8,822)	6,272	Cadence Design Systems Inc	Goldman Sachs	43,340
(49,496)	Byline Bancorp Inc	Morgan Stanley	(45,041)	(2,986)	Cadence Design Systems Inc	Goldman Sachs	(10,062)
(3,044)	C&F Financial Corp	Bank of America Merrill Lynch	(15,616)	3,397	Cadence Design Systems Inc	HSBC	21,969
(2,438)	C&F Financial Corp	Barclays Bank	(8,094)	(9,985)	Cadence Design Systems Inc	HSBC	(65,102)
(1,023)	C&F Financial Corp	HSBC	(5,422)	23,059	Cadence Design Systems Inc	Morgan Stanley	67,563
(1,961)	C&F Financial Corp	Morgan Stanley	(6,511)	(9,146)	Cadence Design Systems Inc	Morgan Stanley	(26,798)
(6,612)	Cabaletta Bio Inc	Bank of America Merrill Lynch	(8,529)	14,770	Cadiz Inc	Bank of America Merrill Lynch	9,157
(1,927)	Cabaletta Bio Inc	HSBC	(1,310)	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)	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	14,959	Camden National Corp	Goldman Sachs	89,923
17,763	Caesarstone Ltd	Goldman Sachs	26,822	18,069	Camden National Corp	HSBC	67,257
17,328	Caesarstone Ltd	HSBC	3,985	16,633	Camden National Corp	Morgan Stanley	51,562
30,943	Caesarstone Ltd	Morgan Stanley	17,328	9,755	Camden Property Trust (REIT)	Bank of America Merrill Lynch	71,894
(5,826)	CAI International Inc	Bank of America Merrill Lynch	(13,691)	10,593	Camden Property Trust (REIT)	Barclays Bank	17,657
(33,604)	CAI International Inc	HSBC	24,195	13,768	Camden Property Trust (REIT)	Goldman Sachs	93,659
(36,040)	CAI International Inc	Morgan Stanley	(14,056)	23,545	Camden Property Trust (REIT)	HSBC	71,908
(3,084)	CalAmp Corp	Bank of America Merrill Lynch	(5,890)	25,991	Camden Property Trust (REIT)	Morgan Stanley	67,317
(8,434)	CalAmp Corp	Barclays Bank	(4,554)	(4,320)	Campbell Soup Co	Bank of America Merrill Lynch	17,194
(5,243)	CalAmp Corp	Goldman Sachs	(10,014)	(7,942)	Campbell Soup Co	Barclays Bank	(9,531)
(10,441)	CalAmp Corp	HSBC	(6,787)	(4,920)	Campbell Soup Co	Goldman Sachs	19,582
(37,821)	CalAmp Corp	Morgan Stanley	(20,423)	(25,899)	Campbell Soup Co	HSBC	44,288
3,264	Calavo Growers Inc	Bank of America Merrill Lynch	10,510	(21,307)	Campbell Soup Co	Morgan Stanley	(25,568)
12,886	Calavo Growers Inc	Barclays Bank	15,076	(4,520)	Camping World Holdings Inc 'A'	Bank of America Merrill Lynch	400
12,439	Calavo Growers Inc	Goldman Sachs	40,054	(14,410)	Camping World Holdings Inc 'A'	Barclays Bank	(1,330)
9,041	Calavo Growers Inc	HSBC	16,997	(12,926)	Camping World Holdings Inc 'A'	Goldman Sachs	(59,330)
11,587	Calavo Growers Inc	Morgan Stanley	13,557	6,823	Canada Goose Holdings Inc	Bank of America Merrill Lynch	2,525
36,989	Caleres Inc	HSBC	(370)	2,805	Canada Goose Holdings Inc	Barclays Bank	(2,833)
3,374	Caleres Inc	Morgan Stanley	1,754	5,881	Canada Goose Holdings Inc	Goldman Sachs	(4,078)
717	California Resources Corp	Morgan Stanley	(122)	12,285	Canada Goose Holdings Inc	HSBC	(35,709)
4,129	California Water Service Group	Bank of America Merrill Lynch	12,593	12,609	Canada Goose Holdings Inc	Morgan Stanley	(12,735)
3,505	California Water Service Group	Barclays Bank	3,575	(20,507)	Cannae Holdings Inc	Bank of America Merrill Lynch	(60,086)
(7,928)	California Water Service Group	Goldman Sachs	(24,180)	(14,683)	Cannae Holdings Inc	Barclays Bank	(20,997)
3,671	California Water Service Group	HSBC	3,047	(14,743)	Cannae Holdings Inc	Goldman Sachs	(43,197)
(7,681)	California Water Service Group	HSBC	(6,375)	(4,216)	Cannae Holdings Inc	HSBC	(12,606)
3,836	California Water Service Group	Morgan Stanley	3,913	(16,394)	Cannae Holdings Inc	Morgan Stanley	(23,443)
(31,960)	California Water Service Group	Morgan Stanley	(32,599)	3,405	Cantel Medical Corp	Bank of America Merrill Lynch	27,478
12,223	Calithera Biosciences Inc	Bank of America Merrill Lynch	(8,434)	(1,823)	Cantel Medical Corp	Goldman Sachs	(14,712)
25,605	Calithera Biosciences Inc	Goldman Sachs	(17,667)	(3,225)	Cantel Medical Corp	HSBC	(13,223)
4,823	Calithera Biosciences Inc	HSBC	(3,183)	6,215	Cantel Medical Corp	HSBC	25,482
43,369	Calix Inc	Bank of America Merrill Lynch	144,419	(3,714)	Cantel Medical Corp	Morgan Stanley	(23,398)
36,266	Calix Inc	Goldman Sachs	120,766	(3,506)	Capital Bancorp Inc	Bank of America Merrill Lynch	(2,104)
13,141	Calix Inc	Morgan Stanley	21,945	(5,447)	Capital Bancorp Inc	Barclays Bank	163
(42,261)	Callaway Golf Co	HSBC	(41,416)	(1,000)	Capital Bancorp Inc	Goldman Sachs	(600)
(19,886)	Callaway Golf Co	Morgan Stanley	994	(5,576)	Capital Bancorp Inc	Morgan Stanley	167
(29,836)	Callon Petroleum Co	Bank of America Merrill Lynch	(376)	33,398	Capital City Bank Group Inc	Bank of America Merrill Lynch	84,497
(43,683)	Callon Petroleum Co	Barclays Bank	1,350	6,725	Capital City Bank Group Inc	Barclays Bank	7,936
(32,007)	Callon Petroleum Co	Goldman Sachs	(403)	37,776	Capital City Bank Group Inc	Goldman Sachs	95,573
(3,100)	Callon Petroleum Co	HSBC	319	10,094	Capital City Bank Group Inc	HSBC	(2,503)
(34,217)	Callon Petroleum Co	Morgan Stanley	1,057	44,324	Capital City Bank Group Inc	Morgan Stanley	52,302
8,285	Cal-Maine Foods Inc	Bank of America Merrill Lynch	2,900	4,277	Capital One Financial Corp	Bank of America Merrill Lynch	37,173
1,906	Cal-Maine Foods Inc	Barclays Bank	915	7,639	Capital One Financial Corp	Barclays Bank	52,480
4,253	Cal-Maine Foods Inc	Goldman Sachs	1,489	8,209	Capital One Financial Corp	Goldman Sachs	74,291
11,811	Cal-Maine Foods Inc	Morgan Stanley	5,669	4,874	Capital One Financial Corp	HSBC	35,774
(26,427)	Calyxt Inc	Barclays Bank	5,021	16,780	Capital One Financial Corp	Morgan Stanley	115,279
(50)	Calyxt Inc	HSBC	(3)	(144,561)	Capital Senior Living Corp	Bank of America Merrill Lynch	(10,842)
(8,068)	Cambium Networks Corp	Morgan Stanley	(1,210)	6,706	Capitol Federal Financial Inc	Bank of America Merrill Lynch	5,499
(1,004)	Cambridge Bancorp	Bank of America Merrill Lynch	(3,840)	30,856	Capitol Federal Financial Inc	Barclays Bank	10,800
(871)	Cambridge Bancorp	Barclays Bank	(3,440)	23,731	Capitol Federal Financial Inc	Goldman Sachs	17,919
(4,377)	Cambridge Bancorp	Goldman Sachs	(38,211)	62,812	Capitol Federal Financial Inc	HSBC	31,967
(10,558)	Cambridge Bancorp	HSBC	(72,217)	43,223	Capitol Federal Financial Inc	Morgan Stanley	13,044
(1,828)	Cambridge Bancorp	Morgan Stanley	(7,221)	(1,455)	Capri Holdings Ltd	Barclays Bank	(1,644)
20,587	Camden National Corp	Bank of America Merrill Lynch	119,090	9,152	Capri Holdings Ltd	Barclays Bank	10,342
17,206	Camden National Corp	Barclays Bank	53,339	(4,225)	Capri Holdings Ltd	Goldman Sachs	(11,661)

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12,839	Capri Holdings Ltd	Goldman Sachs	35,436	5,878	Carlisle Cos Inc	Goldman Sachs	87,406
(1,977)	Capri Holdings Ltd	HSBC	(1,226)	6,191	Carlisle Cos Inc	HSBC	(1,067)
(21,366)	Capri Holdings Ltd	Morgan Stanley	(24,144)	5,142	Carlisle Cos Inc	Morgan Stanley	23,447
17,580	Capstar Financial Holdings Inc	Bank of America Merrill Lynch	32,699	(2,989)	CarMax Inc	Goldman Sachs	(33,417)
20,339	Capstar Financial Holdings Inc	Barclays Bank	15,051	(17,161)	CarMax Inc	HSBC	(176,587)
29,351	Capstar Financial Holdings Inc	Goldman Sachs	54,593	1,675	CarMax Inc	Morgan Stanley	9,095
22,693	Capstar Financial Holdings Inc	HSBC	20,651	(4,292)	CarMax Inc	Morgan Stanley	(23,306)
39,506	Capstar Financial Holdings Inc	Morgan Stanley	29,234	5,406	Carnival Corp	Barclays Bank	4,325
(120,177)	Capstead Mortgage Corp (REIT)	Bank of America Merrill Lynch	(38,457)	59,867	Carnival Corp	Goldman Sachs	80,747
(56,642)	Capstead Mortgage Corp (REIT)	HSBC	(4,531)	11,910	Carnival Corp	Morgan Stanley	9,528
(34,244)	Capstead Mortgage Corp (REIT)	Morgan Stanley	2,740	4,790	Carpenter Technology Corp	Bank of America Merrill Lynch	17,963
28,600	Cara Therapeutics Inc	Bank of America Merrill Lynch	29,410	8,024	Carpenter Technology Corp	Barclays Bank	4,493
8,642	Cara Therapeutics Inc	Barclays Bank	(2,852)	28,785	Carpenter Technology Corp	Goldman Sachs	107,944
11,442	Cara Therapeutics Inc	Goldman Sachs	12,472	12,818	Carpenter Technology Corp	HSBC	20,370
12,028	Cara Therapeutics Inc	HSBC	21,781	10,482	Carpenter Technology Corp	Morgan Stanley	5,870
21,440	Cara Therapeutics Inc	Morgan Stanley	(7,075)	3,912	Carriage Services Inc	Bank of America Merrill Lynch	15,100
8,928	CARBO Ceramics Inc	Bank of America Merrill Lynch	(48)	39,128	Carriage Services Inc	Goldman Sachs	151,034
7,003	CARBO Ceramics Inc	Goldman Sachs	(37)	5,002	Carriage Services Inc	HSBC	11,905
23,336	CARBO Ceramics Inc	Morgan Stanley	(113)	2,412	Carriage Services Inc	Morgan Stanley	(603)
7,934	Cardinal Health Inc	Bank of America Merrill Lynch	43,399	(122,749)	Carrier Global Corp	Bank of America Merrill Lynch	(377,412)
(1,220)	Cardinal Health Inc	Bank of America Merrill Lynch	(1,858)	(94,007)	Carrier Global Corp	Barclays Bank	(65,398)
9,244	Cardinal Health Inc	Barclays Bank	7,673	(30,955)	Carrier Global Corp	Goldman Sachs	(97,199)
(7,497)	Cardinal Health Inc	Barclays Bank	(681)	(15,190)	Carrier Global Corp	HSBC	(46,682)
1,067	Cardinal Health Inc	Goldman Sachs	5,836	(37,203)	Carrier Global Corp	Morgan Stanley	(29,762)
(5,514)	Cardinal Health Inc	Goldman Sachs	(27,855)	(37,756)	Carrols Restaurant Group Inc	Bank of America Merrill Lynch	(19,256)
10,420	Cardinal Health Inc	HSBC	47,307	(10,706)	Carrols Restaurant Group Inc	Barclays Bank	(3,640)
(13,523)	Cardinal Health Inc	HSBC	(61,394)	(12,622)	Carrols Restaurant Group Inc	Goldman Sachs	(6,437)
13,369	Cardinal Health Inc	Morgan Stanley	11,096	(57,270)	Carrols Restaurant Group Inc	HSBC	(13,458)
(4,304)	Cardinal Health Inc	Morgan Stanley	(3,572)	(36,850)	Carrols Restaurant Group Inc	Morgan Stanley	(12,529)
12,070	Cardiovascular Systems Inc	Barclays Bank	28,727	993	Cars.com Inc	Barclays Bank	(30)
18,904	Cardiovascular Systems Inc	Goldman Sachs	90,928	14,329	Cars.com Inc	Goldman Sachs	10,460
3,672	Cardiovascular Systems Inc	HSBC	4,627	36,104	Cars.com Inc	HSBC	(722)
16,213	Cardiovascular Systems Inc	Morgan Stanley	38,587	4,853	Cars.com Inc	Morgan Stanley	(146)
400	Cardlytics Inc	Barclays Bank	341	(3,445)	Carter Bank & Trust	Barclays Bank	(586)
4,341	Cardlytics Inc	HSBC	62,250	(54,486)	Carter Bank & Trust	Morgan Stanley	(9,263)
(2,072)	Cardlytics Inc	Morgan Stanley	11,893	(384)	Carter's Inc	Bank of America Merrill Lynch	(3,894)
1,062	Cardlytics Inc	Morgan Stanley	(6,096)	560	Carter's Inc	Bank of America Merrill Lynch	(113)
(4,315)	Cardtronics Plc 'A'	Barclays Bank	1,899	(299)	Carter's Inc	Barclays Bank	(1,202)
(13,665)	Cardtronics Plc 'A'	Goldman Sachs	(77,071)	386	Carter's Inc	Barclays Bank	1,552
(5,117)	Cardtronics Plc 'A'	HSBC	(14,890)	(8,114)	Carter's Inc	Goldman Sachs	(77,304)
(12,313)	Cardtronics Plc 'A'	Morgan Stanley	5,418	(3,568)	Carter's Inc	HSBC	(22,371)
(11,445)	CareDx Inc	Goldman Sachs	(21,173)	489	Carter's Inc	HSBC	(660)
(7,877)	CareDx Inc	HSBC	(27,806)	(7,009)	Carter's Inc	Morgan Stanley	(28,176)
(5,199)	CareDx Inc	Morgan Stanley	(2,028)	7,014	Carter's Inc	Morgan Stanley	28,196
(14,374)	CareTrust Inc (REIT)	Goldman Sachs	(35,504)	(5,214)	Carvana Co	Barclays Bank	17,832
(66,563)	CareTrust Inc (REIT)	HSBC	(81,873)	3,475	Carvana Co	Barclays Bank	(3,834)
(3,208)	CareTrust Inc (REIT)	Morgan Stanley	225	(1,876)	Carvana Co	Goldman Sachs	(694)
11,232	Cargurus Inc	Bank of America Merrill Lynch	30,439	(1,316)	Carvana Co	HSBC	9,291
6,791	Cargurus Inc	Barclays Bank	5,365	10,348	Casa Systems Inc	Bank of America Merrill Lynch	4,657
52,576	Cargurus Inc	Goldman Sachs	142,481	26,868	Casa Systems Inc	Barclays Bank	2,687
8,060	Cargurus Inc	HSBC	(241)	29,719	Casa Systems Inc	Goldman Sachs	13,374
25,201	Cargurus Inc	Morgan Stanley	19,908	8,608	Casa Systems Inc	HSBC	1,549
8,476	Carlisle Cos Inc	Bank of America Merrill Lynch	107,528	21,501	Casa Systems Inc	Morgan Stanley	2,150
12,273	Carlisle Cos Inc	Barclays Bank	49,139	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)	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	(1,625)	Caterpillar Inc	Barclays Bank	(9,718)
(9,382)	Casella Waste Systems Inc 'A'	Barclays Bank	(188)	(9,243)	Caterpillar Inc	Goldman Sachs	(97,329)
(5,890)	Casella Waste Systems Inc 'A'	Goldman Sachs	(18,377)	(23,083)	Caterpillar Inc	Morgan Stanley	(138,036)
2,409	Casella Waste Systems Inc 'A'	HSBC	5,420	6,958	Cathay General Bancorp	Bank of America Merrill Lynch	25,056
(24,610)	Casella Waste Systems Inc 'A'	HSBC	(55,373)	103,559	Cathay General Bancorp	Barclays Bank	208,153
(33,603)	Casella Waste Systems Inc 'A'	Morgan Stanley	(672)	11,271	Cathay General Bancorp	Goldman Sachs	35,910
(1,712)	Casey's General Stores Inc	Bank of America Merrill Lynch	(17,548)	6,613	Cathay General Bancorp	HSBC	4,960
(4,200)	Casey's General Stores Inc	Barclays Bank	(18,396)	54,975	Cathay General Bancorp	Morgan Stanley	110,500
(1,627)	Casey's General Stores Inc	Goldman Sachs	(16,677)	28,092	Cato Corp 'A'	Bank of America Merrill Lynch	(7,023)
1,196	Casey's General Stores Inc	Goldman Sachs	12,259	4,481	Cato Corp 'A'	Barclays Bank	(1,434)
(3,823)	Casey's General Stores Inc	HSBC	(17,249)	3,119	Cato Corp 'A'	Goldman Sachs	(780)
1,383	Casey's General Stores Inc	HSBC	5,546	3,270	Cato Corp 'A'	HSBC	(3,205)
(1,579)	Casey's General Stores Inc	Morgan Stanley	(6,916)	6,951	Cato Corp 'A'	Morgan Stanley	(2,224)
1,446	Casey's General Stores Inc	Morgan Stanley	6,333	(1,277)	Cavco Industries Inc	Bank of America Merrill Lynch	(48,820)
(38,487)	CASI Pharmaceuticals Inc	Barclays Bank	1,155	(1,383)	Cavco Industries Inc	Barclays Bank	(4,439)
(82,335)	CASI Pharmaceuticals Inc	Morgan Stanley	2,470	(687)	Cavco Industries Inc	Goldman Sachs	(26,264)
23,806	Casper Sleep Inc	Bank of America Merrill Lynch	8,094	(3,135)	Cavco Industries Inc	HSBC	(89,504)
9,362	Casper Sleep Inc	Barclays Bank	562	(4,814)	Cavco Industries Inc	Morgan Stanley	(15,453)
20,151	Casper Sleep Inc	Goldman Sachs	6,851	5,929	CB Financial Services Inc	Barclays Bank	800
(2,242)	Cass Information Systems Inc	Bank of America Merrill Lynch	(10,582)	3,728	CB Financial Services Inc	Goldman Sachs	8,369
(10,781)	Cass Information Systems Inc	Barclays Bank	(10,565)	6,510	CB Financial Services Inc	Morgan Stanley	879
(7,689)	Cass Information Systems Inc	Goldman Sachs	(36,292)	23,240	CBIZ Inc	Bank of America Merrill Lynch	39,508
(20,155)	Cass Information Systems Inc	HSBC	(21,380)	22,201	CBIZ Inc	Barclays Bank	13,099
(12,998)	Cass Information Systems Inc	Morgan Stanley	(12,738)	31,893	CBIZ Inc	Goldman Sachs	54,218
(29,874)	Cassava Sciences Inc	Barclays Bank	1,494	18,297	CBIZ Inc	HSBC	7,502
(7,030)	Cassava Sciences Inc	HSBC	48,718	24,734	CBIZ Inc	Morgan Stanley	14,593
(3,332)	Cassava Sciences Inc	Morgan Stanley	167	(144,675)	CBL & Associates Properties Inc (REIT)	Goldman Sachs	(12,283)
2,712	Castle Biosciences Inc	Bank of America Merrill Lynch	(271)	(118,808)	CBL & Associates Properties Inc (REIT)	Morgan Stanley	(7,283)
5,209	Castle Biosciences Inc	Goldman Sachs	(521)	(1,481)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(6,082)
3,912	Castle Biosciences Inc	HSBC	22,885	1,999	Cboe Global Markets Inc	Bank of America Merrill Lynch	8,336
200,557	Castlight Health Inc 'B'	Bank of America Merrill Lynch	7,641	(1,325)	Cboe Global Markets Inc	Barclays Bank	(6,281)
60,840	Castlight Health Inc 'B'	Goldman Sachs	2,318	4,717	Cboe Global Markets Inc	Barclays Bank	22,359
140,937	Castlight Health Inc 'B'	HSBC	(13,347)	(3,325)	Cboe Global Markets Inc	Goldman Sachs	(12,901)
188,072	Castlight Health Inc 'B'	Morgan Stanley	(20,274)	(1,437)	Cboe Global Markets Inc	HSBC	(5,561)
(1,580)	Catalent Inc	Bank of America Merrill Lynch	(8,406)	(4,747)	Cboe Global Markets Inc	Morgan Stanley	(22,501)
101	Catalent Inc	Bank of America Merrill Lynch	537	2,342	Cboe Global Markets Inc	Morgan Stanley	11,101
(5,498)	Catalent Inc	Barclays Bank	(1,594)	(5,041)	CBRE Group Inc 'A'	Bank of America Merrill Lynch	(22,869)
9,437	Catalent Inc	Barclays Bank	2,737	(5,290)	CBRE Group Inc 'A'	Barclays Bank	273
(1,847)	Catalent Inc	Goldman Sachs	(9,826)	(2,178)	CBRE Group Inc 'A'	Goldman Sachs	(12,738)
3,566	Catalent Inc	HSBC	24,427	(8,682)	CBRE Group Inc 'A'	HSBC	(16,322)
(12,240)	Catalent Inc	Morgan Stanley	(3,550)	(35,975)	CBRE Group Inc 'A'	Morgan Stanley	(114,401)
8,366	Catalent Inc	Morgan Stanley	2,426	11,459	CBTX Inc	Bank of America Merrill Lynch	36,210
(26,515)	Catalyst Pharmaceuticals Inc	Bank of America Merrill Lynch	7,955	21,135	CBTX Inc	Barclays Bank	34,873
(10,582)	Catalyst Pharmaceuticals Inc	Barclays Bank	1,799	25,729	CBTX Inc	Goldman Sachs	81,304
(15,937)	Catalyst Pharmaceuticals Inc	Goldman Sachs	4,781	8,808	CBTX Inc	HSBC	14,269
(39,743)	Catalyst Pharmaceuticals Inc	HSBC	24,243	13,406	CBTX Inc	Morgan Stanley	22,120
(29,461)	Catalyst Pharmaceuticals Inc	Morgan Stanley	5,008	13,101	CDK Global Inc	Bank of America Merrill Lynch	36,814
3,274	Catasy Inc	Bank of America Merrill Lynch	(7,858)	(4,847)	CDK Global Inc	Barclays Bank	(727)
3,393	Catasy Inc	Barclays Bank	(4,072)	(10,326)	CDK Global Inc	Goldman Sachs	(29,016)
4,677	Catasy Inc	Goldman Sachs	(11,225)	3,758	CDK Global Inc	Goldman Sachs	10,560
3,528	Catasy Inc	HSBC	(3,918)	(7,976)	CDK Global Inc	HSBC	13,081
(152,452)	CatchMark Timber Trust Inc 'A' (REIT)	Goldman Sachs	(181,418)	3,654	CDK Global Inc	HSBC	(5,993)
(20,228)	CatchMark Timber Trust Inc 'A' (REIT)	HSBC	(3,843)	(9,899)	CDK Global Inc	Morgan Stanley	(1,485)
(46,098)	CatchMark Timber Trust Inc 'A' (REIT)	Morgan Stanley	(11,064)	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)

保有高	銘柄	取引相手	未実現評価益/(損) (米ドル)
(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)	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	(4,011)	Chembio Diagnostics Inc	Bank of America Merrill Lynch	11,246
(2,694)	CH Robinson Worldwide Inc	HSBC	(20,798)	(27,278)	Chembio Diagnostics Inc	Barclays Bank	40,099
6,513	CH Robinson Worldwide Inc	HSBC	3,289	3,249	Chemed Corp	Bank of America Merrill Lynch	73,200
(7,376)	CH Robinson Worldwide Inc	Morgan Stanley	(27,033)	932	Chemed Corp	Barclays Bank	3,616
7,067	CH Robinson Worldwide Inc	Morgan Stanley	25,901	1,071	Chemed Corp	Goldman Sachs	24,129
(24,464)	Champions Oncology Inc	Bank of America Merrill Lynch	(11,009)	1,904	Chemed Corp	Morgan Stanley	7,388
10,569	Change Healthcare Inc	Bank of America Merrill Lynch	14,162	988	ChemoCentryx Inc	Bank of America Merrill Lynch	6,709
(30,420)	Change Healthcare Inc	Bank of America Merrill Lynch	(40,763)	(1,476)	ChemoCentryx Inc	Bank of America Merrill Lynch	(10,022)
25,943	Change Healthcare Inc	Barclays Bank	(8,821)	(11,512)	ChemoCentryx Inc	Barclays Bank	(3,684)
4,657	Change Healthcare Inc	Goldman Sachs	6,240	526	ChemoCentryx Inc	Goldman Sachs	3,572
16,363	Change Healthcare Inc	HSBC	9,654	(8,172)	ChemoCentryx Inc	Goldman Sachs	(55,488)
(32,462)	Change Healthcare Inc	Morgan Stanley	11,037	7,751	ChemoCentryx Inc	HSBC	50,352
1,300	ChannelAdvisor Corp	Bank of America Merrill Lynch	1,417	(5,353)	ChemoCentryx Inc	Morgan Stanley	(1,713)
16,586	ChannelAdvisor Corp	Barclays Bank	3,483	(7,833)	Chemours Co	Bank of America Merrill Lynch	(17,938)
20,759	ChannelAdvisor Corp	Goldman Sachs	22,627	(8,037)	Chemours Co	Barclays Bank	(7,474)
28,370	ChannelAdvisor Corp	HSBC	49,080	(7,019)	Chemours Co	Goldman Sachs	(16,074)
(1,560)	Charles River Laboratories International Inc	Bank of America Merrill Lynch	(7,926)	(6,876)	Chemours Co	HSBC	(3,232)
(772)	Charles River Laboratories International Inc	Barclays Bank	(1,420)	(5,635)	Chemours Co	Morgan Stanley	(5,240)
(1,413)	Charles River Laboratories International Inc	Goldman Sachs	(7,969)	(11,579)	Chemung Financial Corp	Bank of America Merrill Lynch	(5,095)
(4,270)	Charles River Laboratories International Inc	HSBC	(62,394)	(5,694)	Chemung Financial Corp	Morgan Stanley	4,157
(7,842)	Charles River Laboratories International Inc	Morgan Stanley	(14,429)	(17,148)	Cheniere Energy Inc	Bank of America Merrill Lynch	(37,726)
2,203	Charles Schwab Corp	Bank of America Merrill Lynch	7,116	(995)	Cheniere Energy Inc	Barclays Bank	2,378
2,353	Charles Schwab Corp	Barclays Bank	6,965	(9,535)	Cheniere Energy Inc	Goldman Sachs	(159)
15,973	Charles Schwab Corp	Goldman Sachs	43,697	(1,380)	Cheniere Energy Inc	HSBC	2,263
27,392	Charles Schwab Corp	HSBC	(13,386)	(26,062)	Cheniere Energy Inc	Morgan Stanley	62,288
16,061	Charles Schwab Corp	Morgan Stanley	47,541	(38,708)	Cherry Hill Mortgage Investment Corp (REIT)	Bank of America Merrill Lynch	(50,320)
(1,807)	Chart Industries Inc	Goldman Sachs	(11,113)	(135)	Cherry Hill Mortgage Investment Corp (REIT)	Barclays Bank	12
(703)	Chart Industries Inc	HSBC	(4,249)	(22,898)	Cherry Hill Mortgage Investment Corp (REIT)	Goldman Sachs	(29,767)
(13,507)	Chart Industries Inc	Morgan Stanley	(31,471)	(9,883)	Cherry Hill Mortgage Investment Corp (REIT)	HSBC	(25,546)
(4,489)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	(170,371)	(15,352)	Cherry Hill Mortgage Investment Corp (REIT)	Morgan Stanley	1,382
(2,136)	Charter Communications Inc 'A'	Morgan Stanley	(61,944)	1,175	Chesapeake Energy Corp	Barclays Bank	(576)
(1,299)	Chase Corp	Bank of America Merrill Lynch	(14,367)	916	Chesapeake Energy Corp	Goldman Sachs	2,226
(9,275)	Chase Corp	Goldman Sachs	(102,582)	3,926	Chesapeake Energy Corp	HSBC	(5,810)
(15,308)	Chase Corp	Morgan Stanley	(46,230)	91	Chesapeake Energy Corp	Morgan Stanley	(45)
12,786	Chatham Lodging Trust (REIT)	Bank of America Merrill Lynch	21,992	(13,124)	Chesapeake Utilities Corp	Bank of America Merrill Lynch	(68,448)
52,109	Chatham Lodging Trust (REIT)	Barclays Bank	25,533	(12,778)	Chesapeake Utilities Corp	Barclays Bank	38,078
18,097	Chatham Lodging Trust (REIT)	Goldman Sachs	31,127	(15,010)	Chesapeake Utilities Corp	Goldman Sachs	(75,008)
17,909	Chatham Lodging Trust (REIT)	HSBC	(2,507)	(13,706)	Chesapeake Utilities Corp	HSBC	(4,523)
36,465	Chatham Lodging Trust (REIT)	Morgan Stanley	17,868	(9,785)	Chesapeake Utilities Corp	Morgan Stanley	29,159
2,498	CHC Group Ltd*	Morgan Stanley	(1,124)	(2,822)	Chevron Corp	Barclays Bank	1,101
(3,553)	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(9,842)	(10,966)	Chevron Corp	HSBC	61,191
(695)	Check Point Software Technologies Ltd	Barclays Bank	(424)	(20,378)	Chevron Corp	Morgan Stanley	7,947
(17,545)	Check Point Software Technologies Ltd	Goldman Sachs	(48,600)	(635)	Chewy Inc 'A'	Bank of America Merrill Lynch	(584)
(3,745)	Check Point Software Technologies Ltd	HSBC	(1,985)	(15,613)	Chewy Inc 'A'	Barclays Bank	(4,371)
(30,526)	Check Point Software Technologies Ltd	Morgan Stanley	(18,621)	(10,338)	Chewy Inc 'A'	Goldman Sachs	(9,511)
(11,239)	Checkpoint Therapeutics Inc	Goldman Sachs	(3,709)	(8,886)	Chewy Inc 'A'	Morgan Stanley	(2,488)
42,566	Cheesecake Factory Inc	Barclays Bank	49,377	(11,571)	Chiasma Inc	Bank of America Merrill Lynch	(12,960)
4,612	Cheesecake Factory Inc	Goldman Sachs	12,060	(25,875)	Chiasma Inc	Barclays Bank	10,350
41,594	Cheesecake Factory Inc	HSBC	(21,225)	(22,980)	Chiasma Inc	Goldman Sachs	(25,738)
(11,447)	Chefs' Warehouse Inc	HSBC	(15,245)	(7,200)	Chiasma Inc	HSBC	(6,840)
(20,605)	Chefs' Warehouse Inc	Morgan Stanley	(5,563)	(46,439)	Chiasma Inc	Morgan Stanley	18,576
17,078	Chegg Inc	Barclays Bank	(64,896)	(35,220)	Chico's FAS Inc	Bank of America Merrill Lynch	(11,975)
6,275	Chegg Inc	Morgan Stanley	(19,634)	(113,965)	Chico's FAS Inc	Barclays Bank	(19,374)
(7,332)	Chegg Inc	Morgan Stanley	26,628	(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)	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)	19,020	Civista Bancshares Inc	Morgan Stanley	15,977
11,984	Cisco Systems Inc	Bank of America Merrill Lynch	18,143	(14,512)	Clarivate Plc	Morgan Stanley	(2,612)
(16,356)	Cisco Systems Inc	Bank of America Merrill Lynch	(16,826)	(5,389)	Clarus Corp	Barclays Bank	(216)
460	Cisco Systems Inc	Barclays Bank	428	(24,074)	Clarus Corp	HSBC	(13,901)
(8,132)	Cisco Systems Inc	Barclays Bank	1,127	(80,713)	Clarus Corp	Morgan Stanley	(3,229)
23,732	Cisco Systems Inc	Goldman Sachs	23,008	(28,580)	Clean Energy Fuels Corp	Bank of America Merrill Lynch	(4,001)
(3,878)	Cisco Systems Inc	Goldman Sachs	(3,898)	(87,461)	Clean Energy Fuels Corp	Barclays Bank	(6,997)
53,634	Cisco Systems Inc	Morgan Stanley	41,399	(49,635)	Clean Energy Fuels Corp	Goldman Sachs	(6,949)
(68,162)	Cisco Systems Inc	Morgan Stanley	(63,391)	(8,964)	Clean Energy Fuels Corp	HSBC	224
18,676	CIT Group Inc	Bank of America Merrill Lynch	76,759	(22,715)	Clean Energy Fuels Corp	Morgan Stanley	(1,817)
23,557	CIT Group Inc	Barclays Bank	55,359	4,904	Clean Harbors Inc	Bank of America Merrill Lynch	49,678
22,562	CIT Group Inc	Goldman Sachs	92,729	(1,352)	Clean Harbors Inc	Bank of America Merrill Lynch	(6,202)
9,644	CIT Group Inc	HSBC	17,938	4,914	Clean Harbors Inc	Barclays Bank	11,204
41,049	CIT Group Inc	Morgan Stanley	96,465	(6,565)	Clean Harbors Inc	Barclays Bank	(7,748)
(4,190)	Citi Trends Inc	Bank of America Merrill Lynch	(19,735)	5,719	Clean Harbors Inc	Goldman Sachs	57,933
(5,737)	Citi Trends Inc	Barclays Bank	(11,130)	(6,775)	Clean Harbors Inc	Goldman Sachs	(39,472)
(8,625)	Citi Trends Inc	Goldman Sachs	(40,624)	4,528	Clean Harbors Inc	HSBC	28,753
(15,461)	Citi Trends Inc	HSBC	(62,926)	5,220	Clean Harbors Inc	Morgan Stanley	11,902
(2,955)	Citi Trends Inc	Morgan Stanley	(5,733)	(6,748)	Clean Harbors Inc	Morgan Stanley	(15,385)
(6,106)	Citigroup Inc	Bank of America Merrill Lynch	(32,471)	51,953	Clear Channel Outdoor Holdings Inc	HSBC	6,645
(11,178)	Citigroup Inc	Barclays Bank	(47,395)	3,552	Clear Channel Outdoor Holdings Inc	Morgan Stanley	(185)
60,111	Citigroup Inc	Barclays Bank	254,871	5,788	Clearfield Inc	Bank of America Merrill Lynch	8,508
(17,507)	Citigroup Inc	Goldman Sachs	(67,244)	14,861	Clearfield Inc	Barclays Bank	2,229
16,578	Citigroup Inc	Goldman Sachs	106,431	15,806	Clearfield Inc	Goldman Sachs	23,235
(14,883)	Citigroup Inc	HSBC	(30,064)	14,588	Clearfield Inc	HSBC	13,539
(34,957)	Citigroup Inc	Morgan Stanley	(148,218)	11,672	Clearfield Inc	Morgan Stanley	1,751
(59,983)	Citizens & Northern Corp	Bank of America Merrill Lynch	(141,560)	2,088	Clearwater Paper Corp	Bank of America Merrill Lynch	1,482
(9,307)	Citizens & Northern Corp	Morgan Stanley	(15,915)	2,270	Clearwater Paper Corp	Barclays Bank	386
59,348	Citizens Financial Group Inc	Bank of America Merrill Lynch	230,740	6,040	Clearwater Paper Corp	Goldman Sachs	4,288
59,067	Citizens Financial Group Inc	Barclays Bank	151,802	2,448	Clearwater Paper Corp	HSBC	(122)
55,304	Citizens Financial Group Inc	Goldman Sachs	213,371	(10,198)	Clearway Energy Inc 'A'	Bank of America Merrill Lynch	(9,905)
36,105	Citizens Financial Group Inc	HSBC	61,313	(22,107)	Clearway Energy Inc 'A'	Barclays Bank	(7,737)
25,411	Citizens Financial Group Inc	Morgan Stanley	65,306	(12,802)	Clearway Energy Inc 'A'	Goldman Sachs	(14,722)
(4,152)	Citizens Inc	Bank of America Merrill Lynch	(3,156)	(10,931)	Clearway Energy Inc 'A'	HSBC	(7,980)
(59,082)	Citizens Inc	Barclays Bank	(9,453)	(58,234)	Clearway Energy Inc 'A'	Morgan Stanley	(20,382)
(22,686)	Citizens Inc	HSBC	(10,209)	(11,066)	Clearway Energy Inc 'C'	Bank of America Merrill Lynch	(13,833)
(48,215)	Citizens Inc	Morgan Stanley	(7,714)	(14,890)	Clearway Energy Inc 'C'	Barclays Bank	(6,701)
4,280	Citrix Systems Inc	Bank of America Merrill Lynch	34,879	(14,890)	Clearway Energy Inc 'C'	HSBC	(3,238)
3,081	Citrix Systems Inc	Barclays Bank	22,707	26,743	Clearway Energy Inc 'C'	HSBC	15,778
1,138	Citrix Systems Inc	Goldman Sachs	(2,629)	(11,576)	Clearway Energy Inc 'C'	Morgan Stanley	(5,209)
4,367	Citrix Systems Inc	HSBC	(28,691)	1,002	Clearway Energy Inc 'C'	Morgan Stanley	451
494	Citrix Systems Inc	Morgan Stanley	3,641	92,893	Cleveland-Cliffs Inc	Bank of America Merrill Lynch	92,893
(7,126)	City Holding Co	Bank of America Merrill Lynch	(54,799)	(68,232)	Cleveland-Cliffs Inc	Barclays Bank	(28,657)
(2,712)	City Holding Co	Barclays Bank	(9,628)	5,418	Cleveland-Cliffs Inc	Barclays Bank	2,276
(27,407)	City Holding Co	Goldman Sachs	(210,760)	13,062	Cleveland-Cliffs Inc	Goldman Sachs	13,062
(2,119)	City Holding Co	HSBC	(9,625)	(21,745)	Cleveland-Cliffs Inc	Goldman Sachs	(21,745)
(14,428)	City Holding Co	Morgan Stanley	(51,219)	(70,467)	Cleveland-Cliffs Inc	HSBC	(43,265)
(117,653)	Civeo Corp	Bank of America Merrill Lynch	(5,294)	52,811	Cleveland-Cliffs Inc	HSBC	26,727
(11,457)	Civeo Corp	Goldman Sachs	(516)	50,829	Cleveland-Cliffs Inc	Morgan Stanley	21,348
(15,824)	Civeo Corp	Morgan Stanley	(949)	11,802	Clipper Realty Inc (REIT)	Bank of America Merrill Lynch	13,926
22,184	Civista Bancshares Inc	Bank of America Merrill Lynch	49,248	36,556	Clipper Realty Inc (REIT)	Barclays Bank	9,505
15,726	Civista Bancshares Inc	Barclays Bank	13,210	24,107	Clipper Realty Inc (REIT)	Goldman Sachs	28,446
17,972	Civista Bancshares Inc	Goldman Sachs	39,898	14,149	Clipper Realty Inc (REIT)	HSBC	20,516
20,084	Civista Bancshares Inc	HSBC	(15,063)	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)	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	46,536	Coca-Cola Co	Bank of America Merrill Lynch	155,896
9,318	Clorox Co	Goldman Sachs	(49,665)	(17,345)	Coca-Cola Co	Barclays Bank	(27,405)
16,536	Clorox Co	HSBC	8,723	(18,060)	Coca-Cola Co	Goldman Sachs	(60,501)
1,514	Clorox Co	Morgan Stanley	8,948	8,906	Coca-Cola Co	Goldman Sachs	29,835
7,532	Cloudera Inc	Barclays Bank	2,636	(6,839)	Coca-Cola Co	HSBC	(3,420)
(15,238)	Cloudera Inc	Goldman Sachs	(24,228)	29,885	Coca-Cola Co	HSBC	29,554
22,495	Cloudera Inc	HSBC	30,818	(82,796)	Coca-Cola Co	Morgan Stanley	(130,818)
(24,100)	Cloudera Inc	HSBC	(33,017)	(428)	Coca-Cola Consolidated Inc	Bank of America Merrill Lynch	(4,408)
(61,711)	Cloudera Inc	Morgan Stanley	(21,599)	(870)	Coca-Cola Consolidated Inc	Barclays Bank	(7,534)
3,291	Cloudflare Inc 'A'	Barclays Bank	2,139	(1,148)	Coca-Cola Consolidated Inc	Goldman Sachs	(17,874)
5,852	Cloudflare Inc 'A'	Goldman Sachs	(3,394)	(1,080)	Coca-Cola Consolidated Inc	HSBC	(4,633)
2,241	Cloudflare Inc 'A'	HSBC	521	(2,926)	Coca-Cola Consolidated Inc	Morgan Stanley	(25,340)
55,047	Cloudflare Inc 'A'	Morgan Stanley	35,781	6,277	Coca-Cola European Partners Plc	Bank of America Merrill Lynch	12,667
13,140	Clovis Oncology Inc	Barclays Bank	(1,840)	24,620	Coca-Cola European Partners Plc	Barclays Bank	44,070
4,396	Clovis Oncology Inc	HSBC	(9,451)	9,371	Coca-Cola European Partners Plc	Goldman Sachs	31,112
1,655	CME Group Inc	Bank of America Merrill Lynch	(1,400)	20,812	Coca-Cola European Partners Plc	HSBC	(19,980)
5,959	CME Group Inc	Barclays Bank	8,819	13,589	Coca-Cola European Partners Plc	Morgan Stanley	24,324
2,346	CME Group Inc	Goldman Sachs	(1,484)	(14,841)	Coca-Cola Femsa SAB de CV ADR	HSBC	(24,349)
5,246	CME Group Inc	HSBC	(6,712)	(7,379)	Coca-Cola Femsa SAB de CV ADR	Morgan Stanley	(9,740)
4,545	CME Group Inc	Morgan Stanley	6,727	(17,831)	Coda Octopus Group Inc	Barclays Bank	(19,436)
11,348	CMS Energy Corp	Bank of America Merrill Lynch	47,321	(9,400)	Coda Octopus Group Inc	Goldman Sachs	(9,024)
(1,303)	CMS Energy Corp	Bank of America Merrill Lynch	(5,434)	(3,489)	Coda Octopus Group Inc	HSBC	35
26,070	CMS Energy Corp	Barclays Bank	58,918	(2,093)	Coda Octopus Group Inc	Morgan Stanley	(2,281)
(2,513)	CMS Energy Corp	Barclays Bank	(5,679)	(19,773)	Codexis Inc	Bank of America Merrill Lynch	(29,066)
36,675	CMS Energy Corp	Goldman Sachs	152,331	(7,773)	Codexis Inc	Barclays Bank	(10,571)
(26,409)	CMS Energy Corp	Goldman Sachs	(99,881)	(6,734)	Codexis Inc	Goldman Sachs	(9,899)
12,953	CMS Energy Corp	HSBC	33,160	(21,533)	Codexis Inc	HSBC	(7,321)
(7,182)	CMS Energy Corp	HSBC	(18,386)	(12,795)	Codexis Inc	Morgan Stanley	(17,401)
41,206	CMS Energy Corp	Morgan Stanley	93,126	1,482	Co-Diagnostics Inc	Bank of America Merrill Lynch	(1,435)
(8,177)	CMS Energy Corp	Morgan Stanley	(18,480)	2,379	Co-Diagnostics Inc	Barclays Bank	(2,355)
11,454	CNA Financial Corp	Bank of America Merrill Lynch	51,085	(7,455)	Codorus Valley Bancorp Inc	Bank of America Merrill Lynch	(14,165)
1,635	CNA Financial Corp	Barclays Bank	1,324	(2,066)	Codorus Valley Bancorp Inc	Barclays Bank	(2,583)
21,724	CNA Financial Corp	Goldman Sachs	96,889	(7,920)	Codorus Valley Bancorp Inc	Goldman Sachs	(15,048)
569	CNA Financial Corp	Morgan Stanley	461	(6,145)	Codorus Valley Bancorp Inc	HSBC	(2,642)
(6,976)	CNB Financial Corp/PA	Barclays Bank	(10,952)	(4,860)	Codorus Valley Bancorp Inc	Morgan Stanley	(6,075)
(8,304)	CNB Financial Corp/PA	Goldman Sachs	(28,732)	(43,793)	Coeur Mining Inc	Barclays Bank	(12,262)
(8,772)	CNB Financial Corp/PA	Morgan Stanley	(13,772)	(25,442)	Coeur Mining Inc	HSBC	(41,216)
(26,804)	CNH Industrial NV	Barclays Bank	(14,809)	(31,999)	Coeur Mining Inc	Morgan Stanley	(8,960)
(13,969)	CNH Industrial NV	Goldman Sachs	(9,499)	11,336	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	25,279
(14,340)	CNH Industrial NV	Morgan Stanley	(9,751)	1,651	Cogent Communications Holdings Inc	Barclays Bank	3,054
9,971	CNO Financial Group Inc	Bank of America Merrill Lynch	22,834	649	Cogent Communications Holdings Inc	Goldman Sachs	1,705
22,137	CNO Financial Group Inc	Barclays Bank	27,671	5,645	Cogent Communications Holdings Inc	Morgan Stanley	10,443
126,887	CNO Financial Group Inc	Goldman Sachs	290,571	1,604	Cognex Corp	Bank of America Merrill Lynch	3,256
36,042	CNO Financial Group Inc	HSBC	25,297	(2,334)	Cognex Corp	Barclays Bank	5,648
32,937	CNO Financial Group Inc	Morgan Stanley	41,171	(5,382)	Cognex Corp	Goldman Sachs	(10,925)
(6,891)	CNX Resources Corp	Bank of America Merrill Lynch	(1,588)	486	Cognex Corp	Goldman Sachs	987
(3,183)	CNX Resources Corp	Barclays Bank	796	(4,367)	Cognex Corp	HSBC	(7,555)
(15,171)	CNX Resources Corp	Goldman Sachs	(5,917)	5,444	Cognex Corp	HSBC	12,432
(41,699)	CNX Resources Corp	Morgan Stanley	10,425	(5,183)	Cognex Corp	Morgan Stanley	12,543
59	Coastal Financial Corp	Bank of America Merrill Lynch	73	(4,228)	Cognizant Technology Solutions Corp 'A'	Barclays Bank	(6,427)
6,049	Coastal Financial Corp	Barclays Bank	4,053	24,897	Cognizant Technology Solutions Corp 'A'	Goldman Sachs	(53,978)
13,686	Coastal Financial Corp	HSBC	(4,106)	(13,495)	Cognizant Technology Solutions Corp 'A'	HSBC	56,544
26,146	Coastal Financial Corp	Morgan Stanley	17,518	(18,955)	Cognizant Technology Solutions Corp 'A'	Morgan Stanley	(28,812)
(6,461)	Coca-Cola Co	Bank of America Merrill Lynch	(21,644)	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)

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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)	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	8,419	CommVault Systems Inc	Morgan Stanley	22,058
(4,581)	Commerce Bancshares Inc	Goldman Sachs	(28,372)	(2,773)	Compass Minerals International Inc	Bank of America Merrill Lynch	(13,144)
(3,529)	Commerce Bancshares Inc	HSBC	(14,469)	(13,773)	Compass Minerals International Inc	Barclays Bank	14,462
1,513	Commerce Bancshares Inc	HSBC	6,313	(4,637)	Compass Minerals International Inc	Goldman Sachs	(18,019)
(2,504)	Commerce Bancshares Inc	Morgan Stanley	(8,614)	(8,586)	Compass Minerals International Inc	HSBC	(4,294)
7,069	Commerce Bancshares Inc	Morgan Stanley	17,347	(8,603)	Compass Minerals International Inc	Morgan Stanley	9,034
(17,465)	Commercial Metals Co	Bank of America Merrill Lynch	(40,693)	(4,892)	Computer Programs and Systems Inc	Barclays Bank	(3,058)
12,319	Commercial Metals Co	Bank of America Merrill Lynch	28,703	(16,365)	Computer Programs and Systems Inc	Goldman Sachs	(16,938)
41,627	Commercial Metals Co	Barclays Bank	39,129	(2,220)	Computer Programs and Systems Inc	HSBC	3,297
45,313	Commercial Metals Co	Goldman Sachs	105,580	(12,621)	Computer Programs and Systems Inc	Morgan Stanley	(7,888)
66,512	Commercial Metals Co	HSBC	59,232	(485)	comScore Inc	HSBC	(216)
57,876	Commercial Metals Co	Morgan Stanley	54,403	(66,647)	comScore Inc	Morgan Stanley	(32,657)
(9,169)	Commercial Vehicle Group Inc	Bank of America Merrill Lynch	(8,619)	13,815	Comstock Resources Inc	HSBC	(31,084)
(16,761)	Commercial Vehicle Group Inc	Barclays Bank	(10,057)	15,608	Comtech Telecommunications Corp	Bank of America Merrill Lynch	26,221
(8,404)	Commercial Vehicle Group Inc	Goldman Sachs	(7,900)	8,734	Comtech Telecommunications Corp	Barclays Bank	1,834
(90,609)	Commercial Vehicle Group Inc	HSBC	(36,244)	6,891	Comtech Telecommunications Corp	Goldman Sachs	11,577
(52,683)	Commercial Vehicle Group Inc	Morgan Stanley	(31,610)	10,425	Comtech Telecommunications Corp	HSBC	(11,885)
31,954	CommScope Holding Co Inc	Bank of America Merrill Lynch	40,497	13,316	Comtech Telecommunications Corp	Morgan Stanley	2,796
(2,215)	CommScope Holding Co Inc	Goldman Sachs	(2,924)	(8,696)	Conagra Brands Inc	Bank of America Merrill Lynch	2,435
6,786	CommScope Holding Co Inc	Goldman Sachs	4,757	31,971	Conagra Brands Inc	Bank of America Merrill Lynch	57,563
(2,288)	CommScope Holding Co Inc	HSBC	2,471	(9,926)	Conagra Brands Inc	Barclays Bank	(12,010)
46,592	CommScope Holding Co Inc	HSBC	54,730	(9,834)	Conagra Brands Inc	HSBC	(3,639)
(22,715)	CommScope Holding Co Inc	Morgan Stanley	(20,671)	(17,303)	Conagra Brands Inc	Morgan Stanley	(20,937)
(15,328)	Community Bank System Inc	Bank of America Merrill Lynch	(117,259)	3,677	Conagra Brands Inc	Morgan Stanley	4,449
(18,960)	Community Bank System Inc	Barclays Bank	(69,394)	(11,094)	Concert Pharmaceuticals Inc	Barclays Bank	(2,552)
(16,622)	Community Bank System Inc	Goldman Sachs	(126,081)	(13,854)	Concert Pharmaceuticals Inc	Goldman Sachs	(27,847)
(5,176)	Community Bank System Inc	HSBC	(3,313)	(9,925)	Concert Pharmaceuticals Inc	HSBC	(19,949)
(29,066)	Community Bank System Inc	Morgan Stanley	(106,381)	(15,111)	Concert Pharmaceuticals Inc	Morgan Stanley	(3,476)
36,667	Community Bankers Trust Corp	Bank of America Merrill Lynch	30,800	(6,801)	Concho Resources Inc	Bank of America Merrill Lynch	6,461
22,075	Community Bankers Trust Corp	Barclays Bank	5,960	(9,159)	Concho Resources Inc	Barclays Bank	23,081
29,709	Community Bankers Trust Corp	Goldman Sachs	24,956	(7,135)	Concho Resources Inc	Goldman Sachs	6,778
6,262	Community Bankers Trust Corp	HSBC	2,004	(485)	Concho Resources Inc	HSBC	2,585
51,249	Community Bankers Trust Corp	Morgan Stanley	13,837	(3,314)	Concho Resources Inc	Morgan Stanley	8,351
(1,642)	Community Financial Corp	Barclays Bank	(361)	(23,132)	Concrete Pumping Holdings Inc	Barclays Bank	(9,021)
(4,083)	Community Financial Corp	Goldman Sachs	(7,676)	(20,281)	Concrete Pumping Holdings Inc	Goldman Sachs	(14,400)
(5,345)	Community Financial Corp	HSBC	(5,024)	(16,150)	Concrete Pumping Holdings Inc	HSBC	(12,920)
(4,173)	Community Financial Corp	Morgan Stanley	(918)	(8,349)	Concrete Pumping Holdings Inc	Morgan Stanley	(3,256)
(16,309)	Community Health Systems Inc	Bank of America Merrill Lynch	(6,850)	61,935	Conduent Inc	Bank of America Merrill Lynch	41,496
(49,505)	Community Health Systems Inc	Barclays Bank	2,970	49,446	Conduent Inc	Barclays Bank	11,867
(29,780)	Community Health Systems Inc	HSBC	(7,241)	60,177	Conduent Inc	Goldman Sachs	40,319
(20,457)	Community Health Systems Inc	Morgan Stanley	1,227	42,331	Conduent Inc	HSBC	7,174
(7,932)	Community Healthcare Trust Inc (REIT)	Bank of America Merrill Lynch	(18,561)	76,012	Conduent Inc	Morgan Stanley	18,243
(6,550)	Community Healthcare Trust Inc (REIT)	Barclays Bank	12,183	(59,747)	Conformis Inc	Barclays Bank	(7,767)
(10,050)	Community Healthcare Trust Inc (REIT)	Goldman Sachs	(23,517)	(80,008)	Conformis Inc	Goldman Sachs	(7,193)
(7,160)	Community Healthcare Trust Inc (REIT)	HSBC	12,100	(88,743)	Conformis Inc	HSBC	(5,200)
(12,049)	Community Healthcare Trust Inc (REIT)	Morgan Stanley	22,411	(31,597)	Conformis Inc	Morgan Stanley	(4,108)
13,351	Community Trust Bancorp Inc	Bank of America Merrill Lynch	55,598	4,125	CONMED Corp	Barclays Bank	(1,733)
16,577	Community Trust Bancorp Inc	Barclays Bank	30,170	(1,196)	CONMED Corp	Barclays Bank	502
13,924	Community Trust Bancorp Inc	Goldman Sachs	59,734	(2,068)	CONMED Corp	Goldman Sachs	(11,105)
13,622	Community Trust Bancorp Inc	HSBC	26,359	(14,751)	CONMED Corp	HSBC	(46,940)
30,582	Community Trust Bancorp Inc	Morgan Stanley	55,659	2,866	CONMED Corp	Morgan Stanley	(1,204)
2,838	CommVault Systems Inc	Barclays Bank	7,436	(2,548)	CONMED Corp	Morgan Stanley	1,070
30,832	CommVault Systems Inc	Goldman Sachs	96,504	(6,702)	ConnectOne Bancorp Inc	Bank of America Merrill Lynch	(21,245)
9,046	CommVault Systems Inc	HSBC	(56,447)	(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)	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)	(15,220)	Contura Energy Inc	Goldman Sachs	(20,699)
(26,648)	ConnectOne Bancorp Inc	HSBC	2,265	(26,906)	Contura Energy Inc	HSBC	(24,215)
(6,252)	ConnectOne Bancorp Inc	Morgan Stanley	(6,877)	(10,965)	Contura Energy Inc	Morgan Stanley	(9,978)
(89,812)	Conn's Inc	Barclays Bank	(67,359)	(512)	Cooper Cos Inc	Barclays Bank	(10,246)
(1,635)	Conn's Inc	Goldman Sachs	(2,714)	(3,339)	Cooper Cos Inc	Goldman Sachs	(69,251)
4,187	ConocoPhillips	Bank of America Merrill Lynch	5,192	(5,992)	Cooper Cos Inc	HSBC	(76,338)
7,279	ConocoPhillips	Barclays Bank	(8,516)	(5,978)	Cooper Cos Inc	Morgan Stanley	(178,383)
(13,552)	ConocoPhillips	Barclays Bank	15,856	28,794	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	110,857
24,714	ConocoPhillips	Goldman Sachs	30,645	8,786	Cooper Tire & Rubber Co	Barclays Bank	5,974
(7,462)	ConocoPhillips	Goldman Sachs	(9,253)	14,556	Cooper Tire & Rubber Co	Goldman Sachs	56,041
4,799	ConocoPhillips	HSBC	(4,655)	6,495	Cooper Tire & Rubber Co	HSBC	17,017
(7,204)	ConocoPhillips	HSBC	4,824	11,393	Cooper Tire & Rubber Co	Morgan Stanley	7,747
7,078	ConocoPhillips	Morgan Stanley	(8,281)	13,382	Cooper-Standard Holdings Inc	Bank of America Merrill Lynch	18,735
(7,411)	ConocoPhillips	Morgan Stanley	8,671	3,554	Cooper-Standard Holdings Inc	Barclays Bank	4,265
33,189	Consolidated Communications Holdings Inc	HSBC	15,931	4,262	Cooper-Standard Holdings Inc	Goldman Sachs	5,967
15,489	Consolidated Communications Holdings Inc	Morgan Stanley	7,435	77	Cooper-Standard Holdings Inc	HSBC	(50)
34,192	Consolidated Edison Inc	Bank of America Merrill Lynch	97,939	15,494	Cooper-Standard Holdings Inc	Morgan Stanley	18,593
5,306	Consolidated Edison Inc	Barclays Bank	16,290	(2,278)	Copa Holdings SA 'A'	Bank of America Merrill Lynch	(14,511)
8,609	Consolidated Edison Inc	Goldman Sachs	25,773	(1,648)	Copa Holdings SA 'A'	Goldman Sachs	(10,498)
6,550	Consolidated Edison Inc	HSBC	(3,607)	(963)	Copa Holdings SA 'A'	Morgan Stanley	(3,062)
51,662	Consolidated Edison Inc	Morgan Stanley	158,603	333	Copart Inc	Barclays Bank	852
8,039	Consolidated Water Co Ltd	Bank of America Merrill Lynch	10,531	2,005	Copart Inc	Goldman Sachs	18,586
19,225	Consolidated Water Co Ltd	Barclays Bank	2,884	11,565	Copart Inc	HSBC	58,056
7,598	Consolidated Water Co Ltd	HSBC	3,495	12,361	Copart Inc	Morgan Stanley	31,644
29,412	Consolidated Water Co Ltd	Morgan Stanley	4,412	(23,230)	Corbus Pharmaceuticals Holdings Inc	Bank of America Merrill Lynch	(15,216)
(2,932)	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	(43,921)	(26,200)	Corbus Pharmaceuticals Holdings Inc	Barclays Bank	14,148
(1,245)	Constellation Brands Inc 'A'	Goldman Sachs	(18,650)	(49,047)	Corbus Pharmaceuticals Holdings Inc	Goldman Sachs	(32,126)
(176)	Constellation Brands Inc 'A'	HSBC	(1,304)	(3,243)	Corbus Pharmaceuticals Holdings Inc	HSBC	(3,032)
(4,192)	Constellation Brands Inc 'A'	Morgan Stanley	(4,862)	(3,160)	Corcept Therapeutics Inc	Barclays Bank	2,022
(897)	Constellation Pharmaceuticals Inc	Bank of America Merrill Lynch	8,459	43,234	Corcept Therapeutics Inc	Barclays Bank	(27,670)
806	Constellation Pharmaceuticals Inc	Barclays Bank	(2,402)	(11,172)	Corcept Therapeutics Inc	Goldman Sachs	(11,731)
(8,147)	Constellation Pharmaceuticals Inc	Barclays Bank	24,278	4,800	Corcept Therapeutics Inc	HSBC	8,064
(2,518)	Constellation Pharmaceuticals Inc	Goldman Sachs	23,745	11,328	Corcept Therapeutics Inc	Morgan Stanley	(7,250)
2,701	Constellation Pharmaceuticals Inc	HSBC	(29,248)	(5,020)	CoreCivic Inc (REIT)	Bank of America Merrill Lynch	(8,835)
(1,772)	Constellation Pharmaceuticals Inc	HSBC	26,669	(24,871)	CoreCivic Inc (REIT)	Barclays Bank	(12,933)
3,710	Constellation Pharmaceuticals Inc	Morgan Stanley	(11,056)	(26,407)	CoreCivic Inc (REIT)	Goldman Sachs	(46,476)
(1,312)	Construction Partners Inc 'A'	Bank of America Merrill Lynch	(2,755)	(41,058)	CoreCivic Inc (REIT)	HSBC	6,450
(9,660)	Construction Partners Inc 'A'	Barclays Bank	(8,887)	(52,903)	CoreCivic Inc (REIT)	Morgan Stanley	(27,510)
(15,851)	Construction Partners Inc 'A'	Goldman Sachs	(33,287)	(5,463)	CoreLogic Inc	Bank of America Merrill Lynch	(16,883)
(7,869)	Construction Partners Inc 'A'	HSBC	(315)	(3,050)	CoreLogic Inc	Barclays Bank	(5,246)
(28,083)	Construction Partners Inc 'A'	Morgan Stanley	(25,836)	(6,806)	CoreLogic Inc	Goldman Sachs	(38,930)
63,314	Consumer Portfolio Services Inc	Morgan Stanley	(6,648)	(38,802)	CoreLogic Inc	Morgan Stanley	(66,739)
9,491	Container Store Group Inc	Barclays Bank	5,600	9,852	Core-Mark Holding Co Inc	Morgan Stanley	15,172
32,874	Container Store Group Inc	Goldman Sachs	26,957	10,179	CorePoint Lodging Inc (REIT)	Bank of America Merrill Lynch	7,507
56,723	Container Store Group Inc	Morgan Stanley	33,467	29,171	CorePoint Lodging Inc (REIT)	Goldman Sachs	29,463
(20,947)	Contango Oil & Gas Co	Barclays Bank	4,189	6,747	CorePoint Lodging Inc (REIT)	HSBC	(1,282)
(50,068)	Contango Oil & Gas Co	Goldman Sachs	(1,001)	49,781	CorePoint Lodging Inc (REIT)	Morgan Stanley	25,886
(15,759)	Contango Oil & Gas Co	HSBC	(1,891)	(2,245)	CoreSite Realty Corp (REIT)	Barclays Bank	(5,725)
(9,659)	Contango Oil & Gas Co	Morgan Stanley	1,932	(5,877)	CoreSite Realty Corp (REIT)	HSBC	(9,756)
2,271	Continental Resources Inc	Bank of America Merrill Lynch	114	(5,415)	CoreSite Realty Corp (REIT)	Morgan Stanley	(13,808)
10,937	Continental Resources Inc	Barclays Bank	(12,249)	(17,383)	CorMedix Inc	Barclays Bank	(2,086)
13,337	Continental Resources Inc	Goldman Sachs	(7,684)	9,026	Cornerstone Building Brands Inc	Bank of America Merrill Lynch	10,290
38,002	Continental Resources Inc	HSBC	(82,464)	29,033	Cornerstone Building Brands Inc	Barclays Bank	13,065
59,813	Continental Resources Inc	Morgan Stanley	(58,529)	15,890	Cornerstone Building Brands Inc	Goldman Sachs	18,115

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2,100	Cornerstone Building Brands Inc	HSBC	1,281	(35,430)	Coty Inc 'A'	Goldman Sachs	(21,435)
28,856	Cornerstone Building Brands Inc	Morgan Stanley	12,985	36,561	Coty Inc 'A'	Goldman Sachs	22,667
(9,214)	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(30,932)	(10,165)	Coty Inc 'A'	HSBC	13,265
7,653	Cornerstone OnDemand Inc	Barclays Bank	16,837	(10,472)	Coty Inc 'A'	Morgan Stanley	(1,518)
(7,249)	Cornerstone OnDemand Inc	Barclays Bank	(15,948)	68,712	Coty Inc 'A'	Morgan Stanley	9,963
(31,096)	Cornerstone OnDemand Inc	Goldman Sachs	(108,836)	992	Coupa Software Inc	Barclays Bank	1,288
(24,674)	Cornerstone OnDemand Inc	HSBC	(36,271)	815	Coupa Software Inc	HSBC	16,925
4,710	Cornerstone OnDemand Inc	Morgan Stanley	10,362	(15,201)	Cousins Properties Inc (REIT)	Bank of America Merrill Lynch	(95,462)
(16,392)	Cornerstone OnDemand Inc	Morgan Stanley	(36,062)	(24,345)	Cousins Properties Inc (REIT)	Barclays Bank	(87,155)
(13,523)	Corning Inc	Bank of America Merrill Lynch	(43,138)	(33,704)	Cousins Properties Inc (REIT)	Goldman Sachs	(187,189)
(12,657)	Corning Inc	Barclays Bank	(18,479)	(51,368)	Cousins Properties Inc (REIT)	HSBC	(114,118)
(14,187)	Corning Inc	Goldman Sachs	(45,257)	(23,339)	Cousins Properties Inc (REIT)	Morgan Stanley	(83,554)
(36,801)	Corning Inc	HSBC	(44,897)	(69,288)	Covanta Holding Corp	Bank of America Merrill Lynch	(40,879)
(43,808)	Corning Inc	Morgan Stanley	(63,959)	(29,332)	Covanta Holding Corp	Barclays Bank	(4,986)
4,241	Corp America Airports SA	Goldman Sachs	(635)	(53,958)	Covanta Holding Corp	Goldman Sachs	(31,835)
7,451	Corp America Airports SA	Morgan Stanley	(1,403)	(149,613)	Covanta Holding Corp	HSBC	(103,233)
(24,555)	Corporate Office Properties Trust (REIT)	Barclays Bank	(30,694)	(85,002)	Covanta Holding Corp	Morgan Stanley	(14,450)
(8,071)	Corporate Office Properties Trust (REIT)	Goldman Sachs	(23,164)	10,280	Covenant Transportation Group Inc 'A'	Bank of America Merrill Lynch	48,008
(13,791)	Corporate Office Properties Trust (REIT)	HSBC	14,343	40,817	Covenant Transportation Group Inc 'A'	Barclays Bank	77,144
(34,356)	Corporate Office Properties Trust (REIT)	Morgan Stanley	(42,945)	10,428	Covenant Transportation Group Inc 'A'	Goldman Sachs	48,699
7,015	Corteva Inc	Bank of America Merrill Lynch	29,533	13,599	Covenant Transportation Group Inc 'A'	HSBC	53,308
6,040	Corteva Inc	Barclays Bank	14,738	29,579	Covenant Transportation Group Inc 'A'	Morgan Stanley	55,904
(16,758)	Corteva Inc	Barclays Bank	(12,505)	3,002	Covetrus Inc	Bank of America Merrill Lynch	9,546
13,875	Corteva Inc	Goldman Sachs	58,414	(5,743)	Covetrus Inc	Bank of America Merrill Lynch	1,699
(2,885)	Corteva Inc	Goldman Sachs	(7,859)	10,292	Covetrus Inc	Barclays Bank	(2,470)
(22,747)	Corteva Inc	HSBC	(22,747)	14,651	Covetrus Inc	Goldman Sachs	46,590
7,569	Corteva Inc	Morgan Stanley	18,468	7,751	Covetrus Inc	HSBC	27,594
(12,544)	Corteva Inc	Morgan Stanley	(30,607)	(2,720)	Covetrus Inc	Morgan Stanley	(40)
(5,194)	Cortexyme Inc	Barclays Bank	57,550	(17,169)	Covia Holdings Corp	Barclays Bank	312
(1,232)	Cortexyme Inc	HSBC	2,526	(45,670)	Covia Holdings Corp	HSBC	4,298
(2,754)	CorVel Corp	Barclays Bank	(25,282)	(18,556)	Cowen Inc 'A'	Barclays Bank	9,278
(4,558)	CorVel Corp	Goldman Sachs	(80,494)	(8,403)	Cowen Inc 'A'	Goldman Sachs	(7,983)
(3,028)	CorVel Corp	HSBC	(45,541)	(18,798)	Cowen Inc 'A'	HSBC	(21,994)
(4,416)	CorVel Corp	Morgan Stanley	(40,539)	(11,551)	Cowen Inc 'A'	Morgan Stanley	5,776
332	Corvus Pharmaceuticals Inc	Bank of America Merrill Lynch	10	22,002	CRA International Inc	Bank of America Merrill Lynch	82,067
50,658	Corvus Pharmaceuticals Inc	Goldman Sachs	1,520	1,811	CRA International Inc	HSBC	851
18,449	Cosan Ltd 'A'	Barclays Bank	8,118	3,079	Cracker Barrel Old Country Store Inc	Bank of America Merrill Lynch	33,598
9,503	Cosan Ltd 'A'	HSBC	8,458	(3,418)	Cracker Barrel Old Country Store Inc	Barclays Bank	(10,049)
6,358	Cosan Ltd 'A'	Morgan Stanley	2,798	2,069	Cracker Barrel Old Country Store Inc	Barclays Bank	6,083
(5,235)	Costamare Inc	Barclays Bank	(1,152)	(14,680)	Cracker Barrel Old Country Store Inc	HSBC	(154,728)
(27,525)	Costamare Inc	Goldman Sachs	(13,487)	5,832	Cracker Barrel Old Country Store Inc	HSBC	61,469
(4,332)	Costamare Inc	HSBC	347	(3,712)	Cracker Barrel Old Country Store Inc	Morgan Stanley	(10,913)
(72,797)	Costamare Inc	Morgan Stanley	(16,015)	(13,590)	Craft Brew Alliance Inc	Barclays Bank	(1,767)
(99)	CoStar Group Inc	Bank of America Merrill Lynch	(242)	(27,775)	Craft Brew Alliance Inc	Goldman Sachs	(694)
(489)	CoStar Group Inc	Barclays Bank	3,663	(28,107)	Craft Brew Alliance Inc	HSBC	16,583
(1,597)	CoStar Group Inc	Goldman Sachs	(3,897)	(46,882)	Craft Brew Alliance Inc	Morgan Stanley	(6,095)
(1,269)	CoStar Group Inc	HSBC	7,737	28,368	Crane Co	Bank of America Merrill Lynch	224,675
(3,723)	CoStar Group Inc	Morgan Stanley	27,885	16,248	Crane Co	Barclays Bank	56,056
586	Costco Wholesale Corp	Bank of America Merrill Lynch	1,641	20,613	Crane Co	Goldman Sachs	159,773
309	Costco Wholesale Corp	Barclays Bank	850	30,977	Crane Co	HSBC	45,536
4,669	Costco Wholesale Corp	Goldman Sachs	27,874	27,030	Crane Co	Morgan Stanley	93,253
3,276	Costco Wholesale Corp	HSBC	8,162	(3,835)	Crawford & Co 'A'	Bank of America Merrill Lynch	(2,339)
7,123	Costco Wholesale Corp	Morgan Stanley	10,177	(10,745)	Crawford & Co 'A'	Barclays Bank	(2,686)
(5,132)	Coty Inc 'A'	Bank of America Merrill Lynch	(3,105)	(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)	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)	(10,088)	CryoLife Inc	Barclays Bank	2,118
(3,304)	Crawford & Co 'B'	Bank of America Merrill Lynch	(2,759)	(8,393)	CryoLife Inc	Goldman Sachs	(4,197)
(10,912)	Crawford & Co 'B'	Goldman Sachs	(9,112)	(5,902)	CryoLife Inc	HSBC	(672)
(200)	Crawford & Co 'B'	Morgan Stanley	(55)	(16,175)	CryoLife Inc	Morgan Stanley	3,397
(41)	Credicorp Ltd	Bank of America Merrill Lynch	(149)	(56,606)	CryoPort Inc	Barclays Bank	(83,211)
3,320	Credicorp Ltd	Bank of America Merrill Lynch	12,052	(589)	CryoPort Inc	HSBC	(2,038)
989	Credicorp Ltd	Goldman Sachs	3,759	20,981	CSG Systems International Inc	Bank of America Merrill Lynch	59,376
569	Credicorp Ltd	HSBC	1,387	7,491	CSG Systems International Inc	Barclays Bank	300
(2,511)	Credicorp Ltd	HSBC	14,221	3,070	CSG Systems International Inc	Goldman Sachs	7,737
(6,676)	Credicorp Ltd	Morgan Stanley	(31,845)	30,237	CSG Systems International Inc	Morgan Stanley	1,209
980	Credicorp Ltd	Morgan Stanley	4,675	(2,334)	CSW Industrials Inc	Bank of America Merrill Lynch	(20,867)
(2,479)	Credit Acceptance Corp	Barclays Bank	(66,090)	(5,952)	CSW Industrials Inc	Barclays Bank	(34,938)
(734)	Credit Acceptance Corp	Goldman Sachs	(34,960)	(14,049)	CSW Industrials Inc	Goldman Sachs	(128,717)
(1,337)	Cree Inc	Bank of America Merrill Lynch	(13,958)	(7,235)	CSW Industrials Inc	HSBC	(39,575)
(5,236)	Cree Inc	Barclays Bank	(7,645)	(10,459)	CSW Industrials Inc	Morgan Stanley	(61,394)
(16,218)	Cree Inc	Goldman Sachs	(169,316)	(2,604)	CSX Corp	Bank of America Merrill Lynch	(22,446)
(14,716)	Cree Inc	HSBC	(96,243)	(1,971)	CSX Corp	Barclays Bank	2,396
(10,109)	Cree Inc	Morgan Stanley	(14,759)	(12,148)	CSX Corp	Goldman Sachs	(104,716)
8,515	Crinetics Pharmaceuticals Inc	Bank of America Merrill Lynch	(29,717)	(19,581)	CSX Corp	HSBC	(88,310)
1,422	Crinetics Pharmaceuticals Inc	Goldman Sachs	(4,963)	(18,480)	CSX Corp	Morgan Stanley	(38,624)
12,081	Crinetics Pharmaceuticals Inc	HSBC	(19,450)	2,012	CTO Realty Growth Inc	Bank of America Merrill Lynch	9,778
19,716	Crinetics Pharmaceuticals Inc	Morgan Stanley	(42,389)	1,927	CTO Realty Growth Inc	Barclays Bank	5,029
(1,193)	CRISPR Therapeutics AG	Bank of America Merrill Lynch	(2,326)	7,307	CTO Realty Growth Inc	Goldman Sachs	35,512
(1,971)	CRISPR Therapeutics AG	Barclays Bank	13,600	2,667	CTO Realty Growth Inc	HSBC	(987)
(3,892)	CRISPR Therapeutics AG	Goldman Sachs	(6,095)	5,918	CTO Realty Growth Inc	Morgan Stanley	15,446
(2,549)	CRISPR Therapeutics AG	HSBC	(23,451)	(46,831)	CTS Corp	Bank of America Merrill Lynch	(118,482)
(4,572)	CRISPR Therapeutics AG	Morgan Stanley	31,547	(17,127)	CTS Corp	Goldman Sachs	(43,331)
9,611	Crocs Inc	HSBC	33,735	(1,230)	CTS Corp	HSBC	1,021
35,587	Crocs Inc	Morgan Stanley	64,412	(15,292)	CTS Corp	Morgan Stanley	(7,646)
(51,822)	Cross Country Healthcare Inc	Bank of America Merrill Lynch	(43,530)	6,557	CubeSmart (REIT)	Bank of America Merrill Lynch	30,293
(3,748)	Cross Country Healthcare Inc	Morgan Stanley	(225)	(8,372)	CubeSmart (REIT)	Bank of America Merrill Lynch	(38,679)
(9,661)	CrossFirst Bankshares Inc	Barclays Bank	1,159	15,569	CubeSmart (REIT)	Barclays Bank	39,857
(38,325)	CrossFirst Bankshares Inc	Goldman Sachs	(37,175)	(3,545)	CubeSmart (REIT)	Barclays Bank	(9,075)
(137)	CrossFirst Bankshares Inc	HSBC	22	6,766	CubeSmart (REIT)	Goldman Sachs	31,259
(6,607)	CrossFirst Bankshares Inc	Morgan Stanley	793	(5,117)	CubeSmart (REIT)	Goldman Sachs	(19,204)
(2,136)	Crowdstrike Holdings Inc 'A'	Bank of America Merrill Lynch	(9,205)	4,236	CubeSmart (REIT)	HSBC	5,719
(1,361)	Crowdstrike Holdings Inc 'A'	Barclays Bank	(1,007)	33,089	CubeSmart (REIT)	Morgan Stanley	84,708
(2,256)	Crowdstrike Holdings Inc 'A'	Goldman Sachs	(13,130)	(21,979)	CubeSmart (REIT)	Morgan Stanley	(56,266)
(2,039)	Crowdstrike Holdings Inc 'A'	HSBC	(12,764)	(1,348)	Cubic Corp	Bank of America Merrill Lynch	(5,778)
(1,599)	Crowdstrike Holdings Inc 'A'	Morgan Stanley	(1,183)	(6,500)	Cubic Corp	Barclays Bank	(17,875)
3,714	Crown Castle International Corp (REIT)	Bank of America Merrill Lynch	68,635	(4,884)	Cubic Corp	Goldman Sachs	(39,365)
936	Crown Castle International Corp (REIT)	Barclays Bank	11,625	(7,543)	Cubic Corp	HSBC	(20,668)
(687)	Crown Castle International Corp (REIT)	Goldman Sachs	(12,696)	(23,698)	Cubic Corp	Morgan Stanley	(65,170)
728	Crown Castle International Corp (REIT)	Goldman Sachs	13,453	4,874	Cue Biopharma Inc	Bank of America Merrill Lynch	4,460
(8,618)	Crown Castle International Corp (REIT)	HSBC	(94,109)	11,940	Cue Biopharma Inc	HSBC	(6,715)
2,537	Crown Castle International Corp (REIT)	HSBC	31,990	1,294	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	7,028
(8,501)	Crown Castle International Corp (REIT)	Morgan Stanley	(105,582)	1,083	Cullen/Frost Bankers Inc	Barclays Bank	6,601
1,509	Crown Castle International Corp (REIT)	Morgan Stanley	18,742	(7,543)	Cullen/Frost Bankers Inc	Barclays Bank	(45,975)
(8,770)	Crown Holdings Inc	Bank of America Merrill Lynch	(48,323)	4,314	Cullen/Frost Bankers Inc	Goldman Sachs	44,887
(10,760)	Crown Holdings Inc	Barclays Bank	(30,236)	10,990	Cullen/Frost Bankers Inc	HSBC	65,295
(15,615)	Crown Holdings Inc	Goldman Sachs	(72,724)	1,550	Cullen/Frost Bankers Inc	Morgan Stanley	7,012
(28,580)	Crown Holdings Inc	HSBC	(65,329)	(6,766)	Cullen/Frost Bankers Inc	Morgan Stanley	(41,239)
(19,535)	Crown Holdings Inc	Morgan Stanley	(54,894)	17,241	Culp Inc	Barclays Bank	31,723
(3,465)	CryoLife Inc	Bank of America Merrill Lynch	(1,733)	16,792	Culp Inc	Goldman Sachs	42,652

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

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

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(22,836)	DHI Group Inc	Goldman Sachs	5,024	(423)	Digital Realty Trust Inc (REIT)	HSBC	503
(7,065)	DHI Group Inc	HSBC	1,908	1,002	Digital Realty Trust Inc (REIT)	Morgan Stanley	8,076
(21,654)	DHI Group Inc	Morgan Stanley	4,114	(1,410)	Digital Realty Trust Inc (REIT)	Morgan Stanley	(8,287)
6,298	DHT Holdings Inc	HSBC	(4,975)	(88,944)	Digital Turbine Inc	Barclays Bank	(21,347)
30,874	DHT Holdings Inc	Morgan Stanley	7,410	(39,947)	Digital Turbine Inc	HSBC	(23,968)
3,480	Diamond Hill Investment Group Inc	Bank of America Merrill Lynch	8,317	(7,801)	Digital Turbine Inc	Morgan Stanley	(1,872)
5,296	Diamond Hill Investment Group Inc	Barclays Bank	2,012	1,137	Dillard's Inc 'A'	Bank of America Merrill Lynch	4,116
1,691	Diamond Hill Investment Group Inc	Goldman Sachs	4,041	2,745	Dillard's Inc 'A'	Barclays Bank	6,286
3,429	Diamond Hill Investment Group Inc	HSBC	(9,361)	4,165	Dillard's Inc 'A'	Goldman Sachs	15,077
3,195	Diamond Hill Investment Group Inc	Morgan Stanley	1,214	4,354	Dillard's Inc 'A'	HSBC	5,268
15,820	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	1,172	1,624	Dillard's Inc 'A'	Morgan Stanley	3,719
14,039	Diamond Offshore Drilling Inc	Goldman Sachs	1,040	(18,353)	Dime Community Bancshares Inc	Bank of America Merrill Lynch	(30,869)
(12,563)	Diamond S Shipping Inc	Barclays Bank	(7,412)	(40,733)	Dime Community Bancshares Inc	Barclays Bank	(39,918)
(16,927)	Diamond S Shipping Inc	Goldman Sachs	(15,775)	(28,260)	Dime Community Bancshares Inc	Goldman Sachs	(49,172)
(6,807)	Diamond S Shipping Inc	HSBC	(498)	(26,484)	Dime Community Bancshares Inc	HSBC	(2,530)
(2,209)	Diamond S Shipping Inc	Morgan Stanley	(1,303)	(27,138)	Dime Community Bancshares Inc	Morgan Stanley	(26,595)
(2,577)	Diamondback Energy Inc	Bank of America Merrill Lynch	(9,226)	(3,396)	Dine Brands Global Inc	Goldman Sachs	(33,994)
(1,000)	Diamondback Energy Inc	Barclays Bank	580	(10,056)	Dine Brands Global Inc	HSBC	(66,738)
3,767	Diamondback Energy Inc	Barclays Bank	(2,185)	(7,496)	Dine Brands Global Inc	Morgan Stanley	(20,989)
(4,522)	Diamondback Energy Inc	Goldman Sachs	(16,189)	(9,964)	Diodes Inc	Bank of America Merrill Lynch	(47,374)
1,586	Diamondback Energy Inc	Goldman Sachs	(165)	(17,468)	Diodes Inc	Barclays Bank	(11,703)
(2,356)	Diamondback Energy Inc	HSBC	(660)	(22,376)	Diodes Inc	Goldman Sachs	(100,996)
10,811	Diamondback Energy Inc	HSBC	3,549	(8,902)	Diodes Inc	HSBC	14,778
(8,188)	Diamondback Energy Inc	Morgan Stanley	4,749	(11,512)	Diodes Inc	Morgan Stanley	(7,713)
1,308	Diamondback Energy Inc	Morgan Stanley	(759)	(3,078)	Discover Financial Services	Bank of America Merrill Lynch	(30,527)
144,470	DiamondRock Hospitality Co (REIT)	HSBC	51,287	5,404	Discover Financial Services	Bank of America Merrill Lynch	51,474
30,993	DiamondRock Hospitality Co (REIT)	Morgan Stanley	4,184	9,741	Discover Financial Services	Barclays Bank	81,045
(8,568)	Dicerna Pharmaceuticals Inc	Barclays Bank	19,192	(1,170)	Discover Financial Services	HSBC	(7,102)
(6,886)	Dicerna Pharmaceuticals Inc	Goldman Sachs	5,578	7,308	Discover Financial Services	HSBC	45,953
(18,853)	Dicerna Pharmaceuticals Inc	HSBC	(377)	(12,479)	Discover Financial Services	Morgan Stanley	(103,825)
(28,668)	Dicerna Pharmaceuticals Inc	Morgan Stanley	64,216	7,754	Discovery Inc 'A'	Bank of America Merrill Lynch	8,684
1,700	Dick's Sporting Goods Inc	Barclays Bank	4,811	20,168	Discovery Inc 'A'	Barclays Bank	26,118
4,192	Dick's Sporting Goods Inc	Goldman Sachs	29,889	10,574	Discovery Inc 'A'	HSBC	5,340
8,052	Dick's Sporting Goods Inc	HSBC	41,146	34,022	Discovery Inc 'A'	Morgan Stanley	44,058
6,171	Dick's Sporting Goods Inc	Morgan Stanley	17,464	(15,132)	DISH Network Corp 'A'	Barclays Bank	(18,915)
(777)	Dick's Sporting Goods Inc	Morgan Stanley	(2,199)	19,363	DISH Network Corp 'A'	HSBC	98,364
(13,060)	Diebold Nixdorf Inc	Bank of America Merrill Lynch	(7,183)	(17,751)	DISH Network Corp 'A'	HSBC	(90,175)
(7,857)	Diebold Nixdorf Inc	Barclays Bank	1,257	20,942	DISH Network Corp 'A'	Morgan Stanley	26,178
(1,663)	Diebold Nixdorf Inc	Goldman Sachs	(915)	(24,764)	Diversified Healthcare Trust (REIT)	Bank of America Merrill Lynch	(28,602)
(3,835)	Diebold Nixdorf Inc	HSBC	422	(28,486)	Diversified Healthcare Trust (REIT)	Barclays Bank	(21,934)
(45,054)	Diebold Nixdorf Inc	Morgan Stanley	7,209	(40,002)	Diversified Healthcare Trust (REIT)	Goldman Sachs	(46,202)
(15,657)	Digi International Inc	Barclays Bank	3,836	(21,853)	Diversified Healthcare Trust (REIT)	HSBC	(8,741)
(15,289)	Digi International Inc	Goldman Sachs	(4,892)	(86,154)	Diversified Healthcare Trust (REIT)	Morgan Stanley	(66,339)
(2,070)	Digi International Inc	HSBC	2,774	(7,305)	DMC Global Inc	Bank of America Merrill Lynch	(28,124)
(2,150)	Digi International Inc	Morgan Stanley	527	(4,151)	DMC Global Inc	Barclays Bank	(4,400)
(4,532)	Digimarc Corp	Bank of America Merrill Lynch	(6,209)	(16,682)	DMC Global Inc	Goldman Sachs	(64,226)
(1,694)	Digimarc Corp	Barclays Bank	(1,372)	(4,624)	DMC Global Inc	HSBC	(9,618)
(18,802)	Digimarc Corp	Goldman Sachs	(25,759)	2,045	DocuSign Inc	Bank of America Merrill Lynch	22,188
(5,840)	Digimarc Corp	HSBC	(1,226)	4,499	DocuSign Inc	Goldman Sachs	16,352
(4,059)	Digimarc Corp	Morgan Stanley	(3,288)	282	DocuSign Inc	HSBC	3,443
409	Digital Realty Trust Inc (REIT)	Barclays Bank	3,297	7,958	DocuSign Inc	Morgan Stanley	31,421
(1,758)	Digital Realty Trust Inc (REIT)	Barclays Bank	(14,169)	(2,455)	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	(16,669)
782	Digital Realty Trust Inc (REIT)	Goldman Sachs	10,244	(28)	Dolby Laboratories Inc 'A'	Barclays Bank	(47)
(294)	Digital Realty Trust Inc (REIT)	Goldman Sachs	(3,851)	(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)	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)	4,207	Douglas Dynamics Inc	Barclays Bank	9,718
(28,033)	Dolby Laboratories Inc 'A'	Morgan Stanley	(47,095)	11,685	Douglas Dynamics Inc	Goldman Sachs	67,890
1,852	Dollar General Corp	Bank of America Merrill Lynch	16,001	11,887	Douglas Dynamics Inc	HSBC	39,566
6,071	Dollar General Corp	Barclays Bank	70,910	10,266	Douglas Dynamics Inc	Morgan Stanley	23,714
5,852	Dollar General Corp	Goldman Sachs	50,561	55,716	Douglas Emmett Inc (REIT)	Bank of America Merrill Lynch	225,093
4,608	Dollar General Corp	HSBC	61,365	16,429	Douglas Emmett Inc (REIT)	Barclays Bank	27,272
9,186	Dollar General Corp	Morgan Stanley	107,292	25,964	Douglas Emmett Inc (REIT)	Goldman Sachs	104,894
(23,422)	Dollar Tree Inc	Bank of America Merrill Lynch	(258,281)	45,236	Douglas Emmett Inc (REIT)	HSBC	(6,772)
(6,077)	Dollar Tree Inc	Barclays Bank	(90,365)	68,008	Douglas Emmett Inc (REIT)	Morgan Stanley	112,893
(4,242)	Dollar Tree Inc	Goldman Sachs	(91,203)	(4,689)	Dova Pharmaceuticals Inc*	HSBC	(2,532)
(4,722)	Dollar Tree Inc	HSBC	(87,451)	(13,309)	Dover Corp	Bank of America Merrill Lynch	(155,848)
(3,073)	Dollar Tree Inc	Morgan Stanley	(45,696)	(5,959)	Dover Corp	Barclays Bank	(40,998)
(17,036)	Dominion Energy Inc	Bank of America Merrill Lynch	(80,893)	(25,489)	Dover Corp	Goldman Sachs	(298,476)
(3,569)	Dominion Energy Inc	Barclays Bank	(9,525)	(21,212)	Dover Corp	HSBC	(93,757)
(18,127)	Dominion Energy Inc	Goldman Sachs	(86,390)	(15,450)	Dover Corp	Morgan Stanley	(106,296)
(19,694)	Dominion Energy Inc	HSBC	(96,501)	(39,653)	Dow Inc	Barclays Bank	(89,616)
(55,722)	Dominion Energy Inc	Morgan Stanley	(155,464)	(15,332)	Dow Inc	Goldman Sachs	(62,603)
2,213	Domino's Pizza Inc	Bank of America Merrill Lynch	(5,124)	(5,354)	Dow Inc	HSBC	(21,684)
2,197	Domino's Pizza Inc	Barclays Bank	2,593	(37,125)	Dow Inc	Morgan Stanley	(83,902)
(2,345)	Domo Inc 'B'	HSBC	(8,208)	15,517	DR Horton Inc	Bank of America Merrill Lynch	140,584
(8,942)	Domo Inc 'B'	Morgan Stanley	6,170	(59,020)	DR Horton Inc	Barclays Bank	(130,434)
1,635	Domtar Corp	Bank of America Merrill Lynch	1,390	11,441	DR Horton Inc	Goldman Sachs	103,655
3,197	Domtar Corp	Barclays Bank	1,567	19,664	DR Horton Inc	HSBC	131,356
45,812	Domtar Corp	Morgan Stanley	22,448	25,613	DR Horton Inc	Morgan Stanley	56,605
8,818	Donaldson Co Inc	Bank of America Merrill Lynch	44,531	(15,031)	DR Horton Inc	Morgan Stanley	(33,219)
17,216	Donaldson Co Inc	Barclays Bank	35,465	1,474	DraftKings Inc 'A'	Bank of America Merrill Lynch	13,546
20,874	Donaldson Co Inc	Goldman Sachs	105,414	2,127	DraftKings Inc 'A'	Goldman Sachs	20,144
19,966	Donaldson Co Inc	HSBC	50,514	10,871	DraftKings Inc 'A'	HSBC	138,053
20,739	Donaldson Co Inc	Morgan Stanley	42,723	30,372	DraftKings Inc 'A'	Morgan Stanley	279,088
(3,889)	Donegal Group Inc 'A'	Bank of America Merrill Lynch	(3,850)	4,992	Dril-Quip Inc	Bank of America Merrill Lynch	19,469
(29,920)	Donegal Group Inc 'A'	Barclays Bank	(898)	3,185	Dril-Quip Inc	Barclays Bank	7,007
(5,997)	Donegal Group Inc 'A'	Goldman Sachs	(5,937)	2,339	Dril-Quip Inc	Goldman Sachs	9,122
(8,184)	Donegal Group Inc 'A'	HSBC	(3,818)	(3,784)	Dril-Quip Inc	Goldman Sachs	(14,758)
(6,775)	Donegal Group Inc 'A'	Morgan Stanley	(203)	(3,686)	Dril-Quip Inc	HSBC	(5,345)
2,939	Donnelley Financial Solutions Inc	Bank of America Merrill Lynch	3,968	958	Dril-Quip Inc	HSBC	1,389
31,032	Donnelley Financial Solutions Inc	Barclays Bank	24,826	(2,900)	Dril-Quip Inc	Morgan Stanley	(6,380)
14,835	Donnelley Financial Solutions Inc	Goldman Sachs	20,027	831	Dril-Quip Inc	Morgan Stanley	1,828
3,191	Donnelley Financial Solutions Inc	HSBC	511	(55,186)	Drive Shack Inc	Bank of America Merrill Lynch	(38,078)
40,906	Donnelley Financial Solutions Inc	Morgan Stanley	32,725	(8,700)	Drive Shack Inc	Barclays Bank	1,740
24,470	Dorian LPG Ltd	Barclays Bank	7,586	(91,890)	Drive Shack Inc	Goldman Sachs	(63,404)
10,059	Dorian LPG Ltd	Goldman Sachs	6,136	(12,083)	Drive Shack Inc	HSBC	(6,525)
9,735	Dorian LPG Ltd	HSBC	(3,991)	(61,008)	Drive Shack Inc	Morgan Stanley	12,202
7,004	Dorian LPG Ltd	Morgan Stanley	2,171	(14,109)	Dropbox Inc 'A'	Bank of America Merrill Lynch	1,270
(1,008)	Dorman Products Inc	Bank of America Merrill Lynch	1,597	(21,045)	Dropbox Inc 'A'	Barclays Bank	(2,006)
1,994	Dorman Products Inc	Bank of America Merrill Lynch	140	27,477	Dropbox Inc 'A'	Goldman Sachs	(2,473)
(433)	Dorman Products Inc	Barclays Bank	156	(2,093)	Dropbox Inc 'A'	Goldman Sachs	188
4,732	Dorman Products Inc	Barclays Bank	(1,704)	(6,455)	Dropbox Inc 'A'	HSBC	(5,414)
5,408	Dorman Products Inc	Goldman Sachs	379	6,626	Dropbox Inc 'A'	Morgan Stanley	4,075
(593)	Dorman Products Inc	Goldman Sachs	216	(1,763)	Dropbox Inc 'A'	Morgan Stanley	(1,084)
(1,682)	Dorman Products Inc	HSBC	(4,603)	4,965	DSP Group Inc	Bank of America Merrill Lynch	4,022
3,165	Dorman Products Inc	HSBC	11,172	26,752	DSP Group Inc	Barclays Bank	2,140
(5,174)	Dorman Products Inc	Morgan Stanley	1,863	26,525	DSP Group Inc	Goldman Sachs	21,485
1,004	Dorman Products Inc	Morgan Stanley	(361)	38,485	DSP Group Inc	HSBC	33,097
13,200	Douglas Dynamics Inc	Bank of America Merrill Lynch	76,692	34,404	DSP Group Inc	Morgan Stanley	2,752

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2,252	DTE Energy Co	Bank of America Merrill Lynch	20,043	14,725	Dycom Industries Inc	HSBC	151,520
(12,395)	DTE Energy Co	Bank of America Merrill Lynch	(55,412)	(8,464)	Dynatrace Inc	HSBC	(60,433)
4,846	DTE Energy Co	Barclays Bank	20,014	(9,674)	Dynatrace Inc	Morgan Stanley	(13,157)
(7,369)	DTE Energy Co	Barclays Bank	(26,427)	26,669	Dynavox Technologies Corp	Bank of America Merrill Lynch	17,735
3,533	DTE Energy Co	Goldman Sachs	31,444	12,485	Dynavox Technologies Corp	Goldman Sachs	8,303
(2,232)	DTE Energy Co	Goldman Sachs	(1,166)	29,805	Dynavox Technologies Corp	Morgan Stanley	2,533
14,479	DTE Energy Co	HSBC	72,250	(13,287)	Dynex Capital Inc (REIT)	Bank of America Merrill Lynch	(5,315)
21,157	DTE Energy Co	Morgan Stanley	87,378	(4,848)	Dynex Capital Inc (REIT)	Barclays Bank	436
(7,477)	Ducommun Inc	Bank of America Merrill Lynch	(42,395)	(5,888)	Dynex Capital Inc (REIT)	Goldman Sachs	(2,355)
(7,218)	Ducommun Inc	Barclays Bank	(4,042)	(50,329)	Dynex Capital Inc (REIT)	HSBC	19,423
(1,482)	Ducommun Inc	Goldman Sachs	(8,403)	(51,527)	Dynex Capital Inc (REIT)	Morgan Stanley	4,637
(1,993)	Ducommun Inc	Morgan Stanley	(1,116)	(4,287)	Eagle Bancorp Inc	Bank of America Merrill Lynch	(14,075)
(20,002)	Duke Energy Corp	Bank of America Merrill Lynch	(76,807)	(2,049)	Eagle Bancorp Inc	Barclays Bank	(2,664)
(73,323)	Duke Energy Corp	Barclays Bank	(131,981)	(34,506)	Eagle Bancorp Inc	Goldman Sachs	(130,806)
(11,072)	Duke Energy Corp	HSBC	(35,984)	(13,679)	Eagle Bancorp Inc	HSBC	(485)
(29,450)	Duke Energy Corp	Morgan Stanley	(53,010)	(39,589)	Eagle Bancorp Inc	Morgan Stanley	(51,466)
(9,599)	Duke Realty Corp (REIT)	Bank of America Merrill Lynch	(37,148)	(47,421)	Eagle Bulk Shipping Inc	Barclays Bank	474
(16,349)	Duke Realty Corp (REIT)	Barclays Bank	(23,216)	(67,829)	Eagle Bulk Shipping Inc	Goldman Sachs	(27,132)
29,859	Duke Realty Corp (REIT)	Barclays Bank	42,400	(32,392)	Eagle Bulk Shipping Inc	Morgan Stanley	324
(21,166)	Duke Realty Corp (REIT)	Goldman Sachs	(81,912)	(6,804)	Eagle Materials Inc	Bank of America Merrill Lynch	(88,928)
15,167	Duke Realty Corp (REIT)	Goldman Sachs	24,226	(6,641)	Eagle Materials Inc	Barclays Bank	(3,984)
(6,085)	Duke Realty Corp (REIT)	HSBC	(4,746)	(9,719)	Eagle Materials Inc	Goldman Sachs	(123,031)
1,431	Duke Realty Corp (REIT)	HSBC	616	(7,522)	Eagle Materials Inc	HSBC	(57,147)
(34,640)	Duke Realty Corp (REIT)	Morgan Stanley	(49,189)	(30,067)	Eagle Materials Inc	Morgan Stanley	(18,041)
4,939	Duke Realty Corp (REIT)	Morgan Stanley	(200)	1,315	Eagle Pharmaceuticals Inc	Bank of America Merrill Lynch	(2,012)
14,039	Duluth Holdings Inc 'B'	Barclays Bank	1,825	3,507	Eagle Pharmaceuticals Inc	Barclays Bank	(7,154)
14,897	Duluth Holdings Inc 'B'	Goldman Sachs	16,759	2,531	Eagle Pharmaceuticals Inc	Goldman Sachs	(3,872)
35,509	Duluth Holdings Inc 'B'	HSBC	14,914	7,621	Eagle Pharmaceuticals Inc	HSBC	(30,408)
35,194	Duluth Holdings Inc 'B'	Morgan Stanley	4,575	637	Eagle Pharmaceuticals Inc	Morgan Stanley	(1,299)
858	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	251	(58,469)	Earthstone Energy Inc 'A'	Bank of America Merrill Lynch	(42,682)
(21,506)	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	(36,990)	(9,210)	Earthstone Energy Inc 'A'	Barclays Bank	(1,382)
331	Dunkin' Brands Group Inc	Barclays Bank	116	(21,323)	Earthstone Energy Inc 'A'	Goldman Sachs	(15,566)
(695)	Dunkin' Brands Group Inc	Goldman Sachs	498	(9,283)	Earthstone Energy Inc 'A'	Morgan Stanley	(1,392)
3,943	Dunkin' Brands Group Inc	HSBC	(3,921)	22,027	East West Bancorp Inc	Bank of America Merrill Lynch	73,790
8,139	Dunkin' Brands Group Inc	Morgan Stanley	2,849	(9,562)	East West Bancorp Inc	Barclays Bank	(14,439)
(7,663)	DuPont de Nemours Inc	Bank of America Merrill Lynch	(30,395)	677	East West Bancorp Inc	Goldman Sachs	2,268
(19,576)	DuPont de Nemours Inc	Barclays Bank	(22,317)	(8,162)	East West Bancorp Inc	Goldman Sachs	(8,717)
(29,011)	DuPont de Nemours Inc	Goldman Sachs	(97,881)	2,465	East West Bancorp Inc	HSBC	222
(5,704)	DuPont de Nemours Inc	HSBC	(16,541)	(23,741)	East West Bancorp Inc	HSBC	(79,501)
(31,175)	DuPont de Nemours Inc	Morgan Stanley	(34,294)	(971)	East West Bancorp Inc	Morgan Stanley	(1,466)
24,115	DXC Technology Co	Bank of America Merrill Lynch	(15,433)	7,537	Easterly Government Properties Inc (REIT)	Bank of America Merrill Lynch	13,943
5,856	DXC Technology Co	Barclays Bank	(4,919)	2,747	Easterly Government Properties Inc (REIT)	Barclays Bank	989
31,259	DXC Technology Co	Goldman Sachs	(20,006)	18,472	Easterly Government Properties Inc (REIT)	Goldman Sachs	34,173
15,283	DXC Technology Co	HSBC	(46,002)	1,836	Easterly Government Properties Inc (REIT)	HSBC	2,591
41,235	DXC Technology Co	Morgan Stanley	(34,637)	58,382	Easterly Government Properties Inc (REIT)	Morgan Stanley	21,017
5,242	DXP Enterprises Inc	Bank of America Merrill Lynch	19,762	(3,876)	Eastern Co	Bank of America Merrill Lynch	(9,845)
5,609	DXP Enterprises Inc	Barclays Bank	10,377	(405)	Eastern Co	Barclays Bank	(304)
15,807	DXP Enterprises Inc	Goldman Sachs	59,592	(3,446)	Eastern Co	Goldman Sachs	(8,753)
7,321	DXP Enterprises Inc	HSBC	10,762	(2,590)	Eastern Co	HSBC	(3,626)
29,533	DXP Enterprises Inc	Morgan Stanley	54,636	(1,315)	Eastern Co	Morgan Stanley	(986)
14,589	Dyadic International Inc	Bank of America Merrill Lynch	438	16,636	EastGroup Properties Inc (REIT)	Bank of America Merrill Lynch	331,223
7,549	Dyadic International Inc	Barclays Bank	151	918	EastGroup Properties Inc (REIT)	Barclays Bank	8,124
2,937	Dyadic International Inc	Goldman Sachs	88	15,384	EastGroup Properties Inc (REIT)	Goldman Sachs	293,585
7,962	Dyadic International Inc	Morgan Stanley	159	16,956	EastGroup Properties Inc (REIT)	HSBC	150,561

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30,718	EastGroup Properties Inc (REIT)	Morgan Stanley	271,854	6,870	Ecolab Inc	HSBC	77,339
1,583	Eastman Chemical Co	Bank of America Merrill Lynch	12,078	6,323	Ecolab Inc	Morgan Stanley	51,975
(22,610)	Eastman Chemical Co	Bank of America Merrill Lynch	(172,514)	(7,781)	Edgewell Personal Care Co	Bank of America Merrill Lynch	(32,758)
(12,145)	Eastman Chemical Co	Barclays Bank	(25,990)	(1,753)	Edgewell Personal Care Co	Barclays Bank	(2,542)
3,050	Eastman Chemical Co	Goldman Sachs	23,272	(4,293)	Edgewell Personal Care Co	Goldman Sachs	(18,074)
(6,691)	Eastman Chemical Co	Goldman Sachs	(51,052)	(10,231)	Edgewell Personal Care Co	HSBC	(11,254)
11,754	Eastman Chemical Co	HSBC	59,593	(14,133)	Edgewell Personal Care Co	Morgan Stanley	(20,493)
(7,487)	Eastman Chemical Co	HSBC	(50,932)	(13,999)	Edison International	Bank of America Merrill Lynch	(25,618)
23,300	Eastman Chemical Co	Morgan Stanley	49,862	(15,577)	Edison International	Goldman Sachs	(28,506)
(2,218)	Eastman Chemical Co	Morgan Stanley	(4,747)	(4,017)	Edison International	HSBC	(2,932)
(90,026)	Eastman Kodak Co	Barclays Bank	6,302	(4,638)	Edison International	Morgan Stanley	(6,261)
4,784	Eaton Corp Plc	Bank of America Merrill Lynch	45,926	2,096	Editas Medicine Inc	Bank of America Merrill Lynch	2,138
(2,005)	Eaton Corp Plc	Bank of America Merrill Lynch	4,147	(3,221)	Editas Medicine Inc	Barclays Bank	907
16,231	Eaton Corp Plc	Barclays Bank	75,312	11,524	Editas Medicine Inc	Barclays Bank	(32,267)
(12,375)	Eaton Corp Plc	Barclays Bank	(57,420)	20,668	Editas Medicine Inc	Goldman Sachs	21,081
9,756	Eaton Corp Plc	Goldman Sachs	93,658	(6,927)	Editas Medicine Inc	Goldman Sachs	2,501
(4,726)	Eaton Corp Plc	Goldman Sachs	(45,370)	4,358	Editas Medicine Inc	HSBC	11,287
11,000	Eaton Corp Plc	HSBC	11,660	11,911	Editas Medicine Inc	Morgan Stanley	(33,351)
(16,725)	Eaton Corp Plc	HSBC	(40,773)	4,301	Edwards Lifesciences Corp	Bank of America Merrill Lynch	44,343
11,818	Eaton Corp Plc	Morgan Stanley	54,836	3,644	Edwards Lifesciences Corp	Barclays Bank	16,252
(3,593)	Eaton Corp Plc	Morgan Stanley	(16,672)	2,729	Edwards Lifesciences Corp	Goldman Sachs	25,461
(5,180)	Eaton Vance Corp	Bank of America Merrill Lynch	(13,631)	10,906	Edwards Lifesciences Corp	Morgan Stanley	47,272
(1,635)	Eaton Vance Corp	Barclays Bank	210	(20,121)	eGain Corp	Barclays Bank	(1,408)
(7,636)	Eaton Vance Corp	Goldman Sachs	(21,075)	(9,579)	eGain Corp	Goldman Sachs	(2,682)
7,903	Eaton Vance Corp	Goldman Sachs	21,812	(15,984)	eGain Corp	HSBC	6,553
(5,595)	Eaton Vance Corp	HSBC	4,252	(8,389)	eGain Corp	Morgan Stanley	(587)
5,578	Eaton Vance Corp	HSBC	(4,239)	(870)	eHealth Inc	Bank of America Merrill Lynch	(7,486)
(3,300)	Eaton Vance Corp	Morgan Stanley	(2,178)	(1,730)	eHealth Inc	Barclays Bank	5,861
17,098	Eaton Vance Corp	Morgan Stanley	11,285	(470)	eHealth Inc	Goldman Sachs	(1,158)
35,839	eBay Inc	Bank of America Merrill Lynch	81,947	(416)	eHealth Inc	HSBC	(5,183)
18,659	eBay Inc	Goldman Sachs	42,911	(6,841)	eHealth Inc	Morgan Stanley	34,342
5,237	eBay Inc	Morgan Stanley	5,132	1,299	Eidos Therapeutics Inc	Bank of America Merrill Lynch	10,158
(2,877)	Ebix Inc	Bank of America Merrill Lynch	(6,683)	6,280	Eidos Therapeutics Inc	Barclays Bank	17,710
(6,898)	Ebix Inc	Barclays Bank	(9,105)	3,490	Eidos Therapeutics Inc	Goldman Sachs	27,292
(41,529)	Ebix Inc	Goldman Sachs	(185,635)	1,852	Eidos Therapeutics Inc	HSBC	8,964
(8,839)	Ebix Inc	HSBC	(9,104)	2,287	Eidos Therapeutics Inc	Morgan Stanley	6,449
(5,668)	Ebix Inc	Morgan Stanley	(7,482)	20,341	Eiger BioPharmaceuticals Inc	Bank of America Merrill Lynch	3,458
22,558	Echo Global Logistics Inc	Bank of America Merrill Lynch	120,685	19,766	Eiger BioPharmaceuticals Inc	Goldman Sachs	3,360
4,950	Echo Global Logistics Inc	Barclays Bank	7,376	4,976	Eiger BioPharmaceuticals Inc	HSBC	8,608
33,265	Echo Global Logistics Inc	Goldman Sachs	177,968	(2,411)	El Paso Electric Co	Goldman Sachs	410
38,538	Echo Global Logistics Inc	HSBC	140,087	2,411	El Paso Electric Co	Morgan Stanley	(96)
33,496	Echo Global Logistics Inc	Morgan Stanley	49,909	(25,718)	El Pollo Loco Holdings Inc	Bank of America Merrill Lynch	(16,717)
866	EchoStar Corp 'A'	Bank of America Merrill Lynch	3,343	(9,114)	El Pollo Loco Holdings Inc	Barclays Bank	(1,003)
(6,826)	EchoStar Corp 'A'	Bank of America Merrill Lynch	(26,348)	(29,596)	El Pollo Loco Holdings Inc	Goldman Sachs	(19,525)
(10,071)	EchoStar Corp 'A'	Barclays Bank	(11,078)	(24,777)	El Pollo Loco Holdings Inc	HSBC	4,708
10,185	EchoStar Corp 'A'	Goldman Sachs	39,314	(35,492)	El Pollo Loco Holdings Inc	Morgan Stanley	(3,904)
(13,108)	EchoStar Corp 'A'	Goldman Sachs	(50,597)	98	Elah Holdings Inc	Bank of America Merrill Lynch	343
10,749	EchoStar Corp 'A'	HSBC	2,580	87	Elah Holdings Inc	Morgan Stanley	608
(5,594)	EchoStar Corp 'A'	HSBC	(13,087)	11,902	Elanco Animal Health Inc	Bank of America Merrill Lynch	23,690
10,728	EchoStar Corp 'A'	Morgan Stanley	11,801	(247)	Elanco Animal Health Inc	Barclays Bank	(548)
(5,059)	EchoStar Corp 'A'	Morgan Stanley	(5,565)	35,429	Elanco Animal Health Inc	Barclays Bank	78,652
6,534	Ecolab Inc	Bank of America Merrill Lynch	91,280	(24,634)	Elanco Animal Health Inc	HSBC	(32,517)
12,621	Ecolab Inc	Barclays Bank	61,391	11,709	Elanco Animal Health Inc	HSBC	15,456
7,562	Ecolab Inc	Goldman Sachs	91,417	(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)	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)	3,790	Emergent BioSolutions Inc	HSBC	6,618
(6,706)	Elastic NV	Barclays Bank	5,499	(1,865)	Emergent BioSolutions Inc	Morgan Stanley	3,208
(12,102)	Elastic NV	Goldman Sachs	(134,209)	3,522	Emergent BioSolutions Inc	Morgan Stanley	(6,058)
(6,155)	Elastic NV	Morgan Stanley	5,047	(11,866)	Emerson Electric Co	Bank of America Merrill Lynch	(82,824)
1,568	Eldorado Resorts Inc	Bank of America Merrill Lynch	(2,408)	(9,581)	Emerson Electric Co	Barclays Bank	(38,803)
19,850	Eldorado Resorts Inc	Barclays Bank	11,315	(13,747)	Emerson Electric Co	Goldman Sachs	(95,954)
5,947	Eldorado Resorts Inc	Goldman Sachs	64,822	(25,803)	Emerson Electric Co	HSBC	(112,198)
2,194	Electronic Arts Inc	Bank of America Merrill Lynch	6,275	(70,460)	Emerson Electric Co	Morgan Stanley	(285,363)
(1,257)	Electronic Arts Inc	Barclays Bank	(1,471)	(102,669)	Empire State Realty Trust Inc 'A' (REIT)	Bank of America Merrill Lynch	(14,374)
(648)	Electronic Arts Inc	Goldman Sachs	(1,853)	38,957	Empire State Realty Trust Inc 'A' (REIT)	Bank of America Merrill Lynch	5,454
3,282	Electronic Arts Inc	HSBC	14,342	28,125	Empire State Realty Trust Inc 'A' (REIT)	Goldman Sachs	3,938
(1,337)	Electronic Arts Inc	HSBC	(5,843)	40,276	Empire State Realty Trust Inc 'A' (REIT)	HSBC	(52,762)
7,947	Electronic Arts Inc	Morgan Stanley	9,298	(78,022)	Empire State Realty Trust Inc 'A' (REIT)	Morgan Stanley	1,560
(10,493)	Electronic Arts Inc	Morgan Stanley	(12,277)	60,985	Empire State Realty Trust Inc 'A' (REIT)	Morgan Stanley	(1,220)
(7,942)	Element Solutions Inc	Bank of America Merrill Lynch	(9,530)	6,241	Employers Holdings Inc	Bank of America Merrill Lynch	16,976
(16,267)	Element Solutions Inc	Barclays Bank	(1,301)	10,070	Employers Holdings Inc	Goldman Sachs	27,390
(59,753)	Element Solutions Inc	Goldman Sachs	(49,848)	5,789	Employers Holdings Inc	Morgan Stanley	(521)
(32,354)	Element Solutions Inc	HSBC	(20,707)	108	Enanta Pharmaceuticals Inc	Bank of America Merrill Lynch	(631)
(131,130)	Element Solutions Inc	Morgan Stanley	(10,490)	674	Enanta Pharmaceuticals Inc	Barclays Bank	(3,532)
39,876	Elevate Credit Inc	Goldman Sachs	2,393	6,013	Enanta Pharmaceuticals Inc	Goldman Sachs	(30,907)
50,314	Elevate Credit Inc	HSBC	(25,660)	16,700	Enanta Pharmaceuticals Inc	HSBC	(23,714)
44,912	Elevate Credit Inc	Morgan Stanley	(1,347)	11,303	Enanta Pharmaceuticals Inc	Morgan Stanley	(56,305)
3,795	elf Beauty Inc	Bank of America Merrill Lynch	10,740	(2,382)	Enbridge Inc	Bank of America Merrill Lynch	(2,037)
7,313	elf Beauty Inc	Barclays Bank	(1,828)	(7,770)	Encompass Health Corp	Bank of America Merrill Lynch	(42,325)
26,468	elf Beauty Inc	HSBC	82,845	(6,998)	Encompass Health Corp	Barclays Bank	4,827
25,446	elf Beauty Inc	Morgan Stanley	(6,362)	(8,423)	Encompass Health Corp	Goldman Sachs	(34,718)
(11,888)	Eli Lilly and Co	Bank of America Merrill Lynch	85,593	(17,044)	Encompass Health Corp	HSBC	(87,435)
(2,945)	Eli Lilly and Co	Barclays Bank	(2,853)	(16,669)	Encompass Health Corp	Morgan Stanley	1,000
(909)	Eli Lilly and Co	Goldman Sachs	6,545	5,380	Encore Capital Group Inc	Goldman Sachs	6,241
(17,562)	Eli Lilly and Co	HSBC	30,515	1,029	Encore Capital Group Inc	HSBC	56
(10,908)	Eli Lilly and Co	Morgan Stanley	(9,490)	764	Encore Capital Group Inc	Morgan Stanley	183
(26,322)	Ellington Residential Mortgage REIT (REIT)	Bank of America Merrill Lynch	(12,898)	14,973	Encore Wire Corp	Barclays Bank	33,689
(27,062)	Ellington Residential Mortgage REIT (REIT)	Morgan Stanley	(2,165)	9,098	Encore Wire Corp	Goldman Sachs	40,395
(6,350)	Eloxx Pharmaceuticals Inc	Barclays Bank	127	17,683	Encore Wire Corp	HSBC	24,403
(12,181)	Eloxx Pharmaceuticals Inc	Goldman Sachs	(11,450)	7,864	Encore Wire Corp	Morgan Stanley	17,694
(6,669)	Eloxx Pharmaceuticals Inc	Morgan Stanley	133	(16,458)	Endo International Plc	Barclays Bank	(987)
16,998	Embraer SA ADR	Goldman Sachs	11,389	(40,204)	Endo International Plc	Goldman Sachs	(4,422)
16,787	Embraer SA ADR	HSBC	(5,036)	(26,039)	Endo International Plc	HSBC	4,296
17,401	Embraer SA ADR	Morgan Stanley	6,264	13,111	Endurance International Group Holdings Inc	Bank of America Merrill Lynch	12,193
39,177	EMCOR Group Inc	Bank of America Merrill Lynch	281,885	39,168	Endurance International Group Holdings Inc	Barclays Bank	12,142
33,941	EMCOR Group Inc	Barclays Bank	74,331	80,380	Endurance International Group Holdings Inc	HSBC	72,342
29,930	EMCOR Group Inc	Goldman Sachs	207,338	16,865	Endurance International Group Holdings Inc	Morgan Stanley	5,228
30,147	EMCOR Group Inc	HSBC	57,987	(2,383)	Energizer Holdings Inc	Bank of America Merrill Lynch	(5,195)
9,079	EMCOR Group Inc	Morgan Stanley	13,689	(4,192)	Energizer Holdings Inc	Barclays Bank	2,180
113,617	Emerald Holding Inc	Bank of America Merrill Lynch	82,940	(2,194)	Energizer Holdings Inc	Goldman Sachs	(4,783)
24,804	Emerald Holding Inc	Barclays Bank	6,201	(27,407)	Energizer Holdings Inc	HSBC	(75,917)
18,445	Emerald Holding Inc	Goldman Sachs	13,465	(7,356)	Energizer Holdings Inc	Morgan Stanley	3,825
11,899	Emerald Holding Inc	Morgan Stanley	2,975	8,989	Energous Corp	Barclays Bank	90
(686)	Emergent BioSolutions Inc	Bank of America Merrill Lynch	329	59,804	Energous Corp	Morgan Stanley	598
1,178	Emergent BioSolutions Inc	Bank of America Merrill Lynch	(565)	32,196	Energy Fuels Inc	Barclays Bank	322
3,888	Emergent BioSolutions Inc	Barclays Bank	(5,700)	38,556	Energy Fuels Inc	Goldman Sachs	771
(2,321)	Emergent BioSolutions Inc	Goldman Sachs	1,114	17,257	Energy Fuels Inc	HSBC	(2,071)
3,673	Emergent BioSolutions Inc	Goldman Sachs	(1,763)	64,312	Energy Fuels Inc	Morgan Stanley	643
(1,343)	Emergent BioSolutions Inc	HSBC	(2,874)	(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)	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	(11,336)	Entergy Corp	Bank of America Merrill Lynch	(77,085)
(5,941)	Energy Recovery Inc	Goldman Sachs	(2,614)	5,398	Entergy Corp	Bank of America Merrill Lynch	22,368
(17,004)	Energy Recovery Inc	HSBC	5,020	(5,220)	Entergy Corp	Barclays Bank	(19,940)
(53,419)	Energy Recovery Inc	Morgan Stanley	2,671	(6,769)	Entergy Corp	Goldman Sachs	(45,099)
(17,227)	Enerpac Tool Group Corp	Goldman Sachs	(57,710)	(14,021)	Entergy Corp	HSBC	(94,922)
(21,104)	Enerpac Tool Group Corp	HSBC	(38,620)	5,876	Entergy Corp	HSBC	39,781
(99,318)	Enerpac Tool Group Corp	Morgan Stanley	(110,243)	(16,049)	Entergy Corp	Morgan Stanley	(61,307)
(14,807)	EnerSys	Bank of America Merrill Lynch	(85,880)	27,495	Entergy Corp	Morgan Stanley	104,683
(15,603)	EnerSys	Barclays Bank	5,689	9,569	Enterprise Bancorp Inc	Bank of America Merrill Lynch	16,554
(24,312)	EnerSys	Goldman Sachs	(119,752)	1,922	Enterprise Bancorp Inc	Barclays Bank	1,826
(27,327)	EnerSys	HSBC	(48,339)	10,756	Enterprise Bancorp Inc	Goldman Sachs	18,608
(35,047)	EnerSys	Morgan Stanley	4,206	1,482	Enterprise Bancorp Inc	HSBC	3,952
16,856	EnLink Midstream LLC (Unit)	Bank of America Merrill Lynch	11,294	11,683	Enterprise Bancorp Inc	Morgan Stanley	11,099
9,421	EnLink Midstream LLC (Unit)	HSBC	5,370	(10,321)	Enterprise Financial Services Corp	Bank of America Merrill Lynch	(45,722)
54,166	EnLink Midstream LLC (Unit)	Morgan Stanley	(542)	(19,381)	Enterprise Financial Services Corp	Barclays Bank	(48,259)
107,780	Ennis Inc	Bank of America Merrill Lynch	188,615	(6,514)	Enterprise Financial Services Corp	Goldman Sachs	(28,857)
1,257	Ennis Inc	Barclays Bank	603	(14,155)	Enterprise Financial Services Corp	HSBC	2,548
800	Ennis Inc	Goldman Sachs	1,400	(15,344)	Enterprise Financial Services Corp	Morgan Stanley	(38,207)
4,862	Ennis Inc	HSBC	2,917	17,267	Entravision Communications Corp 'A'	Barclays Bank	345
8,986	Ennis Inc	Morgan Stanley	4,313	58,818	Entravision Communications Corp 'A'	HSBC	10,587
1,764	Enova International Inc	Bank of America Merrill Lynch	4,710	39,218	Entravision Communications Corp 'A'	Morgan Stanley	784
3,252	Enova International Inc	Barclays Bank	2,764	12,426	Envista Holdings Corp	Bank of America Merrill Lynch	58,278
17,991	Enova International Inc	HSBC	(1,439)	(11,344)	Envista Holdings Corp	Bank of America Merrill Lynch	4,911
7,088	Enova International Inc	Morgan Stanley	6,025	7,897	Envista Holdings Corp	Barclays Bank	12,793
(3,199)	Enphase Energy Inc	Bank of America Merrill Lynch	4,559	13,837	Envista Holdings Corp	Goldman Sachs	64,896
(2,643)	Enphase Energy Inc	Goldman Sachs	3,766	11,295	Envista Holdings Corp	HSBC	32,981
(25,065)	Enphase Energy Inc	HSBC	8,271	9,682	Envista Holdings Corp	Morgan Stanley	15,685
(2,734)	Enphase Energy Inc	Morgan Stanley	(1,449)	(78,630)	Enzo Biochem Inc	Barclays Bank	18,085
6,763	EnPro Industries Inc	Bank of America Merrill Lynch	24,482	(7,457)	Enzo Biochem Inc	Goldman Sachs	(671)
11,229	EnPro Industries Inc	Barclays Bank	7,973	(7,486)	Enzo Biochem Inc	HSBC	150
3,119	EnPro Industries Inc	Goldman Sachs	11,291	(21,006)	Enzo Biochem Inc	Morgan Stanley	4,831
15,823	EnPro Industries Inc	HSBC	(3,323)	2,493	EOG Resources Inc	Bank of America Merrill Lynch	6,257
7,815	EnPro Industries Inc	Morgan Stanley	5,549	5,314	EOG Resources Inc	HSBC	(6,135)
13,078	Ensign Group Inc	Barclays Bank	13,863	64,790	EOG Resources Inc	Morgan Stanley	(135,411)
9,794	Ensign Group Inc	Goldman Sachs	58,079	1,855	EPAM Systems Inc	Bank of America Merrill Lynch	27,185
14,813	Ensign Group Inc	HSBC	102,358	1,942	EPAM Systems Inc	Barclays Bank	18,017
(321)	Enstar Group Ltd	Barclays Bank	(2,199)	2,062	EPAM Systems Inc	Goldman Sachs	33,178
(722)	Enstar Group Ltd	Goldman Sachs	(12,317)	2,014	EPAM Systems Inc	HSBC	19,657
(3,603)	Enstar Group Ltd	HSBC	1,513	6,240	EPAM Systems Inc	Morgan Stanley	59,966
(10,517)	Enstar Group Ltd	Morgan Stanley	(72,041)	5,720	Epizyme Inc	Bank of America Merrill Lynch	2,517
6,717	Entegris Inc	Bank of America Merrill Lynch	25,323	11,619	Epizyme Inc	Barclays Bank	(4,880)
(8,999)	Entegris Inc	Bank of America Merrill Lynch	(28,823)	13,511	Epizyme Inc	Goldman Sachs	5,945
5,674	Entegris Inc	Barclays Bank	4,482	2,041	Epizyme Inc	HSBC	1,735
(2,573)	Entegris Inc	Barclays Bank	(2,033)	13,595	Epizyme Inc	Morgan Stanley	(5,710)
3,681	Entegris Inc	Goldman Sachs	13,877	18,345	ePlus Inc	Barclays Bank	(70,261)
(9,211)	Entegris Inc	Goldman Sachs	(34,725)	5,263	ePlus Inc	Goldman Sachs	25,894
5,288	Entegris Inc	HSBC	13,696	10,127	ePlus Inc	HSBC	(6,988)
(2,187)	Entegris Inc	HSBC	(7,742)	13,004	ePlus Inc	Morgan Stanley	(49,805)
(2,578)	Entegris Inc	Morgan Stanley	(2,037)	(5,882)	EPR Properties (REIT)	Barclays Bank	(12,293)
32,973	Entercom Communications Corp 'A'	Bank of America Merrill Lynch	21,103	19,308	EPR Properties (REIT)	Goldman Sachs	138,825
21,722	Entercom Communications Corp 'A'	Barclays Bank	1,303	(1,167)	EPR Properties (REIT)	Goldman Sachs	(8,391)
41,142	Entercom Communications Corp 'A'	Goldman Sachs	26,331	4,056	EPR Properties (REIT)	HSBC	19,672
12,280	Entercom Communications Corp 'A'	HSBC	7,736	(7,910)	EPR Properties (REIT)	HSBC	(38,364)
56,220	Entercom Communications Corp 'A'	Morgan Stanley	3,373	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

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

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

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

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2,858	Ferrari NV	Barclays Bank	24,064	(29,425)	First BanCorp	Barclays Bank	(2,943)
974	Ferrari NV	HSBC	9,090	(98,709)	First BanCorp	Goldman Sachs	(72,058)
1,996	Ferrari NV	Morgan Stanley	16,806	(14,599)	First BanCorp	HSBC	2,336
22,272	Ferro Corp	Bank of America Merrill Lynch	24,276	(52,150)	First BanCorp	Morgan Stanley	(5,215)
6,269	Ferro Corp	Barclays Bank	1,567	3,433	First Bancorp Inc	Bank of America Merrill Lynch	8,617
41,763	Ferro Corp	Goldman Sachs	45,522	8,301	First Bancorp Inc	Barclays Bank	10,625
9,085	Ferro Corp	HSBC	16,353	4,274	First Bancorp Inc	Goldman Sachs	10,728
63,729	Ferro Corp	Morgan Stanley	15,932	7,227	First Bancorp Inc	HSBC	(650)
(13,151)	Fiat Chrysler Automobiles NV	Goldman Sachs	(13,677)	10,868	First Bancorp Inc	Morgan Stanley	11,813
(18,460)	Fiat Chrysler Automobiles NV	Morgan Stanley	(13,660)	(7,834)	First Bancorp/Southern Pines NC	Bank of America Merrill Lynch	(29,613)
9,981	FibroGen Inc	Bank of America Merrill Lynch	(13,566)	(4,959)	First Bancorp/Southern Pines NC	Barclays Bank	(11,505)
(1,574)	FibroGen Inc	Barclays Bank	3,337	(27,868)	First Bancorp/Southern Pines NC	Goldman Sachs	(105,341)
19,148	FibroGen Inc	Barclays Bank	(40,594)	(14,025)	First Bancorp/Southern Pines NC	HSBC	(6,311)
11,785	FibroGen Inc	Goldman Sachs	(16,941)	(24,689)	First Bancorp/Southern Pines NC	Morgan Stanley	(57,278)
(453)	FibroGen Inc	HSBC	779	(60)	First Bancshares Inc	Goldman Sachs	(211)
1,265	FibroGen Inc	HSBC	(3,317)	(8,549)	First Bancshares Inc	HSBC	(12,909)
(13,603)	FibroGen Inc	Morgan Stanley	28,838	(44,596)	First Bancshares Inc	Morgan Stanley	(52,623)
22,670	FibroGen Inc	Morgan Stanley	(48,060)	40,949	First Bank/Hamilton NJ	Bank of America Merrill Lynch	30,712
(24)	Fidelity D&D Bancorp Inc	Barclays Bank	(27)	16,484	First Bank/Hamilton NJ	Barclays Bank	2,308
(1,224)	Fidelity D&D Bancorp Inc	Morgan Stanley	(1,401)	14,967	First Bank/Hamilton NJ	Goldman Sachs	11,225
2,008	Fidelity National Financial Inc	Barclays Bank	6,506	2,987	First Bank/Hamilton NJ	HSBC	388
(7,224)	Fidelity National Financial Inc	Barclays Bank	(8,156)	7,120	First Bank/Hamilton NJ	Morgan Stanley	997
6,064	Fidelity National Financial Inc	Goldman Sachs	34,444	(5,932)	First Busey Corp	Bank of America Merrill Lynch	(15,216)
(2,017)	Fidelity National Financial Inc	Goldman Sachs	(5,953)	(38,329)	First Busey Corp	Barclays Bank	(47,336)
3,688	Fidelity National Financial Inc	HSBC	17,887	(36,620)	First Busey Corp	Goldman Sachs	(90,053)
5,945	Fidelity National Financial Inc	Morgan Stanley	19,262	(40,880)	First Busey Corp	HSBC	(39,724)
(11,733)	Fidelity National Financial Inc	Morgan Stanley	(38,015)	(41,429)	First Busey Corp	Morgan Stanley	(51,165)
1,037	Fidelity National Information Services Inc	Bank of America Merrill Lynch	5,278	15,221	First Business Financial Services Inc	Bank of America Merrill Lynch	25,267
1,469	Fidelity National Information Services Inc	Barclays Bank	(2,832)	7,542	First Business Financial Services Inc	Barclays Bank	1,886
26,744	Fidelity National Information Services Inc	Goldman Sachs	136,127	12,761	First Business Financial Services Inc	Goldman Sachs	21,183
19,593	Fidelity National Information Services Inc	Morgan Stanley	22,532	13,145	First Business Financial Services Inc	HSBC	2,103
12,332	Fiesta Restaurant Group Inc	Bank of America Merrill Lynch	6,289	1,930	First Business Financial Services Inc	Morgan Stanley	483
3,182	Fiesta Restaurant Group Inc	HSBC	1,273	(547)	First Capital Inc	Bank of America Merrill Lynch	(5,339)
19,245	Fiesta Restaurant Group Inc	Morgan Stanley	(5,389)	(2,373)	First Capital Inc	Barclays Bank	(3,465)
34,938	Fifth Third Bancorp	Bank of America Merrill Lynch	118,090	(13,203)	First Choice Bancorp	Bank of America Merrill Lynch	(9,770)
18,910	Fifth Third Bancorp	Barclays Bank	35,740	(3,463)	First Choice Bancorp	Barclays Bank	(1,420)
26,854	Fifth Third Bancorp	Goldman Sachs	90,767	(300)	First Choice Bancorp	Goldman Sachs	(222)
38,540	Fifth Third Bancorp	HSBC	62,847	(3,316)	First Choice Bancorp	Morgan Stanley	(1,360)
27,051	Fifth Third Bancorp	Morgan Stanley	51,126	(818)	First Citizens BancShares Inc 'A'	Bank of America Merrill Lynch	(44,154)
(17,953)	Financial Institutions Inc	Bank of America Merrill Lynch	(48,294)	528	First Citizens BancShares Inc 'A'	Barclays Bank	17,524
(1,214)	Financial Institutions Inc	Barclays Bank	(194)	(518)	First Citizens BancShares Inc 'A'	Barclays Bank	(17,192)
(18,754)	Financial Institutions Inc	Goldman Sachs	(50,448)	221	First Citizens BancShares Inc 'A'	Goldman Sachs	12,948
(9,697)	Financial Institutions Inc	Morgan Stanley	(1,552)	(1,027)	First Citizens BancShares Inc 'A'	Goldman Sachs	(58,242)
(26,184)	FireEye Inc	Bank of America Merrill Lynch	(8,117)	1,216	First Citizens BancShares Inc 'A'	HSBC	25,645
(52,153)	FireEye Inc	Barclays Bank	11,474	(282)	First Citizens BancShares Inc 'A'	HSBC	(5,947)
(8,610)	FireEye Inc	Goldman Sachs	(2,669)	2,083	First Citizens BancShares Inc 'A'	Morgan Stanley	69,135
(10,701)	FireEye Inc	HSBC	5,779	(1,941)	First Citizens BancShares Inc 'A'	Morgan Stanley	(64,422)
(57,067)	FireEye Inc	Morgan Stanley	12,555	(83,808)	First Commonwealth Financial Corp	Bank of America Merrill Lynch	(90,513)
10,048	First American Financial Corp	Barclays Bank	7,737	(4,816)	First Commonwealth Financial Corp	Barclays Bank	(1,589)
(1,744)	First American Financial Corp	Barclays Bank	(1,343)	(52,724)	First Commonwealth Financial Corp	Goldman Sachs	(56,942)
(5,216)	First American Financial Corp	HSBC	(16,639)	(72,970)	First Commonwealth Financial Corp	HSBC	12,133
726	First American Financial Corp	Morgan Stanley	559	(43,926)	First Commonwealth Financial Corp	Morgan Stanley	(14,496)
(8,650)	First American Financial Corp	Morgan Stanley	(6,661)	6,554	First Community Bankshares Inc	Bank of America Merrill Lynch	19,596
(42,882)	First BanCorp	Bank of America Merrill Lynch	(31,304)	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)	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	(11,667)	First Internet Bancorp	Morgan Stanley	(23,567)
57,119	First Community Bankshares Inc	HSBC	(11,205)	3,802	First Interstate BancSystem Inc 'A'	Bank of America Merrill Lynch	11,824
32,533	First Community Bankshares Inc	Morgan Stanley	41,642	54,625	First Interstate BancSystem Inc 'A'	Barclays Bank	82,522
2,437	First Community Corp/SC	Barclays Bank	(902)	1,757	First Interstate BancSystem Inc 'A'	Goldman Sachs	3,550
16,312	First Community Corp/SC	Goldman Sachs	(5,872)	20,065	First Interstate BancSystem Inc 'A'	HSBC	(14,985)
28,408	First Community Corp/SC	Morgan Stanley	(10,511)	6,722	First Interstate BancSystem Inc 'A'	Morgan Stanley	10,554
97,421	First Defiance Financial Corp	Bank of America Merrill Lynch	233,882	(48,074)	First Merchants Corp	Bank of America Merrill Lynch	(226,452)
9,159	First Defiance Financial Corp	Barclays Bank	6,045	(51,146)	First Merchants Corp	Barclays Bank	(150,369)
2,463	First Defiance Financial Corp	HSBC	(222)	(17,539)	First Merchants Corp	HSBC	(23,892)
10,043	First Defiance Financial Corp	Morgan Stanley	4,307	(15,724)	First Merchants Corp	Morgan Stanley	(46,229)
(23,508)	First Financial Bancorp	Bank of America Merrill Lynch	(36,320)	(79,031)	First Mid Bancshares Inc	Bank of America Merrill Lynch	(183,352)
(53,965)	First Financial Bancorp	Barclays Bank	(58,552)	(34,032)	First Mid Bancshares Inc	Goldman Sachs	(78,954)
(11,009)	First Financial Bancorp	Goldman Sachs	(17,009)	(2,689)	First Mid Bancshares Inc	HSBC	484
(8,432)	First Financial Bancorp	HSBC	8,458	(13,824)	First Mid Bancshares Inc	Morgan Stanley	(17,695)
(29,603)	First Financial Bancorp	Morgan Stanley	(32,119)	(79,163)	First Midwest Bancorp Inc	Bank of America Merrill Lynch	(147,345)
(14,508)	First Financial Bankshares Inc	Bank of America Merrill Lynch	(56,842)	(58,420)	First Midwest Bancorp Inc	Barclays Bank	(54,915)
(40,453)	First Financial Bankshares Inc	Barclays Bank	(81,715)	(113,408)	First Midwest Bancorp Inc	Goldman Sachs	(223,413)
(69,455)	First Financial Bankshares Inc	Goldman Sachs	(296,039)	(34,972)	First Midwest Bancorp Inc	HSBC	(7,422)
(40,404)	First Financial Bankshares Inc	HSBC	(115,270)	(39,693)	First Midwest Bancorp Inc	Morgan Stanley	(37,311)
(37,131)	First Financial Bankshares Inc	Morgan Stanley	(75,004)	58,552	First Northwest Bancorp	Bank of America Merrill Lynch	131,156
64,551	First Financial Corp	Bank of America Merrill Lynch	224,637	1,455	First Northwest Bancorp	Barclays Bank	1,499
3,531	First Financial Corp	Barclays Bank	5,085	1,569	First Northwest Bancorp	Goldman Sachs	3,515
1,380	First Financial Corp	Goldman Sachs	4,802	1,178	First Northwest Bancorp	HSBC	2,957
2,248	First Financial Corp	HSBC	3,439	1,593	First Northwest Bancorp	Morgan Stanley	1,641
3,247	First Financial Corp	Morgan Stanley	4,676	(4,526)	First of Long Island Corp	Bank of America Merrill Lynch	(9,097)
70,226	First Financial Northwest Inc	Bank of America Merrill Lynch	113,064	(6,996)	First of Long Island Corp	Barclays Bank	(3,078)
41,282	First Financial Northwest Inc	Goldman Sachs	66,464	(6,326)	First of Long Island Corp	Goldman Sachs	(12,715)
(89,491)	First Foundation Inc	Goldman Sachs	(181,667)	(27,209)	First of Long Island Corp	HSBC	(23,400)
(9,664)	First Foundation Inc	HSBC	(12,950)	(25,817)	First of Long Island Corp	Morgan Stanley	(11,359)
(49,019)	First Foundation Inc	Morgan Stanley	(22,549)	(10,204)	First Republic Bank	Bank of America Merrill Lynch	(117,506)
(2,148)	First Guaranty Bancshares Inc	Bank of America Merrill Lynch	(2,835)	(6,702)	First Republic Bank	Barclays Bank	(77,073)
(2,205)	First Guaranty Bancshares Inc	Morgan Stanley	(2,624)	(737)	First Republic Bank	Goldman Sachs	(7,534)
2,452	First Hawaiian Inc	Bank of America Merrill Lynch	7,307	(8,238)	First Republic Bank	HSBC	(48,314)
(5,139)	First Hawaiian Inc	Bank of America Merrill Lynch	(15,314)	(10,096)	First Republic Bank	Morgan Stanley	(116,105)
1,323	First Hawaiian Inc	Barclays Bank	1,416	6,994	First Savings Financial Group Inc	Bank of America Merrill Lynch	(350)
(6,491)	First Hawaiian Inc	Barclays Bank	(6,945)	1,107	First Savings Financial Group Inc	Goldman Sachs	(55)
2,293	First Hawaiian Inc	Goldman Sachs	6,833	634	First Savings Financial Group Inc	Morgan Stanley	552
9,584	First Hawaiian Inc	HSBC	4,265	(9,817)	First Solar Inc	Barclays Bank	(20,813)
(16,607)	First Hawaiian Inc	HSBC	(7,390)	(7,963)	First Solar Inc	Goldman Sachs	(38,659)
36,267	First Hawaiian Inc	Morgan Stanley	38,806	(11,072)	First Solar Inc	HSBC	(15,833)
(9,581)	First Hawaiian Inc	Morgan Stanley	(10,252)	(33,169)	First Solar Inc	Morgan Stanley	(70,318)
18,719	First Horizon National Corp	Bank of America Merrill Lynch	32,572	11,472	First United Corp	Bank of America Merrill Lynch	(4,245)
24,557	First Horizon National Corp	Barclays Bank	12,216	5,676	First United Corp	Barclays Bank	2,441
64,356	First Horizon National Corp	Goldman Sachs	111,980	20,049	First United Corp	Goldman Sachs	(7,418)
129,789	First Horizon National Corp	HSBC	76,091	2,747	First United Corp	HSBC	(1,731)
50,088	First Horizon National Corp	Morgan Stanley	35,562	20,880	First United Corp	Morgan Stanley	8,978
64,854	First Industrial Realty Trust Inc (REIT)	Bank of America Merrill Lynch	236,717	8,572	FirstCash Inc	Bank of America Merrill Lynch	11,731
162,288	First Industrial Realty Trust Inc (REIT)	Goldman Sachs	592,351	5,267	FirstCash Inc	Barclays Bank	243
31,903	First Industrial Realty Trust Inc (REIT)	HSBC	29,999	10,166	FirstCash Inc	Goldman Sachs	13,159
21,305	First Industrial Realty Trust Inc (REIT)	Morgan Stanley	29,188	15,407	FirstCash Inc	HSBC	(51,329)
(8,228)	First Internet Bancorp	Bank of America Merrill Lynch	(25,918)	33,551	FirstCash Inc	Morgan Stanley	21,887
(1,666)	First Internet Bancorp	Barclays Bank	(3,365)	(4,185)	FirstEnergy Corp	Bank of America Merrill Lynch	843
(5,968)	First Internet Bancorp	Goldman Sachs	(18,799)	(1,724)	FirstEnergy Corp	Barclays Bank	(3,051)
(2,930)	First Internet Bancorp	HSBC	(3,692)	(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)	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)	4,185	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	20,957
(90,786)	FirstEnergy Corp	Morgan Stanley	(160,691)	1,155	Floor & Decor Holdings Inc 'A'	Barclays Bank	2,079
201	Fiserv Inc	Bank of America Merrill Lynch	1,236	(9,920)	Floor & Decor Holdings Inc 'A'	HSBC	(86,205)
40,747	Fiserv Inc	Barclays Bank	91,273	10,729	Floor & Decor Holdings Inc 'A'	HSBC	80,044
17,254	Fiserv Inc	Goldman Sachs	106,112	(4,153)	Floor & Decor Holdings Inc 'A'	Morgan Stanley	(7,475)
18,577	Fiserv Inc	HSBC	24,795	(76,369)	Flotek Industries Inc	Bank of America Merrill Lynch	(11,051)
18,347	Fiserv Inc	Morgan Stanley	41,098	(26,247)	Flotek Industries Inc	Goldman Sachs	(3,798)
(54,806)	Fitbit Inc 'A'	Bank of America Merrill Lynch	2,156	(55,703)	Flotek Industries Inc	HSBC	(7,325)
(79,943)	Fitbit Inc 'A'	Barclays Bank	(5,596)	(72,024)	Flotek Industries Inc	Morgan Stanley	2,139
(112,771)	Fitbit Inc 'A'	HSBC	18,235	1,918	Flowers Foods Inc	Bank of America Merrill Lynch	1,036
(25,336)	Fitbit Inc 'A'	Morgan Stanley	(1,774)	3,311	Flowers Foods Inc	Barclays Bank	1,126
(857)	Five Below Inc	Bank of America Merrill Lynch	(10,932)	15,336	Flowers Foods Inc	Goldman Sachs	8,282
(318)	Five Below Inc	Barclays Bank	(1,603)	51,539	Flowers Foods Inc	HSBC	44,324
(3,291)	Five Below Inc	HSBC	(46,371)	55,388	Flowers Foods Inc	Morgan Stanley	18,831
(6,023)	Five Below Inc	Morgan Stanley	(30,356)	(11,982)	Flowserve Corp	Bank of America Merrill Lynch	(35,227)
(29,216)	Five Prime Therapeutics Inc	Barclays Bank	11,102	(3,646)	Flowserve Corp	Barclays Bank	(656)
(31,757)	Five Prime Therapeutics Inc	Goldman Sachs	(32,551)	(6,578)	Flowserve Corp	Goldman Sachs	(19,339)
(9,988)	Five Prime Therapeutics Inc	Morgan Stanley	3,795	(1,250)	Flowserve Corp	HSBC	1,750
289	Five9 Inc	Bank of America Merrill Lynch	1,178	(26,740)	Flowserve Corp	Morgan Stanley	(4,814)
3,702	Five9 Inc	Barclays Bank	(9,810)	19,690	Fluent Inc	Goldman Sachs	7,679
6,524	Five9 Inc	Goldman Sachs	(21,175)	(8,909)	Fluidigm Corp	Goldman Sachs	3,118
3,822	Five9 Inc	HSBC	(2,263)	(32,982)	Fluidigm Corp	Morgan Stanley	14,182
18,232	Five9 Inc	Morgan Stanley	(48,315)	(6,684)	Fluor Corp	Bank of America Merrill Lynch	(13,435)
(4,125)	Fiverr International Ltd	HSBC	(33,480)	(14,765)	Fluor Corp	Goldman Sachs	(29,678)
(1,258)	Fiverr International Ltd	Morgan Stanley	(5,976)	11,938	Fluor Corp	HSBC	8,954
5,588	Flagstar Bancorp Inc	Bank of America Merrill Lynch	25,034	40,123	Fluor Corp	Morgan Stanley	12,438
4,711	Flagstar Bancorp Inc	Barclays Bank	10,647	9,311	Flushing Financial Corp	Bank of America Merrill Lynch	15,270
5,578	Flagstar Bancorp Inc	Goldman Sachs	24,989	19,680	Flushing Financial Corp	Barclays Bank	5,904
19,985	Flagstar Bancorp Inc	HSBC	27,979	60,106	Flushing Financial Corp	Goldman Sachs	98,574
30,618	Flagstar Bancorp Inc	Morgan Stanley	69,197	16,378	Flushing Financial Corp	HSBC	1,735
(3,641)	FleetCor Technologies Inc	Goldman Sachs	(36,269)	18,940	Flushing Financial Corp	Morgan Stanley	5,682
(8,105)	FleetCor Technologies Inc	HSBC	(22,532)	(518)	FMC Corp	Bank of America Merrill Lynch	(5,232)
(9,951)	FleetCor Technologies Inc	Morgan Stanley	(35,127)	(2,680)	FMC Corp	Barclays Bank	(12,918)
(48,199)	Flex Ltd	Bank of America Merrill Lynch	(15,906)	14,363	FMC Corp	Barclays Bank	59,304
(52,841)	Flex Ltd	Barclays Bank	(529)	(1,689)	FMC Corp	Goldman Sachs	(17,059)
(34,850)	Flex Ltd	Goldman Sachs	(9,003)	1,733	FMC Corp	Goldman Sachs	3,561
(5,195)	Flex Ltd	HSBC	2,026	(2,589)	FMC Corp	HSBC	(12,013)
(43,175)	Flex Ltd	Morgan Stanley	(432)	(8,858)	FMC Corp	Morgan Stanley	(42,696)
2,751	Flexion Therapeutics Inc	Bank of America Merrill Lynch	6,547	(59,283)	FNB Corp/PA	Bank of America Merrill Lynch	(62,544)
13,779	Flexion Therapeutics Inc	Barclays Bank	15,846	41,446	FNB Corp/PA	Bank of America Merrill Lynch	32,947
12,420	Flexion Therapeutics Inc	Goldman Sachs	29,560	34,682	FNB Corp/PA	Barclays Bank	12,659
3,514	Flexion Therapeutics Inc	HSBC	4,990	95,901	FNB Corp/PA	Goldman Sachs	101,176
21,130	Flexion Therapeutics Inc	Morgan Stanley	24,300	(61,265)	FNB Corp/PA	HSBC	20,524
(15,851)	Flexsteel Industries Inc	Bank of America Merrill Lynch	(20,131)	79,447	FNB Corp/PA	HSBC	(11,365)
(5,715)	Flexsteel Industries Inc	Barclays Bank	(5,315)	(24,540)	FNB Corp/PA	Morgan Stanley	(8,957)
(16,244)	Flexsteel Industries Inc	Goldman Sachs	(20,630)	123,198	FNB Corp/PA	Morgan Stanley	35,093
(1,866)	Flexsteel Industries Inc	HSBC	(1,661)	(2,060)	FNCB Bancorp Inc	Bank of America Merrill Lynch	21
(29,088)	Flexsteel Industries Inc	Morgan Stanley	(27,052)	(3,774)	FNCB Bancorp Inc	Barclays Bank	1,208
1,719	FLIR Systems Inc	Bank of America Merrill Lynch	(1,676)	(10,852)	FNCB Bancorp Inc	Goldman Sachs	109
1,173	FLIR Systems Inc	Goldman Sachs	225	(410)	FNCB Bancorp Inc	HSBC	221
1,751	FLIR Systems Inc	HSBC	(2,626)	(11,032)	FNCB Bancorp Inc	Morgan Stanley	3,530
(32,244)	FLIR Systems Inc	Morgan Stanley	23,538	7,726	Focus Financial Partners Inc 'A'	Goldman Sachs	41,257
19,318	FLIR Systems Inc	Morgan Stanley	(14,102)	11,404	Focus Financial Partners Inc 'A'	Morgan Stanley	(1,140)
(11,374)	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	(81,324)	(2,759)	Fomento Economico Mexicano SAB de CV ADR	HSBC	3,559

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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
85,473	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

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

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

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(903)	Genuine Parts Co	Barclays Bank	(5,021)	42,421	Gladstone Commercial Corp (REIT)	Bank of America Merrill Lynch	103,507
(2,616)	Genuine Parts Co	Goldman Sachs	(24,368)	18,644	Gladstone Commercial Corp (REIT)	Barclays Bank	13,983
(24,712)	Genuine Parts Co	HSBC	(163,497)	25,594	Gladstone Commercial Corp (REIT)	Goldman Sachs	62,449
(6,909)	Genuine Parts Co	Morgan Stanley	(38,414)	11,797	Gladstone Commercial Corp (REIT)	HSBC	5,427
(58,561)	Genworth Financial Inc 'A'	Bank of America Merrill Lynch	(2,746)	21,074	Gladstone Commercial Corp (REIT)	Morgan Stanley	15,806
(25,556)	Genworth Financial Inc 'A'	Barclays Bank	4,772	22,142	Gladstone Land Corp	Bank of America Merrill Lynch	24,799
(33,676)	Genworth Financial Inc 'A'	Goldman Sachs	(9,430)	5,047	Gladstone Land Corp	Barclays Bank	252
(49,456)	Genworth Financial Inc 'A'	HSBC	(4,694)	27,797	Gladstone Land Corp	Goldman Sachs	31,133
(219,249)	Genworth Financial Inc 'A'	Morgan Stanley	41,657	6,005	Gladstone Land Corp	HSBC	(1,501)
(11,300)	GEO Group Inc (REIT)	Bank of America Merrill Lynch	(16,498)	19,774	Gladstone Land Corp	Morgan Stanley	989
(17,598)	GEO Group Inc (REIT)	Barclays Bank	(10,911)	2,004	Glaukos Corp	Bank of America Merrill Lynch	8,998
(58,568)	GEO Group Inc (REIT)	Goldman Sachs	(85,509)	2,477	Glaukos Corp	Goldman Sachs	11,122
(18,369)	GEO Group Inc (REIT)	HSBC	(5,878)	1,504	Glaukos Corp	HSBC	211
(39,853)	GEO Group Inc (REIT)	Morgan Stanley	(24,709)	(8,490)	Glaukos Corp	Morgan Stanley	(21,565)
(12,536)	Geospace Technologies Corp	Bank of America Merrill Lynch	(27,767)	(8,706)	Global Blood Therapeutics Inc	Barclays Bank	6,616
(12,825)	Geospace Technologies Corp	Barclays Bank	(16,801)	(5,052)	Global Blood Therapeutics Inc	Goldman Sachs	18,402
(16,314)	Geospace Technologies Corp	Goldman Sachs	(36,136)	(3,344)	Global Blood Therapeutics Inc	HSBC	28,725
(7,864)	Geospace Technologies Corp	Morgan Stanley	(10,302)	(13,453)	Global Blood Therapeutics Inc	Morgan Stanley	10,224
(6,654)	Gerdau SA ADR	Goldman Sachs	(3,859)	5,318	Global Indemnity Ltd	Barclays Bank	1,649
(229,245)	Gerdau SA ADR	HSBC	(52,382)	10,529	Global Indemnity Ltd	Goldman Sachs	4,212
(6,163)	Gerdau SA ADR	Morgan Stanley	(2,342)	8,833	Global Indemnity Ltd	HSBC	(10,423)
(27,555)	German American Bancorp Inc	Barclays Bank	(35,822)	7,041	Global Indemnity Ltd	Morgan Stanley	2,183
(20,325)	German American Bancorp Inc	Goldman Sachs	(79,674)	(17,679)	Global Medical Inc (REIT)	Bank of America Merrill Lynch	(24,574)
(15,667)	German American Bancorp Inc	HSBC	(22,717)	(4,173)	Global Medical Inc (REIT)	Barclays Bank	835
(39,775)	German American Bancorp Inc	Morgan Stanley	(51,708)	(54,721)	Global Medical Inc (REIT)	Goldman Sachs	(76,062)
(72,241)	Geron Corp	Bank of America Merrill Lynch	15,841	(35,654)	Global Medical Inc (REIT)	HSBC	(14,618)
(216,507)	Geron Corp	Goldman Sachs	17,321	(20,396)	Global Medical Inc (REIT)	Morgan Stanley	4,079
(10,039)	Geron Corp	Morgan Stanley	1,707	318	Global Payments Inc	Bank of America Merrill Lynch	2,639
5,470	Getty Realty Corp (REIT)	Bank of America Merrill Lynch	19,692	(4,785)	Global Payments Inc	Goldman Sachs	(39,716)
6,541	Getty Realty Corp (REIT)	Barclays Bank	1,570	2,621	Global Payments Inc	Goldman Sachs	8,430
68,279	Getty Realty Corp (REIT)	Goldman Sachs	245,804	(6,744)	Global Payments Inc	HSBC	(21,109)
13,080	Getty Realty Corp (REIT)	HSBC	(5,494)	5,174	Global Payments Inc	HSBC	19,092
10,076	Getty Realty Corp (REIT)	Morgan Stanley	2,418	(17,163)	Global Payments Inc	Morgan Stanley	(24,371)
(43,990)	GFL Environmental Inc	Bank of America Merrill Lynch	(57,671)	4,284	Global Payments Inc	Morgan Stanley	6,078
(11,293)	GFL Environmental Inc	Barclays Bank	(14,455)	27,685	Global Water Resources Inc	Bank of America Merrill Lynch	7,198
(32,918)	GFL Environmental Inc	Goldman Sachs	(43,452)	24,234	Global Water Resources Inc	Barclays Bank	21,084
8,453	Gibraltar Industries Inc	Bank of America Merrill Lynch	34,826	28,311	Global Water Resources Inc	Goldman Sachs	7,361
14,552	Gibraltar Industries Inc	Barclays Bank	26,776	1,087	Global Water Resources Inc	HSBC	(565)
17,450	Gibraltar Industries Inc	Goldman Sachs	68,125	32,343	Global Water Resources Inc	Morgan Stanley	28,138
17,747	Gibraltar Industries Inc	HSBC	7,492	(20,835)	GlobalSCAPE Inc	Barclays Bank	(2,917)
26,434	Gibraltar Industries Inc	Morgan Stanley	48,638	(9,526)	GlobalSCAPE Inc	HSBC	(342)
2,427	G-III Apparel Group Ltd	Bank of America Merrill Lynch	2,517	(23,170)	GlobalSCAPE Inc	Morgan Stanley	(3,244)
18,016	G-III Apparel Group Ltd	Barclays Bank	16,935	1,153	Globant SA	Bank of America Merrill Lynch	22,115
6,100	G-III Apparel Group Ltd	Goldman Sachs	6,447	1,230	Globant SA	HSBC	21,550
17,125	G-III Apparel Group Ltd	Morgan Stanley	16,098	(293)	Globant SA	HSBC	(1,699)
3,853	Gilead Sciences Inc	Bank of America Merrill Lynch	(4,238)	(436)	Globant SA	Morgan Stanley	(829)
10,405	Gilead Sciences Inc	Barclays Bank	18,937	5,159	Globe Life Inc	Bank of America Merrill Lynch	14,674
5,467	Gilead Sciences Inc	HSBC	(8,687)	15,488	Globe Life Inc	Barclays Bank	52,040
23,530	Gilead Sciences Inc	Morgan Stanley	42,825	3,687	Globe Life Inc	Goldman Sachs	25,065
(9,094)	Glacier Bancorp Inc	Bank of America Merrill Lynch	(46,015)	10,773	Globe Life Inc	HSBC	(7,665)
(19,698)	Glacier Bancorp Inc	Barclays Bank	(30,988)	20,747	Globe Life Inc	Morgan Stanley	65,923
(71,075)	Glacier Bancorp Inc	Goldman Sachs	(349,893)	18,874	Globus Medical Inc 'A'	Bank of America Merrill Lynch	130,332
(3,312)	Glacier Bancorp Inc	HSBC	(11,609)	11,318	Globus Medical Inc 'A'	Barclays Bank	(905)
(34,703)	Glacier Bancorp Inc	Morgan Stanley	(61,771)	5,490	Globus Medical Inc 'A'	Goldman Sachs	50,563

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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

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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)	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	80,426	Greenlight Capital Re Ltd 'A'	HSBC	6,434
49,031	Graphic Packaging Holding Co	Morgan Stanley	50,992	32,967	Greenlight Capital Re Ltd 'A'	Morgan Stanley	(2,967)
32,134	Gray Television Inc	Bank of America Merrill Lynch	47,559	9,127	GreenSky Inc 'A'	Bank of America Merrill Lynch	2,784
25,482	Gray Television Inc	Barclays Bank	9,428	(12,227)	GreenSky Inc 'A'	Bank of America Merrill Lynch	(3,729)
47,064	Gray Television Inc	Goldman Sachs	69,655	(56,561)	GreenSky Inc 'A'	Barclays Bank	(1,131)
2,923	Gray Television Inc	HSBC	2,192	(19,184)	GreenSky Inc 'A'	Morgan Stanley	(384)
42,785	Gray Television Inc	Morgan Stanley	15,830	797	Greif Inc 'A'	Bank of America Merrill Lynch	4,280
(13,674)	Great Lakes Dredge & Dock Corp	Bank of America Merrill Lynch	(19,827)	20,318	Greif Inc 'A'	Barclays Bank	62,783
(49,148)	Great Lakes Dredge & Dock Corp	Barclays Bank	(22,608)	17,025	Greif Inc 'A'	Goldman Sachs	91,424
(63,382)	Great Lakes Dredge & Dock Corp	Goldman Sachs	(91,904)	8,537	Greif Inc 'A'	HSBC	32,291
(27,640)	Great Lakes Dredge & Dock Corp	HSBC	(14,926)	14,044	Greif Inc 'A'	Morgan Stanley	43,396
(24,263)	Great Lakes Dredge & Dock Corp	Morgan Stanley	(11,161)	(7,560)	Greif Inc 'B'	Bank of America Merrill Lynch	(26,536)
(13,219)	Great Southern Bancorp Inc	Bank of America Merrill Lynch	(82,222)	(2,287)	Greif Inc 'B'	Barclays Bank	(2,447)
(8,163)	Great Southern Bancorp Inc	Barclays Bank	(21,224)	(3,141)	Greif Inc 'B'	Goldman Sachs	(11,025)
(8,779)	Great Southern Bancorp Inc	Goldman Sachs	(54,605)	(1,747)	Greif Inc 'B'	HSBC	(1,118)
(9,374)	Great Southern Bancorp Inc	HSBC	(12,561)	(2,018)	Greif Inc 'B'	Morgan Stanley	(2,159)
(4,367)	Great Southern Bancorp Inc	Morgan Stanley	(11,354)	900	Grid Dynamics Holdings Inc	Bank of America Merrill Lynch	(234)
(31,880)	Great Western Bancorp Inc	Bank of America Merrill Lynch	(86,714)	7,419	Grid Dynamics Holdings Inc	Barclays Bank	(5,267)
(42,584)	Great Western Bancorp Inc	Barclays Bank	(58,340)	12,852	Grid Dynamics Holdings Inc	Goldman Sachs	(3,342)
(14,911)	Great Western Bancorp Inc	HSBC	15,209	8,307	Grid Dynamics Holdings Inc	HSBC	(11,630)
(27,265)	Great Western Bancorp Inc	Morgan Stanley	(37,353)	5,184	Grid Dynamics Holdings Inc	Morgan Stanley	(3,681)
34,274	Green Brick Partners Inc	Bank of America Merrill Lynch	39,415	(5,067)	Griffon Industrial Realty Inc	Bank of America Merrill Lynch	(8,513)
12,880	Green Brick Partners Inc	Barclays Bank	(5,667)	(1,274)	Griffon Industrial Realty Inc	Barclays Bank	(1,071)
44,526	Green Brick Partners Inc	Goldman Sachs	51,205	(6,136)	Griffon Industrial Realty Inc	Goldman Sachs	(10,308)
5,756	Green Brick Partners Inc	HSBC	8,576	(852)	Griffon Industrial Realty Inc	HSBC	34
49,563	Green Brick Partners Inc	Morgan Stanley	(21,808)	(1,459)	Griffon Industrial Realty Inc	Morgan Stanley	(1,853)
(7,919)	Green Dot Corp 'A'	Goldman Sachs	(21,856)	(22,324)	Griffon Corp	Bank of America Merrill Lynch	(35,495)
(5,449)	Green Dot Corp 'A'	HSBC	(25,937)	(1,495)	Griffon Corp	Barclays Bank	(583)
1,820	Green Dot Corp 'A'	Morgan Stanley	(3,003)	(5,891)	Griffon Corp	Goldman Sachs	(9,367)
(6,946)	Green Dot Corp 'A'	Morgan Stanley	11,461	(6,796)	Griffon Corp	HSBC	(6,524)
7,320	Green Plains Inc	Bank of America Merrill Lynch	16,909	(9,383)	Griffon Corp	Morgan Stanley	(3,659)
11,499	Green Plains Inc	Barclays Bank	(2,415)	3,598	Gritstone Oncology Inc	Bank of America Merrill Lynch	(216)
24,252	Green Plains Inc	Goldman Sachs	56,022	2,853	Gritstone Oncology Inc	Goldman Sachs	(171)
17,685	Green Plains Inc	HSBC	25,997	6,959	Gritstone Oncology Inc	HSBC	487
17,802	Green Plains Inc	Morgan Stanley	(3,738)	10,314	Gritstone Oncology Inc	Morgan Stanley	(2,063)
5,508	Greenbrier Cos Inc	Bank of America Merrill Lynch	26,659	(6,329)	Grocery Outlet Holding Corp	Barclays Bank	10,316
9,858	Greenbrier Cos Inc	Barclays Bank	394	(28,538)	Grocery Outlet Holding Corp	Goldman Sachs	39,944
4,119	Greenbrier Cos Inc	Goldman Sachs	19,936	(7,391)	Grocery Outlet Holding Corp	HSBC	4,298
14,051	Greenbrier Cos Inc	HSBC	57,890	(15,387)	Grocery Outlet Holding Corp	Morgan Stanley	25,081
26,315	Greenbrier Cos Inc	Morgan Stanley	1,053	5,944	Group 1 Automotive Inc	HSBC	63,125
(1,070)	Greene County Bancorp Inc	Bank of America Merrill Lynch	(2,365)	(20,357)	Groupon Inc	Barclays Bank	814
(1,261)	Greene County Bancorp Inc	Barclays Bank	(1,160)	(47,830)	Groupon Inc	Goldman Sachs	(5,979)
(2,486)	Greene County Bancorp Inc	HSBC	796	(64,475)	Groupon Inc	HSBC	(3,224)
(915)	Greene County Bancorp Inc	Morgan Stanley	(842)	(168,921)	Groupon Inc	Morgan Stanley	6,757
(3,323)	Greenhill & Co Inc	Bank of America Merrill Lynch	(3,821)	20,447	GrowGeneration Corp	Bank of America Merrill Lynch	21,878
(3,247)	Greenhill & Co Inc	Goldman Sachs	(3,734)	5,828	GrowGeneration Corp	HSBC	9,383
(15,105)	Greenhill & Co Inc	HSBC	(14,803)	26,598	GrowGeneration Corp	Morgan Stanley	(6,118)
(12,830)	Greenhill & Co Inc	Morgan Stanley	(7,313)	4,237	Grubhub Inc	Bank of America Merrill Lynch	(2,336)
(29,323)	Greenlane Holdings Inc 'A'	Bank of America Merrill Lynch	(35,188)	25,197	Grubhub Inc	Barclays Bank	(71,811)
(6,159)	Greenlane Holdings Inc 'A'	Goldman Sachs	(7,391)	2,825	Grubhub Inc	HSBC	277
(8,690)	Greenlane Holdings Inc 'A'	Morgan Stanley	(8,516)	15,477	Grubhub Inc	Morgan Stanley	(43,875)
7,780	Greenlight Capital Re Ltd 'A'	Bank of America Merrill Lynch	2,256	5,501	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Morgan Stanley	18,978
29,635	Greenlight Capital Re Ltd 'A'	Barclays Bank	(2,667)	(1,077)	Grupo Aeroportuario del Sureste SAB de CV ADR	HSBC	(1,224)
26,227	Greenlight Capital Re Ltd 'A'	Goldman Sachs	7,606	(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)	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	(134)	Haemonetics Corp	Barclays Bank	(327)
10,245	Grupo Televisa SAB ADR	Goldman Sachs	8,298	3,743	Haemonetics Corp	Goldman Sachs	38,216
34,076	Grupo Televisa SAB ADR	HSBC	14,940	2,453	Haemonetics Corp	HSBC	10,499
21,277	Grupo Televisa SAB ADR	Morgan Stanley	1,702	(8,505)	Haemonetics Corp	HSBC	(36,401)
13,753	GSI Technology Inc	Goldman Sachs	4,951	4,185	Haemonetics Corp	Morgan Stanley	10,211
32,880	GSI Technology Inc	Morgan Stanley	(3,617)	(6,400)	Haemonetics Corp	Morgan Stanley	(15,616)
2,311	GTT Communications Inc	Bank of America Merrill Lynch	(1,294)	(9,335)	Hain Celestial Group Inc	Bank of America Merrill Lynch	(11,042)
1,968	GTT Communications Inc	Morgan Stanley	(1,082)	(2,427)	Hain Celestial Group Inc	Barclays Bank	(3,835)
27,917	GTX Inc*	Bank of America Merrill Lynch	29,313	(6,513)	Hain Celestial Group Inc	Goldman Sachs	(1,383)
7,571	GTX Inc*	Goldman Sachs	15,521	(26,782)	Hain Celestial Group Inc	HSBC	(26,246)
59	GTX Inc*	Morgan Stanley	121	(48,837)	Hain Celestial Group Inc	Morgan Stanley	(77,162)
(23,654)	GTY Technology Holdings Inc	Barclays Bank	(12,064)	9,454	Hallador Energy Co	Barclays Bank	609
(4,708)	GTY Technology Holdings Inc	Goldman Sachs	(2,778)	21,314	Hallador Energy Co	Goldman Sachs	1,575
(15,497)	GTY Technology Holdings Inc	Morgan Stanley	(7,903)	12,761	Hallador Energy Co	HSBC	601
(31,171)	Guaranty Bancshares Inc	Bank of America Merrill Lynch	(64,524)	14,766	Hallador Energy Co	Morgan Stanley	951
(4,038)	Guaranty Bancshares Inc	Barclays Bank	(4,159)	(7,635)	Halliburton Co	Bank of America Merrill Lynch	(14,354)
(7,062)	Guaranty Bancshares Inc	Goldman Sachs	(14,618)	(9,663)	Halliburton Co	Barclays Bank	(1,063)
(3,813)	Guaranty Bancshares Inc	HSBC	(2,028)	28,133	Halliburton Co	Barclays Bank	3,095
(9,770)	Guaranty Bancshares Inc	Morgan Stanley	(10,063)	(30,922)	Halliburton Co	Goldman Sachs	(58,133)
(3,295)	Guardant Health Inc	Bank of America Merrill Lynch	24,906	(29,030)	Halliburton Co	HSBC	(29,030)
(932)	Guardant Health Inc	Barclays Bank	(259)	(14,213)	Halliburton Co	Morgan Stanley	(1,563)
(3,422)	Guardant Health Inc	Goldman Sachs	29,943	11,625	Halliburton Co	Morgan Stanley	1,279
(526)	Guardant Health Inc	HSBC	(316)	18,332	Hallmark Financial Services Inc	Bank of America Merrill Lynch	(6,783)
(7,858)	Guardant Health Inc	Morgan Stanley	64,122	8,017	Hallmark Financial Services Inc	Goldman Sachs	(2,966)
(6,135)	Guess? Inc	Bank of America Merrill Lynch	(15,614)	15,974	Hallmark Financial Services Inc	HSBC	(20,447)
(53,539)	Guess? Inc	Barclays Bank	(101,456)	26,806	Hallmark Financial Services Inc	Morgan Stanley	(6,970)
(16,328)	Guess? Inc	HSBC	(30,727)	(5,804)	Halozyyme Therapeutics Inc	Bank of America Merrill Lynch	4,295
(44,335)	Guess? Inc	Morgan Stanley	(84,015)	24,983	Halozyyme Therapeutics Inc	Bank of America Merrill Lynch	(18,286)
(1,047)	Guidewire Software Inc	Bank of America Merrill Lynch	(9,517)	(1,402)	Halozyyme Therapeutics Inc	Barclays Bank	1,528
6,784	Guidewire Software Inc	Bank of America Merrill Lynch	58,286	39,627	Halozyyme Therapeutics Inc	Barclays Bank	(43,193)
(1,233)	Guidewire Software Inc	Barclays Bank	(2,010)	18,472	Halozyyme Therapeutics Inc	Goldman Sachs	(9,750)
(6,140)	Guidewire Software Inc	Goldman Sachs	(55,813)	(5,886)	Halozyyme Therapeutics Inc	HSBC	589
(6,417)	Guidewire Software Inc	HSBC	(36,426)	13,983	Halozyyme Therapeutics Inc	HSBC	(2,690)
(13,899)	Guidewire Software Inc	Morgan Stanley	(22,655)	(5,576)	Halozyyme Therapeutics Inc	Morgan Stanley	6,078
(32,922)	Gulf Island Fabrication Inc	Goldman Sachs	(4,938)	30,785	Halozyyme Therapeutics Inc	Morgan Stanley	(33,556)
(16,100)	Gulf Island Fabrication Inc	Morgan Stanley	(1,127)	(26,003)	Hamilton Beach Brands Holding Co 'A'	Bank of America Merrill Lynch	11,701
(60,794)	Gulfport Energy Corp	Goldman Sachs	8,511	(3,659)	Hamilton Beach Brands Holding Co 'A'	Goldman Sachs	1,647
(64,362)	Gulfport Energy Corp	HSBC	58,569	(5,227)	Hamilton Beach Brands Holding Co 'A'	HSBC	6,586
(40,441)	Gulfport Energy Corp	Morgan Stanley	2,022	(2,000)	Hamilton Beach Brands Holding Co 'A'	Morgan Stanley	3,120
(22,096)	GWG Holdings Inc	Morgan Stanley	7,734	3,998	Hamilton Lane Inc 'A'	Bank of America Merrill Lynch	36,022
15,832	H&E Equipment Services Inc	Barclays Bank	22,640	12,748	Hamilton Lane Inc 'A'	Barclays Bank	52,649
20,654	H&E Equipment Services Inc	Goldman Sachs	62,375	10,925	Hamilton Lane Inc 'A'	Goldman Sachs	83,252
10,381	H&E Equipment Services Inc	HSBC	14,741	31,459	Hamilton Lane Inc 'A'	HSBC	193,818
12,422	H&E Equipment Services Inc	Morgan Stanley	17,763	5,201	Hamilton Lane Inc 'A'	Morgan Stanley	21,480
3,953	H&R Block Inc	Bank of America Merrill Lynch	5,139	(20,086)	Hancock Whitney Corp	Bank of America Merrill Lynch	(103,041)
4,073	H&R Block Inc	Barclays Bank	(41)	9,603	Hancock Whitney Corp	Bank of America Merrill Lynch	49,263
10,959	H&R Block Inc	Goldman Sachs	12,656	29,940	Hancock Whitney Corp	Barclays Bank	69,760
42,687	H&R Block Inc	HSBC	30,845	(13,637)	Hancock Whitney Corp	Goldman Sachs	(69,958)
69,157	H&R Block Inc	Morgan Stanley	(692)	16,800	Hancock Whitney Corp	Goldman Sachs	86,184
10,126	Hackett Group Inc	Bank of America Merrill Lynch	12,252	12,240	Hancock Whitney Corp	HSBC	15,973
40,105	Hackett Group Inc	Goldman Sachs	48,527	(46,225)	Hancock Whitney Corp	HSBC	(63,508)
59,055	Hackett Group Inc	Morgan Stanley	27,756	(40,143)	Hancock Whitney Corp	Morgan Stanley	(93,534)
2,103	Haemonetics Corp	Bank of America Merrill Lynch	21,472	19,341	Hancock Whitney Corp	Morgan Stanley	45,065
2,066	Haemonetics Corp	Barclays Bank	5,041	(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)	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)	(3,092)	Hasbro Inc	Goldman Sachs	(25,911)
(8,697)	Hanesbrands Inc	Goldman Sachs	(10,784)	(6,269)	Hasbro Inc	HSBC	(23,760)
(11,526)	Hanesbrands Inc	HSBC	(3,343)	(3,490)	Hasbro Inc	Morgan Stanley	(23,732)
(40,941)	Hanesbrands Inc	Morgan Stanley	(6,960)	18,942	Haverty Furniture Cos Inc	Goldman Sachs	37,695
(11,589)	Hanger Inc	Bank of America Merrill Lynch	(31,754)	23,333	Haverty Furniture Cos Inc	HSBC	83,532
(14,099)	Hanger Inc	Barclays Bank	(3,384)	18,934	Haverty Furniture Cos Inc	Morgan Stanley	9,467
(18,574)	Hanger Inc	Goldman Sachs	(50,893)	(37,340)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(99,324)
(8,800)	Hanger Inc	HSBC	(14,277)	(6,333)	Hawaiian Electric Industries Inc	HSBC	(3,673)
(10,353)	Hanger Inc	Morgan Stanley	(2,485)	(30,949)	Hawaiian Electric Industries Inc	Morgan Stanley	(46,424)
(8,123)	Hanmi Financial Corp	Bank of America Merrill Lynch	(11,413)	(8,735)	Hawaiian Holdings Inc	Barclays Bank	(9,434)
(20,175)	Hanmi Financial Corp	Barclays Bank	(10,491)	(7,883)	Hawaiian Holdings Inc	Goldman Sachs	(26,014)
(26,308)	Hanmi Financial Corp	Goldman Sachs	(36,963)	(20,708)	Hawaiian Holdings Inc	HSBC	(32,097)
(5,032)	Hanmi Financial Corp	HSBC	3,170	(38,437)	Hawaiian Holdings Inc	Morgan Stanley	(41,512)
(18,289)	Hanmi Financial Corp	Morgan Stanley	(9,510)	(4,432)	Hawkins Inc	Bank of America Merrill Lynch	(40,376)
(621)	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	Bank of America Merrill Lynch	(1,149)	(4,210)	Hawkins Inc	Barclays Bank	(8,462)
7,005	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	Barclays Bank	(1,401)	(3,448)	Hawkins Inc	Goldman Sachs	(31,411)
1,271	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	Goldman Sachs	2,351	(3,352)	Hawkins Inc	HSBC	(21,285)
(3,613)	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	Goldman Sachs	(6,684)	(7,425)	Hawkins Inc	Morgan Stanley	(14,924)
(19,727)	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	HSBC	10,455	(1,148)	Hawthorn Bancshares Inc	Bank of America Merrill Lynch	(3,341)
39,217	Hannon Armstrong Sustainable Infrastructure Capital Inc (REIT)	Morgan Stanley	(7,843)	(1,738)	Hawthorn Bancshares Inc	Barclays Bank	(2,120)
9,149	Hanover Insurance Group Inc	Bank of America Merrill Lynch	129,540	(7,261)	Hawthorn Bancshares Inc	Goldman Sachs	(21,130)
9,254	Hanover Insurance Group Inc	Barclays Bank	37,294	(1,073)	Hawthorn Bancshares Inc	HSBC	(2,092)
7,190	Hanover Insurance Group Inc	Goldman Sachs	111,804	(14,189)	Hawthorn Bancshares Inc	Morgan Stanley	(17,311)
11,396	Hanover Insurance Group Inc	HSBC	60,081	(31,595)	Haynes International Inc	Bank of America Merrill Lynch	(38,534)
20,266	Hanover Insurance Group Inc	Morgan Stanley	81,135	(19,753)	Haynes International Inc	Barclays Bank	(15,389)
(57,393)	HarborOne Bancorp Inc	Bank of America Merrill Lynch	(25,253)	(33,820)	Haynes International Inc	Goldman Sachs	(41,296)
(23,717)	HarborOne Bancorp Inc	Goldman Sachs	(10,435)	(15,567)	Haynes International Inc	HSBC	(7,320)
(25,161)	HarborOne Bancorp Inc	HSBC	1,510	(1,046)	Haynes International Inc	Morgan Stanley	(973)
(43,889)	HarborOne Bancorp Inc	Morgan Stanley	(3,072)	23,310	HB Fuller Co	Bank of America Merrill Lynch	80,858
15,343	Harley-Davidson Inc	Bank of America Merrill Lynch	32,834	13,349	HB Fuller Co	Barclays Bank	13,616
7,023	Harley-Davidson Inc	Barclays Bank	(18,119)	44,305	HB Fuller Co	Goldman Sachs	201,098
18,023	Harley-Davidson Inc	HSBC	25,835	37,690	HB Fuller Co	HSBC	52,786
57,692	Harley-Davidson Inc	Morgan Stanley	(142,969)	40,975	HB Fuller Co	Morgan Stanley	41,795
(37,830)	Harmonic Inc	Goldman Sachs	(2,648)	40,750	HBT Financial Inc	Barclays Bank	41,565
(106,425)	Harmonic Inc	Morgan Stanley	42,570	35,786	HBT Financial Inc	Goldman Sachs	74,793
300	Harpoon Therapeutics Inc	Bank of America Merrill Lynch	1,551	28,340	HBT Financial Inc	HSBC	44,210
11,768	Harpoon Therapeutics Inc	Barclays Bank	(37,658)	55,673	HBT Financial Inc	Morgan Stanley	56,786
3,671	Harpoon Therapeutics Inc	Goldman Sachs	18,979	(13,301)	HC2 Holdings Inc	Barclays Bank	(532)
10,072	Harpoon Therapeutics Inc	HSBC	61,238	(21,083)	HC2 Holdings Inc	Morgan Stanley	(843)
13,163	Harpoon Therapeutics Inc	Morgan Stanley	(42,122)	2,487	HCA Healthcare Inc	Barclays Bank	(1,194)
(12,309)	Harrow Health Inc	Bank of America Merrill Lynch	(12,309)	11,364	HCA Healthcare Inc	Goldman Sachs	84,889
(26,663)	Harrow Health Inc	Barclays Bank	3,466	9,757	HCA Healthcare Inc	HSBC	7,379
(12,904)	Harrow Health Inc	HSBC	(7,097)	8,646	HCA Healthcare Inc	Morgan Stanley	(4,150)
(19,092)	Harsco Corp	Bank of America Merrill Lynch	(50,785)	1,826	HCI Group Inc	Bank of America Merrill Lynch	4,802
(43,310)	Harsco Corp	Barclays Bank	(72,328)	669	HCI Group Inc	Barclays Bank	(134)
(39,716)	Harsco Corp	Goldman Sachs	(105,645)	4,286	HCI Group Inc	Goldman Sachs	11,272
(19,421)	Harsco Corp	HSBC	(21,363)	11,148	HCI Group Inc	HSBC	15,384
(10,604)	Harsco Corp	Morgan Stanley	(17,709)	24,524	HCI Group Inc	Morgan Stanley	(4,905)
(3,275)	Hartford Financial Services Group Inc	Barclays Bank	(4,880)	10,130	HD Supply Holdings Inc	Bank of America Merrill Lynch	38,393
(8,928)	Hartford Financial Services Group Inc	Goldman Sachs	(41,579)	6,560	HD Supply Holdings Inc	Barclays Bank	4,067
(1,746)	Hartford Financial Services Group Inc	HSBC	(3,719)	(3,162)	HD Supply Holdings Inc	Goldman Sachs	(11,984)
(11,374)	Hartford Financial Services Group Inc	Morgan Stanley	(16,947)	10,269	HD Supply Holdings Inc	Goldman Sachs	38,920
(6,003)	Hasbro Inc	Bank of America Merrill Lynch	(50,052)	(16,758)	HD Supply Holdings Inc	HSBC	(25,640)
(1,488)	Hasbro Inc	Barclays Bank	(10,118)	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)	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)	38,486	Heartland Express Inc	Bank of America Merrill Lynch	106,221
9,231	HD Supply Holdings Inc	Morgan Stanley	5,723	30,490	Heartland Express Inc	Barclays Bank	36,283
(486)	Health Catalyst Inc	Goldman Sachs	889	49,608	Heartland Express Inc	Goldman Sachs	136,918
(4,472)	Health Catalyst Inc	HSBC	4,472	40,385	Heartland Express Inc	HSBC	79,862
(6,706)	Health Catalyst Inc	Morgan Stanley	10,193	68,401	Heartland Express Inc	Morgan Stanley	81,397
(49,574)	Healthcare Realty Trust Inc (REIT)	Bank of America Merrill Lynch	(89,729)	34,192	Heartland Financial USA Inc	Bank of America Merrill Lynch	170,960
14,223	Healthcare Realty Trust Inc (REIT)	Bank of America Merrill Lynch	25,744	16,802	Heartland Financial USA Inc	Barclays Bank	35,117
(34,048)	Healthcare Realty Trust Inc (REIT)	Barclays Bank	(9,874)	40,488	Heartland Financial USA Inc	Goldman Sachs	202,440
3,708	Healthcare Realty Trust Inc (REIT)	Barclays Bank	(1,651)	20,814	Heartland Financial USA Inc	HSBC	(5,822)
(50,310)	Healthcare Realty Trust Inc (REIT)	Goldman Sachs	(91,062)	19,993	Heartland Financial USA Inc	Morgan Stanley	44,984
5,295	Healthcare Realty Trust Inc (REIT)	Goldman Sachs	9,584	(26,150)	Hecla Mining Co	Bank of America Merrill Lynch	(8,630)
(36,279)	Healthcare Realty Trust Inc (REIT)	HSBC	(3,628)	(8,350)	Hecla Mining Co	Barclays Bank	(661)
7,477	Healthcare Realty Trust Inc (REIT)	HSBC	748	(132,954)	Hecla Mining Co	Goldman Sachs	(18,795)
(121,617)	Healthcare Realty Trust Inc (REIT)	Morgan Stanley	(35,269)	(121,155)	Hecla Mining Co	HSBC	(73,808)
10,709	Healthcare Realty Trust Inc (REIT)	Morgan Stanley	3,106	(223,236)	Hecla Mining Co	Morgan Stanley	6,697
6,878	Healthcare Services Group Inc	Bank of America Merrill Lynch	9,560	6,062	HEICO Corp	Bank of America Merrill Lynch	113,178
(18,048)	Healthcare Services Group Inc	Goldman Sachs	(25,087)	920	HEICO Corp	HSBC	10,506
10,748	Healthcare Services Group Inc	Goldman Sachs	14,940	(2,170)	HEICO Corp	HSBC	(24,781)
(5,301)	Healthcare Services Group Inc	HSBC	2,315	10,567	HEICO Corp	Morgan Stanley	83,057
17,107	Healthcare Services Group Inc	HSBC	(23,950)	(12,508)	HEICO Corp	Morgan Stanley	(98,313)
(8,311)	Healthcare Services Group Inc	Morgan Stanley	(17,453)	8,897	HEICO Corp 'A'	Bank of America Merrill Lynch	167,619
5,822	Healthcare Services Group Inc	Morgan Stanley	12,226	1,744	HEICO Corp 'A'	Barclays Bank	19,010
(37,252)	Healthcare Trust of America Inc 'A' (REIT)	Bank of America Merrill Lynch	(83,444)	2,654	HEICO Corp 'A'	Goldman Sachs	50,001
(7,293)	Healthcare Trust of America Inc 'A' (REIT)	Barclays Bank	2,407	3,845	HEICO Corp 'A'	HSBC	61,136
57,963	Healthcare Trust of America Inc 'A' (REIT)	Barclays Bank	(19,128)	6,176	HEICO Corp 'A'	Morgan Stanley	67,318
(19,484)	Healthcare Trust of America Inc 'A' (REIT)	Goldman Sachs	(43,644)	4,241	Heidrick & Struggles International Inc	Bank of America Merrill Lynch	13,402
24,780	Healthcare Trust of America Inc 'A' (REIT)	Goldman Sachs	55,507	6,803	Heidrick & Struggles International Inc	Barclays Bank	4,966
(20,918)	Healthcare Trust of America Inc 'A' (REIT)	HSBC	(19,245)	2,473	Heidrick & Struggles International Inc	Goldman Sachs	7,815
29,153	Healthcare Trust of America Inc 'A' (REIT)	HSBC	26,821	910	Heidrick & Struggles International Inc	HSBC	373
(48,559)	Healthcare Trust of America Inc 'A' (REIT)	Morgan Stanley	16,024	17,610	Heidrick & Struggles International Inc	Morgan Stanley	12,855
12,643	Healthcare Trust of America Inc 'A' (REIT)	Morgan Stanley	(4,172)	3,031	Helen of Troy Ltd	Bank of America Merrill Lynch	24,089
(464)	HealthEquity Inc	Bank of America Merrill Lynch	(3,930)	6,282	Helen of Troy Ltd	Barclays Bank	40,834
1,012	HealthEquity Inc	Bank of America Merrill Lynch	5,869	3,585	Helen of Troy Ltd	Goldman Sachs	53,667
5,613	HealthEquity Inc	Barclays Bank	23,069	4,426	Helen of Troy Ltd	HSBC	50,889
(382)	HealthEquity Inc	Goldman Sachs	(3,236)	10,894	Helen of Troy Ltd	Morgan Stanley	70,812
5,527	HealthEquity Inc	Goldman Sachs	46,814	(5,268)	Helios Technologies Inc	Bank of America Merrill Lynch	(31,503)
(990)	HealthEquity Inc	HSBC	(2,653)	(4,332)	Helios Technologies Inc	HSBC	(5,328)
1,264	HealthEquity Inc	HSBC	10,609	(13,820)	Helios Technologies Inc	Morgan Stanley	(53,622)
(701)	HealthEquity Inc	Morgan Stanley	(2,881)	11,637	Helix Energy Solutions Group Inc	Bank of America Merrill Lynch	13,266
13,129	HealthEquity Inc	Morgan Stanley	44,105	26,277	Helix Energy Solutions Group Inc	Barclays Bank	16,555
16,092	Healthpeak Properties Inc (REIT)	Bank of America Merrill Lynch	42,644	31,535	Helix Energy Solutions Group Inc	Goldman Sachs	35,950
(4,113)	Healthpeak Properties Inc (REIT)	Bank of America Merrill Lynch	(10,899)	32,974	Helix Energy Solutions Group Inc	HSBC	28,358
39,413	Healthpeak Properties Inc (REIT)	Barclays Bank	1,577	32,645	Helix Energy Solutions Group Inc	Morgan Stanley	20,566
38,866	Healthpeak Properties Inc (REIT)	Goldman Sachs	102,995	(7,146)	Helmerich & Payne Inc	Barclays Bank	(11,719)
(46,565)	Healthpeak Properties Inc (REIT)	Goldman Sachs	(123,397)	3,885	Helmerich & Payne Inc	Goldman Sachs	8,936
45,667	Healthpeak Properties Inc (REIT)	HSBC	15,527	(1,758)	Helmerich & Payne Inc	HSBC	(3,727)
(16,647)	Healthpeak Properties Inc (REIT)	HSBC	(5,660)	(15,099)	Helmerich & Payne Inc	Morgan Stanley	(24,762)
26,599	Healthpeak Properties Inc (REIT)	Morgan Stanley	1,064	9,825	Helmerich & Payne Inc	Morgan Stanley	16,113
(43,384)	Healthpeak Properties Inc (REIT)	Morgan Stanley	(1,735)	42,136	Hemisphere Media Group Inc	Bank of America Merrill Lynch	47,614
29,848	HealthStream Inc	Bank of America Merrill Lynch	4,179	21,462	Hemisphere Media Group Inc	Barclays Bank	8,156
18,913	HealthStream Inc	Barclays Bank	(18,535)	41,185	Hemisphere Media Group Inc	Goldman Sachs	46,539
23,620	HealthStream Inc	Goldman Sachs	3,307	26,643	Hemisphere Media Group Inc	HSBC	24,128
8,415	HealthStream Inc	HSBC	(12,118)	57,804	Hemisphere Media Group Inc	Morgan Stanley	21,966
11,680	HealthStream Inc	Morgan Stanley	(11,446)	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)	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	8,332	Hershey Co	Morgan Stanley	37,902
2,866	Henry Schein Inc	Barclays Bank	11,865	12,061	Hertz Global Holdings Inc	Bank of America Merrill Lynch	(23,834)
22,353	Henry Schein Inc	Goldman Sachs	203,189	43,002	Hertz Global Holdings Inc	Barclays Bank	(76,114)
(22,666)	Henry Schein Inc	Goldman Sachs	(200,892)	13,752	Hertz Global Holdings Inc	Goldman Sachs	(21,591)
8,404	Henry Schein Inc	HSBC	57,315	12,838	Hertz Global Holdings Inc	HSBC	(26,588)
(5,575)	Henry Schein Inc	HSBC	(38,022)	(356)	Heska Corp	Bank of America Merrill Lynch	(4,560)
2,415	Henry Schein Inc	Morgan Stanley	9,998	(2,428)	Heska Corp	Barclays Bank	(9,785)
(16,193)	Herbalife Nutrition Ltd	HSBC	(34,653)	(1,858)	Heska Corp	Goldman Sachs	(23,801)
(12,100)	Herbalife Nutrition Ltd	Morgan Stanley	(20,812)	(1,224)	Heska Corp	HSBC	(5,055)
6,450	Herc Holdings Inc	Barclays Bank	23,285	(4,980)	Heska Corp	Morgan Stanley	(20,069)
12,924	Herc Holdings Inc	Goldman Sachs	79,870	(5,908)	Hess Corp	Bank of America Merrill Lynch	(20,146)
16,017	Herc Holdings Inc	HSBC	41,804	(2,438)	Hess Corp	Barclays Bank	(926)
24,472	Herc Holdings Inc	Morgan Stanley	88,344	(16,534)	Hess Corp	Goldman Sachs	(56,381)
14,987	Heritage Commerce Corp	Bank of America Merrill Lynch	16,935	(5,789)	Hess Corp	HSBC	(2,096)
8,510	Heritage Commerce Corp	Goldman Sachs	9,616	(18,007)	Hess Corp	Morgan Stanley	(6,843)
35,249	Heritage Commerce Corp	HSBC	(4,406)	(35,045)	Hess Midstream LP 'A'	Barclays Bank	-
237,049	Heritage Commerce Corp	Morgan Stanley	118,524	(19,961)	Hess Midstream LP 'A'	Goldman Sachs	(40,321)
(19,374)	Heritage Financial Corp	Bank of America Merrill Lynch	(56,378)	(12,191)	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(4,084)
(19,760)	Heritage Financial Corp	Barclays Bank	(16,598)	4,820	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	1,615
(16,925)	Heritage Financial Corp	Goldman Sachs	(49,252)	26,101	Hewlett Packard Enterprise Co	Barclays Bank	7,178
(14,019)	Heritage Financial Corp	HSBC	(2,038)	(29,129)	Hewlett Packard Enterprise Co	Goldman Sachs	(9,758)
(13,176)	Heritage Financial Corp	Morgan Stanley	(11,068)	19,851	Hewlett Packard Enterprise Co	Goldman Sachs	6,650
17,922	Heritage Insurance Holdings Inc	Bank of America Merrill Lynch	12,725	(11,331)	Hewlett Packard Enterprise Co	HSBC	9,121
35,506	Heritage Insurance Holdings Inc	Barclays Bank	9,232	61,004	Hewlett Packard Enterprise Co	HSBC	(49,108)
30,670	Heritage Insurance Holdings Inc	Goldman Sachs	21,776	(56,577)	Hewlett Packard Enterprise Co	Morgan Stanley	(15,559)
29,778	Heritage Insurance Holdings Inc	HSBC	2,382	49,497	Hewlett Packard Enterprise Co	Morgan Stanley	13,612
11,486	Heritage Insurance Holdings Inc	Morgan Stanley	2,986	396	Hexcel Corp	Barclays Bank	1,715
(2,074)	Heritage-Crystal Clean Inc	Bank of America Merrill Lynch	(7,093)	4,664	Hexcel Corp	Goldman Sachs	34,700
(5,609)	Heritage-Crystal Clean Inc	Barclays Bank	2,019	9,584	Hexcel Corp	HSBC	50,987
(16,532)	Heritage-Crystal Clean Inc	Goldman Sachs	(56,539)	7,781	Hexcel Corp	Morgan Stanley	33,692
(5,462)	Heritage-Crystal Clean Inc	HSBC	5,462	(40,970)	HF Foods Group Inc	Barclays Bank	(25,401)
(12,661)	Heritage-Crystal Clean Inc	Morgan Stanley	4,558	1,378	Hibbett Sports Inc	Bank of America Merrill Lynch	174
4,455	Herman Miller Inc	Bank of America Merrill Lynch	11,873	14,101	Hibbett Sports Inc	HSBC	36,804
(20,116)	Herman Miller Inc	Bank of America Merrill Lynch	(53,609)	24,273	Hibbett Sports Inc	Morgan Stanley	(20,025)
(5,678)	Herman Miller Inc	Goldman Sachs	(15,132)	(34,583)	HighPoint Resources Corp	Bank of America Merrill Lynch	681
5,503	Herman Miller Inc	Goldman Sachs	14,665	(4,808)	HighPoint Resources Corp	Goldman Sachs	95
1,284	Herman Miller Inc	HSBC	(385)	(142,192)	HighPoint Resources Corp	Morgan Stanley	1,863
(3,406)	Herman Miller Inc	HSBC	1,022	(4,359)	Highwoods Properties Inc (REIT)	Bank of America Merrill Lynch	(26,505)
(13,167)	Herman Miller Inc	Morgan Stanley	5,135	(8,956)	Highwoods Properties Inc (REIT)	Goldman Sachs	(40,386)
5,659	Heron Therapeutics Inc	Bank of America Merrill Lynch	16,298	(44,055)	Highwoods Properties Inc (REIT)	HSBC	(37,006)
(9,625)	Heron Therapeutics Inc	Bank of America Merrill Lynch	(27,720)	(47,199)	Highwoods Properties Inc (REIT)	Morgan Stanley	(165,197)
(14,550)	Heron Therapeutics Inc	Goldman Sachs	(41,904)	(145,151)	Hill International Inc	Bank of America Merrill Lynch	(18,870)
5,777	Heron Therapeutics Inc	HSBC	18,775	(41,500)	Hill International Inc	Morgan Stanley	(830)
(3,815)	Heron Therapeutics Inc	HSBC	(12,399)	4,758	Hillenbrand Inc	Bank of America Merrill Lynch	19,460
16,715	Heron Therapeutics Inc	Morgan Stanley	(4,012)	30,508	Hillenbrand Inc	Barclays Bank	24,712
(12,596)	Heron Therapeutics Inc	Morgan Stanley	3,023	48,223	Hillenbrand Inc	Goldman Sachs	197,232
17,494	Hersha Hospitality Trust (REIT)	Bank of America Merrill Lynch	17,669	77,590	Hillenbrand Inc	Morgan Stanley	62,848
100,218	Hersha Hospitality Trust (REIT)	Goldman Sachs	101,220	(3,812)	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	(13,542)
39,619	Hersha Hospitality Trust (REIT)	HSBC	14,263	3,563	Hill-Rom Holdings Inc	Barclays Bank	12,791
21,458	Hersha Hospitality Trust (REIT)	Morgan Stanley	8,583	4,633	Hill-Rom Holdings Inc	Goldman Sachs	17,605
19,389	Hershey Co	Bank of America Merrill Lynch	93,725	(2,300)	Hill-Rom Holdings Inc	Goldman Sachs	(8,373)
11,627	Hershey Co	Barclays Bank	59,277	3,028	Hill-Rom Holdings Inc	HSBC	(1,696)
11,509	Hershey Co	Goldman Sachs	55,358	2,494	Hill-Rom Holdings Inc	Morgan Stanley	8,953
11,456	Hershey Co	HSBC	23,411	(3,558)	Hill-Rom Holdings Inc	Morgan Stanley	(12,773)

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

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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

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
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)	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)	1,983	IDEX Corp	Bank of America Merrill Lynch	17,728
(5,033)	Hyster-Yale Materials Handling Inc	Goldman Sachs	(16,911)	10,103	IDEX Corp	Barclays Bank	69,812
(5,802)	Hyster-Yale Materials Handling Inc	HSBC	4,816	5,328	IDEX Corp	Goldman Sachs	34,456
(8,010)	Hyster-Yale Materials Handling Inc	Morgan Stanley	(1,362)	7,594	IDEX Corp	HSBC	19,086
3,768	I3 Verticals Inc 'A'	Bank of America Merrill Lynch	10,852	15,404	IDEX Corp	Morgan Stanley	100,787
2,367	I3 Verticals Inc 'A'	Barclays Bank	2,533	2,415	IDEXX Laboratories Inc	Bank of America Merrill Lynch	28,811
2,735	I3 Verticals Inc 'A'	Goldman Sachs	7,877	6,119	IDEXX Laboratories Inc	Barclays Bank	70,919
6,691	I3 Verticals Inc 'A'	Morgan Stanley	7,159	406	IDEXX Laboratories Inc	Goldman Sachs	4,844
(3,550)	IAA Inc	Bank of America Merrill Lynch	(16,898)	2,241	IDEXX Laboratories Inc	HSBC	41,257
1,988	IAA Inc	Bank of America Merrill Lynch	8,601	1,794	IDEXX Laboratories Inc	Morgan Stanley	20,793
(8,558)	IAA Inc	Barclays Bank	(29,354)	25,316	IDT Corp 'B'	Bank of America Merrill Lynch	21,012
12,894	IAA Inc	Barclays Bank	44,226	31,919	IDT Corp 'B'	Goldman Sachs	26,493
(1,281)	IAA Inc	Goldman Sachs	(6,098)	5,362	IDT Corp 'B'	HSBC	3,646
(2,778)	IAA Inc	HSBC	(4,945)	26,560	IDT Corp 'B'	Morgan Stanley	(5,046)
(3,404)	IAA Inc	Morgan Stanley	(11,676)	(70,865)	IES Holdings Inc	Bank of America Merrill Lynch	(140,313)
7,725	IAA Inc	Morgan Stanley	26,497	(2,226)	IES Holdings Inc	Barclays Bank	(178)
(436)	IAC/interactivecorp	Bank of America Merrill Lynch	(6,329)	(3,252)	IES Holdings Inc	Goldman Sachs	(6,439)
(890)	IAC/interactivecorp	Barclays Bank	(4,290)	(5,974)	IES Holdings Inc	Morgan Stanley	(478)
(2,136)	IAC/interactivecorp	HSBC	(79,587)	5,105	iHeartMedia Inc 'A'	Goldman Sachs	7,504
(8,447)	IAC/interactivecorp	Morgan Stanley	(95,451)	54,431	iHeartMedia Inc 'A'	HSBC	65,317
2,406	IBERIA BANK Corp	Goldman Sachs	18,959	54,721	iHeartMedia Inc 'A'	Morgan Stanley	64,571
(3,707)	iCAD Inc	Bank of America Merrill Lynch	(2,484)	2,449	IHS Markit Ltd	Bank of America Merrill Lynch	6,563
(6,742)	iCAD Inc	Barclays Bank	607	3,043	IHS Markit Ltd	Barclays Bank	6,786
(10,999)	iCAD Inc	Goldman Sachs	(7,369)	(7,351)	IHS Markit Ltd	Barclays Bank	(7,229)
(12,124)	iCAD Inc	HSBC	13,604	(25,191)	IHS Markit Ltd	Goldman Sachs	(67,512)
(4,049)	iCAD Inc	Morgan Stanley	364	11,633	IHS Markit Ltd	HSBC	25,244
406	ICF International Inc	Bank of America Merrill Lynch	3,167	(4,819)	IHS Markit Ltd	HSBC	(10,457)
6,110	ICF International Inc	Barclays Bank	30,550	13,611	IHS Markit Ltd	Morgan Stanley	30,353
737	ICF International Inc	Goldman Sachs	5,749	(4,633)	IHS Markit Ltd	Morgan Stanley	(10,332)
6,482	ICF International Inc	HSBC	6,676	(12,194)	II-VI Inc	Barclays Bank	(18,535)
18,034	ICF International Inc	Morgan Stanley	90,170	(384)	II-VI Inc	Goldman Sachs	(2,415)
(4,039)	Ichor Holdings Ltd	Barclays Bank	(2,504)	(14,459)	II-VI Inc	HSBC	(151,386)
(19,767)	Ichor Holdings Ltd	Goldman Sachs	(47,638)	(30,263)	II-VI Inc	Morgan Stanley	(46,000)
(1,163)	Ichor Holdings Ltd	HSBC	791	7,629	Illinois Tool Works Inc	Bank of America Merrill Lynch	117,408
(28,460)	Ichor Holdings Ltd	Morgan Stanley	(17,645)	1,993	Illinois Tool Works Inc	Barclays Bank	15,665
6,246	ICON Plc	Bank of America Merrill Lynch	61,586	(1,216)	Illinois Tool Works Inc	Barclays Bank	1,600
3,373	ICON Plc	Barclays Bank	2,131	1,135	Illinois Tool Works Inc	Goldman Sachs	17,166
1,515	ICON Plc	Goldman Sachs	12,043	7,216	Illinois Tool Works Inc	HSBC	80,994
274	ICON Plc	Morgan Stanley	104	28,977	Illinois Tool Works Inc	Morgan Stanley	227,759
(478)	ICU Medical Inc	Bank of America Merrill Lynch	(5,148)	(1,048)	illumina Inc	Bank of America Merrill Lynch	(27,730)
959	ICU Medical Inc	Bank of America Merrill Lynch	7,907	(419)	illumina Inc	Barclays Bank	(7,165)
(2,062)	ICU Medical Inc	Barclays Bank	(11,753)	(1,707)	illumina Inc	Goldman Sachs	(58,102)
1,389	ICU Medical Inc	Barclays Bank	7,917	(839)	illumina Inc	HSBC	(44,838)
(3,404)	ICU Medical Inc	Goldman Sachs	(36,661)	(5,803)	illumina Inc	Morgan Stanley	(99,232)
(1,817)	ICU Medical Inc	HSBC	2,489	3,516	IMARA Inc	Bank of America Merrill Lynch	20,639
1,074	ICU Medical Inc	HSBC	(1,471)	1,196	IMARA Inc	Barclays Bank	6,745
(891)	ICU Medical Inc	Morgan Stanley	(5,079)	3,767	IMARA Inc	Goldman Sachs	22,112
1,084	ICU Medical Inc	Morgan Stanley	6,179	3,382	IMARA Inc	HSBC	33,042
50,391	IDACORP Inc	Bank of America Merrill Lynch	323,714	3,565	IMARA Inc	Morgan Stanley	20,107
12,346	IDACORP Inc	Barclays Bank	40,495	24,247	IMAX Corp	HSBC	(5,334)
37,392	IDACORP Inc	Goldman Sachs	239,470	41,587	IMAX Corp	Morgan Stanley	(27,863)
19,839	IDACORP Inc	HSBC	6,449	(55,490)	Immersion Corp	Goldman Sachs	(18,312)
57,434	IDACORP Inc	Morgan Stanley	186,820	(106,388)	Immersion Corp	Morgan Stanley	13,830
5,158	Ideaya Biosciences Inc	HSBC	12,482	(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)	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	1,129	Infrastructure And Energy Altern	Morgan Stanley	23
(8,546)	ImmunoGen Inc	Goldman Sachs	(3,504)	6,388	InfuSystem Holdings Inc	Bank of America Merrill Lynch	(3,513)
(48,015)	ImmunoGen Inc	HSBC	(44,654)	8,936	InfuSystem Holdings Inc	Barclays Bank	(6,613)
(10,701)	ImmunoGen Inc	Morgan Stanley	3,210	3,286	InfuSystem Holdings Inc	Goldman Sachs	(1,807)
(1,369)	Immunomedics Inc	Bank of America Merrill Lynch	1,034	3,600	InfuSystem Holdings Inc	HSBC	(6,264)
(8,077)	Immunomedics Inc	Barclays Bank	9,531	5,318	InfuSystem Holdings Inc	Morgan Stanley	(3,935)
(10,129)	Immunomedics Inc	Goldman Sachs	6,537	(22,550)	Ingersoll Rand Inc	Barclays Bank	9,697
(21,317)	Immunomedics Inc	HSBC	(14,496)	(18,260)	Ingersoll Rand Inc	Goldman Sachs	(30,860)
(20,492)	Immunomedics Inc	Morgan Stanley	24,181	(12,428)	Ingersoll Rand Inc	HSBC	10,551
2,136	Immunovant Inc	Barclays Bank	11,812	(41,186)	Ingersoll Rand Inc	Morgan Stanley	17,710
8,899	Immunovant Inc	HSBC	47,165	3,674	Ingevity Corp	Bank of America Merrill Lynch	22,889
19,044	Immunovant Inc	Morgan Stanley	105,313	(1,226)	Ingevity Corp	Barclays Bank	(736)
(5,048)	Impinj Inc	Bank of America Merrill Lynch	(18,274)	20,002	Ingevity Corp	Barclays Bank	12,001
(4,174)	Impinj Inc	Barclays Bank	(3,882)	(3,883)	Ingevity Corp	Goldman Sachs	(24,191)
(22,101)	Impinj Inc	HSBC	(33,373)	11,219	Ingevity Corp	Goldman Sachs	69,894
(1,553)	Impinj Inc	Morgan Stanley	(1,444)	(662)	Ingevity Corp	HSBC	(2,396)
1,849	Incyte Corp	Bank of America Merrill Lynch	8,210	14,016	Ingevity Corp	HSBC	53,360
1,327	Incyte Corp	HSBC	6,157	(332)	Ingevity Corp	Morgan Stanley	(199)
9,874	Incyte Corp	Morgan Stanley	11,751	7,422	Ingevity Corp	Morgan Stanley	4,453
(21,270)	Independence Holding Co	Bank of America Merrill Lynch	(33,607)	9,830	Ingles Markets Inc 'A'	Bank of America Merrill Lynch	(12,091)
(12,405)	Independence Holding Co	Morgan Stanley	(19,972)	12,701	Ingles Markets Inc 'A'	Goldman Sachs	(15,622)
(39,561)	Independence Realty Trust Inc (REIT)	Bank of America Merrill Lynch	(33,231)	47	Ingles Markets Inc 'A'	HSBC	(61)
(4,858)	Independence Realty Trust Inc (REIT)	Barclays Bank	(826)	13,608	Ingles Markets Inc 'A'	Morgan Stanley	8,845
(11,042)	Independence Realty Trust Inc (REIT)	Goldman Sachs	(9,275)	(4,414)	Ingredion Inc	Bank of America Merrill Lynch	(22,342)
(56,687)	Independence Realty Trust Inc (REIT)	HSBC	(2,267)	(14,553)	Ingredion Inc	Barclays Bank	(53,555)
(63,153)	Independence Realty Trust Inc (REIT)	Morgan Stanley	(10,736)	(27,646)	Ingredion Inc	Goldman Sachs	(140,718)
(17,997)	Independent Bank Corp	Bank of America Merrill Lynch	(242,960)	(11,838)	Ingredion Inc	HSBC	10,535
105,854	Independent Bank Corp	Bank of America Merrill Lynch	220,088	(8,951)	Ingredion Inc	Morgan Stanley	(32,940)
(13,937)	Independent Bank Corp	Barclays Bank	(83,622)	55,166	InnerWorkings Inc	Goldman Sachs	2,207
20,498	Independent Bank Corp	Barclays Bank	14,964	78,220	InnerWorkings Inc	Morgan Stanley	7,040
12,525	Independent Bank Corp	Goldman Sachs	26,428	5,754	Innospec Inc	Bank of America Merrill Lynch	54,836
(21,794)	Independent Bank Corp	HSBC	(74,804)	7,745	Innospec Inc	Barclays Bank	16,884
14,850	Independent Bank Corp	HSBC	4,343	7,319	Innospec Inc	Goldman Sachs	69,750
(19,774)	Independent Bank Corp	Morgan Stanley	(118,644)	(4,465)	Innospec Inc	HSBC	(11,966)
30,163	Independent Bank Corp	Morgan Stanley	22,019	4,935	Innospec Inc	HSBC	13,226
8,080	Independent Bank Group Inc	Barclays Bank	43,955	(1,486)	Innospec Inc	Morgan Stanley	(3,239)
7,745	Independent Bank Group Inc	Goldman Sachs	74,352	7,857	Innospec Inc	Morgan Stanley	17,128
20,131	Independent Bank Group Inc	HSBC	126,221	8,719	Innoviva Inc	Bank of America Merrill Lynch	610
37,373	Independent Bank Group Inc	Morgan Stanley	203,309	(3,435)	Innoviva Inc	Barclays Bank	1,546
(39,275)	Industrial Logistics Properties Trust (REIT)	Barclays Bank	(28,671)	19,201	Innoviva Inc	Barclays Bank	(8,640)
(30,516)	Industrial Logistics Properties Trust (REIT)	Goldman Sachs	(76,290)	58,796	Innoviva Inc	Goldman Sachs	4,116
(34,130)	Industrial Logistics Properties Trust (REIT)	HSBC	(11,689)	(3,334)	Innoviva Inc	Goldman Sachs	(233)
(43,596)	Industrial Logistics Properties Trust (REIT)	Morgan Stanley	(31,825)	36,967	Innoviva Inc	HSBC	12,199
(22,965)	Infinera Corp	Bank of America Merrill Lynch	(12,803)	(14,894)	Innoviva Inc	Morgan Stanley	6,702
(12,046)	Infinera Corp	Barclays Bank	(3,493)	12,725	Innoviva Inc	Morgan Stanley	(5,726)
(5,060)	Infinera Corp	Goldman Sachs	(3,188)	1,699	Inogen Inc	Bank of America Merrill Lynch	(306)
(67,405)	Infinera Corp	HSBC	69,639	3,111	Inogen Inc	Barclays Bank	2,053
(26,177)	Infinera Corp	Morgan Stanley	(7,591)	2,098	Inogen Inc	Goldman Sachs	1,564
11,115	Information Services Group Inc	Bank of America Merrill Lynch	(3,223)	607	Inogen Inc	HSBC	521
1,783	Information Services Group Inc	Barclays Bank	-	7,600	Inogen Inc	Morgan Stanley	5,016
15,598	Information Services Group Inc	HSBC	(13,882)	2,237	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	6,644
28,525	Information Services Group Inc	Morgan Stanley	-	24,666	Inovalon Holdings Inc 'A'	Barclays Bank	9,866
21,833	Infrastructure And Energy Altern	Bank of America Merrill Lynch	1,092	18,226	Inovalon Holdings Inc 'A'	Goldman Sachs	54,131
23,744	Infrastructure And Energy Altern	Goldman Sachs	1,187	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)	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	(5,930)	Integer Holdings Corp	Bank of America Merrill Lynch	(23,839)
6,119	Inovio Pharmaceuticals Inc	Bank of America Merrill Lynch	490	747	Integer Holdings Corp	Bank of America Merrill Lynch	3,003
47,468	Inovio Pharmaceuticals Inc	Goldman Sachs	67	(2,210)	Integer Holdings Corp	Barclays Bank	7,110
5,106	Inovio Pharmaceuticals Inc	Morgan Stanley	(35)	496	Integer Holdings Corp	Goldman Sachs	1,994
3,851	Inphi Corp	Bank of America Merrill Lynch	77,867	(1,289)	Integer Holdings Corp	Goldman Sachs	(5,182)
13,829	Inphi Corp	Barclays Bank	96,250	12,000	Integer Holdings Corp	HSBC	12,120
(252)	Inphi Corp	Barclays Bank	(1,754)	(2,182)	Integer Holdings Corp	Morgan Stanley	7,026
2,975	Inphi Corp	Goldman Sachs	60,155	10,087	Integer Holdings Corp	Morgan Stanley	(32,480)
2,290	Inphi Corp	HSBC	24,860	8,691	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	44,238
(3,609)	Inphi Corp	HSBC	(53,907)	29,484	Integra LifeSciences Holdings Corp	Barclays Bank	48,354
761	Inphi Corp	Morgan Stanley	5,297	6,995	Integra LifeSciences Holdings Corp	Goldman Sachs	35,605
(1,779)	Inphi Corp	Morgan Stanley	(12,382)	11,920	Integra LifeSciences Holdings Corp	HSBC	(8,582)
(29,177)	Inseego Corp	Barclays Bank	23,342	35,149	Integra LifeSciences Holdings Corp	Morgan Stanley	57,644
(7,293)	Inseego Corp	HSBC	6,053	3,902	Intel Corp	Bank of America Merrill Lynch	17,091
(8,582)	Insight Enterprises Inc	Bank of America Merrill Lynch	(51,664)	(6,251)	Intel Corp	Bank of America Merrill Lynch	(11,260)
12,361	Insight Enterprises Inc	Bank of America Merrill Lynch	74,413	13,464	Intel Corp	Barclays Bank	5,453
(1,835)	Insight Enterprises Inc	Barclays Bank	(3,285)	(10,152)	Intel Corp	Barclays Bank	(3,461)
148	Insight Enterprises Inc	Barclays Bank	265	11,077	Intel Corp	Goldman Sachs	48,517
14,361	Insight Enterprises Inc	Goldman Sachs	86,453	(9,014)	Intel Corp	Goldman Sachs	(39,481)
(2,463)	Insight Enterprises Inc	Goldman Sachs	(14,827)	7,835	Intel Corp	HSBC	19,309
1,026	Insight Enterprises Inc	HSBC	(1,231)	(26,828)	Intel Corp	HSBC	(80,216)
(2,149)	Insight Enterprises Inc	Morgan Stanley	(3,847)	9,146	Intel Corp	Morgan Stanley	3,704
10,033	Insight Enterprises Inc	Morgan Stanley	17,959	(2,938)	Intel Corp	Morgan Stanley	(1,190)
(6,977)	Insmed Inc	Bank of America Merrill Lynch	6,907	9,782	Intellia Therapeutics Inc	Barclays Bank	(34,922)
(896)	Insmed Inc	Barclays Bank	1,057	8,645	Intellia Therapeutics Inc	Goldman Sachs	(2,075)
(11,708)	Insmed Inc	HSBC	(13,815)	17,783	Intellia Therapeutics Inc	HSBC	67,220
(17,664)	Insmed Inc	Morgan Stanley	20,844	26,570	Intellia Therapeutics Inc	Morgan Stanley	(94,855)
3,777	Insperty Inc	Bank of America Merrill Lynch	18,782	(797)	Intelligent Systems Corp	Bank of America Merrill Lynch	206
9,876	Insperty Inc	Barclays Bank	12,543	(9,589)	Intelligent Systems Corp	Barclays Bank	2,110
6,716	Insperty Inc	Goldman Sachs	36,232	(1,447)	Intelligent Systems Corp	Goldman Sachs	(130)
18,949	Insperty Inc	HSBC	(58,378)	(3,773)	Intelligent Systems Corp	HSBC	(189)
4,865	Insperty Inc	Morgan Stanley	6,179	(7,436)	Inter Parfums Inc	Bank of America Merrill Lynch	(45,083)
2,670	Inspire Medical Systems Inc	Barclays Bank	(16,073)	(13,126)	Inter Parfums Inc	Barclays Bank	(31,468)
1,451	Inspire Medical Systems Inc	Goldman Sachs	6,718	(2,939)	Inter Parfums Inc	Goldman Sachs	(16,868)
4,376	Inspire Medical Systems Inc	HSBC	38,159	(7,511)	Inter Parfums Inc	HSBC	(9,990)
11,242	Inspire Medical Systems Inc	Morgan Stanley	(67,677)	(4,313)	Inter Parfums Inc	Morgan Stanley	(10,998)
(56,040)	Inspired Entertainment Inc	Bank of America Merrill Lynch	(46,513)	1,666	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	8,697
(400)	Inspired Entertainment Inc	Goldman Sachs	(332)	(623)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(2,235)
(20,670)	Inspired Entertainment Inc	HSBC	(16,949)	5,914	Interactive Brokers Group Inc 'A'	Goldman Sachs	30,871
(19,337)	Inspired Entertainment Inc	Morgan Stanley	(9,475)	2,531	Interactive Brokers Group Inc 'A'	HSBC	4,384
5,154	Installed Building Products Inc	Bank of America Merrill Lynch	79,423	(725)	Interactive Brokers Group Inc 'A'	HSBC	(964)
(10,857)	Installed Building Products Inc	Bank of America Merrill Lynch	(167,306)	2,958	Interactive Brokers Group Inc 'A'	Morgan Stanley	10,767
3,314	Installed Building Products Inc	Barclays Bank	13,786	(7,619)	Interactive Brokers Group Inc 'A'	Morgan Stanley	(27,733)
(11,674)	Installed Building Products Inc	HSBC	(121,526)	(2,350)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	24,269
2,663	Installed Building Products Inc	Morgan Stanley	11,078	5,623	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	(69,878)
(9,326)	Installed Building Products Inc	Morgan Stanley	(38,796)	(1,104)	Intercept Pharmaceuticals Inc	Barclays Bank	9,053
(9,913)	Insteel Industries Inc	Barclays Bank	(7,137)	1,585	Intercept Pharmaceuticals Inc	Barclays Bank	(10,266)
(11,060)	Insteel Industries Inc	Goldman Sachs	(24,332)	(616)	Intercept Pharmaceuticals Inc	Goldman Sachs	7,577
(19,282)	Insteel Industries Inc	HSBC	(6,170)	479	Intercept Pharmaceuticals Inc	Goldman Sachs	(8,963)
(4,368)	Insteel Industries Inc	Morgan Stanley	(3,145)	(4,158)	Intercept Pharmaceuticals Inc	HSBC	59,869
819	Insulet Corp	Barclays Bank	5,631	1,308	Intercept Pharmaceuticals Inc	HSBC	(19,743)
592	Insulet Corp	Goldman Sachs	(10,100)	(6,145)	Intercept Pharmaceuticals Inc	Morgan Stanley	50,389
1,628	Insulet Corp	HSBC	(27,215)	3,242	Intercept Pharmaceuticals Inc	Morgan Stanley	(26,584)
3,792	Insulet Corp	Morgan Stanley	(19,567)	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)	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	(13,276)	International Seaways Inc	Goldman Sachs	(6,638)
(12,207)	Intercontinental Exchange Inc	Barclays Bank	(16,235)	(8,150)	International Seaways Inc	HSBC	(2,435)
5,833	Intercontinental Exchange Inc	Goldman Sachs	9,508	28,734	Interpublic Group of Cos Inc	Bank of America Merrill Lynch	23,752
(9,242)	Intercontinental Exchange Inc	Goldman Sachs	(15,064)	28,504	Interpublic Group of Cos Inc	Barclays Bank	9,691
2,200	Intercontinental Exchange Inc	HSBC	3,224	80,149	Interpublic Group of Cos Inc	Goldman Sachs	105,328
(1,915)	Intercontinental Exchange Inc	HSBC	(3,026)	7,464	Interpublic Group of Cos Inc	HSBC	4,408
13,803	Intercontinental Exchange Inc	Morgan Stanley	18,358	70,707	Interpublic Group of Cos Inc	Morgan Stanley	17,160
(12,042)	Intercontinental Exchange Inc	Morgan Stanley	(16,016)	29,136	Intersect ENT Inc	Barclays Bank	3,448
7,130	InterDigital Inc	Bank of America Merrill Lynch	10,624	9,089	Intersect ENT Inc	HSBC	(16,919)
(4,400)	InterDigital Inc	Bank of America Merrill Lynch	438	11,380	Intersect ENT Inc	Morgan Stanley	2,048
4,554	InterDigital Inc	Barclays Bank	2,641	(27,533)	Intevac Inc	Bank of America Merrill Lynch	(5,507)
(15,356)	InterDigital Inc	Barclays Bank	(8,906)	(5,815)	Intevac Inc	Goldman Sachs	(1,163)
(1,687)	InterDigital Inc	Goldman Sachs	(2,514)	(900)	Intevac Inc	HSBC	108
1,062	InterDigital Inc	HSBC	(4,928)	(4,634)	INTL. FCStone Inc	Bank of America Merrill Lynch	(55,608)
(4,492)	InterDigital Inc	HSBC	20,843	(2,322)	INTL. FCStone Inc	Goldman Sachs	(27,864)
(6,792)	InterDigital Inc	Morgan Stanley	(3,939)	(10,273)	INTL. FCStone Inc	HSBC	(94,404)
8,532	Interface Inc	Bank of America Merrill Lynch	11,220	(13,622)	INTL. FCStone Inc	Morgan Stanley	(119,601)
9,958	Interface Inc	Barclays Bank	6,074	(2,938)	Intra-Cellular Therapies Inc	Bank of America Merrill Lynch	4,730
40,487	Interface Inc	Goldman Sachs	53,240	7,401	Intra-Cellular Therapies Inc	Barclays Bank	(14,284)
7,885	Interface Inc	HSBC	(1,656)	(1,844)	Intra-Cellular Therapies Inc	Goldman Sachs	2,969
2,568	Interface Inc	Morgan Stanley	1,566	(6,440)	Intra-Cellular Therapies Inc	HSBC	(966)
(6,533)	International Bancshares Corp	Bank of America Merrill Lynch	(24,945)	2,898	Intra-Cellular Therapies Inc	HSBC	435
(2,830)	International Bancshares Corp	Barclays Bank	(7,132)	(3,642)	Intra-Cellular Therapies Inc	Morgan Stanley	7,029
(1,610)	International Bancshares Corp	Goldman Sachs	(7,438)	8,807	Intra-Cellular Therapies Inc	Morgan Stanley	(16,998)
(29,854)	International Bancshares Corp	HSBC	(64,243)	(33,811)	Intrepid Potash Inc	Barclays Bank	(6,086)
(44,697)	International Bancshares Corp	Morgan Stanley	(112,636)	(24,984)	Intrepid Potash Inc	Goldman Sachs	(7,768)
(7,704)	International Business Machines Corp	Bank of America Merrill Lynch	(43,835)	(16,246)	Intrepid Potash Inc	HSBC	(3,249)
(6,073)	International Business Machines Corp	Barclays Bank	(18,852)	(9,090)	IntriCon Corp	Bank of America Merrill Lynch	(24,816)
(6,041)	International Business Machines Corp	Goldman Sachs	(21,704)	(31,080)	IntriCon Corp	Goldman Sachs	(84,848)
(20,816)	International Business Machines Corp	HSBC	6,661	(4,660)	IntriCon Corp	HSBC	(8,901)
(16,828)	International Business Machines Corp	Morgan Stanley	(72,024)	(9,706)	IntriCon Corp	Morgan Stanley	(6,697)
(688)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(2,890)	3,190	Intuit Inc	Bank of America Merrill Lynch	(1,218)
6,125	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	17,090	2,810	Intuit Inc	Barclays Bank	(6,519)
(8,225)	International Flavors & Fragrances Inc	Barclays Bank	(24,675)	3,247	Intuit Inc	Goldman Sachs	715
6,782	International Flavors & Fragrances Inc	Barclays Bank	(3,447)	1,635	Intuit Inc	HSBC	4,037
382	International Flavors & Fragrances Inc	Goldman Sachs	1,412	6,950	Intuit Inc	Morgan Stanley	(16,124)
(1,052)	International Flavors & Fragrances Inc	HSBC	2,157	(1,208)	Intuitive Surgical Inc	Barclays Bank	(14,726)
211	International Flavors & Fragrances Inc	HSBC	580	948	Intuitive Surgical Inc	Goldman Sachs	21,282
3,627	International Flavors & Fragrances Inc	Morgan Stanley	4,176	(593)	Intuitive Surgical Inc	HSBC	(22,071)
15,117	International Game Technology Plc	Bank of America Merrill Lynch	13,669	(4,543)	Intuitive Surgical Inc	Morgan Stanley	(55,379)
27,798	International Game Technology Plc	Morgan Stanley	13,621	2,063	Intuitive Surgical Inc	Morgan Stanley	25,148
(22,966)	International Game Technology Plc	Morgan Stanley	(11,253)	(28,212)	Invacare Corp	Bank of America Merrill Lynch	(12,695)
43,605	International Money Express Inc	Goldman Sachs	53,634	(10,204)	Invacare Corp	Barclays Bank	6,735
6,639	International Money Express Inc	HSBC	7,768	(6,906)	Invacare Corp	Goldman Sachs	(3,108)
35,805	International Money Express Inc	Morgan Stanley	23,631	(5,309)	Invacare Corp	HSBC	(2,389)
9,387	International Paper Co	Bank of America Merrill Lynch	29,006	(3,530)	Invacare Corp	Morgan Stanley	2,330
(9,979)	International Paper Co	Bank of America Merrill Lynch	(30,835)	52,526	Invesco Ltd	Bank of America Merrill Lynch	61,718
15,425	International Paper Co	Barclays Bank	23,138	31,122	Invesco Ltd	Barclays Bank	18,829
(9,162)	International Paper Co	Barclays Bank	(13,743)	60,313	Invesco Ltd	Goldman Sachs	70,868
21,367	International Paper Co	Goldman Sachs	66,024	111,108	Invesco Ltd	Morgan Stanley	67,220
47,538	International Paper Co	HSBC	(9,983)	21,712	Invesco Mortgage Capital Inc (REIT)	Barclays Bank	217
12,128	International Paper Co	Morgan Stanley	18,192	14,074	Invesco Mortgage Capital Inc (REIT)	Goldman Sachs	1,407
(14,912)	International Paper Co	Morgan Stanley	(22,368)	36,450	Invesco Mortgage Capital Inc (REIT)	HSBC	1,094
(4,380)	International Seaways Inc	Barclays Bank	(1,183)	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)	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	(3,910)	IQVIA Holdings Inc	HSBC	(38,318)
8,445	Investar Holding Corp	Barclays Bank	7,094	(12,071)	IQVIA Holdings Inc	Morgan Stanley	(54,923)
10,254	Investar Holding Corp	Goldman Sachs	21,226	11,856	iRadimed Corp	Bank of America Merrill Lynch	15,768
28,362	Investar Holding Corp	HSBC	18,152	7,152	iRadimed Corp	Barclays Bank	2,432
9,843	Investar Holding Corp	Morgan Stanley	8,268	4,626	iRadimed Corp	Goldman Sachs	6,153
30,588	Investors Bancorp Inc	Bank of America Merrill Lynch	29,193	9,432	iRadimed Corp	HSBC	9,526
(3,175)	Investors Bancorp Inc	Barclays Bank	(1,810)	10,698	iRadimed Corp	Morgan Stanley	3,637
42,587	Investors Bancorp Inc	Barclays Bank	24,275	(2,693)	iRhythm Technologies Inc	Bank of America Merrill Lynch	14,153
69,676	Investors Bancorp Inc	Goldman Sachs	79,431	(589)	iRhythm Technologies Inc	Barclays Bank	1,125
(93,683)	Investors Bancorp Inc	Goldman Sachs	(106,799)	154	iRhythm Technologies Inc	Barclays Bank	(294)
(22,912)	Investors Bancorp Inc	HSBC	2,062	(798)	iRhythm Technologies Inc	Goldman Sachs	5,171
138,190	Investors Bancorp Inc	HSBC	(11,160)	218	iRhythm Technologies Inc	Goldman Sachs	(582)
(24,179)	Investors Bancorp Inc	Morgan Stanley	(13,782)	1,835	iRhythm Technologies Inc	HSBC	330
52,909	Investors Bancorp Inc	Morgan Stanley	30,158	6,003	iRhythm Technologies Inc	Morgan Stanley	(11,466)
(3,394)	Investors Real Estate Trust (REIT)	Bank of America Merrill Lynch	(24,403)	11,755	Iridium Communications Inc	Bank of America Merrill Lynch	24,215
(485)	Investors Real Estate Trust (REIT)	Barclays Bank	(873)	(6,752)	Iridium Communications Inc	Bank of America Merrill Lynch	(1,836)
(5,262)	Investors Real Estate Trust (REIT)	HSBC	(33,867)	(10,811)	Iridium Communications Inc	Barclays Bank	(8,087)
(14,502)	Investors Real Estate Trust (REIT)	Morgan Stanley	(26,104)	5,388	Iridium Communications Inc	Barclays Bank	4,903
660	Investors Title Co	Bank of America Merrill Lynch	9,580	18,866	Iridium Communications Inc	Goldman Sachs	38,864
610	Investors Title Co	Barclays Bank	4,981	(14,457)	Iridium Communications Inc	Goldman Sachs	(29,781)
3,848	Investors Title Co	Goldman Sachs	55,854	12,893	Iridium Communications Inc	HSBC	8,510
1,192	Investors Title Co	HSBC	5,124	(13,818)	Iridium Communications Inc	HSBC	(9,120)
1,629	Investors Title Co	Morgan Stanley	13,301	38,321	Iridium Communications Inc	Morgan Stanley	34,872
(7,850)	Invitae Corp	Bank of America Merrill Lynch	(3,690)	(5,763)	Iridium Communications Inc	Morgan Stanley	(5,244)
12,639	Invitae Corp	Barclays Bank	(5,049)	(4,900)	iRobot Corp	Barclays Bank	1,691
(14,825)	Invitae Corp	Barclays Bank	8,302	1,345	iRobot Corp	Barclays Bank	(464)
3,001	Invitae Corp	Goldman Sachs	1,410	1,215	iRobot Corp	Goldman Sachs	7,054
1,913	Invitae Corp	Morgan Stanley	(1,071)	(1,062)	iRobot Corp	HSBC	(8,608)
(16,448)	Invitation Homes Inc (REIT)	Bank of America Merrill Lynch	3,505	3,762	iRobot Corp	HSBC	31,279
5,375	Invitation Homes Inc (REIT)	Barclays Bank	2,580	3,259	iRobot Corp	Morgan Stanley	(1,124)
(13,282)	Invitation Homes Inc (REIT)	Barclays Bank	(2,656)	(3,446)	Iron Mountain Inc (REIT)	Bank of America Merrill Lynch	(11,027)
7,580	Invitation Homes Inc (REIT)	Goldman Sachs	13,871	(928)	Iron Mountain Inc (REIT)	Barclays Bank	(1,346)
(31,074)	Invitation Homes Inc (REIT)	Goldman Sachs	(24,999)	4,026	Iron Mountain Inc (REIT)	Barclays Bank	5,838
42,165	Invitation Homes Inc (REIT)	HSBC	42,165	(453)	Iron Mountain Inc (REIT)	Goldman Sachs	(1,450)
58,372	Invitation Homes Inc (REIT)	Morgan Stanley	28,019	(3,973)	Iron Mountain Inc (REIT)	HSBC	(4,172)
3,112	ION Geophysical Corp	Barclays Bank	280	(29,035)	Iron Mountain Inc (REIT)	Morgan Stanley	(42,101)
10,739	ION Geophysical Corp	Morgan Stanley	967	13,526	Iron Mountain Inc (REIT)	Morgan Stanley	19,613
6,088	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	20,578	33,660	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	(44,936)
5,622	Ionis Pharmaceuticals Inc	Barclays Bank	11,131	35,772	Ironwood Pharmaceuticals Inc	Barclays Bank	(77,983)
7,335	Ionis Pharmaceuticals Inc	Goldman Sachs	23,879	41,679	Ironwood Pharmaceuticals Inc	Goldman Sachs	(55,641)
14,562	Ionis Pharmaceuticals Inc	HSBC	29,852	65,568	Ironwood Pharmaceuticals Inc	HSBC	(26,227)
20,319	Ionis Pharmaceuticals Inc	Morgan Stanley	40,231	60,531	Ironwood Pharmaceuticals Inc	Morgan Stanley	(131,957)
(3,738)	Iovance Biotherapeutics Inc	Barclays Bank	30,615	(30,842)	iStar Inc (REIT)	Bank of America Merrill Lynch	(48,730)
(12,624)	Iovance Biotherapeutics Inc	Goldman Sachs	43,806	(15,675)	iStar Inc (REIT)	Barclays Bank	(10,502)
(756)	Iovance Biotherapeutics Inc	HSBC	2,495	(19,802)	iStar Inc (REIT)	Goldman Sachs	(31,287)
(12,903)	Iovance Biotherapeutics Inc	Morgan Stanley	105,676	(31,680)	iStar Inc (REIT)	HSBC	(24,394)
(2,209)	IPG Photonics Corp	Bank of America Merrill Lynch	(12,105)	(18,686)	iStar Inc (REIT)	Morgan Stanley	(12,520)
(1,319)	IPG Photonics Corp	Barclays Bank	7,558	7,192	Itau Unibanco Holding SA ADR	HSBC	1,942
(1,065)	IPG Photonics Corp	Goldman Sachs	(5,836)	(33,010)	Iteris Inc	Bank of America Merrill Lynch	(22,777)
(1,753)	IPG Photonics Corp	HSBC	701	(5,298)	Iteris Inc	Goldman Sachs	(3,656)
2,317	IPG Photonics Corp	HSBC	(927)	(17,355)	Iteris Inc	Morgan Stanley	(2,430)
(1,923)	IPG Photonics Corp	Morgan Stanley	11,019	(4,799)	Itron Inc	Bank of America Merrill Lynch	(35,704)
(3,268)	IQVIA Holdings Inc	Bank of America Merrill Lynch	(27,783)	(9,785)	Itron Inc	Barclays Bank	(20,744)
(2,413)	IQVIA Holdings Inc	Goldman Sachs	(16,566)	(4,447)	Itron Inc	Goldman Sachs	(33,086)

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(14,054)	Itron Inc	HSBC	(7,589)	(4,504)	Jacobs Engineering Group Inc	Barclays Bank	(29,186)
(14,092)	Itron Inc	Morgan Stanley	(29,875)	(8,463)	Jacobs Engineering Group Inc	Goldman Sachs	(97,071)
(4,020)	ITT Inc	Bank of America Merrill Lynch	(33,929)	(17,052)	Jacobs Engineering Group Inc	HSBC	(61,558)
3,407	ITT Inc	Bank of America Merrill Lynch	28,755	(22,720)	Jacobs Engineering Group Inc	Morgan Stanley	(147,226)
(12,024)	ITT Inc	Barclays Bank	(32,345)	(23,832)	James River Group Holdings Ltd	Barclays Bank	(48,617)
5,957	ITT Inc	Barclays Bank	16,024	(19,770)	James River Group Holdings Ltd	Goldman Sachs	(144,143)
(3,522)	ITT Inc	Goldman Sachs	(29,726)	(19,443)	James River Group Holdings Ltd	HSBC	(88,077)
6,873	ITT Inc	Goldman Sachs	58,008	(12,252)	James River Group Holdings Ltd	Morgan Stanley	(24,994)
(13,855)	ITT Inc	HSBC	(77,727)	(54,152)	Janus Henderson Group Plc	Barclays Bank	(5,718)
(13,619)	ITT Inc	Morgan Stanley	(36,635)	(16,366)	Janus Henderson Group Plc	Goldman Sachs	(47,213)
7,390	ITT Inc	Morgan Stanley	19,879	(2,481)	Janus Henderson Group Plc	HSBC	(5,979)
(22,093)	IVERIC bio Inc	Bank of America Merrill Lynch	(6,628)	(19,842)	Janus Henderson Group Plc	Morgan Stanley	(25,199)
(13,704)	IVERIC bio Inc	Goldman Sachs	(4,111)	12,859	Jason Industries Inc	Morgan Stanley	39
68,161	J Alexander's Holdings Inc	Bank of America Merrill Lynch	40,897	8,600	Jazz Pharmaceuticals Plc	Bank of America Merrill Lynch	71,208
4,404	J Alexander's Holdings Inc	Barclays Bank	1,145	9,794	Jazz Pharmaceuticals Plc	Barclays Bank	96,471
3,230	J&J Snack Foods Corp	Bank of America Merrill Lynch	19,735	12,439	Jazz Pharmaceuticals Plc	Goldman Sachs	102,995
(1,259)	J&J Snack Foods Corp	Barclays Bank	(3,273)	8,034	Jazz Pharmaceuticals Plc	HSBC	71,068
2,786	J&J Snack Foods Corp	Barclays Bank	4,909	5,098	Jazz Pharmaceuticals Plc	Morgan Stanley	50,215
8,483	J&J Snack Foods Corp	Goldman Sachs	51,831	(5,999)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(129,218)
(852)	J&J Snack Foods Corp	Goldman Sachs	(5,206)	(6,166)	JB Hunt Transport Services Inc	Barclays Bank	(69,183)
(2,754)	J&J Snack Foods Corp	HSBC	2,654	(2,570)	JB Hunt Transport Services Inc	Goldman Sachs	(55,358)
6,176	J&J Snack Foods Corp	HSBC	(6,409)	(8,725)	JB Hunt Transport Services Inc	HSBC	(144,904)
(1,208)	J&J Snack Foods Corp	Morgan Stanley	(3,141)	(3,976)	JB Hunt Transport Services Inc	Morgan Stanley	(44,611)
5,992	J&J Snack Foods Corp	Morgan Stanley	15,579	(14,283)	JBG SMITH Properties (REIT)	Bank of America Merrill Lynch	(41,278)
(1,680)	J2 Global Inc	Bank of America Merrill Lynch	(9,408)	(4,999)	JBG SMITH Properties (REIT)	Barclays Bank	(6,749)
12,341	J2 Global Inc	Bank of America Merrill Lynch	69,110	(34,277)	JBG SMITH Properties (REIT)	Goldman Sachs	(99,061)
(7,800)	J2 Global Inc	Barclays Bank	(10,530)	(26,362)	JBG SMITH Properties (REIT)	HSBC	49,854
4,576	J2 Global Inc	Barclays Bank	6,178	(75,054)	JBG SMITH Properties (REIT)	Morgan Stanley	(101,323)
(13,041)	J2 Global Inc	Goldman Sachs	(73,030)	8,595	Jefferies Financial Group Inc	Bank of America Merrill Lynch	17,276
29,229	J2 Global Inc	Goldman Sachs	161,916	6,413	Jefferies Financial Group Inc	Barclays Bank	8,016
(6,130)	J2 Global Inc	HSBC	22,313	4,912	Jefferies Financial Group Inc	Goldman Sachs	9,873
12,795	J2 Global Inc	HSBC	(28,944)	6,402	Jefferies Financial Group Inc	HSBC	2,561
(7,558)	J2 Global Inc	Morgan Stanley	(10,203)	3,101	Jefferies Financial Group Inc	Morgan Stanley	3,876
36,021	J2 Global Inc	Morgan Stanley	43,198	(14,474)	JELD-WEN Holding Inc	Bank of America Merrill Lynch	(22,725)
13,838	Jabil Inc	Bank of America Merrill Lynch	26,015	(838)	JELD-WEN Holding Inc	Barclays Bank	134
(1,677)	Jabil Inc	Bank of America Merrill Lynch	(3,153)	(4,224)	JELD-WEN Holding Inc	Goldman Sachs	(6,632)
18,563	Jabil Inc	Barclays Bank	14,850	(13,156)	JELD-WEN Holding Inc	HSBC	(14,201)
(9,922)	Jabil Inc	Barclays Bank	(7,938)	(65,929)	JELD-WEN Holding Inc	Morgan Stanley	10,549
8,655	Jabil Inc	Goldman Sachs	16,271	(8,294)	Jernigan Capital Inc (REIT)	Bank of America Merrill Lynch	(5,806)
(32,230)	Jabil Inc	Goldman Sachs	(60,592)	(12,764)	Jernigan Capital Inc (REIT)	Barclays Bank	(2,936)
4,796	Jabil Inc	HSBC	6,906	(38,842)	Jernigan Capital Inc (REIT)	Goldman Sachs	(27,189)
(14,886)	Jabil Inc	HSBC	(21,436)	(15,996)	Jernigan Capital Inc (REIT)	HSBC	16,156
14,040	Jabil Inc	Morgan Stanley	11,232	(13,914)	Jernigan Capital Inc (REIT)	Morgan Stanley	(3,200)
(12,233)	Jabil Inc	Morgan Stanley	(9,786)	(9,689)	JetBlue Airways Corp	HSBC	(8,817)
(1,172)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	13,805	(111,866)	JetBlue Airways Corp	Morgan Stanley	(85,018)
(406)	Jack Henry & Associates Inc	Barclays Bank	3,220	5,033	JM Smucker Co	Bank of America Merrill Lynch	(16,508)
(2,504)	Jack Henry & Associates Inc	Goldman Sachs	20,357	(1,984)	JM Smucker Co	Bank of America Merrill Lynch	(7,752)
6,300	Jack Henry & Associates Inc	HSBC	(23,940)	5,407	JM Smucker Co	Barclays Bank	15,626
(1,732)	Jack Henry & Associates Inc	HSBC	6,582	(5,621)	JM Smucker Co	Goldman Sachs	(17,504)
(4,345)	Jack Henry & Associates Inc	Morgan Stanley	34,456	3,709	JM Smucker Co	HSBC	(15,497)
(4,263)	Jack in the Box Inc	Bank of America Merrill Lynch	(4,945)	3,816	JM Smucker Co	Morgan Stanley	11,028
(12,025)	Jack in the Box Inc	HSBC	(22,126)	6,801	John B Sanfilippo & Son Inc	Bank of America Merrill Lynch	23,191
(2,401)	Jack in the Box Inc	Morgan Stanley	(2,449)	3,607	John B Sanfilippo & Son Inc	Barclays Bank	(794)
(4,532)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	(51,982)	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)	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)	19,228	Juniper Networks Inc	Barclays Bank	4,002
4,929	John B Sanfilippo & Son Inc	Morgan Stanley	(1,084)	50,737	Juniper Networks Inc	Goldman Sachs	34,501
8,909	John Bean Technologies Corp	Bank of America Merrill Lynch	162,500	40,928	Juniper Networks Inc	HSBC	223
9,330	John Bean Technologies Corp	Barclays Bank	40,305	25,313	Juniper Networks Inc	Morgan Stanley	11,898
9,895	John Bean Technologies Corp	Goldman Sachs	180,484	(4,807)	K12 Inc	Bank of America Merrill Lynch	(1,442)
18,502	John Bean Technologies Corp	HSBC	212,412	(16,422)	K12 Inc	Goldman Sachs	(4,927)
12,864	John Bean Technologies Corp	Morgan Stanley	55,573	(3,246)	K12 Inc	HSBC	(3,441)
1,858	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	8,565	(7,002)	K12 Inc	Morgan Stanley	2,661
(6,105)	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	(16,211)	(5,051)	Kadant Inc	Bank of America Merrill Lynch	(36,727)
3,995	John Wiley & Sons Inc 'A'	Barclays Bank	7,431	(2,378)	Kadant Inc	Barclays Bank	(785)
(12,668)	John Wiley & Sons Inc 'A'	Barclays Bank	(21,417)	(8,453)	Kadant Inc	Goldman Sachs	(62,241)
8,245	John Wiley & Sons Inc 'A'	Goldman Sachs	38,009	(4,049)	Kadant Inc	HSBC	(34,538)
(15,435)	John Wiley & Sons Inc 'A'	Goldman Sachs	(50,430)	(12,929)	Kadant Inc	Morgan Stanley	(4,267)
5,176	John Wiley & Sons Inc 'A'	HSBC	8,954	(9,805)	Kadmon Holdings Inc	Barclays Bank	2,549
(5,302)	John Wiley & Sons Inc 'A'	HSBC	(15,220)	(22,301)	Kadmon Holdings Inc	Goldman Sachs	(2,676)
6,189	John Wiley & Sons Inc 'A'	Morgan Stanley	11,512	(78,584)	Kadmon Holdings Inc	HSBC	(1,572)
(5,602)	John Wiley & Sons Inc 'A'	Morgan Stanley	(10,420)	(12,584)	Kadmon Holdings Inc	Morgan Stanley	3,272
(772)	Johnson & Johnson	Bank of America Merrill Lynch	(2,204)	(2,266)	Kaiser Aluminum Corp	Bank of America Merrill Lynch	(30,387)
(16,820)	Johnson & Johnson	Barclays Bank	(51,806)	8,207	Kaiser Aluminum Corp	Bank of America Merrill Lynch	110,056
(11,128)	Johnson & Johnson	Goldman Sachs	19,821	(2,320)	Kaiser Aluminum Corp	Barclays Bank	(13,665)
5,309	Johnson & Johnson	HSBC	(6,636)	3,315	Kaiser Aluminum Corp	Barclays Bank	19,525
32,782	Johnson & Johnson	Morgan Stanley	100,969	2,296	Kaiser Aluminum Corp	Goldman Sachs	30,789
(5,967)	Johnson & Johnson	Morgan Stanley	(18,378)	(2,563)	Kaiser Aluminum Corp	Goldman Sachs	(34,370)
(5,511)	Johnson Controls International Plc	Bank of America Merrill Lynch	(15,596)	(1,329)	Kaiser Aluminum Corp	HSBC	(3,695)
(24,855)	Johnson Controls International Plc	Barclays Bank	(43,744)	1,937	Kaiser Aluminum Corp	HSBC	5,385
(56,508)	Johnson Controls International Plc	Goldman Sachs	(150,576)	(1,309)	Kaiser Aluminum Corp	Morgan Stanley	(2,367)
(33,826)	Johnson Controls International Plc	HSBC	(64,574)	3,446	Kaiser Aluminum Corp	Morgan Stanley	20,297
(143,992)	Johnson Controls International Plc	Morgan Stanley	(253,426)	(3,699)	Kala Pharmaceuticals Inc	Barclays Bank	2,700
1,729	Johnson Outdoors Inc 'A'	Bank of America Merrill Lynch	19,365	(6,339)	Kala Pharmaceuticals Inc	Goldman Sachs	(1,648)
3,818	Johnson Outdoors Inc 'A'	Barclays Bank	16,112	(28,188)	Kala Pharmaceuticals Inc	HSBC	(29,879)
2,703	Johnson Outdoors Inc 'A'	Goldman Sachs	30,274	(3,518)	Kala Pharmaceuticals Inc	Morgan Stanley	2,568
10,787	Johnson Outdoors Inc 'A'	HSBC	76,480	(5,819)	Kaleido Biosciences Inc	Barclays Bank	(4,073)
1,749	Johnson Outdoors Inc 'A'	Morgan Stanley	7,381	5,098	KalVista Pharmaceuticals Inc	Bank of America Merrill Lynch	3,263
4,199	Joint Corp	Bank of America Merrill Lynch	9,700	2,629	KalVista Pharmaceuticals Inc	Goldman Sachs	1,683
1,765	Joint Corp	Barclays Bank	229	6,880	KalVista Pharmaceuticals Inc	HSBC	4,610
12,683	Joint Corp	Goldman Sachs	29,298	13,710	KalVista Pharmaceuticals Inc	Morgan Stanley	(7,541)
14,344	Joint Corp	HSBC	25,389	(26,291)	Kaman Corp	Bank of America Merrill Lynch	(187,192)
13,769	Joint Corp	Morgan Stanley	1,790	(12,474)	Kaman Corp	Barclays Bank	(27,069)
(771)	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	(6,738)	(11,253)	Kaman Corp	Goldman Sachs	(80,121)
(199)	Jones Lang LaSalle Inc	Barclays Bank	(1,532)	(9,777)	Kaman Corp	HSBC	(14,802)
(532)	Jones Lang LaSalle Inc	Goldman Sachs	(8,081)	(10,664)	Kaman Corp	Morgan Stanley	(23,141)
(4,939)	Jones Lang LaSalle Inc	HSBC	14,373	(5,321)	Kansas City Southern	Bank of America Merrill Lynch	(90,510)
(12,010)	Jones Lang LaSalle Inc	Morgan Stanley	(92,477)	(8,429)	Kansas City Southern	Barclays Bank	(30,428)
5,312	Jounce Therapeutics Inc	Goldman Sachs	4,090	(1,043)	Kansas City Southern	Goldman Sachs	2,824
7,232	Jounce Therapeutics Inc	HSBC	4,484	(10,257)	Kansas City Southern	Morgan Stanley	(37,027)
31,820	Jounce Therapeutics Inc	Morgan Stanley	(8,910)	(2,205)	KAR Auction Services Inc	Bank of America Merrill Lynch	(5,270)
(11,887)	JPMorgan Chase & Co	Bank of America Merrill Lynch	(148,136)	(12,351)	KAR Auction Services Inc	Barclays Bank	(20,997)
1,095	JPMorgan Chase & Co	Bank of America Merrill Lynch	(2,116)	(5,000)	KAR Auction Services Inc	Goldman Sachs	(11,950)
(5,585)	JPMorgan Chase & Co	Barclays Bank	(49,662)	12,553	KAR Auction Services Inc	Goldman Sachs	28,508
25,031	JPMorgan Chase & Co	Barclays Bank	222,576	(5,797)	KAR Auction Services Inc	HSBC	(6,145)
9,546	JPMorgan Chase & Co	Goldman Sachs	118,962	2,232	KAR Auction Services Inc	HSBC	2,366
(752)	JPMorgan Chase & Co	HSBC	(4,258)	(24,942)	KAR Auction Services Inc	Morgan Stanley	(42,401)
(17,417)	JPMorgan Chase & Co	Morgan Stanley	(154,872)	21,407	KAR Auction Services Inc	Morgan Stanley	36,392
25,611	Juniper Networks Inc	Bank of America Merrill Lynch	17,415	(87)	Karuna Therapeutics Inc	Bank of America Merrill Lynch	(926)

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(2,193)	Karuna Therapeutics Inc	Barclays Bank	(10,746)	(11,019)	Keurig Dr Pepper Inc	Bank of America Merrill Lynch	(17,851)
(877)	Karuna Therapeutics Inc	Goldman Sachs	(9,331)	3,659	Keurig Dr Pepper Inc	Bank of America Merrill Lynch	2,931
(2,990)	Karuna Therapeutics Inc	HSBC	(27,867)	(4,363)	Keurig Dr Pepper Inc	Barclays Bank	(3,316)
9,702	Karyopharm Therapeutics Inc	Bank of America Merrill Lynch	(9,260)	23,287	Keurig Dr Pepper Inc	Barclays Bank	17,698
997	Karyopharm Therapeutics Inc	Barclays Bank	(1,854)	(5,367)	Keurig Dr Pepper Inc	Goldman Sachs	(8,695)
4,527	Karyopharm Therapeutics Inc	Goldman Sachs	(634)	18,798	Keurig Dr Pepper Inc	Goldman Sachs	29,007
18,915	Karyopharm Therapeutics Inc	HSBC	(1,048)	(14,958)	Keurig Dr Pepper Inc	HSBC	(23,634)
11,285	Karyopharm Therapeutics Inc	Morgan Stanley	(18,656)	2,275	Keurig Dr Pepper Inc	HSBC	2,532
7,614	KB Home	Bank of America Merrill Lynch	58,422	(3,907)	Keurig Dr Pepper Inc	Morgan Stanley	(2,969)
20,041	KB Home	Barclays Bank	69,542	10,712	Keurig Dr Pepper Inc	Morgan Stanley	(69)
2,451	KB Home	Goldman Sachs	22,770	518	Key Energy Svcs Inc	Bank of America Merrill Lynch	953
11,362	KB Home	HSBC	66,864	62,443	Key Tronic Corp	Bank of America Merrill Lynch	(8,118)
28,019	KB Home	Morgan Stanley	97,226	10,881	Key Tronic Corp	Morgan Stanley	(2,176)
(38,112)	KBR Inc	Bank of America Merrill Lynch	(153,973)	(34,685)	KeyCorp	Bank of America Merrill Lynch	(70,931)
(17,396)	KBR Inc	Barclays Bank	(20,788)	(41,324)	KeyCorp	Barclays Bank	(42,358)
(13,136)	KBR Inc	Goldman Sachs	(30,043)	(41,907)	KeyCorp	Goldman Sachs	(85,700)
(41,964)	KBR Inc	HSBC	(104,071)	(64,416)	KeyCorp	HSBC	(31,242)
(60,736)	KBR Inc	Morgan Stanley	(127,546)	(66,598)	KeyCorp	Morgan Stanley	(68,263)
41,317	Kearny Financial Corp	Bank of America Merrill Lynch	41,730	932	Keysight Technologies Inc	Bank of America Merrill Lynch	10,914
36,112	Kearny Financial Corp	Barclays Bank	23,834	2,642	Keysight Technologies Inc	Barclays Bank	11,704
36,366	Kearny Financial Corp	Goldman Sachs	36,730	1,666	Keysight Technologies Inc	Goldman Sachs	19,509
30,318	Kearny Financial Corp	HSBC	3,638	3,424	Keysight Technologies Inc	HSBC	19,859
54,648	Kearny Financial Corp	Morgan Stanley	36,068	10,368	Keysight Technologies Inc	Morgan Stanley	45,930
11,043	Kellogg Co	Bank of America Merrill Lynch	7,288	9,669	Kezar Life Sciences Inc	Bank of America Merrill Lynch	(1,547)
3,272	Kellogg Co	Barclays Bank	8,638	18,006	Kezar Life Sciences Inc	Barclays Bank	(9,003)
13,705	Kellogg Co	Goldman Sachs	9,045	4,209	Kezar Life Sciences Inc	Goldman Sachs	(673)
5,952	Kellogg Co	HSBC	6,250	7,981	Kezar Life Sciences Inc	HSBC	(7,981)
(5,481)	Kellogg Co	HSBC	(5,755)	5,690	Kezar Life Sciences Inc	Morgan Stanley	(2,845)
8,333	Kellogg Co	Morgan Stanley	21,999	15,395	Kforce Inc	Bank of America Merrill Lynch	24,478
(12,259)	Kellogg Co	Morgan Stanley	(32,364)	17,748	Kforce Inc	Barclays Bank	(1,775)
(20,501)	Kelly Services Inc 'A'	Bank of America Merrill Lynch	(67,038)	9,770	Kforce Inc	Goldman Sachs	15,534
(21,119)	Kelly Services Inc 'A'	HSBC	(26,821)	30,555	Kforce Inc	HSBC	(37,277)
(56,934)	Kelly Services Inc 'A'	Morgan Stanley	(80,277)	15,969	Kforce Inc	Morgan Stanley	(1,597)
1,486	Kemper Corp	Bank of America Merrill Lynch	4,221	638	Kilroy Realty Corp (REIT)	Bank of America Merrill Lynch	3,809
(1,429)	Kemper Corp	Bank of America Merrill Lynch	(7,016)	9,688	Kilroy Realty Corp (REIT)	Barclays Bank	31,002
2,376	Kemper Corp	Barclays Bank	1,402	7,168	Kilroy Realty Corp (REIT)	Goldman Sachs	42,793
409	Kemper Corp	Goldman Sachs	261	35,340	Kilroy Realty Corp (REIT)	HSBC	(100,798)
(3,714)	Kemper Corp	Goldman Sachs	(18,236)	32,411	Kilroy Realty Corp (REIT)	Morgan Stanley	103,716
3,042	Kemper Corp	HSBC	(4,108)	(32,161)	Kimball Electronics Inc	Bank of America Merrill Lynch	(80,264)
(1,785)	Kemper Corp	HSBC	3,766	(18,466)	Kimball Electronics Inc	Goldman Sachs	(49,489)
3,430	Kemper Corp	Morgan Stanley	2,024	(5,945)	Kimball Electronics Inc	Morgan Stanley	(3,567)
(4,137)	Kemper Corp	Morgan Stanley	(2,441)	42,026	Kimball International Inc 'B'	Bank of America Merrill Lynch	44,127
(25,268)	Kennametal Inc	Bank of America Merrill Lynch	(123,814)	12,039	Kimball International Inc 'B'	Barclays Bank	7,223
15,057	Kennametal Inc	Bank of America Merrill Lynch	73,779	30,330	Kimball International Inc 'B'	Goldman Sachs	28,047
(15,648)	Kennametal Inc	Barclays Bank	(24,254)	39,531	Kimball International Inc 'B'	Morgan Stanley	23,719
(11,984)	Kennametal Inc	Goldman Sachs	(58,722)	(12,633)	Kimberly-Clark Corp	Bank of America Merrill Lynch	(37,284)
3,867	Kennametal Inc	Goldman Sachs	18,948	(36,998)	Kimberly-Clark Corp	Barclays Bank	(52,168)
(22,238)	Kennametal Inc	HSBC	(62,266)	(15,609)	Kimberly-Clark Corp	Goldman Sachs	(39,179)
(30,481)	Kennametal Inc	Morgan Stanley	(47,245)	(10,551)	Kimberly-Clark Corp	HSBC	(27,144)
42,686	Kennedy-Wilson Holdings Inc	Barclays Bank	28,173	(20,242)	Kimberly-Clark Corp	Morgan Stanley	(28,541)
27,504	Kennedy-Wilson Holdings Inc	Goldman Sachs	36,580	29,677	Kimco Realty Corp (REIT)	Bank of America Merrill Lynch	60,689
73,455	Kennedy-Wilson Holdings Inc	HSBC	(34,524)	(7,226)	Kimco Realty Corp (REIT)	Bank of America Merrill Lynch	(14,777)
35,089	Kennedy-Wilson Holdings Inc	Morgan Stanley	23,159	30,861	Kimco Realty Corp (REIT)	Barclays Bank	(4,166)
(8,491)	Keros Therapeutics Inc	Goldman Sachs	6,623	8,855	Kimco Realty Corp (REIT)	Goldman Sachs	18,108

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

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7,520	Kroger Co	Barclays Bank	(4,286)	140,111	Lakeland Bancorp Inc	Morgan Stanley	51,841
18,935	Kroger Co	HSBC	(29,160)	23,387	Lakeland Financial Corp	Barclays Bank	61,742
6,802	Kronos Worldwide Inc	Bank of America Merrill Lynch	10,951	9,425	Lakeland Financial Corp	Goldman Sachs	51,366
31,043	Kronos Worldwide Inc	Barclays Bank	30,733	4,221	Lakeland Financial Corp	HSBC	9,160
12,801	Kronos Worldwide Inc	Goldman Sachs	20,610	17,815	Lakeland Financial Corp	Morgan Stanley	47,032
47,384	Kronos Worldwide Inc	HSBC	18,954	(14,659)	Lakeland Industries Inc	Bank of America Merrill Lynch	(5,424)
65,466	Kronos Worldwide Inc	Morgan Stanley	64,811	(26,664)	Lakeland Industries Inc	Barclays Bank	(17,865)
(4,467)	Krystal Biotech Inc	Barclays Bank	13,312	(2,395)	Lakeland Industries Inc	Goldman Sachs	(886)
(3,921)	Krystal Biotech Inc	Goldman Sachs	35,995	(1,719)	Lakeland Industries Inc	HSBC	(1,822)
(3,959)	Krystal Biotech Inc	Morgan Stanley	11,798	2,383	Lam Research Corp	Barclays Bank	26,976
(4,328)	Kulicke & Soffa Industries Inc	Bank of America Merrill Lynch	(5,194)	4,037	Lam Research Corp	Goldman Sachs	81,125
(4,003)	Kulicke & Soffa Industries Inc	Barclays Bank	721	8,981	Lam Research Corp	HSBC	64,777
(5,531)	Kulicke & Soffa Industries Inc	Goldman Sachs	(6,637)	12,851	Lam Research Corp	Morgan Stanley	143,228
(1,707)	Kulicke & Soffa Industries Inc	HSBC	1,775	(1,118)	Lamar Advertising Co 'A' (REIT)	Barclays Bank	2,644
(11,779)	Kura Oncology Inc	Barclays Bank	(2,709)	10,089	Lamar Advertising Co 'A' (REIT)	HSBC	(18,261)
(31,375)	Kura Oncology Inc	Goldman Sachs	(55,534)	(9,686)	Lamar Advertising Co 'A' (REIT)	HSBC	(69,013)
(30,040)	Kura Oncology Inc	Morgan Stanley	(6,909)	7,211	Lamar Advertising Co 'A' (REIT)	Morgan Stanley	(15,864)
(3,058)	Kura Sushi USA Inc 'A'	Bank of America Merrill Lynch	459	1,869	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	11,102
(7,377)	Kura Sushi USA Inc 'A'	Barclays Bank	959	934	Lamb Weston Holdings Inc	Barclays Bank	757
(5,772)	Kura Sushi USA Inc 'A'	Goldman Sachs	866	3,601	Lamb Weston Holdings Inc	HSBC	(12,640)
(6,054)	Kura Sushi USA Inc 'A'	Morgan Stanley	787	(4,725)	Lamb Weston Holdings Inc	HSBC	16,585
21,823	KVH Industries Inc	Bank of America Merrill Lynch	20,077	5,575	Lamb Weston Holdings Inc	Morgan Stanley	4,516
30,118	KVH Industries Inc	Barclays Bank	9,337	169	Lancaster Colony Corp	Bank of America Merrill Lynch	887
10,302	KVH Industries Inc	Goldman Sachs	9,478	7,898	Lancaster Colony Corp	Barclays Bank	62,237
7,020	KVH Industries Inc	HSBC	(2,738)	3,662	Lancaster Colony Corp	Goldman Sachs	19,225
16,984	KVH Industries Inc	Morgan Stanley	5,265	8,974	Lancaster Colony Corp	HSBC	39,452
(7,605)	L Brands Inc	Bank of America Merrill Lynch	(38,709)	22,937	Lancaster Colony Corp	Morgan Stanley	180,744
(4,791)	L Brands Inc	Goldman Sachs	(24,386)	29,899	Landec Corp	Bank of America Merrill Lynch	31,693
(17,973)	L Brands Inc	HSBC	(67,039)	31,986	Landec Corp	Goldman Sachs	33,905
(25,956)	L Brands Inc	Morgan Stanley	(22,582)	2,048	Landec Corp	Morgan Stanley	1,659
(700)	L3Harris Technologies Inc	Bank of America Merrill Lynch	(12,299)	10,808	Lands' End Inc	Barclays Bank	(1,621)
1,269	L3Harris Technologies Inc	Bank of America Merrill Lynch	22,296	3,966	Lands' End Inc	Goldman Sachs	476
(1,031)	L3Harris Technologies Inc	Barclays Bank	(14,331)	3,784	Lands' End Inc	HSBC	(5,827)
2,129	L3Harris Technologies Inc	Barclays Bank	29,593	9,884	Lands' End Inc	Morgan Stanley	(1,483)
(6,596)	L3Harris Technologies Inc	Goldman Sachs	(115,892)	20,900	Landstar System Inc	Bank of America Merrill Lynch	256,443
3,715	L3Harris Technologies Inc	Goldman Sachs	65,273	441	Landstar System Inc	Barclays Bank	1,314
(5,485)	L3Harris Technologies Inc	HSBC	(73,499)	12,313	Landstar System Inc	Goldman Sachs	151,080
(2,235)	L3Harris Technologies Inc	Morgan Stanley	(31,067)	6,284	Landstar System Inc	HSBC	53,976
11,196	L3Harris Technologies Inc	Morgan Stanley	155,624	9,271	Landstar System Inc	Morgan Stanley	23,909
(44,031)	La Jolla Pharmaceutical Co	Barclays Bank	120,645	(51,804)	Lannett Co Inc	Barclays Bank	(8,807)
(930)	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	(6,677)	(11,742)	Lannett Co Inc	Morgan Stanley	(1,996)
1,524	Laboratory Corp of America Holdings	Barclays Bank	1,481	(7,261)	Lantheus Holdings Inc	Bank of America Merrill Lynch	(15,829)
(249)	Laboratory Corp of America Holdings	Goldman Sachs	(1,788)	(13,187)	Lantheus Holdings Inc	Barclays Bank	(18,594)
(1,568)	Laboratory Corp of America Holdings	HSBC	(11,525)	(11,925)	Lantheus Holdings Inc	HSBC	(14,429)
(5,810)	Laboratory Corp of America Holdings	Morgan Stanley	(25,855)	(48,733)	Lantheus Holdings Inc	Morgan Stanley	(68,714)
4,890	Laboratory Corp of America Holdings	Morgan Stanley	25,782	19,185	Laredo Petroleum Inc	Goldman Sachs	2,258
(12,583)	Ladder Capital Corp (REIT)	Bank of America Merrill Lynch	(17,742)	203,836	Laredo Petroleum Inc	HSBC	(18,386)
(7,656)	Ladder Capital Corp (REIT)	Goldman Sachs	(10,795)	82,922	Laredo Petroleum Inc	Morgan Stanley	(17)
(44,962)	Ladder Capital Corp (REIT)	HSBC	3,597	916	Larimar Therapeutics Inc	Bank of America Merrill Lynch	999
(26,125)	Ladder Capital Corp (REIT)	Morgan Stanley	(8,621)	981	Larimar Therapeutics Inc	Goldman Sachs	1,076
8,515	Lakeland Bancorp Inc	Bank of America Merrill Lynch	7,261	809	Larimar Therapeutics Inc	Morgan Stanley	(1,866)
65,369	Lakeland Bancorp Inc	Barclays Bank	24,187	(347)	Las Vegas Sands Corp	Bank of America Merrill Lynch	640
66,810	Lakeland Bancorp Inc	Goldman Sachs	88,189	(987)	Las Vegas Sands Corp	Barclays Bank	(819)
46,289	Lakeland Bancorp Inc	HSBC	(4,629)	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)	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	1,300	Legacy Housing Corp	Goldman Sachs	975
2,678	Las Vegas Sands Corp	HSBC	2,158	6,517	Legacy Housing Corp	HSBC	10,362
(2,461)	Las Vegas Sands Corp	Morgan Stanley	(2,043)	1,488	Legacy Housing Corp	Morgan Stanley	1,548
1,086	Lattice Semiconductor Corp	Bank of America Merrill Lynch	2,910	(798)	Leggett & Platt Inc	Bank of America Merrill Lynch	(3,360)
(11,084)	Lattice Semiconductor Corp	Barclays Bank	(3,325)	20,660	Leggett & Platt Inc	Bank of America Merrill Lynch	77,463
(26,387)	Lattice Semiconductor Corp	Goldman Sachs	(64,489)	(9,259)	Leggett & Platt Inc	Barclays Bank	(7,685)
(37,649)	Lattice Semiconductor Corp	HSBC	(55,483)	5,533	Leggett & Platt Inc	Barclays Bank	4,592
(34,324)	Lattice Semiconductor Corp	Morgan Stanley	(10,297)	(24,463)	Leggett & Platt Inc	Goldman Sachs	(102,989)
(7,445)	Laureate Education Inc 'A'	Barclays Bank	(3,276)	8,120	Leggett & Platt Inc	Goldman Sachs	34,185
3,738	Laureate Education Inc 'A'	Barclays Bank	1,645	(10,236)	Leggett & Platt Inc	HSBC	(10,441)
(1,506)	Laureate Education Inc 'A'	Goldman Sachs	(1,491)	19,866	Leggett & Platt Inc	HSBC	23,637
(41,785)	Laureate Education Inc 'A'	HSBC	(16,297)	(10,716)	Leggett & Platt Inc	Morgan Stanley	(8,894)
14,599	Laureate Education Inc 'A'	HSBC	5,694	9,321	Leggett & Platt Inc	Morgan Stanley	7,736
(65,024)	Laureate Education Inc 'A'	Morgan Stanley	(28,611)	(17,095)	Leidos Holdings Inc	Bank of America Merrill Lynch	(109,842)
45,279	Laureate Education Inc 'A'	Morgan Stanley	19,923	(7,246)	Leidos Holdings Inc	Barclays Bank	(14,602)
1,728	Lawson Products Inc	Barclays Bank	173	(9,070)	Leidos Holdings Inc	Goldman Sachs	(61,404)
2,797	Lawson Products Inc	Goldman Sachs	(280)	(6,711)	Leidos Holdings Inc	HSBC	(5,973)
2,427	Lawson Products Inc	HSBC	(11,019)	(10,583)	Leidos Holdings Inc	Morgan Stanley	(27,833)
8,969	Lawson Products Inc	Morgan Stanley	897	(11,172)	LeMaitre Vascular Inc	Bank of America Merrill Lynch	(27,595)
(5,136)	Lazard Ltd 'A'	Bank of America Merrill Lynch	(6,968)	(8,801)	LeMaitre Vascular Inc	Barclays Bank	(16,106)
(9,214)	Lazard Ltd 'A'	Barclays Bank	(12,070)	(7,490)	LeMaitre Vascular Inc	Goldman Sachs	(18,500)
(1,772)	Lazard Ltd 'A'	Goldman Sachs	(2,392)	(4,833)	LeMaitre Vascular Inc	HSBC	(1,885)
(659)	Lazard Ltd 'A'	HSBC	(145)	(4,616)	LeMaitre Vascular Inc	Morgan Stanley	(8,447)
(7,863)	Lazard Ltd 'A'	Morgan Stanley	(10,301)	(26,466)	LendingClub Corp	Bank of America Merrill Lynch	(2,647)
7,325	La-Z-Boy Inc	Bank of America Merrill Lynch	19,924	(27,681)	LendingClub Corp	Barclays Bank	(6,920)
32,904	La-Z-Boy Inc	Barclays Bank	30,930	(47,006)	LendingClub Corp	Goldman Sachs	(4,701)
24,825	La-Z-Boy Inc	Goldman Sachs	67,524	(22,276)	LendingClub Corp	HSBC	9,801
11,361	La-Z-Boy Inc	HSBC	14,542	(7,976)	LendingClub Corp	Morgan Stanley	(1,994)
29,286	La-Z-Boy Inc	Morgan Stanley	27,529	322	LendingTree Inc	Bank of America Merrill Lynch	7,796
13,376	LB Foster Co 'A'	Bank of America Merrill Lynch	20,332	2,397	LendingTree Inc	Barclays Bank	26,607
14,739	LB Foster Co 'A'	Goldman Sachs	22,403	5,314	LendingTree Inc	Goldman Sachs	127,702
8,840	LB Foster Co 'A'	Morgan Stanley	10,166	1,741	LendingTree Inc	HSBC	33,044
2,303	LCI Industries	Bank of America Merrill Lynch	26,254	4,585	Lennar Corp 'A'	Bank of America Merrill Lynch	46,033
12,783	LCI Industries	Barclays Bank	37,838	(24,559)	Lennar Corp 'A'	Bank of America Merrill Lynch	(246,572)
5,774	LCI Industries	Goldman Sachs	63,153	15,991	Lennar Corp 'A'	Barclays Bank	9,435
11,516	LCI Industries	HSBC	129,121	9,223	Lennar Corp 'A'	Goldman Sachs	92,599
14,634	LCI Industries	Morgan Stanley	43,317	(24,560)	Lennar Corp 'A'	Goldman Sachs	(246,582)
(5,252)	LCNB Corp	Barclays Bank	(7,353)	25,412	Lennar Corp 'A'	HSBC	169,498
(8,041)	LCNB Corp	Goldman Sachs	(18,494)	(25,691)	Lennar Corp 'A'	HSBC	(171,359)
(23,819)	LCNB Corp	HSBC	(35,490)	17,736	Lennar Corp 'A'	Morgan Stanley	10,464
25,429	Leaf Group Ltd	Bank of America Merrill Lynch	16,275	(1,581)	Lennar Corp 'A'	Morgan Stanley	(933)
9,669	Leaf Group Ltd	Goldman Sachs	6,188	(4,150)	Lennar Corp 'B'	Bank of America Merrill Lynch	(28,137)
2,956	Leaf Group Ltd	Morgan Stanley	1,921	1,050	Lennox International Inc	Bank of America Merrill Lynch	31,321
7,009	Lear Corp	Bank of America Merrill Lynch	62,941	5,991	Lennox International Inc	Barclays Bank	54,402
(2,086)	Lear Corp	Barclays Bank	2,003	2,494	Lennox International Inc	Goldman Sachs	74,396
1,716	Lear Corp	Barclays Bank	(1,647)	5,714	Lennox International Inc	HSBC	110,109
(6,358)	Lear Corp	Goldman Sachs	(57,095)	6,612	Lennox International Inc	Morgan Stanley	81,460
1,868	Lear Corp	Goldman Sachs	16,775	1,190	Level One Bancorp Inc	Barclays Bank	2,547
(1,322)	Lear Corp	HSBC	(4,059)	1,509	Level One Bancorp Inc	Goldman Sachs	4,844
608	Lear Corp	HSBC	1,867	4,079	Level One Bancorp Inc	HSBC	1,591
(7,151)	Lear Corp	Morgan Stanley	6,865	2,378	Level One Bancorp Inc	Morgan Stanley	5,089
(15,953)	Lee Enterprises Inc	Barclays Bank	(2,074)	(13,197)	Levi Strauss & Co 'A'	Barclays Bank	(5,015)
(86,139)	Lee Enterprises Inc	Goldman Sachs	(38,185)	(16,602)	Levi Strauss & Co 'A'	Goldman Sachs	(20,088)
(18,359)	Lee Enterprises Inc	HSBC	(7,711)	(22,120)	Levi Strauss & Co 'A'	HSBC	(10,175)

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(10,282)	Levi Strauss & Co 'A'	Morgan Stanley	(3,907)	(10,761)	Liberty Media Corp-Liberty Formula One 'A'	Bank of America Merrill Lynch	(51,760)
(10,250)	Lexicon Pharmaceuticals Inc	Bank of America Merrill Lynch	(974)	(12,510)	Liberty Media Corp-Liberty Formula One 'A'	Barclays Bank	(31,276)
(61,091)	Lexicon Pharmaceuticals Inc	Barclays Bank	2,138	(13,853)	Liberty Media Corp-Liberty Formula One 'A'	Goldman Sachs	(66,633)
(6,000)	Lexicon Pharmaceuticals Inc	Morgan Stanley	210	(13,232)	Liberty Media Corp-Liberty Formula One 'A'	HSBC	(55,575)
(4,402)	Lexington Realty Trust (REIT)	Bank of America Merrill Lynch	(1,350)	(17,265)	Liberty Media Corp-Liberty Formula One 'A'	Morgan Stanley	(43,163)
(11,955)	Lexington Realty Trust (REIT)	Barclays Bank	(3,706)	(4,813)	Liberty Media Corp-Liberty Formula One 'C'	Bank of America Merrill Lynch	(19,011)
(25,916)	Lexington Realty Trust (REIT)	Goldman Sachs	(18,553)	(11,378)	Liberty Media Corp-Liberty Formula One 'C'	Barclays Bank	(13,995)
(87,886)	Lexington Realty Trust (REIT)	HSBC	59,899	(8,212)	Liberty Media Corp-Liberty Formula One 'C'	Goldman Sachs	(32,437)
(257,066)	Lexington Realty Trust (REIT)	Morgan Stanley	(79,690)	(35,812)	Liberty Media Corp-Liberty Formula One 'C'	Morgan Stanley	(44,049)
2,454	LGI Homes Inc	Barclays Bank	1,497	(2,297)	Liberty Media Corp-Liberty SiriusXM (Rights)	HSBC	(24,394)
(1,243)	LGI Homes Inc	HSBC	(14,058)	(2,357)	Liberty Media Corp-Liberty SiriusXM (Rights)	Morgan Stanley	(7,825)
2,229	LGI Homes Inc	HSBC	25,210	(24,467)	Liberty Media Corp-Liberty SiriusXM 'C'	HSBC	(67,284)
(3,855)	LGI Homes Inc	Morgan Stanley	(2,352)	(25,109)	Liberty Media Corp-Liberty SiriusXM 'C'	Morgan Stanley	(75,829)
4,320	LGI Homes Inc	Morgan Stanley	2,635	24,108	Liberty Oilfield Services Inc 'A'	Bank of America Merrill Lynch	19,527
4,962	LHC Group Inc	Bank of America Merrill Lynch	43,814	45,919	Liberty Oilfield Services Inc 'A'	Barclays Bank	6,888
1,918	LHC Group Inc	Barclays Bank	(11,585)	21,231	Liberty Oilfield Services Inc 'A'	Goldman Sachs	17,197
3,970	LHC Group Inc	Goldman Sachs	35,056	13,131	Liberty Oilfield Services Inc 'A'	Morgan Stanley	1,970
4,662	LHC Group Inc	HSBC	111,982	(52,875)	Liberty TripAdvisor Holdings Inc 'A'	Bank of America Merrill Lynch	(56,576)
5,364	LHC Group Inc	Morgan Stanley	(32,399)	(75,350)	Liberty TripAdvisor Holdings Inc 'A'	Barclays Bank	(26,373)
34,525	Libbey Inc	Bank of America Merrill Lynch	(1,795)	(16,467)	Liberty TripAdvisor Holdings Inc 'A'	Goldman Sachs	(17,620)
10,189	Libbey Inc	Goldman Sachs	(530)	(75,849)	Liberty TripAdvisor Holdings Inc 'A'	HSBC	(62,196)
7,687	Libbey Inc	Morgan Stanley	(493)	(74,325)	Liberty TripAdvisor Holdings Inc 'A'	Morgan Stanley	(26,014)
(13,050)	Liberty Broadband Corp	Bank of America Merrill Lynch	(154,773)	11,642	Life Storage Inc (REIT)	Bank of America Merrill Lynch	146,223
(2,944)	Liberty Broadband Corp	Barclays Bank	(25,731)	8,489	Life Storage Inc (REIT)	Barclays Bank	58,489
(2,118)	Liberty Broadband Corp	HSBC	(16,351)	5,709	Life Storage Inc (REIT)	Goldman Sachs	71,705
(9,256)	Liberty Broadband Corp	Morgan Stanley	(80,897)	1,512	Life Storage Inc (REIT)	HSBC	6,033
(17,296)	Liberty Broadband Corp 'A'	Bank of America Merrill Lynch	(237,301)	15,986	Life Storage Inc (REIT)	Morgan Stanley	110,144
(2,065)	Liberty Broadband Corp 'A'	Barclays Bank	(20,278)	(7,588)	Lifetime Brands Inc	Bank of America Merrill Lynch	(7,702)
(4,812)	Liberty Broadband Corp 'A'	HSBC	(45,473)	(36,080)	Lifetime Brands Inc	Goldman Sachs	(36,621)
(9,566)	Liberty Broadband Corp 'A'	Morgan Stanley	(93,938)	(4,210)	Lifetime Brands Inc	HSBC	(1,116)
(25,813)	Liberty Global Plc 'A'	Barclays Bank	(10,584)	(2,300)	Lifetime Brands Inc	Morgan Stanley	(725)
4,755	Liberty Global Plc 'A'	Goldman Sachs	(2,425)	(21,415)	Lifevantage Corp	Barclays Bank	(6,210)
(13,980)	Liberty Global Plc 'A'	Goldman Sachs	7,130	(11,490)	Lifevantage Corp	Goldman Sachs	(6,779)
18,669	Liberty Global Plc 'A'	HSBC	(7,841)	(5,667)	Lifevantage Corp	Morgan Stanley	(1,643)
19,772	Liberty Global Plc 'A'	Morgan Stanley	9,589	887	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	1,455
(7,084)	Liberty Latin America Ltd 'A'	Barclays Bank	(708)	8,857	Ligand Pharmaceuticals Inc	HSBC	(17,753)
(41,113)	Liberty Latin America Ltd 'A'	Goldman Sachs	(22,612)	7,418	Ligand Pharmaceuticals Inc	Morgan Stanley	(61,199)
(16,765)	Liberty Latin America Ltd 'A'	HSBC	5,365	(12,233)	Limelight Networks Inc	Barclays Bank	2,691
(34,913)	Liberty Latin America Ltd 'A'	Morgan Stanley	(3,491)	(54,970)	Limelight Networks Inc	Goldman Sachs	4,398
15,857	Liberty Latin America Ltd 'C'	Bank of America Merrill Lynch	5,905	(63,369)	Limelight Networks Inc	Morgan Stanley	13,941
8,113	Liberty Latin America Ltd 'C'	Barclays Bank	811	(9,236)	Limoneira Co	Bank of America Merrill Lynch	(12,284)
(49,207)	Liberty Latin America Ltd 'C'	Barclays Bank	(4,921)	(12,241)	Limoneira Co	Barclays Bank	(8,569)
(31,364)	Liberty Latin America Ltd 'C'	Goldman Sachs	(12,859)	(18,120)	Limoneira Co	Goldman Sachs	(24,100)
5,106	Liberty Latin America Ltd 'C'	Goldman Sachs	2,093	(8,898)	Limoneira Co	HSBC	712
28,607	Liberty Latin America Ltd 'C'	HSBC	(5,961)	(5,195)	Limoneira Co	Morgan Stanley	(3,637)
35,075	Liberty Latin America Ltd 'C'	Morgan Stanley	316	(34,037)	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	(325,394)
(24,494)	Liberty Latin America Ltd 'C'	Morgan Stanley	(2,449)	6,355	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	60,754
(11,640)	Liberty Media Corp-Liberty Braves 'A'	Bank of America Merrill Lynch	(36,899)	(302)	Lincoln Electric Holdings Inc	Barclays Bank	(894)
(3,395)	Liberty Media Corp-Liberty Braves 'A'	Barclays Bank	(2,241)	5,563	Lincoln Electric Holdings Inc	Barclays Bank	16,466
(15,158)	Liberty Media Corp-Liberty Braves 'A'	Goldman Sachs	(48,051)	5,147	Lincoln Electric Holdings Inc	Goldman Sachs	41,754
(8,369)	Liberty Media Corp-Liberty Braves 'A'	HSBC	(7,783)	(986)	Lincoln Electric Holdings Inc	HSBC	(3,905)
(20,274)	Liberty Media Corp-Liberty Braves 'A'	Morgan Stanley	(13,381)	1,392	Lincoln Electric Holdings Inc	HSBC	4,045
(48,222)	Liberty Media Corp-Liberty Braves 'C'	HSBC	(36,167)	(1,114)	Lincoln Electric Holdings Inc	Morgan Stanley	(3,297)
(78,677)	Liberty Media Corp-Liberty Braves 'C'	Morgan Stanley	(48,780)	1,162	Lincoln Electric Holdings Inc	Morgan Stanley	3,440

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9,200	Lincoln National Corp	Bank of America Merrill Lynch	48,208	(5,146)	Littelfuse Inc	Morgan Stanley	(27,891)
4,185	Lincoln National Corp	Goldman Sachs	21,929	4,182	Littelfuse Inc	Morgan Stanley	22,666
15,373	Lincoln National Corp	HSBC	24,392	3,876	LivaNova Plc	Barclays Bank	7,016
(9,180)	Lincoln National Corp	HSBC	(12,301)	(4,311)	LivaNova Plc	Goldman Sachs	(21,857)
2,445	Lincoln National Corp	Morgan Stanley	7,311	(2,161)	LivaNova Plc	HSBC	(2,593)
(4,859)	Lincoln National Corp	Morgan Stanley	(14,528)	(9,471)	LivaNova Plc	Morgan Stanley	(17,143)
43,323	Lindblad Expeditions Holdings Inc	Bank of America Merrill Lynch	75,382	5,848	Live Nation Entertainment Inc	HSBC	63,707
14,809	Lindblad Expeditions Holdings Inc	Barclays Bank	10,662	11,478	Live Nation Entertainment Inc	Morgan Stanley	19,627
5,883	Lindblad Expeditions Holdings Inc	Goldman Sachs	10,236	(1,883)	Live Oak Bancshares Inc	Bank of America Merrill Lynch	(2,862)
9,973	Lindblad Expeditions Holdings Inc	HSBC	10,970	(5,558)	Live Oak Bancshares Inc	Goldman Sachs	(8,448)
38,870	Lindblad Expeditions Holdings Inc	Morgan Stanley	27,986	(6,522)	Live Oak Bancshares Inc	HSBC	(2,271)
(1,634)	Linde Plc	Barclays Bank	(16,798)	(48,580)	Live Oak Bancshares Inc	Morgan Stanley	(24,776)
3,656	Linde Plc	Barclays Bank	37,584	(15,061)	Livent Corp	Bank of America Merrill Lynch	(21,086)
(5,905)	Linde Plc	Goldman Sachs	(109,597)	(18,979)	Livent Corp	Barclays Bank	(10,438)
4,964	Linde Plc	Goldman Sachs	92,132	(28,292)	Livent Corp	Goldman Sachs	(39,609)
(6,364)	Linde Plc	HSBC	(81,077)	(25,052)	Livent Corp	HSBC	1,503
5,988	Linde Plc	HSBC	76,287	(36,521)	Livent Corp	Morgan Stanley	(20,087)
(13,393)	Linde Plc	Morgan Stanley	(137,680)	(3,246)	LivePerson Inc	Barclays Bank	5,583
(8,205)	Lindsay Corp	Bank of America Merrill Lynch	(61,831)	(548)	LivePerson Inc	Goldman Sachs	680
(521)	Lindsay Corp	Barclays Bank	(610)	(844)	LivePerson Inc	HSBC	(148)
(437)	Lindsay Corp	Goldman Sachs	(3,684)	6,812	LivePerson Inc	HSBC	(723)
(6,681)	Lindsay Corp	HSBC	(34,942)	(6,909)	LivePerson Inc	Morgan Stanley	11,883
(3,842)	Lindsay Corp	Morgan Stanley	(4,495)	11,386	LivePerson Inc	Morgan Stanley	(19,584)
(272,630)	Lineage Cell Therapeutics Inc	Bank of America Merrill Lynch	164	(10,150)	LiveRamp Holdings Inc	Bank of America Merrill Lynch	(105,979)
(85,028)	Lineage Cell Therapeutics Inc	Morgan Stanley	(3,809)	(2,855)	LiveRamp Holdings Inc	Barclays Bank	(1,228)
6,917	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch	3,666	3,054	LiveRamp Holdings Inc	Barclays Bank	1,313
10,152	Lions Gate Entertainment Corp 'A'	Barclays Bank	(3,046)	(5,561)	LiveRamp Holdings Inc	Goldman Sachs	(58,063)
47,508	Lions Gate Entertainment Corp 'A'	Goldman Sachs	25,179	10,465	LiveRamp Holdings Inc	Goldman Sachs	112,080
11,746	Lions Gate Entertainment Corp 'A'	HSBC	(353)	13,177	LiveRamp Holdings Inc	HSBC	143,904
9,328	Lions Gate Entertainment Corp 'A'	Morgan Stanley	(2,798)	(12,655)	LiveRamp Holdings Inc	Morgan Stanley	(5,441)
36,359	Lions Gate Entertainment Corp 'B'	Goldman Sachs	19,634	10,705	LiveRamp Holdings Inc	Morgan Stanley	4,603
2,593	Lions Gate Entertainment Corp 'B'	HSBC	259	11,372	Livexlive Media Inc	Barclays Bank	(3,753)
17,910	Lions Gate Entertainment Corp 'B'	Morgan Stanley	(4,119)	8,333	Livexlive Media Inc	Goldman Sachs	(3,750)
(7,721)	Liquidia Technologies Inc	Bank of America Merrill Lynch	(17,527)	9,833	Livexlive Media Inc	Morgan Stanley	(3,245)
(2,738)	Liquidia Technologies Inc	Barclays Bank	(3,286)	(19,595)	Livongo Health Inc	Barclays Bank	(16,590)
(2,153)	Liquidia Technologies Inc	Goldman Sachs	(4,887)	(1,402)	Livongo Health Inc	HSBC	(7,276)
(7,523)	Liquidia Technologies Inc	Morgan Stanley	(9,028)	12,188	Livongo Health Inc	Morgan Stanley	9,420
13,556	Liquidity Services Inc	Goldman Sachs	8,269	(4,573)	LKQ Corp	Bank of America Merrill Lynch	(16,509)
11,128	Liquidity Services Inc	HSBC	8,680	(4,116)	LKQ Corp	Barclays Bank	(7,718)
3,175	Liquidity Services Inc	Morgan Stanley	826	(29,105)	LKQ Corp	HSBC	(40,183)
2,314	Lithia Motors Inc 'A'	Bank of America Merrill Lynch	38,065	(33,145)	LKQ Corp	Morgan Stanley	(62,147)
1,279	Lithia Motors Inc 'A'	Barclays Bank	(130)	(16,724)	Loews Corp	Bank of America Merrill Lynch	(56,360)
983	Lithia Motors Inc 'A'	Goldman Sachs	16,170	(10,891)	Loews Corp	Barclays Bank	(13,831)
(2,276)	Lithia Motors Inc 'A'	Goldman Sachs	(37,440)	(2,962)	Loews Corp	Goldman Sachs	(9,982)
(3,633)	Lithia Motors Inc 'A'	HSBC	(24,559)	(47,608)	Loews Corp	HSBC	(102,833)
5,105	Lithia Motors Inc 'A'	Morgan Stanley	7,045	(8,700)	Loews Corp	Morgan Stanley	(11,049)
(756)	Lithia Motors Inc 'A'	Morgan Stanley	(1,043)	(2,718)	Logitech International SA RegS	Bank of America Merrill Lynch	(13,136)
(5,841)	Littelfuse Inc	Bank of America Merrill Lynch	(127,567)	(10,147)	Logitech International SA RegS	Barclays Bank	(31,151)
1,979	Littelfuse Inc	Bank of America Merrill Lynch	43,221	2,664	LogMeIn Inc	HSBC	(1,492)
(1,268)	Littelfuse Inc	Barclays Bank	(6,873)	(9,748)	Loral Space & Communications Inc	Barclays Bank	10,333
505	Littelfuse Inc	Barclays Bank	2,737	(12,369)	Loral Space & Communications Inc	Goldman Sachs	(12,514)
(933)	Littelfuse Inc	Goldman Sachs	(20,377)	(1,652)	Loral Space & Communications Inc	HSBC	8,937
4,456	Littelfuse Inc	Goldman Sachs	97,319	(4,487)	Loral Space & Communications Inc	Morgan Stanley	4,756
(1,600)	Littelfuse Inc	HSBC	(23,632)	(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)	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)	14,848	Luther Burbank Corp	Morgan Stanley	2,673
(75,415)	Louisiana-Pacific Corp	HSBC	(141,781)	(2,919)	Luxfer Holdings Plc	Barclays Bank	1,372
(45,766)	Louisiana-Pacific Corp	Morgan Stanley	(31,121)	(14,340)	Luxfer Holdings Plc	Goldman Sachs	(21,653)
(26,834)	Lovesac Co	Barclays Bank	(96,334)	(14,599)	Luxfer Holdings Plc	HSBC	1,606
13,649	Lowe's Cos Inc	Bank of America Merrill Lynch	200,053	(15,921)	Luxfer Holdings Plc	Morgan Stanley	7,483
799	Lowe's Cos Inc	Barclays Bank	5,353	(18,102)	Lydall Inc	Bank of America Merrill Lynch	(32,946)
9,558	Lowe's Cos Inc	Goldman Sachs	144,995	(4,322)	Lydall Inc	Barclays Bank	(2,334)
(21,524)	Lowe's Cos Inc	HSBC	(3,521)	(2,757)	Lydall Inc	Goldman Sachs	(5,018)
7,211	Lowe's Cos Inc	Morgan Stanley	48,314	(3,193)	Lydall Inc	HSBC	(2,842)
2,918	LPL Financial Holdings Inc	Bank of America Merrill Lynch	26,729	(3,079)	Lydall Inc	Morgan Stanley	(1,663)
3,992	LPL Financial Holdings Inc	Barclays Bank	16,367	45	Lyft Inc 'A'	Barclays Bank	8
1,814	LPL Financial Holdings Inc	Goldman Sachs	16,616	10,107	Lyft Inc 'A'	Goldman Sachs	33,151
3,685	LPL Financial Holdings Inc	HSBC	21,262	13,492	Lyft Inc 'A'	HSBC	(17,540)
(11,612)	LPL Financial Holdings Inc	HSBC	11,797	5,064	Lyft Inc 'A'	Morgan Stanley	861
1,736	LPL Financial Holdings Inc	Morgan Stanley	7,118	(11,547)	Lyft Inc 'A'	Morgan Stanley	(1,963)
(22,628)	LSB Industries Inc	Bank of America Merrill Lynch	(3,394)	3,453	LyondellBasell Industries NV 'A'	Barclays Bank	8,391
(14,243)	LSB Industries Inc	HSBC	4,985	(760)	LyondellBasell Industries NV 'A'	Goldman Sachs	(1,971)
(40,204)	LSB Industries Inc	Morgan Stanley	(6,031)	3,957	LyondellBasell Industries NV 'A'	HSBC	25,325
37,171	LSI Industries Inc	Bank of America Merrill Lynch	16,355	(18,550)	LyondellBasell Industries NV 'A'	HSBC	(125,979)
73,031	LSI Industries Inc	Goldman Sachs	32,134	22,032	LyondellBasell Industries NV 'A'	Morgan Stanley	53,538
(967)	LTC Properties Inc (REIT)	Bank of America Merrill Lynch	(4,584)	(3,621)	LyondellBasell Industries NV 'A'	Morgan Stanley	(8,799)
(3,308)	LTC Properties Inc (REIT)	Barclays Bank	(3,010)	(2,323)	M&T Bank Corp	Bank of America Merrill Lynch	(38,237)
(27,787)	LTC Properties Inc (REIT)	HSBC	(46,126)	1,467	M&T Bank Corp	Bank of America Merrill Lynch	24,147
(95,824)	LTC Properties Inc (REIT)	Morgan Stanley	(87,200)	(5,936)	M&T Bank Corp	Barclays Bank	(40,401)
(1,940)	Lululemon Athletica Inc	Barclays Bank	(24,056)	6,796	M&T Bank Corp	Barclays Bank	48,261
4,927	Lululemon Athletica Inc	Goldman Sachs	207,131	(3,105)	M&T Bank Corp	Goldman Sachs	(35,070)
(1,769)	Lululemon Athletica Inc	HSBC	(99,726)	(367)	M&T Bank Corp	HSBC	(261)
1,028	Lululemon Athletica Inc	Morgan Stanley	12,747	6,787	M&T Bank Corp	HSBC	34,455
(39,171)	Lumber Liquidators Holdings Inc	Barclays Bank	(100,669)	(9,106)	M&T Bank Corp	Morgan Stanley	(68,750)
(18,102)	Lumber Liquidators Holdings Inc	Goldman Sachs	(65,891)	8,911	M&T Bank Corp	Morgan Stanley	67,278
(23,917)	Lumber Liquidators Holdings Inc	HSBC	(75,099)	(10,453)	M/I Homes Inc	Bank of America Merrill Lynch	(74,948)
9,600	Lumentum Holdings Inc	Bank of America Merrill Lynch	46,272	(21,403)	M/I Homes Inc	Barclays Bank	428
1,785	Lumentum Holdings Inc	Barclays Bank	(1,803)	(30,098)	M/I Homes Inc	Goldman Sachs	(215,803)
3,463	Lumentum Holdings Inc	Goldman Sachs	16,692	(25,985)	M/I Homes Inc	HSBC	(134,083)
(7,528)	Lumentum Holdings Inc	Goldman Sachs	(36,285)	(17,277)	M/I Homes Inc	Morgan Stanley	346
(2,154)	Lumentum Holdings Inc	HSBC	18,654	87,940	Macatawa Bank Corp	Bank of America Merrill Lynch	68,884
3,552	Lumentum Holdings Inc	Morgan Stanley	(3,211)	20,616	Macatawa Bank Corp	Barclays Bank	7,009
(4,813)	Lumentum Holdings Inc	Morgan Stanley	4,861	45,038	Macatawa Bank Corp	Goldman Sachs	35,359
(433)	Luminex Corp	Bank of America Merrill Lynch	1,572	76,365	Macatawa Bank Corp	HSBC	23,960
714	Luminex Corp	Bank of America Merrill Lynch	(950)	96,759	Macatawa Bank Corp	Morgan Stanley	32,898
(7,455)	Luminex Corp	Goldman Sachs	21,883	16,276	Macerich Co (REIT)	HSBC	1,953
28,365	Luminex Corp	HSBC	(87,506)	53,575	Macerich Co (REIT)	Morgan Stanley	536
(1,003)	Luminex Corp	Morgan Stanley	1,334	(7,571)	Mack-Cali Realty Corp (REIT)	Bank of America Merrill Lynch	(8,044)
1,622	Luminex Corp	Morgan Stanley	(639)	(1,630)	Mack-Cali Realty Corp (REIT)	Barclays Bank	(1,288)
8,165	Lumos Pharma Inc	Bank of America Merrill Lynch	30,211	(2,631)	Mack-Cali Realty Corp (REIT)	Goldman Sachs	(2,424)
(8,214)	Luna Innovations Inc	Bank of America Merrill Lynch	(5,175)	(11,756)	Mack-Cali Realty Corp (REIT)	HSBC	(3,551)
(7,164)	Luna Innovations Inc	Barclays Bank	645	(93,356)	Mack-Cali Realty Corp (REIT)	Morgan Stanley	(73,751)
(24,456)	Luna Innovations Inc	Goldman Sachs	(15,407)	722	Mackinac Financial Corp	Bank of America Merrill Lynch	967
(47,066)	Luna Innovations Inc	HSBC	85,660	10,413	Mackinac Financial Corp	Barclays Bank	5,831
(10,999)	Luna Innovations Inc	Morgan Stanley	990	7,926	Mackinac Financial Corp	Goldman Sachs	10,621
41,979	Luther Burbank Corp	Bank of America Merrill Lynch	66,327	1,302	Mackinac Financial Corp	HSBC	169
600	Luther Burbank Corp	Barclays Bank	108	9,637	Mackinac Financial Corp	Morgan Stanley	5,397
10,775	Luther Burbank Corp	Goldman Sachs	17,025	(10,444)	MACOM Technology Solutions Holdings Inc	Barclays Bank	(2,611)
4,371	Luther Burbank Corp	HSBC	3,759	(4,605)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	(12,007)

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(36,917)	MACOM Technology Solutions Holdings Inc	HSBC	(369)	(2,856)	Manhattan Associates Inc	Barclays Bank	(27,275)
(26,050)	MACOM Technology Solutions Holdings Inc	Morgan Stanley	(6,513)	(3,024)	Manhattan Associates Inc	HSBC	(32,871)
(2,055)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(1,891)	8,267	Manhattan Associates Inc	Morgan Stanley	78,950
(4,720)	Macquarie Infrastructure Corp	Barclays Bank	(236)	(1,376)	Manitowoc Co Inc	Barclays Bank	(578)
(5,555)	Macquarie Infrastructure Corp	Goldman Sachs	(5,111)	(45,123)	Manitowoc Co Inc	Goldman Sachs	(41,062)
(11,972)	Macquarie Infrastructure Corp	HSBC	10,894	(10,271)	Manitowoc Co Inc	HSBC	(1,335)
(10,294)	Macquarie Infrastructure Corp	Morgan Stanley	(514)	(9,688)	Manitowoc Co Inc	Morgan Stanley	(4,069)
28,188	MacroGenics Inc	Morgan Stanley	(158,698)	(116,074)	MannKind Corp	Barclays Bank	(1,161)
5,542	Macy's Inc	Bank of America Merrill Lynch	6,900	(155,376)	MannKind Corp	Goldman Sachs	(45,059)
8,661	Macy's Inc	Barclays Bank	11,649	(48,232)	MannKind Corp	HSBC	(9,646)
(44,130)	Macy's Inc	Barclays Bank	(59,355)	(58,132)	MannKind Corp	Morgan Stanley	(581)
(3,106)	Macy's Inc	Goldman Sachs	(3,867)	(5,588)	ManpowerGroup Inc	Bank of America Merrill Lynch	(36,266)
31,305	Macy's Inc	Morgan Stanley	42,105	(484)	ManpowerGroup Inc	Barclays Bank	(281)
(2,059)	Madison Square Garden Entertainment Corp	Bank of America Merrill Lynch	(665)	(4,632)	ManpowerGroup Inc	Goldman Sachs	(30,062)
(4,710)	Madison Square Garden Entertainment Corp	HSBC	8,478	(2,557)	ManpowerGroup Inc	HSBC	1,534
(8,425)	Madison Square Garden Entertainment Corp	Morgan Stanley	(21,399)	(17,077)	ManpowerGroup Inc	Morgan Stanley	(9,905)
(54)	Madison Square Garden Sports C	Bank of America Merrill Lynch	(585)	3,112	ManTech International Corp 'A'	Bank of America Merrill Lynch	18,246
(3,135)	Madison Square Garden Sports C	Barclays Bank	690	4,986	ManTech International Corp 'A'	Barclays Bank	18,498
(1,340)	Madison Square Garden Sports C	Goldman Sachs	(12,185)	8,651	ManTech International Corp 'A'	Goldman Sachs	64,543
(8,915)	Madison Square Garden Sports C	HSBC	52,865	17,810	ManTech International Corp 'A'	HSBC	39,807
(9,467)	Madison Square Garden Sports C	Morgan Stanley	2,083	21,963	ManTech International Corp 'A'	Morgan Stanley	81,482
(2,277)	Madrigal Pharmaceuticals Inc	Bank of America Merrill Lynch	8,326	73,004	Marathon Oil Corp	Bank of America Merrill Lynch	(7,300)
(4,549)	Madrigal Pharmaceuticals Inc	Barclays Bank	45,263	44,476	Marathon Oil Corp	Barclays Bank	(16,901)
(4,087)	Madrigal Pharmaceuticals Inc	Goldman Sachs	12,573	65,836	Marathon Oil Corp	Goldman Sachs	(11,729)
(3,861)	Madrigal Pharmaceuticals Inc	Morgan Stanley	38,417	254,896	Marathon Oil Corp	Morgan Stanley	(96,860)
(740)	Magellan Health Inc	Bank of America Merrill Lynch	(1,522)	(1,066)	Marathon Petroleum Corp	Bank of America Merrill Lynch	(4,658)
(618)	Magellan Health Inc	Barclays Bank	71	14,390	Marathon Petroleum Corp	HSBC	23,600
(4,007)	Magellan Health Inc	Goldman Sachs	(17,591)	(4,223)	Marathon Petroleum Corp	HSBC	(6,926)
(3,498)	Magellan Health Inc	HSBC	(38,583)	11,133	Marathon Petroleum Corp	Morgan Stanley	(10,020)
(8,603)	Magellan Health Inc	Morgan Stanley	(17,636)	(10,268)	Marathon Petroleum Corp	Morgan Stanley	9,241
8,549	Magenta Therapeutics Inc	Bank of America Merrill Lynch	6,412	98,359	Marchex Inc 'B'	Bank of America Merrill Lynch	18,688
8,492	Magenta Therapeutics Inc	Barclays Bank	(510)	90,924	Marchex Inc 'B'	Goldman Sachs	17,276
9,068	Magenta Therapeutics Inc	Goldman Sachs	6,801	74,950	Marchex Inc 'B'	Morgan Stanley	14,241
91,699	Magnolia Oil & Gas Corp 'A'	Bank of America Merrill Lynch	13,755	(3,904)	Marcus & Millichap Inc	Bank of America Merrill Lynch	(7,418)
(9,079)	Magnolia Oil & Gas Corp 'A'	Barclays Bank	2,633	(3,437)	Marcus & Millichap Inc	Barclays Bank	(2,303)
37,475	Magnolia Oil & Gas Corp 'A'	Barclays Bank	(10,868)	(10,478)	Marcus & Millichap Inc	Goldman Sachs	(19,908)
(14,892)	Magnolia Oil & Gas Corp 'A'	Goldman Sachs	(2,234)	(1,865)	Marcus & Millichap Inc	HSBC	1,511
100,021	Magnolia Oil & Gas Corp 'A'	Goldman Sachs	15,003	(12,841)	Marcus & Millichap Inc	Morgan Stanley	(8,603)
(12,152)	Magnolia Oil & Gas Corp 'A'	HSBC	(7,656)	3,022	Marcus Corp	Bank of America Merrill Lynch	9,157
65,429	Magnolia Oil & Gas Corp 'A'	HSBC	41,221	3,628	Marcus Corp	Barclays Bank	6,458
(85,231)	Magnolia Oil & Gas Corp 'A'	Morgan Stanley	24,717	6,934	Marcus Corp	Goldman Sachs	21,010
80,831	Magnolia Oil & Gas Corp 'A'	Morgan Stanley	(23,441)	15,744	Marcus Corp	HSBC	19,050
(665)	MainStreet Bancshares Inc	Goldman Sachs	(1,210)	14,508	Marcus Corp	Morgan Stanley	25,824
(25,082)	MainStreet Bancshares Inc	Morgan Stanley	(26,838)	3,192	Marin Software Inc	Bank of America Merrill Lynch	160
(1,234)	Majesco	Goldman Sachs	(1,617)	4,734	Marin Software Inc	Goldman Sachs	237
9,987	Malibu Boats Inc 'A'	Morgan Stanley	8,988	2,918	Marin Software Inc	Morgan Stanley	58
17,108	Mallinckrodt Plc	Goldman Sachs	(4,448)	(14,631)	Marine Products Corp	Bank of America Merrill Lynch	(32,188)
14,198	Mallinckrodt Plc	HSBC	(2,556)	(8,602)	Marine Products Corp	Barclays Bank	(9,634)
(4,625)	Malvern Bancorp Inc	Barclays Bank	(5,643)	(7,976)	Marine Products Corp	Goldman Sachs	(17,547)
(4,735)	Malvern Bancorp Inc	Goldman Sachs	(9,281)	(7,932)	Marine Products Corp	HSBC	(15,740)
(14,057)	Malvern Bancorp Inc	HSBC	(12,089)	(9,973)	Marine Products Corp	Morgan Stanley	(11,170)
(4,971)	Malvern Bancorp Inc	Morgan Stanley	(6,065)	5,028	MarineMax Inc	Goldman Sachs	16,291
(26,980)	Mammoth Energy Services Inc	HSBC	(4,587)	19,988	MarineMax Inc	HSBC	75,555
(46,825)	Mammoth Energy Services Inc	Morgan Stanley	4,683	19,407	MarineMax Inc	Morgan Stanley	14,167

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(31,638)	Marinus Pharmaceuticals Inc	Bank of America Merrill Lynch	(9,808)	(17,393)	Masco Corp	Bank of America Merrill Lynch	(46,257)
(36,634)	Marinus Pharmaceuticals Inc	Goldman Sachs	(11,357)	(16,232)	Masco Corp	Goldman Sachs	(51,780)
(6,164)	Marinus Pharmaceuticals Inc	HSBC	(3,760)	(18,735)	Masco Corp	HSBC	(70,631)
161	Markel Corp	Bank of America Merrill Lynch	12,327	(58,516)	Masco Corp	Morgan Stanley	(63,783)
(312)	Markel Corp	Bank of America Merrill Lynch	(24,335)	1,773	Masimo Corp	Goldman Sachs	(10,850)
133	Markel Corp	Barclays Bank	5,742	1,592	Masimo Corp	HSBC	13,053
(744)	Markel Corp	Barclays Bank	(32,118)	7,179	Masimo Corp	Morgan Stanley	(31,157)
321	Markel Corp	Goldman Sachs	24,817	(4,804)	Masonite International Corp	Bank of America Merrill Lynch	(46,647)
654	Markel Corp	HSBC	28,426	1,967	Masonite International Corp	Barclays Bank	806
(203)	Markel Corp	HSBC	(8,589)	(9,986)	Masonite International Corp	Barclays Bank	(4,094)
292	Markel Corp	Morgan Stanley	11,652	(4,044)	Masonite International Corp	Goldman Sachs	(39,267)
(824)	Markel Corp	Morgan Stanley	(35,572)	1,673	Masonite International Corp	Goldman Sachs	16,245
8,686	Marker Therapeutics Inc	Bank of America Merrill Lynch	1,303	3,613	Masonite International Corp	Morgan Stanley	1,481
9,217	Marker Therapeutics Inc	Barclays Bank	(2,673)	(6,520)	Masonite International Corp	Morgan Stanley	(2,673)
14,606	Marker Therapeutics Inc	Goldman Sachs	2,191	6,498	MasTec Inc	Bank of America Merrill Lynch	34,179
11,549	Marker Therapeutics Inc	HSBC	635	11,837	MasTec Inc	Barclays Bank	22,490
16,257	Marker Therapeutics Inc	Morgan Stanley	(4,715)	17,117	MasTec Inc	Goldman Sachs	90,036
147	MarketAxess Holdings Inc	Bank of America Merrill Lynch	757	(16,671)	MasTec Inc	Goldman Sachs	(87,689)
1,007	MarketAxess Holdings Inc	Barclays Bank	10,956	(2,263)	MasTec Inc	HSBC	(4,254)
286	MarketAxess Holdings Inc	Goldman Sachs	3,678	5,246	MasTec Inc	HSBC	8,666
192	MarketAxess Holdings Inc	HSBC	1,707	46,772	MasTec Inc	Morgan Stanley	88,867
323	MarketAxess Holdings Inc	Morgan Stanley	3,514	(2,504)	MasTec Inc	Morgan Stanley	(4,758)
(16,418)	Marlin Business Services Corp	Bank of America Merrill Lynch	2,134	3,100	Mastech Digital Inc	Bank of America Merrill Lynch	6,324
(25,127)	Marlin Business Services Corp	Morgan Stanley	7,538	1,100	Mastercard Inc 'A'	Goldman Sachs	16,333
(1,970)	Marriott International Inc 'A'	Bank of America Merrill Lynch	(19,779)	10,637	Mastercard Inc 'A'	Morgan Stanley	76,161
(1,294)	Marriott International Inc 'A'	Barclays Bank	1,618	(14,961)	Mastercard Inc 'A'	Morgan Stanley	41,392
(4,386)	Marriott International Inc 'A'	Goldman Sachs	(44,035)	(13,123)	MasterCraft Boat Holdings Inc	Bank of America Merrill Lynch	(43,306)
(6,248)	Marriott International Inc 'A'	HSBC	(16,433)	(13,260)	MasterCraft Boat Holdings Inc	Barclays Bank	(19,227)
(12,750)	Marriott Vacations Worldwide Corp	Barclays Bank	(17,468)	(10,355)	MasterCraft Boat Holdings Inc	Goldman Sachs	(34,172)
(3,563)	Marriott Vacations Worldwide Corp	Goldman Sachs	(43,335)	(12,485)	MasterCraft Boat Holdings Inc	HSBC	(48,192)
(8,266)	Marriott Vacations Worldwide Corp	HSBC	(73,320)	(4,674)	MasterCraft Boat Holdings Inc	Morgan Stanley	(6,777)
(5,272)	Marriott Vacations Worldwide Corp	Morgan Stanley	(7,223)	5,778	Matador Resources Co	Goldman Sachs	4,218
2,419	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	2,903	44,184	Matador Resources Co	HSBC	15,023
(14,243)	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	(18,089)	(2,138)	Match Group Inc	Barclays Bank	(9,386)
6,576	Marsh & McLennan Cos Inc	Barclays Bank	8,154	3,592	Match Group Inc	Barclays Bank	15,769
3,575	Marsh & McLennan Cos Inc	Goldman Sachs	4,540	2,201	Match Group Inc	Morgan Stanley	9,662
(3,415)	Marsh & McLennan Cos Inc	Goldman Sachs	(4,337)	3,724	Materion Corp	Barclays Bank	3,128
4,376	Marsh & McLennan Cos Inc	HSBC	7,702	16,142	Materion Corp	Goldman Sachs	20,016
198	Marsh & McLennan Cos Inc	Morgan Stanley	(157)	2,715	Materion Corp	HSBC	-
11,010	Marten Transport Ltd	Bank of America Merrill Lynch	22,901	13,949	Materion Corp	Morgan Stanley	11,717
16,841	Marten Transport Ltd	Barclays Bank	19,704	15,905	Matrix Service Co	Bank of America Merrill Lynch	44,693
13,895	Marten Transport Ltd	Goldman Sachs	28,902	4,933	Matrix Service Co	Barclays Bank	7,498
21,008	Marten Transport Ltd	HSBC	11,764	5,030	Matrix Service Co	Goldman Sachs	14,134
25,331	Marten Transport Ltd	Morgan Stanley	29,637	3,928	Matrix Service Co	HSBC	4,478
9,129	Martin Marietta Materials Inc	Bank of America Merrill Lynch	230,781	18,897	Matrix Service Co	Morgan Stanley	28,723
4,622	Martin Marietta Materials Inc	Barclays Bank	63,137	(1,303)	Matson Inc	Bank of America Merrill Lynch	(1,619)
4,645	Martin Marietta Materials Inc	Goldman Sachs	117,426	(1,625)	Matson Inc	Barclays Bank	(2,681)
3,304	Martin Marietta Materials Inc	HSBC	52,298	(14,771)	Matson Inc	Goldman Sachs	(48,153)
3,022	Martin Marietta Materials Inc	Morgan Stanley	41,281	(28,162)	Matson Inc	HSBC	(1,408)
(31,308)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	(189,305)	(5,989)	Matson Inc	Morgan Stanley	(9,882)
(26,304)	Marvell Technology Group Ltd	Barclays Bank	(67,995)	(51,807)	Mattel Inc	Bank of America Merrill Lynch	(63,204)
(24,805)	Marvell Technology Group Ltd	Goldman Sachs	(143,918)	(13,696)	Mattel Inc	Barclays Bank	(10,272)
(7,711)	Marvell Technology Group Ltd	HSBC	(45,225)	(18,258)	Mattel Inc	HSBC	(7,486)
(24,394)	Marvell Technology Group Ltd	Morgan Stanley	(63,059)	(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)	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)	4,802	McKesson Corp	Morgan Stanley	31,693
(8,484)	Matthews International Corp 'A'	HSBC	16,120	(3,389)	McKesson Corp	Morgan Stanley	(22,367)
(23,369)	Matthews International Corp 'A'	Morgan Stanley	(13,087)	1,765	MDC Holdings Inc	Bank of America Merrill Lynch	8,168
(63,393)	Maui Land & Pineapple Co Inc	Bank of America Merrill Lynch	(7,607)	39,605	MDC Holdings Inc	Barclays Bank	78,814
(1,410)	Maui Land & Pineapple Co Inc	Goldman Sachs	(169)	14,184	MDC Holdings Inc	Goldman Sachs	102,098
(31,783)	Maxar Technologies Inc	Barclays Bank	(84,861)	(7,697)	MDC Holdings Inc	HSBC	(35,483)
14,523	Maxim Integrated Products Inc	Bank of America Merrill Lynch	69,565	19,751	MDC Holdings Inc	HSBC	89,927
16,626	Maxim Integrated Products Inc	Barclays Bank	12,137	29,344	MDC Holdings Inc	Morgan Stanley	58,395
8,637	Maxim Integrated Products Inc	Goldman Sachs	41,371	16,499	MDC Partners Inc 'A'	Bank of America Merrill Lynch	1,980
47,688	Maxim Integrated Products Inc	HSBC	127,948	51,499	MDC Partners Inc 'A'	Morgan Stanley	(8,240)
26,416	Maxim Integrated Products Inc	Morgan Stanley	19,284	(16,196)	MDU Resources Group Inc	Barclays Bank	(9,880)
(8,263)	MAXIMUS Inc	Bank of America Merrill Lynch	(48,977)	(13,005)	MDU Resources Group Inc	Goldman Sachs	(24,710)
(13,633)	MAXIMUS Inc	Barclays Bank	(22,767)	(75,154)	MDU Resources Group Inc	HSBC	9,019
18,425	MAXIMUS Inc	Barclays Bank	30,770	(49,169)	MDU Resources Group Inc	Morgan Stanley	(29,993)
(10,401)	MAXIMUS Inc	Goldman Sachs	(47,608)	7,247	Medallia Inc	Bank of America Merrill Lynch	18,625
3,695	MAXIMUS Inc	Goldman Sachs	23,537	(5,128)	Medallia Inc	Bank of America Merrill Lynch	(2,208)
(10,136)	MAXIMUS Inc	HSBC	(31,523)	2,952	Medallia Inc	Barclays Bank	797
9,811	MAXIMUS Inc	HSBC	36,224	(21,337)	Medallia Inc	Barclays Bank	(5,761)
(32,335)	MAXIMUS Inc	Morgan Stanley	(53,999)	5,338	Medallia Inc	Goldman Sachs	13,719
12,123	MAXIMUS Inc	Morgan Stanley	20,245	(2,708)	Medallia Inc	Goldman Sachs	(5,557)
12,259	MaxLinear Inc	Bank of America Merrill Lynch	19,737	3,145	Medallia Inc	HSBC	11,039
15,302	MaxLinear Inc	Barclays Bank	4,897	9,193	Medallia Inc	Morgan Stanley	2,482
23,568	MaxLinear Inc	Goldman Sachs	37,944	(3,593)	Medallia Inc	Morgan Stanley	(970)
26,901	MaxLinear Inc	HSBC	11,836	(4,963)	Medallion Financial Corp	Bank of America Merrill Lynch	(1,687)
23,333	MaxLinear Inc	Morgan Stanley	7,467	(14,633)	Medallion Financial Corp	Barclays Bank	(1,317)
10,465	Mayville Engineering Co Inc	HSBC	785	(14,440)	Medallion Financial Corp	Goldman Sachs	(4,910)
8,081	Mayville Engineering Co Inc	Morgan Stanley	4,081	(14,253)	Medallion Financial Corp	Morgan Stanley	(1,283)
(8,073)	MBIA Inc	Bank of America Merrill Lynch	(5,760)	1,432	MedCath Corp*	Morgan Stanley	-
(7,801)	MBIA Inc	Barclays Bank	(1,716)	1,716	Media Gen Inc CVR*	Bank of America Merrill Lynch	(515)
(26,587)	MBIA Inc	Goldman Sachs	(28,714)	1,127	Media Gen Inc CVR*,π	Morgan Stanley	-
(21,900)	MBIA Inc	HSBC	5,037	(51,440)	Medical Properties Trust Inc (REIT)	Bank of America Merrill Lynch	(91,590)
(138,561)	MBIA Inc	Morgan Stanley	(30,483)	(76,066)	Medical Properties Trust Inc (REIT)	Barclays Bank	(27,556)
4,599	McCormick & Co Inc	Bank of America Merrill Lynch	(24,145)	(15,279)	Medical Properties Trust Inc (REIT)	Goldman Sachs	(30,405)
(2,999)	McCormick & Co Inc	Barclays Bank	(2,579)	(17,711)	Medical Properties Trust Inc (REIT)	HSBC	(2,125)
3,054	McCormick & Co Inc	Goldman Sachs	(16,034)	(21,586)	Medical Properties Trust Inc (REIT)	Morgan Stanley	(11,872)
5,232	McCormick & Co Inc	HSBC	45,518	11,228	MediciNova Inc	Bank of America Merrill Lynch	(3,593)
1,084	McCormick & Co Inc	Morgan Stanley	932	1,700	MediciNova Inc	Goldman Sachs	(544)
(7,641)	McCormick & Co Inc	Morgan Stanley	(6,571)	18,559	MediciNova Inc	HSBC	(4,640)
2,536	McDonald's Corp	Bank of America Merrill Lynch	5,760	1,401	Medifast Inc	Barclays Bank	9,947
6,657	McDonald's Corp	Barclays Bank	23,566	3,296	Medifast Inc	HSBC	13,010
9,731	McDonald's Corp	Goldman Sachs	131,257	4,225	Medifast Inc	Morgan Stanley	29,998
15,045	McDonald's Corp	HSBC	104,088	1,559	Medley Management Inc 'A'	Bank of America Merrill Lynch	218
19,559	McDonald's Corp	Morgan Stanley	67,914	10,699	MEDNAX Inc	Bank of America Merrill Lynch	18,081
28,164	McGrath RentCorp	Bank of America Merrill Lynch	185,882	4,956	MEDNAX Inc	Barclays Bank	(297)
8,169	McGrath RentCorp	HSBC	32,594	12,637	MEDNAX Inc	Goldman Sachs	21,357
14,148	McGrath RentCorp	Morgan Stanley	33,814	12,460	MEDNAX Inc	HSBC	6,105
2,524	McKesson Corp	Bank of America Merrill Lynch	49,395	13,348	MEDNAX Inc	Morgan Stanley	(801)
(109)	McKesson Corp	Bank of America Merrill Lynch	(2,133)	(3,122)	Medpace Holdings Inc	Bank of America Merrill Lynch	(26,974)
4,947	McKesson Corp	Barclays Bank	32,650	(6,480)	Medpace Holdings Inc	Barclays Bank	(5,313)
(2,106)	McKesson Corp	Barclays Bank	(12,432)	2,299	Medpace Holdings Inc	Barclays Bank	1,885
409	McKesson Corp	Goldman Sachs	8,004	(8,102)	Medpace Holdings Inc	Goldman Sachs	(70,001)
(4,490)	McKesson Corp	Goldman Sachs	(11,777)	5,969	Medpace Holdings Inc	Goldman Sachs	51,572
2,240	McKesson Corp	HSBC	44,912	(5,015)	Medpace Holdings Inc	HSBC	(54,262)
(561)	McKesson Corp	HSBC	(11,248)	(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)	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	9,553	Meredith Corp	Morgan Stanley	3,821
(2,069)	Medtronic Plc	Bank of America Merrill Lynch	574	105,754	Meridian Bancorp Inc	Bank of America Merrill Lynch	140,653
4,615	Medtronic Plc	Barclays Bank	10,845	53,417	Meridian Bancorp Inc	Barclays Bank	33,885
(2,186)	Medtronic Plc	Barclays Bank	(5,137)	23,706	Meridian Bancorp Inc	Goldman Sachs	29,731
8,351	Medtronic Plc	Goldman Sachs	26,556	24,291	Meridian Bancorp Inc	HSBC	(3,644)
11,368	Medtronic Plc	HSBC	(22,281)	33,305	Meridian Bancorp Inc	Morgan Stanley	22,980
(4,965)	Medtronic Plc	HSBC	9,731	(30,666)	Meridian Bioscience Inc	HSBC	78,812
10,119	Medtronic Plc	Morgan Stanley	23,780	(6,450)	Meridian Bioscience Inc	Morgan Stanley	(581)
(10,278)	Medtronic Plc	Morgan Stanley	(24,153)	2,954	Merit Medical Systems Inc	Bank of America Merrill Lynch	5,600
96,147	MEI Pharma Inc	HSBC	78,360	8,682	Merit Medical Systems Inc	Barclays Bank	(13,544)
18,281	MEI Pharma Inc	Morgan Stanley	823	8,464	Merit Medical Systems Inc	Goldman Sachs	22,103
3,781	MeiraGTx Holdings Plc	Bank of America Merrill Lynch	3,970	(1,946)	Merit Medical Systems Inc	HSBC	(3,075)
9,261	MeiraGTx Holdings Plc	Barclays Bank	(7,501)	1,958	Merit Medical Systems Inc	HSBC	3,094
4,333	MeiraGTx Holdings Plc	Goldman Sachs	4,550	(7,077)	Merit Medical Systems Inc	Morgan Stanley	11,040
7,115	MeiraGTx Holdings Plc	HSBC	2,016	13,785	Merit Medical Systems Inc	Morgan Stanley	(20,591)
3,675	MeiraGTx Holdings Plc	Morgan Stanley	(2,977)	4,838	Meritage Homes Corp	Bank of America Merrill Lynch	68,942
15,555	Menlo Therapeutics Inc	Bank of America Merrill Lynch	13,533	2,470	Meritage Homes Corp	Barclays Bank	6,027
27,931	Menlo Therapeutics Inc	Goldman Sachs	24,300	10,458	Meritage Homes Corp	Goldman Sachs	149,027
(443)	MercadoLibre Inc	Goldman Sachs	(23,729)	22,047	Meritage Homes Corp	HSBC	255,966
(251)	MercadoLibre Inc	HSBC	(14,586)	7,747	Meritage Homes Corp	Morgan Stanley	18,903
(2,116)	MercadoLibre Inc	Morgan Stanley	(2,793)	(29,312)	Meritor Inc	Bank of America Merrill Lynch	(65,658)
113,130	Mercantile Bank Corp	Bank of America Merrill Lynch	334,865	(33,759)	Meritor Inc	Barclays Bank	(40,173)
2,797	Mercantile Bank Corp	Barclays Bank	4,307	(21,004)	Meritor Inc	Goldman Sachs	(53,770)
5,032	Mercantile Bank Corp	Goldman Sachs	14,895	(17,917)	Meritor Inc	HSBC	(10,750)
951	Mercantile Bank Corp	HSBC	114	(56,725)	Meritor Inc	Morgan Stanley	(67,502)
4,256	Mercantile Bank Corp	Morgan Stanley	6,554	8,190	Mersana Therapeutics Inc	Goldman Sachs	86,732
2,827	Merchants Bancorp	Bank of America Merrill Lynch	8,368	6,569	Mersana Therapeutics Inc	Morgan Stanley	70,288
6,275	Merchants Bancorp	Barclays Bank	2,761	(11,237)	Mesa Air Group Inc	Bank of America Merrill Lynch	(1,798)
8,873	Merchants Bancorp	Goldman Sachs	26,264	(20,589)	Mesa Air Group Inc	HSBC	14,824
35,638	Merchants Bancorp	HSBC	90,877	(66,306)	Mesa Air Group Inc	Morgan Stanley	13,924
28,271	Merchants Bancorp	Morgan Stanley	12,439	(1,771)	Mesa Laboratories Inc	Bank of America Merrill Lynch	(31,290)
10,310	Merck & Co Inc	Bank of America Merrill Lynch	(4,743)	(716)	Mesa Laboratories Inc	Barclays Bank	(5,442)
(8,060)	Merck & Co Inc	Bank of America Merrill Lynch	3,708	(3,012)	Mesa Laboratories Inc	Goldman Sachs	(55,842)
6,970	Merck & Co Inc	Barclays Bank	20,562	(138)	Mesa Laboratories Inc	HSBC	(3,077)
(24,908)	Merck & Co Inc	Barclays Bank	(73,479)	(2,694)	Mesa Laboratories Inc	Morgan Stanley	(20,474)
7,323	Merck & Co Inc	Goldman Sachs	(3,369)	(1,978)	Meta Financial Group Inc	Bank of America Merrill Lynch	(3,916)
(5,179)	Merck & Co Inc	Goldman Sachs	(14,311)	(8,110)	Meta Financial Group Inc	Barclays Bank	(5,677)
32,953	Merck & Co Inc	HSBC	96,223	(4,725)	Meta Financial Group Inc	HSBC	(8,034)
30,901	Merck & Co Inc	Morgan Stanley	91,158	(64,966)	Meta Financial Group Inc	Morgan Stanley	(45,476)
(1,218)	Merck & Co Inc	Morgan Stanley	(3,593)	(8,444)	Methode Electronics Inc	Bank of America Merrill Lynch	(20,645)
3,995	Mercury General Corp	Bank of America Merrill Lynch	8,429	(24,524)	Methode Electronics Inc	Barclays Bank	(38,993)
(22,550)	Mercury General Corp	Bank of America Merrill Lynch	(27,703)	(26,093)	Methode Electronics Inc	Goldman Sachs	(91,742)
1,691	Mercury General Corp	Barclays Bank	1,420	(16,067)	Methode Electronics Inc	HSBC	(27,975)
5,900	Mercury General Corp	Goldman Sachs	12,449	(14,310)	Methode Electronics Inc	Morgan Stanley	(22,753)
(3,018)	Mercury General Corp	Goldman Sachs	(2,587)	11,647	MetLife Inc	Bank of America Merrill Lynch	46,122
3,152	Mercury General Corp	HSBC	13,428	(8,068)	MetLife Inc	Bank of America Merrill Lynch	8,177
(2,411)	Mercury General Corp	HSBC	(1,888)	9,637	MetLife Inc	Barclays Bank	22,551
(1,255)	Mercury Systems Inc	Bank of America Merrill Lynch	(8,145)	(12,960)	MetLife Inc	Barclays Bank	(30,326)
(2,122)	Mercury Systems Inc	Barclays Bank	(9,040)	8,998	MetLife Inc	Goldman Sachs	35,632
(1,239)	Mercury Systems Inc	Goldman Sachs	(8,041)	21,439	MetLife Inc	HSBC	12,133
(7,198)	Mercury Systems Inc	HSBC	13,336	(7,639)	MetLife Inc	HSBC	(3,514)
(13,906)	Mercury Systems Inc	Morgan Stanley	(59,239)	22,117	MetLife Inc	Morgan Stanley	51,754
4,034	Meredith Corp	Barclays Bank	1,614	(60,215)	MetLife Inc	Morgan Stanley	(140,903)
18,040	Meredith Corp	HSBC	10,102	(31,326)	Metrocity Bankshares Inc	Barclays Bank	(32,266)

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(25,702)	Metrocity Bankshares Inc	Goldman Sachs	(62,970)	1,798	Mid Penn Bancorp Inc	Bank of America Merrill Lynch	2,823
(10,537)	Metrocity Bankshares Inc	HSBC	(17,913)	4,045	Mid Penn Bancorp Inc	Barclays Bank	647
(3,208)	Metropolitan Bank Holding Corp	Bank of America Merrill Lynch	(17,997)	1,731	Mid Penn Bancorp Inc	Goldman Sachs	2,718
(3,077)	Metropolitan Bank Holding Corp	Barclays Bank	(12,370)	4,583	Mid Penn Bancorp Inc	HSBC	(2,108)
(1,874)	Metropolitan Bank Holding Corp	Goldman Sachs	(10,513)	6,187	Mid Penn Bancorp Inc	Morgan Stanley	990
(1,943)	Metropolitan Bank Holding Corp	HSBC	(5,868)	(8,858)	Mid-America Apartment Communities Inc (REIT)	Bank of America Merrill Lynch	(85,391)
(1,544)	Metropolitan Bank Holding Corp	Morgan Stanley	(6,207)	(10,998)	Mid-America Apartment Communities Inc (REIT)	Barclays Bank	(24,526)
186	Mettler-Toledo International Inc	Bank of America Merrill Lynch	17,575	(10,443)	Mid-America Apartment Communities Inc (REIT)	Goldman Sachs	(100,671)
(1,433)	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(94,201)	(9,487)	Mid-America Apartment Communities Inc (REIT)	HSBC	(19,731)
347	Mettler-Toledo International Inc	Barclays Bank	15,573	(21,994)	Mid-America Apartment Communities Inc (REIT)	Morgan Stanley	(49,047)
864	Mettler-Toledo International Inc	Goldman Sachs	81,639	(455)	Middleby Corp	Bank of America Merrill Lynch	(3,026)
1,279	Mettler-Toledo International Inc	HSBC	94,160	1,606	Middleby Corp	Bank of America Merrill Lynch	8,705
345	Mettler-Toledo International Inc	Morgan Stanley	15,484	(1,658)	Middleby Corp	Barclays Bank	(6,848)
(216,765)	MFA Financial Inc (REIT)	Bank of America Merrill Lynch	(43,353)	4,890	Middleby Corp	Barclays Bank	20,196
(24,499)	MFA Financial Inc (REIT)	Goldman Sachs	(4,900)	(2,108)	Middleby Corp	HSBC	(6,092)
(25,929)	MFA Financial Inc (REIT)	HSBC	(1,815)	(3,133)	Middleby Corp	Morgan Stanley	(12,939)
(730)	MGE Energy Inc	Bank of America Merrill Lynch	389	(27,477)	Middlesex Water Co	Bank of America Merrill Lynch	(133,988)
(18,382)	MGE Energy Inc	HSBC	(78,675)	(10,104)	Middlesex Water Co	Goldman Sachs	(51,328)
(27,451)	MGE Energy Inc	Morgan Stanley	(32,941)	(11,059)	Middlesex Water Co	HSBC	(35,389)
8,603	MGIC Investment Corp	Bank of America Merrill Lynch	13,851	(23,271)	Middlesex Water Co	Morgan Stanley	(34,907)
(3,286)	MGIC Investment Corp	Barclays Bank	(2,300)	(18,963)	Midland States Bancorp Inc	Bank of America Merrill Lynch	(27,117)
20,970	MGIC Investment Corp	Barclays Bank	14,679	(10,147)	Midland States Bancorp Inc	Barclays Bank	(8,321)
(6,655)	MGIC Investment Corp	HSBC	(7,853)	(32,283)	Midland States Bancorp Inc	Goldman Sachs	(46,165)
(10,606)	MGIC Investment Corp	Morgan Stanley	(7,424)	(12,933)	Midland States Bancorp Inc	HSBC	6,806
11,160	MGIC Investment Corp	Morgan Stanley	7,812	(16,527)	Midland States Bancorp Inc	Morgan Stanley	(13,552)
7,211	MGM Growth Properties LLC 'A' (REIT)	Bank of America Merrill Lynch	30,791	11,069	MidWestOne Financial Group Inc	Bank of America Merrill Lynch	28,447
4,888	MGM Growth Properties LLC 'A' (REIT)	Goldman Sachs	20,872	15,442	MidWestOne Financial Group Inc	Barclays Bank	13,731
(8,522)	MGM Growth Properties LLC 'A' (REIT)	Goldman Sachs	(36,389)	22,026	MidWestOne Financial Group Inc	Goldman Sachs	56,607
11,435	MGM Growth Properties LLC 'A' (REIT)	HSBC	28,473	9,704	MidWestOne Financial Group Inc	HSBC	6,528
5,615	MGM Growth Properties LLC 'A' (REIT)	Morgan Stanley	3,931	28,433	MidWestOne Financial Group Inc	Morgan Stanley	30,423
885	MGM Resorts International	Goldman Sachs	2,885	(21,843)	Millendo Therapeutics Inc	Bank of America Merrill Lynch	(5,898)
32,852	MGM Resorts International	HSBC	49,935	(31,808)	Millendo Therapeutics Inc	Barclays Bank	318
(8,956)	MGM Resorts International	Morgan Stanley	(10,837)	(50,510)	Millendo Therapeutics Inc	Goldman Sachs	(13,638)
(9,023)	MGP Ingredients Inc	Bank of America Merrill Lynch	(30,678)	(32,935)	Millendo Therapeutics Inc	HSBC	(12,515)
(6,084)	MGP Ingredients Inc	Barclays Bank	(17,096)	(41,289)	Millendo Therapeutics Inc	Morgan Stanley	413
(11,903)	MGP Ingredients Inc	HSBC	5,594	61,854	Miller Industries Inc	Bank of America Merrill Lynch	129,275
(2,764)	MGP Ingredients Inc	Morgan Stanley	(7,767)	2,712	Miller Industries Inc	Barclays Bank	2,441
201,336	Michaels Cos Inc	Morgan Stanley	155,029	6,186	Miller Industries Inc	Goldman Sachs	12,929
(11,389)	Microchip Technology Inc	Bank of America Merrill Lynch	(140,453)	1,995	Miller Industries Inc	HSBC	2,765
(7,062)	Microchip Technology Inc	Barclays Bank	(61,440)	17,015	Miller Industries Inc	Morgan Stanley	15,314
(1,461)	Microchip Technology Inc	HSBC	(9,949)	(10,031)	Mimecast Ltd	Barclays Bank	(12,639)
(30,004)	Microchip Technology Inc	Morgan Stanley	(261,035)	(4,431)	Mimecast Ltd	Goldman Sachs	(18,344)
(15,250)	Micron Technology Inc	Bank of America Merrill Lynch	(42,852)	(4,423)	Mimecast Ltd	HSBC	(2,766)
(40,239)	Micron Technology Inc	Barclays Bank	(91,745)	(4,197)	Mimecast Ltd	Morgan Stanley	(5,692)
(5,684)	Micron Technology Inc	Goldman Sachs	(15,972)	(14,375)	Minerals Technologies Inc	Bank of America Merrill Lynch	(111,337)
(29,719)	Micron Technology Inc	HSBC	26,286	(4,226)	Minerals Technologies Inc	Barclays Bank	(6,806)
(11,858)	Micron Technology Inc	Morgan Stanley	(27,036)	(6,130)	Minerals Technologies Inc	Goldman Sachs	(45,247)
3,757	Microsoft Corp	Goldman Sachs	(3,259)	(13,325)	Minerals Technologies Inc	HSBC	(63,294)
9,849	Microsoft Corp	HSBC	(16,448)	(33,015)	Minerals Technologies Inc	Morgan Stanley	(77,255)
35,485	Microsoft Corp	Morgan Stanley	(17,743)	(41,704)	Minerva Neurosciences Inc	HSBC	291,511
(6,340)	MicroStrategy Inc 'A'	Barclays Bank	(13,187)	(9,178)	Minerva Neurosciences Inc	Morgan Stanley	89,761
(1,009)	MicroStrategy Inc 'A'	Goldman Sachs	(8,950)	51,209	Miragen Therapeutics Inc	Goldman Sachs	20,740
(2,236)	MicroStrategy Inc 'A'	HSBC	492	1,884	Miragen Therapeutics Inc	Morgan Stanley	738
(11,145)	MicroStrategy Inc 'A'	Morgan Stanley	(23,181)	(2,001)	Mirati Therapeutics Inc	Bank of America Merrill Lynch	8,504

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(1,101)	Mirati Therapeutics Inc	Barclays Bank	2,753	(5,726)	Mohawk Industries Inc	HSBC	(38,593)
(966)	Mirati Therapeutics Inc	Goldman Sachs	4,897	2,964	Mohawk Industries Inc	HSBC	24,483
(3,944)	Mirati Therapeutics Inc	HSBC	(66)	(3,613)	Mohawk Industries Inc	Morgan Stanley	(29,952)
(9,837)	Mirati Therapeutics Inc	Morgan Stanley	24,593	3,294	Mohawk Industries Inc	Morgan Stanley	27,307
(4,207)	Mirum Pharmaceuticals Inc	Bank of America Merrill Lynch	1,178	(7,150)	Molecular Templates Inc	Bank of America Merrill Lynch	6,507
(2,707)	Mirum Pharmaceuticals Inc	Barclays Bank	758	(8,843)	Molecular Templates Inc	Barclays Bank	8,489
(6,116)	Mirum Pharmaceuticals Inc	Goldman Sachs	1,712	(4,069)	Molecular Templates Inc	Goldman Sachs	3,703
(8,371)	Misonix Inc	Bank of America Merrill Lynch	(24,192)	(2,483)	Molecular Templates Inc	HSBC	4,594
(7,551)	Misonix Inc	HSBC	(16,839)	(10,390)	Molecular Templates Inc	Morgan Stanley	9,974
(41,075)	Misonix Inc	Morgan Stanley	(23,824)	(129)	Molina Healthcare Inc	Bank of America Merrill Lynch	(1,576)
53,004	Mistras Group Inc	Bank of America Merrill Lynch	34,983	(197)	Molina Healthcare Inc	Goldman Sachs	(1,238)
10,152	Mistras Group Inc	Barclays Bank	1,015	(1,184)	Molina Healthcare Inc	Morgan Stanley	(13,533)
11,188	Mistras Group Inc	Goldman Sachs	7,384	2,632	Molson Coors Beverage Co 'B'	Bank of America Merrill Lynch	3,422
19,159	Mistras Group Inc	HSBC	(3,640)	17,960	Molson Coors Beverage Co 'B'	Barclays Bank	8,351
38,707	Mistras Group Inc	Morgan Stanley	3,871	7,558	Molson Coors Beverage Co 'B'	Goldman Sachs	9,825
(26,078)	Mitek Systems Inc	Bank of America Merrill Lynch	(7,563)	26,128	Molson Coors Beverage Co 'B'	HSBC	(25,918)
(19,989)	Mitek Systems Inc	Barclays Bank	(1,999)	33,353	Molson Coors Beverage Co 'B'	Morgan Stanley	27,350
(38,203)	Mitek Systems Inc	Goldman Sachs	(11,079)	(9,434)	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	(617)
(2,804)	Mitek Systems Inc	HSBC	(182)	(5,634)	Momenta Pharmaceuticals Inc	Barclays Bank	8,338
(4,956)	MKS Instruments Inc	Bank of America Merrill Lynch	(32,780)	(5,067)	Momenta Pharmaceuticals Inc	Goldman Sachs	(912)
(2,238)	MKS Instruments Inc	Barclays Bank	(779)	(21,838)	Momenta Pharmaceuticals Inc	HSBC	30,903
(4,502)	MKS Instruments Inc	Goldman Sachs	(55,735)	(19,972)	Momenta Pharmaceuticals Inc	Morgan Stanley	29,558
(5,286)	MKS Instruments Inc	HSBC	(16,651)	2,489	Monarch Casino & Resort Inc	Bank of America Merrill Lynch	23,297
(15,425)	MKS Instruments Inc	Morgan Stanley	(81,907)	1,928	Monarch Casino & Resort Inc	Barclays Bank	5,206
(300)	MMA Capital Holdings Inc	Barclays Bank	(18)	3,557	Monarch Casino & Resort Inc	Goldman Sachs	33,294
(4,160)	MMA Capital Holdings Inc	Goldman Sachs	(4,202)	3,778	Monarch Casino & Resort Inc	HSBC	21,950
(5,232)	MMA Capital Holdings Inc	HSBC	11,772	7,943	Monarch Casino & Resort Inc	Morgan Stanley	21,446
(2,960)	MMA Capital Holdings Inc	Morgan Stanley	(178)	(21,640)	Mondelez International Inc 'A'	Bank of America Merrill Lynch	(31,835)
16,804	Mobile Mini Inc	HSBC	42,514	(15,685)	Mondelez International Inc 'A'	Barclays Bank	(27,292)
42,090	Mobile Mini Inc	Morgan Stanley	35,777	(16,427)	Mondelez International Inc 'A'	Goldman Sachs	(24,312)
56,760	MobileIron Inc	Bank of America Merrill Lynch	(5,676)	(62,107)	Mondelez International Inc 'A'	HSBC	(33,538)
13,510	MobileIron Inc	Barclays Bank	(3,107)	(56,426)	Mondelez International Inc 'A'	Morgan Stanley	(98,181)
85,495	MobileIron Inc	Goldman Sachs	(8,550)	(91,508)	MoneyGram International Inc	Barclays Bank	(32,943)
13,478	MobileIron Inc	HSBC	(7,143)	(35,848)	MoneyGram International Inc	HSBC	(23,660)
30,192	MobileIron Inc	Morgan Stanley	(6,944)	(38,436)	MoneyGram International Inc	Morgan Stanley	(13,837)
5,111	Model N Inc	Barclays Bank	10,324	(796)	MongoDB Inc	Barclays Bank	(1,369)
1,560	Model N Inc	Goldman Sachs	(2,527)	(3,739)	MongoDB Inc	Goldman Sachs	(80,274)
30,062	Model N Inc	HSBC	(30,964)	(2,514)	MongoDB Inc	HSBC	(114,413)
18,878	Model N Inc	Morgan Stanley	38,134	(7,011)	MongoDB Inc	Morgan Stanley	(12,059)
533	Moderna Inc	Barclays Bank	(6,204)	(11,373)	Monmouth Real Estate Investment Corp (REIT)	Bank of America Merrill Lynch	(14,785)
8,681	Moderna Inc	HSBC	(16,407)	(29,370)	Monmouth Real Estate Investment Corp (REIT)	Barclays Bank	(12,923)
2,737	Moderna Inc	Morgan Stanley	10,158	(120,558)	Monmouth Real Estate Investment Corp (REIT)	Goldman Sachs	(156,725)
(40,350)	Modine Manufacturing Co	Barclays Bank	(35,105)	(6,051)	Monmouth Real Estate Investment Corp (REIT)	HSBC	(1,511)
(27,138)	Modine Manufacturing Co	Goldman Sachs	(47,492)	(56,661)	Monmouth Real Estate Investment Corp (REIT)	Morgan Stanley	(24,931)
(34,289)	Modine Manufacturing Co	HSBC	(37,375)	93	Monolithic Power Systems Inc	Bank of America Merrill Lynch	1,481
(10,157)	Modine Manufacturing Co	Morgan Stanley	(8,837)	4,869	Monolithic Power Systems Inc	Barclays Bank	29,561
(8,788)	Moelis & Co 'A'	Bank of America Merrill Lynch	(37,956)	374	Monolithic Power Systems Inc	Goldman Sachs	1,783
(37,739)	Moelis & Co 'A'	Barclays Bank	(119,633)	5,500	Monolithic Power Systems Inc	HSBC	(12,870)
(6,741)	Moelis & Co 'A'	Goldman Sachs	(30,335)	2,730	Monolithic Power Systems Inc	Morgan Stanley	17,162
(4,076)	Moelis & Co 'A'	HSBC	(9,578)	2,565	Monro Inc	Goldman Sachs	12,055
(17,113)	Moelis & Co 'A'	Morgan Stanley	(54,248)	7,653	Monro Inc	Morgan Stanley	(16,301)
3,026	Mohawk Industries Inc	Bank of America Merrill Lynch	42,287	(20,857)	Monster Beverage Corp	Bank of America Merrill Lynch	(55,129)
1,882	Mohawk Industries Inc	Barclays Bank	15,602	(40,851)	Monster Beverage Corp	Barclays Bank	(71,898)
(309)	Mohawk Industries Inc	Goldman Sachs	(4,641)	(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)	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)	(60,796)	Mr Cooper Group Inc	Morgan Stanley	(74,779)
(19,390)	Monster Beverage Corp	Morgan Stanley	(34,127)	35,405	MRC Global Inc	Bank of America Merrill Lynch	38,591
(1,971)	Montage Resources Corp	Bank of America Merrill Lynch	(2,188)	21,919	MRC Global Inc	Barclays Bank	8,329
(44,553)	Montage Resources Corp	Barclays Bank	2,228	25,613	MRC Global Inc	Goldman Sachs	27,918
4,602	Moody's Corp	Bank of America Merrill Lynch	71,561	41,086	MRC Global Inc	HSBC	32,869
4,179	Moody's Corp	Barclays Bank	41,957	30,086	MRC Global Inc	Morgan Stanley	11,433
2,254	Moody's Corp	Goldman Sachs	33,445	206	MSA Safety Inc	Bank of America Merrill Lynch	1,055
3,546	Moody's Corp	HSBC	42,064	2,201	MSA Safety Inc	Barclays Bank	7,858
5,183	Moody's Corp	Morgan Stanley	51,752	2,246	MSA Safety Inc	Goldman Sachs	11,500
1,868	Moog Inc 'A'	Bank of America Merrill Lynch	23,612	8,056	MSA Safety Inc	HSBC	(22,203)
12,147	Moog Inc 'A'	Barclays Bank	53,082	(11,023)	MSA Safety Inc	HSBC	27,006
7,663	Moog Inc 'A'	Goldman Sachs	96,860	1,269	MSA Safety Inc	Morgan Stanley	4,530
(1,501)	Moog Inc 'A'	Goldman Sachs	(18,973)	2,518	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	23,216
(2,712)	Moog Inc 'A'	HSBC	(12,692)	5,097	MSC Industrial Direct Co Inc 'A'	Barclays Bank	21,254
11,366	Moog Inc 'A'	HSBC	53,193	4,001	MSC Industrial Direct Co Inc 'A'	Goldman Sachs	36,889
20,744	Moog Inc 'A'	Morgan Stanley	90,651	17,912	MSC Industrial Direct Co Inc 'A'	HSBC	160,670
(13,391)	Morgan Stanley	Bank of America Merrill Lynch	(91,193)	21,329	MSC Industrial Direct Co Inc 'A'	Morgan Stanley	88,942
5,637	Morgan Stanley	Barclays Bank	22,379	(1,945)	MSCI Inc	Bank of America Merrill Lynch	15,818
(11,170)	Morgan Stanley	Barclays Bank	(44,345)	(961)	MSCI Inc	Barclays Bank	8,101
2,381	Morgan Stanley	Goldman Sachs	9,484	(1,239)	MSCI Inc	Goldman Sachs	18,072
(27,522)	Morgan Stanley	Goldman Sachs	(187,425)	(673)	MSCI Inc	HSBC	2,719
26,908	Morgan Stanley	HSBC	108,044	(3,773)	MSCI Inc	Morgan Stanley	31,806
(6,352)	Morgan Stanley	HSBC	(35,072)	4,263	MSCI Inc	Morgan Stanley	66,876
3,772	Morningstar Inc	Bank of America Merrill Lynch	18,822	12,427	MSG Networks Inc 'A'	Bank of America Merrill Lynch	7,332
(3,481)	Morningstar Inc	Bank of America Merrill Lynch	(17,370)	7,153	MSG Networks Inc 'A'	Barclays Bank	(5,222)
(349)	Morningstar Inc	Barclays Bank	(3,036)	46,932	MSG Networks Inc 'A'	Goldman Sachs	27,690
226	Morningstar Inc	Goldman Sachs	1,128	10,226	MSG Networks Inc 'A'	HSBC	8,385
(1,677)	Morningstar Inc	Goldman Sachs	(8,368)	22,029	MSG Networks Inc 'A'	Morgan Stanley	(16,081)
403	Morningstar Inc	HSBC	2,809	(9,523)	MTS Systems Corp	Goldman Sachs	(37,616)
(1,978)	Morningstar Inc	Morgan Stanley	(17,209)	(6,082)	MTS Systems Corp	HSBC	3,892
(4,191)	Morphic Holding Inc	Barclays Bank	2,766	(16,757)	MTS Systems Corp	Morgan Stanley	(19,103)
(8,579)	Morphic Holding Inc	Goldman Sachs	(39,549)	(19,834)	Mueller Industries Inc	Bank of America Merrill Lynch	(80,328)
(3,429)	Morphic Holding Inc	Morgan Stanley	2,263	(10,984)	Mueller Industries Inc	Barclays Bank	(13,291)
57,697	Mosaic Co	Barclays Bank	25,387	(17,642)	Mueller Industries Inc	Goldman Sachs	(68,482)
2,659	Mosaic Co	Goldman Sachs	5,105	(37,090)	Mueller Industries Inc	HSBC	(28,495)
59,486	Mosaic Co	HSBC	5,354	(58,851)	Mueller Industries Inc	Morgan Stanley	(71,210)
65,833	Mosaic Co	Morgan Stanley	28,966	(38,687)	Mueller Water Products Inc 'A'	Bank of America Merrill Lynch	(37,140)
8,563	Motorcar Parts of America Inc	Bank of America Merrill Lynch	14,900	(123,969)	Mueller Water Products Inc 'A'	Barclays Bank	(38,431)
19,540	Motorcar Parts of America Inc	Barclays Bank	12,506	(95,249)	Mueller Water Products Inc 'A'	Goldman Sachs	(91,439)
7,537	Motorcar Parts of America Inc	Goldman Sachs	13,114	(55,072)	Mueller Water Products Inc 'A'	HSBC	(4,956)
19,716	Motorcar Parts of America Inc	HSBC	27,208	(40,120)	Mueller Water Products Inc 'A'	Morgan Stanley	(12,438)
27,862	Motorcar Parts of America Inc	Morgan Stanley	17,832	1,630	Murphy Oil Corp	Bank of America Merrill Lynch	1,434
8,646	Motorola Solutions Inc	Barclays Bank	3,666	(13,911)	Murphy Oil Corp	Bank of America Merrill Lynch	(12,242)
4,467	Motorola Solutions Inc	Goldman Sachs	24,792	13,249	Murphy Oil Corp	Barclays Bank	(1,325)
7,191	Motorola Solutions Inc	HSBC	40,847	(11,228)	Murphy Oil Corp	Barclays Bank	1,123
7,243	Motorola Solutions Inc	Morgan Stanley	2,387	26,928	Murphy Oil Corp	Goldman Sachs	23,697
(6,344)	Movado Group Inc	Bank of America Merrill Lynch	(2,094)	4,906	Murphy Oil Corp	HSBC	2,257
(16,218)	Movado Group Inc	Barclays Bank	6,649	6,627	Murphy Oil Corp	Morgan Stanley	(663)
(13,412)	Movado Group Inc	Goldman Sachs	(4,426)	(2,372)	Murphy USA Inc	Barclays Bank	8,871
(6,770)	Movado Group Inc	HSBC	(3,453)	(3,050)	Murphy USA Inc	Goldman Sachs	(1,891)
(27,040)	Movado Group Inc	Morgan Stanley	11,086	(9,076)	Murphy USA Inc	HSBC	15,066
(7,952)	Mr Cooper Group Inc	Barclays Bank	(9,781)	(13,375)	Murphy USA Inc	Morgan Stanley	50,023
(27,384)	Mr Cooper Group Inc	Goldman Sachs	(50,921)	(14,410)	Mustang Bio Inc	Bank of America Merrill Lynch	(11,528)
(25,850)	Mr Cooper Group Inc	HSBC	(42,355)	(7,937)	Mustang Bio Inc	Barclays Bank	(3,651)

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

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15,034	National Oilwell Varco Inc	Barclays Bank	6,615	(37,432)	Navient Corp	Bank of America Merrill Lynch	(28,823)
(32,990)	National Oilwell Varco Inc	Barclays Bank	(14,516)	(10,641)	Navient Corp	Barclays Bank	(5,108)
16,893	National Oilwell Varco Inc	Goldman Sachs	17,062	(3,022)	Navient Corp	Goldman Sachs	(2,327)
149	National Oilwell Varco Inc	HSBC	(98)	(17,094)	Navient Corp	HSBC	5,470
(6,041)	National Oilwell Varco Inc	HSBC	3,987	(26,906)	Navient Corp	Morgan Stanley	(12,915)
37,107	National Oilwell Varco Inc	Morgan Stanley	16,327	7,288	Navigator Holdings Ltd	Bank of America Merrill Lynch	(729)
(42,897)	National Oilwell Varco Inc	Morgan Stanley	(18,875)	20,835	Navigator Holdings Ltd	Barclays Bank	(3,750)
(5,510)	National Presto Industries Inc	Bank of America Merrill Lynch	(44,336)	7,527	Navigator Holdings Ltd	Goldman Sachs	(753)
(2,226)	National Presto Industries Inc	Goldman Sachs	(18,609)	10,493	Navigator Holdings Ltd	HSBC	(8,289)
(2,556)	National Presto Industries Inc	Morgan Stanley	(10,965)	200	Navigator Holdings Ltd	Morgan Stanley	(36)
3,464	National Research Corp	Bank of America Merrill Lynch	13,995	(7,456)	Navistar International Corp	Bank of America Merrill Lynch	(7,352)
4,094	National Research Corp	Barclays Bank	6,059	(38,948)	Navistar International Corp	Barclays Bank	29,990
6,902	National Research Corp	Goldman Sachs	27,884	(828)	Navistar International Corp	HSBC	(50)
1,543	National Research Corp	HSBC	(5,184)	(21,883)	Navistar International Corp	Morgan Stanley	16,850
14,093	National Research Corp	Morgan Stanley	20,858	(3,221)	NBT Bancorp Inc	Bank of America Merrill Lynch	(11,274)
26,608	National Retail Properties Inc (REIT)	Bank of America Merrill Lynch	83,815	(1,179)	NBT Bancorp Inc	Goldman Sachs	(1,668)
1,282	National Retail Properties Inc (REIT)	Barclays Bank	474	(52,868)	NBT Bancorp Inc	HSBC	21,329
26,714	National Retail Properties Inc (REIT)	Morgan Stanley	9,884	(35,576)	NBT Bancorp Inc	Morgan Stanley	(41,980)
6,986	National Storage Affiliates Trust (REIT)	Barclays Bank	18,583	8,369	NCR Corp	Bank of America Merrill Lynch	18,412
13,559	National Storage Affiliates Trust (REIT)	Goldman Sachs	68,879	11,142	NCR Corp	Barclays Bank	7,354
32,050	National Storage Affiliates Trust (REIT)	HSBC	(2,244)	23,493	NCR Corp	Goldman Sachs	51,684
49,504	National Storage Affiliates Trust (REIT)	Morgan Stanley	131,681	21,086	NCR Corp	HSBC	(21,592)
(1,155)	National Vision Holdings Inc	Bank of America Merrill Lynch	(1,544)	18,978	NCR Corp	Morgan Stanley	12,526
2,168	National Vision Holdings Inc	Bank of America Merrill Lynch	4,618	4,525	NCS Multistage Holdings Inc	Bank of America Merrill Lynch	430
2,144	National Vision Holdings Inc	Goldman Sachs	1,561	54,454	NCS Multistage Holdings Inc	Goldman Sachs	5,173
(11,766)	National Vision Holdings Inc	Goldman Sachs	(25,062)	5,530	Neenah Inc	Bank of America Merrill Lynch	34,673
9,240	National Vision Holdings Inc	HSBC	6	587	Neenah Inc	Barclays Bank	252
(1,497)	National Vision Holdings Inc	Morgan Stanley	(1,751)	12,394	Neenah Inc	Goldman Sachs	75,764
9,120	National Vision Holdings Inc	Morgan Stanley	10,670	19,988	Neenah Inc	HSBC	40,776
392	National Western Life Group Inc 'A'	Bank of America Merrill Lynch	9,541	16,358	Neenah Inc	Morgan Stanley	7,034
1,423	National Western Life Group Inc 'A'	Barclays Bank	9,107	(10,511)	Nektar Therapeutics	Barclays Bank	12,613
551	National Western Life Group Inc 'A'	Goldman Sachs	13,411	(1,293)	Nektar Therapeutics	Goldman Sachs	894
347	National Western Life Group Inc 'A'	HSBC	7,287	(20,649)	Nektar Therapeutics	HSBC	(22,094)
826	National Western Life Group Inc 'A'	Morgan Stanley	5,286	(9,204)	Nektar Therapeutics	Morgan Stanley	11,045
767	Natural Gas Services Group Inc	Bank of America Merrill Lynch	683	6,293	Nelnet Inc 'A'	Bank of America Merrill Lynch	31,717
6,407	Natural Gas Services Group Inc	Barclays Bank	1,089	6,367	Nelnet Inc 'A'	Barclays Bank	3,884
35,060	Natural Gas Services Group Inc	Goldman Sachs	31,203	2,933	Nelnet Inc 'A'	Goldman Sachs	14,782
17,402	Natural Gas Services Group Inc	HSBC	9,397	7,145	Nelnet Inc 'A'	HSBC	31,009
47,538	Natural Gas Services Group Inc	Morgan Stanley	8,081	3,026	Nelnet Inc 'A'	Morgan Stanley	1,846
12,815	Natural Grocers by Vitamin Cottage Inc	Bank of America Merrill Lynch	(5,767)	(2,947)	Neogen Corp	Barclays Bank	(11,198)
5,926	Natural Grocers by Vitamin Cottage Inc	Barclays Bank	-	(5,732)	Neogen Corp	Goldman Sachs	(34,793)
25,241	Natural Grocers by Vitamin Cottage Inc	Goldman Sachs	(11,358)	(7,732)	Neogen Corp	HSBC	(31,933)
5,044	Natural Grocers by Vitamin Cottage Inc	HSBC	(7,213)	(17,006)	Neogen Corp	Morgan Stanley	(64,623)
20,609	Natural Grocers by Vitamin Cottage Inc	Morgan Stanley	-	3,618	NeoGenomics Inc	Bank of America Merrill Lynch	(3,437)
18,573	Natural Health Trends Corp	Goldman Sachs	19,130	22,538	NeoGenomics Inc	Barclays Bank	(17,128)
32,453	Natural Health Trends Corp	Morgan Stanley	22,717	19,945	NeoGenomics Inc	Goldman Sachs	(18,948)
(35,016)	Nature's Sunshine Products Inc	Bank of America Merrill Lynch	(16,107)	12,571	NeoGenomics Inc	HSBC	(8,738)
(13,884)	Natus Medical Inc	Bank of America Merrill Lynch	(1,250)	28,524	NeoGenomics Inc	Morgan Stanley	(21,678)
(6,848)	Natus Medical Inc	Barclays Bank	(4,520)	(3,940)	Neoleukin Therapeutics Inc	Bank of America Merrill Lynch	4,452
(7,641)	Natus Medical Inc	Goldman Sachs	(688)	(11,670)	Neoleukin Therapeutics Inc	Barclays Bank	8,519
(7,958)	Natus Medical Inc	HSBC	12,613	(1,728)	Neoleukin Therapeutics Inc	Goldman Sachs	1,953
(12,609)	Natus Medical Inc	Morgan Stanley	(8,322)	(3,007)	Neoleukin Therapeutics Inc	HSBC	6,525
21,961	Nautilus Inc	Goldman Sachs	(3,075)	(7,927)	Neoleukin Therapeutics Inc	Morgan Stanley	5,787
6,433	Nautilus Inc	Morgan Stanley	257	(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)	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)	4,313	New Relic Inc	Morgan Stanley	5,865
(11,972)	NeoPhotonics Corp	Goldman Sachs	(10,056)	49,287	New Residential Investment Corp (REIT)	Barclays Bank	14,293
(12,485)	NeoPhotonics Corp	HSBC	3,746	(24,940)	New Residential Investment Corp (REIT)	HSBC	(17,209)
(27,092)	NeoPhotonics Corp	Morgan Stanley	(5,689)	(54,330)	New Residential Investment Corp (REIT)	Morgan Stanley	(15,756)
5,917	Nesco Holdings Inc	Barclays Bank	444	(24,455)	New Senior Investment Group Inc (REIT)	Bank of America Merrill Lynch	(13,450)
6,823	Nesco Holdings Inc	Goldman Sachs	5,288	(23,343)	New Senior Investment Group Inc (REIT)	Barclays Bank	(3,035)
15,701	Nesco Holdings Inc	HSBC	4,632	(67,599)	New Senior Investment Group Inc (REIT)	Goldman Sachs	(37,179)
12,606	Nesco Holdings Inc	Morgan Stanley	945	(42,667)	New Senior Investment Group Inc (REIT)	HSBC	(9,715)
13,168	NetApp Inc	Bank of America Merrill Lynch	20,147	(26,700)	New Senior Investment Group Inc (REIT)	Morgan Stanley	(3,471)
15,435	NetApp Inc	Barclays Bank	(12,733)	(28,095)	New York Community Bancorp Inc	Bank of America Merrill Lynch	(32,029)
5,527	NetApp Inc	Goldman Sachs	8,456	(12,787)	New York Community Bancorp Inc	Barclays Bank	(12,403)
31,478	NetApp Inc	HSBC	(25,875)	(26,177)	New York Community Bancorp Inc	Goldman Sachs	(28,256)
25,915	NetApp Inc	Morgan Stanley	(19,955)	(7,565)	New York Community Bancorp Inc	HSBC	(303)
775	Netflix Inc	HSBC	(14,291)	(41,792)	New York Community Bancorp Inc	Morgan Stanley	(40,539)
380	Netflix Inc	Morgan Stanley	(4,640)	(214,755)	New York Mortgage Trust Inc (REIT)	Bank of America Merrill Lynch	(92,345)
18,931	NETGEAR Inc	Bank of America Merrill Lynch	24,989	(143,037)	New York Mortgage Trust Inc (REIT)	Barclays Bank	(11,443)
5,411	NETGEAR Inc	Barclays Bank	(1,407)	(41,185)	New York Mortgage Trust Inc (REIT)	Goldman Sachs	(17,710)
19,912	NETGEAR Inc	Goldman Sachs	26,284	(131,605)	New York Mortgage Trust Inc (REIT)	Morgan Stanley	(10,528)
840	NETGEAR Inc	HSBC	882	1,047	New York Times Co 'A'	Bank of America Merrill Lynch	2,565
7,630	NETGEAR Inc	Morgan Stanley	(1,984)	6,275	New York Times Co 'A'	Barclays Bank	5,773
(21,015)	NetScout Systems Inc	Bank of America Merrill Lynch	(72,458)	(1,484)	New York Times Co 'A'	Barclays Bank	(1,365)
(5,425)	NetScout Systems Inc	Barclays Bank	(3,906)	(2,029)	New York Times Co 'A'	Goldman Sachs	(916)
(22,667)	NetScout Systems Inc	Goldman Sachs	(76,129)	7,144	New York Times Co 'A'	HSBC	24,575
(38,127)	NetScout Systems Inc	HSBC	(32,410)	(3,348)	New York Times Co 'A'	HSBC	(11,517)
(17,446)	NetScout Systems Inc	Morgan Stanley	(12,561)	10,497	New York Times Co 'A'	Morgan Stanley	9,657
(14,331)	Neubase Therapeutics Inc	Bank of America Merrill Lynch	(1,003)	(11,244)	New York Times Co 'A'	Morgan Stanley	(10,344)
(4,754)	Neubase Therapeutics Inc	Barclays Bank	1,807	(8,481)	Newell Brands Inc	Bank of America Merrill Lynch	(13,315)
(670)	NeuroBo Pharmaceuticals Inc	Barclays Bank	462	(7,005)	Newell Brands Inc	Barclays Bank	(3,432)
(4,063)	NeuroBo Pharmaceuticals Inc	Goldman Sachs	447	(14,244)	Newell Brands Inc	Goldman Sachs	(22,363)
(3,367)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(13,316)	(22,630)	Newell Brands Inc	HSBC	(19,462)
(9,731)	Neurocrine Biosciences Inc	Barclays Bank	35,221	(35,620)	Newell Brands Inc	Morgan Stanley	(17,454)
(4,401)	Neurocrine Biosciences Inc	Goldman Sachs	(9,755)	(64,443)	Newmark Group Inc 'A'	Bank of America Merrill Lynch	(59,287)
(3,286)	Neurocrine Biosciences Inc	HSBC	(33,534)	(43,802)	Newmark Group Inc 'A'	Barclays Bank	(32,852)
(11,105)	Neurocrine Biosciences Inc	Morgan Stanley	40,098	(48,509)	Newmark Group Inc 'A'	Goldman Sachs	(44,628)
7,000	Neuronetics Inc	Bank of America Merrill Lynch	(1,610)	(24,453)	Newmark Group Inc 'A'	HSBC	(7,580)
22,579	Neuronetics Inc	Barclays Bank	(2,484)	(7,874)	Newmark Group Inc 'A'	Morgan Stanley	(5,906)
41,294	Neuronetics Inc	Goldman Sachs	(9,498)	828	NewMarket Corp	Bank of America Merrill Lynch	15,136
(1,245)	Nevro Corp	Bank of America Merrill Lynch	(12,525)	(325)	NewMarket Corp	Bank of America Merrill Lynch	(5,941)
(4,091)	Nevro Corp	Barclays Bank	7,323	577	NewMarket Corp	Barclays Bank	2,475
(8,054)	Nevro Corp	HSBC	(22,793)	(742)	NewMarket Corp	Barclays Bank	(3,183)
(6,828)	Nevro Corp	Morgan Stanley	12,223	1,071	NewMarket Corp	Goldman Sachs	19,578
(124,086)	New Age Beverages Corp	Goldman Sachs	(22,335)	(792)	NewMarket Corp	Goldman Sachs	(14,478)
(30,056)	New Age Beverages Corp	HSBC	4,809	1,219	NewMarket Corp	HSBC	14,908
(5,750)	New Fortress Energy LLC	Barclays Bank	1,380	(1,450)	NewMarket Corp	HSBC	(17,734)
(20,600)	New Fortress Energy LLC	Morgan Stanley	4,944	426	NewMarket Corp	Morgan Stanley	1,828
38,829	New Jersey Resources Corp	Bank of America Merrill Lynch	160,641	(990)	NewMarket Corp	Morgan Stanley	(4,247)
65,358	New Jersey Resources Corp	Barclays Bank	64,704	(21,626)	Newmont Corp	Bank of America Merrill Lynch	187,065
64,335	New Jersey Resources Corp	Goldman Sachs	292,725	(9,648)	Newmont Corp	Barclays Bank	25,248
49,410	New Jersey Resources Corp	HSBC	(24,866)	9,791	Newmont Corp	Goldman Sachs	(15,475)
83,572	New Jersey Resources Corp	Morgan Stanley	82,736	(46,983)	Newmont Corp	HSBC	249,010
7,192	New Relic Inc	Bank of America Merrill Lynch	9,206	19,753	Newmont Corp	HSBC	(98,020)
8,417	New Relic Inc	Barclays Bank	11,447	6,427	Newmont Corp	Morgan Stanley	(24,423)
15,131	New Relic Inc	Goldman Sachs	19,368	(49,561)	Newpark Resources Inc	Bank of America Merrill Lynch	(25,772)
3,771	New Relic Inc	HSBC	24,964	(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)	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)	(8,215)	Nicolet Bankshares Inc	HSBC	(19,456)
(21,256)	Newpark Resources Inc	HSBC	(10,821)	(4,672)	Nicolet Bankshares Inc	Morgan Stanley	(11,353)
(17,211)	Newpark Resources Inc	Morgan Stanley	(1,549)	(25,947)	Nielsen Holdings Plc	Barclays Bank	(16,866)
(2,353)	News Corp 'A'	Barclays Bank	(800)	(33,281)	Nielsen Holdings Plc	HSBC	(2,995)
(4,139)	News Corp 'A'	Goldman Sachs	(4,098)	(31,434)	Nielsen Holdings Plc	Morgan Stanley	(20,432)
(10,101)	News Corp 'A'	HSBC	(10,560)	6,582	NIKE Inc 'B'	Bank of America Merrill Lynch	60,611
(254,912)	News Corp 'A'	Morgan Stanley	(86,670)	1,495	NIKE Inc 'B'	Barclays Bank	6,742
(90,244)	News Corp 'B'	Bank of America Merrill Lynch	(90,244)	11,843	NIKE Inc 'B'	Goldman Sachs	133,471
(14,670)	News Corp 'B'	HSBC	(11,149)	45,278	NIKE Inc 'B'	HSBC	344,820
(51,538)	News Corp 'B'	Morgan Stanley	(19,584)	1,379	NIKE Inc 'B'	Morgan Stanley	6,219
3,075	NexPoint Residential Trust Inc (REIT)	Barclays Bank	738	(37,962)	NiSource Inc	Bank of America Merrill Lynch	(48,154)
14,332	NexPoint Residential Trust Inc (REIT)	HSBC	(14,762)	(56,474)	NiSource Inc	Barclays Bank	(35,578)
21,402	NexPoint Residential Trust Inc (REIT)	Morgan Stanley	5,136	(6,958)	NiSource Inc	Goldman Sachs	(9,393)
418	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	3,457	(85,571)	NiSource Inc	HSBC	(38,507)
1,571	Nexstar Media Group Inc 'A'	Barclays Bank	1,885	(146,320)	NiSource Inc	Morgan Stanley	(92,181)
6,535	Nexstar Media Group Inc 'A'	Goldman Sachs	54,045	(25,535)	NL Industries Inc	Bank of America Merrill Lynch	(4,341)
3,833	Nexstar Media Group Inc 'A'	HSBC	10,771	(8,386)	NL Industries Inc	Goldman Sachs	(1,426)
12,382	Nexstar Media Group Inc 'A'	Morgan Stanley	14,858	(38,141)	nLight Inc	Morgan Stanley	46,532
(1,967)	NextCure Inc	Bank of America Merrill Lynch	6,334	(19,555)	NMI Holdings Inc 'A'	Goldman Sachs	(49,662)
(3,673)	NextCure Inc	Barclays Bank	3,085	(16,243)	NMI Holdings Inc 'A'	Morgan Stanley	(13,319)
(3,218)	NextCure Inc	Goldman Sachs	10,362	(36,444)	NN Inc	Bank of America Merrill Lynch	(39,177)
(627)	NextCure Inc	HSBC	3,586	(29,250)	NN Inc	Barclays Bank	(2,340)
(4,333)	NextCure Inc	Morgan Stanley	3,640	(23,701)	NN Inc	Goldman Sachs	(25,479)
(2,460)	NextEra Energy Inc	Bank of America Merrill Lynch	(56,616)	(8,618)	NN Inc	HSBC	(11,548)
(3,525)	NextEra Energy Inc	Barclays Bank	(66,588)	(14,139)	NN Inc	Morgan Stanley	(1,131)
(699)	NextEra Energy Inc	Goldman Sachs	(17,524)	(164,853)	Noble Corp Plc	Barclays Bank	3,577
(9,207)	NextEra Energy Inc	HSBC	(213,510)	(84,995)	Noble Corp Plc	Goldman Sachs	3,009
(15,584)	NextEra Energy Inc	Morgan Stanley	(297,187)	(174,685)	Noble Corp Plc	HSBC	14,481
21,295	NextGen Healthcare Inc	Bank of America Merrill Lynch	20,976	(57,254)	Noble Corp Plc	Morgan Stanley	1,242
2,288	NextGen Healthcare Inc	Barclays Bank	915	37,178	Noble Energy Inc	Barclays Bank	(35,877)
30,408	NextGen Healthcare Inc	Goldman Sachs	29,952	9,759	Noble Energy Inc	Goldman Sachs	4,538
23,335	NextGen Healthcare Inc	HSBC	2,418	48,291	Noble Energy Inc	HSBC	(43,220)
8,503	NextGen Healthcare Inc	Morgan Stanley	3,401	38,686	Noble Energy Inc	Morgan Stanley	(37,332)
10,728	NexTier Oilfield Solutions Inc	Barclays Bank	751	(16,633)	Nomad Foods Ltd	Bank of America Merrill Lynch	14,743
42,004	NexTier Oilfield Solutions Inc	Goldman Sachs	21,002	(25,112)	Nomad Foods Ltd	Barclays Bank	5,022
25,425	NexTier Oilfield Solutions Inc	Morgan Stanley	1,780	(9,038)	Nomad Foods Ltd	Goldman Sachs	4,909
8,788	NGM Biopharmaceuticals Inc	Barclays Bank	(2,988)	(5,026)	Nomad Foods Ltd	HSBC	2,953
2,033	NGM Biopharmaceuticals Inc	Goldman Sachs	(4,473)	(14,534)	Noodles & Co	Bank of America Merrill Lynch	(19,476)
10,756	NGM Biopharmaceuticals Inc	HSBC	(18,608)	(26,810)	Noodles & Co	Barclays Bank	(18,767)
9,606	NGM Biopharmaceuticals Inc	Morgan Stanley	(3,266)	(13,283)	Noodles & Co	Goldman Sachs	(17,799)
10,996	NI Holdings Inc	Bank of America Merrill Lynch	18,803	(18,533)	Noodles & Co	Morgan Stanley	(12,973)
14,031	NI Holdings Inc	Barclays Bank	4,630	9,983	Nordic American Tankers Ltd	Bank of America Merrill Lynch	(5,191)
16,091	NI Holdings Inc	Goldman Sachs	27,516	36,937	Nordic American Tankers Ltd	Morgan Stanley	1,108
16,197	NI Holdings Inc	HSBC	4,211	(1,950)	Nordson Corp	Bank of America Merrill Lynch	(43,505)
6,252	NI Holdings Inc	Morgan Stanley	2,063	834	Nordson Corp	Bank of America Merrill Lynch	18,607
(2,098)	NIC Inc	Bank of America Merrill Lynch	(3,378)	(1,667)	Nordson Corp	Barclays Bank	(17,720)
(19,272)	NIC Inc	Barclays Bank	(4,625)	658	Nordson Corp	Barclays Bank	6,995
(51,896)	NIC Inc	Goldman Sachs	(79,751)	(1,634)	Nordson Corp	Goldman Sachs	(36,455)
(18,115)	NIC Inc	HSBC	(6,841)	1,981	Nordson Corp	Goldman Sachs	44,196
(18,395)	NIC Inc	Morgan Stanley	(4,415)	(3,828)	Nordson Corp	HSBC	(70,665)
27,771	Nicholas Financial Inc	Bank of America Merrill Lynch	(7,359)	5,027	Nordson Corp	HSBC	92,798
(2,084)	Nicolet Bankshares Inc	Bank of America Merrill Lynch	(10,475)	(5,172)	Nordson Corp	Morgan Stanley	(54,978)
(8,889)	Nicolet Bankshares Inc	Barclays Bank	(19,623)	3,099	Nordson Corp	Morgan Stanley	32,942
(7,622)	Nicolet Bankshares Inc	Goldman Sachs	(45,198)	(10,766)	Nordstrom Inc	Bank of America Merrill Lynch	(969)

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

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3,627	Nutanix Inc 'A'	HSBC	5,604	33,896	Oceaneering International Inc	HSBC	43,048
(1,825)	Nutanix Inc 'A'	HSBC	(2,820)	46,726	Oceaneering International Inc	Morgan Stanley	33,643
4,514	Nutanix Inc 'A'	Morgan Stanley	(3,905)	9,844	OceanFirst Financial Corp	Bank of America Merrill Lynch	28,646
(13,611)	Nutanix Inc 'A'	Morgan Stanley	11,774	53,836	OceanFirst Financial Corp	Barclays Bank	75,370
(3,637)	NuVasive Inc	Bank of America Merrill Lynch	(6,461)	32,810	OceanFirst Financial Corp	HSBC	31,474
(12,420)	NuVasive Inc	Barclays Bank	29,063	52,371	OceanFirst Financial Corp	Morgan Stanley	73,319
(275)	NuVasive Inc	Goldman Sachs	(921)	(13,070)	Ocular Therapeutix Inc	Bank of America Merrill Lynch	(1,634)
(15,031)	NuVasive Inc	HSBC	(129)	(5,299)	Ocular Therapeutix Inc	Barclays Bank	1,166
(24,059)	NuVasive Inc	Morgan Stanley	56,298	(7,752)	Ocular Therapeutix Inc	HSBC	(7,985)
(534)	NV5 Global Inc	Bank of America Merrill Lynch	(3,791)	(22,332)	Ocular Therapeutix Inc	Morgan Stanley	4,913
(743)	NV5 Global Inc	Barclays Bank	(2,838)	(79,447)	Ocwen Financial Corp	Bank of America Merrill Lynch	(13,252)
(9,901)	NV5 Global Inc	HSBC	(6,238)	(85,136)	Ocwen Financial Corp	Morgan Stanley	(8,497)
(7,829)	NV5 Global Inc	Morgan Stanley	(29,907)	(6,882)	Odonate Therapeutics Inc	Bank of America Merrill Lynch	(33,378)
(3,582)	NVE Corp	Bank of America Merrill Lynch	(14,507)	(4,293)	Odonate Therapeutics Inc	Barclays Bank	(8,715)
(3,519)	NVE Corp	Barclays Bank	(7,918)	(4,955)	Odonate Therapeutics Inc	Goldman Sachs	(24,032)
(4,093)	NVE Corp	Goldman Sachs	(16,577)	(1,635)	Odonate Therapeutics Inc	HSBC	(8,911)
(1,851)	NVE Corp	HSBC	(1,944)	(3,082)	Odonate Therapeutics Inc	Morgan Stanley	(6,256)
(452)	NVE Corp	Morgan Stanley	(1,017)	332,799	Office Depot Inc	Barclays Bank	58,240
(25,322)	nVent Electric Plc	Barclays Bank	(5,064)	(1,645)	Office Properties Income Trust (REIT)	Bank of America Merrill Lynch	(5,659)
(29,195)	nVent Electric Plc	Goldman Sachs	(36,494)	(4,607)	Office Properties Income Trust (REIT)	Barclays Bank	(7,279)
(7,896)	nVent Electric Plc	HSBC	5,212	(18,829)	Office Properties Income Trust (REIT)	Goldman Sachs	(64,772)
(34,458)	nVent Electric Plc	Morgan Stanley	(6,892)	(35,262)	Office Properties Income Trust (REIT)	HSBC	17,438
(4,376)	NVIDIA Corp	Bank of America Merrill Lynch	(25,031)	(31,373)	Office Properties Income Trust (REIT)	Morgan Stanley	(49,569)
(249)	NVIDIA Corp	Barclays Bank	1,088	(30,167)	OFG Bancorp	Bank of America Merrill Lynch	(44,409)
530	NVIDIA Corp	Goldman Sachs	3,032	(17,996)	OFG Bancorp	Barclays Bank	(4,139)
769	NVIDIA Corp	HSBC	25,262	(12,077)	OFG Bancorp	Goldman Sachs	(21,135)
(963)	NVIDIA Corp	HSBC	(34,715)	(16,559)	OFG Bancorp	HSBC	(2,261)
4,021	NVIDIA Corp	Morgan Stanley	(63,130)	(29,289)	OFG Bancorp	Morgan Stanley	(6,736)
(320)	NVIDIA Corp	Morgan Stanley	5,024	992	OGE Energy Corp	Barclays Bank	506
(62)	NVR Inc	Bank of America Merrill Lynch	(26,964)	24,685	OGE Energy Corp	Goldman Sachs	68,625
(50)	NVR Inc	Barclays Bank	(4,805)	36,738	OGE Energy Corp	HSBC	9,552
(97)	NVR Inc	Goldman Sachs	(42,185)	57,827	OGE Energy Corp	Morgan Stanley	29,492
(338)	NVR Inc	HSBC	(37,278)	(6,765)	Ohio Valley Banc Corp	Bank of America Merrill Lynch	(8,253)
(633)	NVR Inc	Morgan Stanley	(60,831)	(2,605)	Ohio Valley Banc Corp	Goldman Sachs	(3,178)
2,657	NXP Semiconductors NV	Bank of America Merrill Lynch	22,082	(15,152)	Ohio Valley Banc Corp	Morgan Stanley	3,485
3,226	NXP Semiconductors NV	Barclays Bank	4,065	(39,784)	O-I Glass Inc	Bank of America Merrill Lynch	(52,515)
1,542	NXP Semiconductors NV	Goldman Sachs	14,094	(21,409)	O-I Glass Inc	Morgan Stanley	(9,848)
6,617	NXP Semiconductors NV	HSBC	(34,739)	17,814	Oil States International Inc	Barclays Bank	9,798
14,309	NXP Semiconductors NV	Morgan Stanley	18,029	24,384	Oil States International Inc	Goldman Sachs	32,918
24,613	Nymox Pharmaceutical Corp	Bank of America Merrill Lynch	5,907	34,286	Oil States International Inc	HSBC	32,229
21,985	Nymox Pharmaceutical Corp	Goldman Sachs	5,276	33,146	Oil States International Inc	Morgan Stanley	18,230
50,558	Nymox Pharmaceutical Corp	Morgan Stanley	(7,584)	(2,927)	Oil-Dri Corp of America	Bank of America Merrill Lynch	(2,986)
2,142	Oak Valley Bancorp	Bank of America Merrill Lynch	1,928	(2,658)	Oil-Dri Corp of America	Barclays Bank	186
933	Oak Valley Bancorp	Barclays Bank	1,036	(3,575)	Oil-Dri Corp of America	Goldman Sachs	(3,647)
6,141	Oak Valley Bancorp	Goldman Sachs	5,527	(2,945)	Oil-Dri Corp of America	HSBC	5,301
6,107	Oak Valley Bancorp	HSBC	1,649	(4,229)	Oil-Dri Corp of America	Morgan Stanley	296
3,148	Oak Valley Bancorp	Morgan Stanley	3,494	(1,070)	Okta Inc	Bank of America Merrill Lynch	(6,918)
39,643	Oasis Midstream Partners LP	Bank of America Merrill Lynch	162,933	(3,364)	Okta Inc	Barclays Bank	1,683
14,516	Oasis Midstream Partners LP	Goldman Sachs	59,661	(1,483)	Okta Inc	Goldman Sachs	(13,043)
(14,067)	Occidental Petroleum Corp	Bank of America Merrill Lynch	10,269	(3,011)	Okta Inc	HSBC	(68,079)
(4,595)	Occidental Petroleum Corp	Barclays Bank	4,779	(6,842)	Okta Inc	Morgan Stanley	3,422
(8,320)	Occidental Petroleum Corp	Goldman Sachs	6,074	241	Old Dominion Freight Line Inc	Bank of America Merrill Lynch	4,499
(26,898)	Occidental Petroleum Corp	HSBC	51,913	7,985	Old Dominion Freight Line Inc	Barclays Bank	71,306
(13,835)	Occidental Petroleum Corp	Morgan Stanley	14,388	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)	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	5,918	Omnicom Group Inc	Barclays Bank	12,960
10,496	Old Dominion Freight Line Inc	Morgan Stanley	93,729	10,084	Omnicom Group Inc	Goldman Sachs	30,958
(18,901)	Old National Bancorp	Bank of America Merrill Lynch	(29,296)	31,482	Omnicom Group Inc	HSBC	(40,970)
(35,350)	Old National Bancorp	Barclays Bank	(17,676)	5,782	Omnicom Group Inc	Morgan Stanley	12,663
(72,371)	Old National Bancorp	Goldman Sachs	(112,175)	80,879	On Deck Capital Inc	HSBC	(7,497)
(34,563)	Old National Bancorp	HSBC	(5,891)	49,977	On Deck Capital Inc	Morgan Stanley	2,229
(155,577)	Old National Bancorp	Morgan Stanley	(77,789)	(1,622)	ON Semiconductor Corp	Bank of America Merrill Lynch	(3,471)
(4,070)	Old Republic International Corp	Bank of America Merrill Lynch	(5,495)	(1,883)	ON Semiconductor Corp	Goldman Sachs	(4,030)
(39,055)	Old Republic International Corp	Barclays Bank	(22,261)	404	ON Semiconductor Corp	Goldman Sachs	865
(10,701)	Old Republic International Corp	Goldman Sachs	(14,446)	(4,285)	ON Semiconductor Corp	HSBC	3,557
(31,470)	Old Republic International Corp	HSBC	8,182	(55,908)	ON Semiconductor Corp	Morgan Stanley	(30,749)
(70,428)	Old Republic International Corp	Morgan Stanley	(40,144)	61,003	ON Semiconductor Corp	Morgan Stanley	26,295
(15,947)	Old Second Bancorp Inc	Bank of America Merrill Lynch	(20,093)	(14,193)	Oncocyte Corp	Goldman Sachs	4,116
(4,306)	Old Second Bancorp Inc	Barclays Bank	(2,497)	(49,437)	Oncocyte Corp	HSBC	10,876
(7,973)	Old Second Bancorp Inc	Goldman Sachs	(10,046)	(46,133)	Oncocyte Corp	Morgan Stanley	8,765
(23,265)	Old Second Bancorp Inc	HSBC	(8,143)	15,113	ONE Gas Inc	Bank of America Merrill Lynch	103,354
(12,358)	Old Second Bancorp Inc	Morgan Stanley	(7,168)	76,650	ONE Gas Inc	Barclays Bank	318,097
(6,231)	Olin Corp	Bank of America Merrill Lynch	(5,733)	25,691	ONE Gas Inc	Goldman Sachs	187,884
(4,617)	Olin Corp	Barclays Bank	(4,201)	10,968	ONE Gas Inc	HSBC	26,465
(10,849)	Olin Corp	Goldman Sachs	(9,981)	72,108	ONE Gas Inc	Morgan Stanley	299,248
(15,735)	Olin Corp	HSBC	3,147	15,249	One Liberty Properties Inc (REIT)	Bank of America Merrill Lynch	32,633
(1,962)	Olin Corp	Morgan Stanley	(1,785)	14,591	One Liberty Properties Inc (REIT)	Barclays Bank	15,175
(536)	Ollie's Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	(11,015)	24,273	One Liberty Properties Inc (REIT)	Goldman Sachs	51,944
(9,974)	Ollie's Bargain Outlet Holdings Inc	Barclays Bank	(83,682)	11,828	One Liberty Properties Inc (REIT)	HSBC	(4,849)
(4,562)	Ollie's Bargain Outlet Holdings Inc	HSBC	(111,222)	17,529	One Liberty Properties Inc (REIT)	Morgan Stanley	18,230
(10,890)	Ollie's Bargain Outlet Holdings Inc	Morgan Stanley	(91,367)	(5,329)	OneMain Holdings Inc	Bank of America Merrill Lynch	(19,824)
2,067	Olympic Steel Inc	Barclays Bank	1,034	2,534	OneMain Holdings Inc	Barclays Bank	5,727
6,799	Olympic Steel Inc	Goldman Sachs	9,791	(3,903)	OneMain Holdings Inc	Barclays Bank	(8,821)
2,222	Olympic Steel Inc	HSBC	133	2,173	OneMain Holdings Inc	Goldman Sachs	8,084
7,706	Olympic Steel Inc	Morgan Stanley	3,853	(13,564)	OneMain Holdings Inc	Goldman Sachs	(50,458)
388	Omega Flex Inc	Barclays Bank	(388)	8,779	OneMain Holdings Inc	Morgan Stanley	19,841
2,412	Omega Flex Inc	Goldman Sachs	24,120	(1,991)	OneMain Holdings Inc	Morgan Stanley	(4,500)
1,939	Omega Flex Inc	HSBC	22,299	(5,897)	ONEOK Inc	Bank of America Merrill Lynch	(25,003)
2,274	Omega Flex Inc	Morgan Stanley	(2,274)	(4,557)	ONEOK Inc	Goldman Sachs	(19,322)
(7,053)	Omega Healthcare Investors Inc (REIT)	Bank of America Merrill Lynch	(30,610)	(9,340)	ONEOK Inc	HSBC	(49,502)
(3,699)	Omega Healthcare Investors Inc (REIT)	Barclays Bank	(3,994)	(3,731)	ONEOK Inc	Morgan Stanley	(1,604)
(8,250)	Omega Healthcare Investors Inc (REIT)	HSBC	(25,327)	(27,458)	OneSpan Inc	Bank of America Merrill Lynch	(56,838)
(37,961)	Omega Healthcare Investors Inc (REIT)	Morgan Stanley	(40,998)	(1,232)	OneSpan Inc	Barclays Bank	(579)
2,068	Omeros Corp	Bank of America Merrill Lynch	126	(11,987)	OneSpan Inc	Goldman Sachs	(24,813)
8,173	Omeros Corp	Barclays Bank	(4,822)	(3,639)	OneSpan Inc	HSBC	(4,793)
11,462	Omeros Corp	Goldman Sachs	5,939	(3,759)	OneSpan Inc	Morgan Stanley	(1,767)
11,487	Omeros Corp	HSBC	(11,758)	(117,059)	OneSpaWorld Holdings Ltd	Barclays Bank	(33,947)
11,731	Omeros Corp	Morgan Stanley	(6,921)	(7,785)	OneSpaWorld Holdings Ltd	HSBC	(2,413)
5,311	Omniceil Inc	Bank of America Merrill Lynch	21,775	9,233	OneWater Marine Inc 'A'	Bank of America Merrill Lynch	4,709
(4,233)	Omniceil Inc	Bank of America Merrill Lynch	(17,355)	1,400	OneWater Marine Inc 'A'	Barclays Bank	(2,086)
7,958	Omniceil Inc	Barclays Bank	8,674	3,415	OneWater Marine Inc 'A'	HSBC	8,298
(1,849)	Omniceil Inc	Barclays Bank	(2,015)	2,698	OneWater Marine Inc 'A'	Morgan Stanley	(4,020)
6,481	Omniceil Inc	Goldman Sachs	26,572	(809)	Onto Innovation Inc	Bank of America Merrill Lynch	729
(831)	Omniceil Inc	Goldman Sachs	(3,407)	(1,108)	Onto Innovation Inc	Barclays Bank	100
8,914	Omniceil Inc	HSBC	(13,638)	(10,467)	Onto Innovation Inc	Goldman Sachs	(9,525)
(2,503)	Omniceil Inc	HSBC	1,906	(18,872)	Onto Innovation Inc	HSBC	29,818
9,040	Omniceil Inc	Morgan Stanley	9,853	(53,355)	Onto Innovation Inc	Morgan Stanley	4,802
(2,123)	Omniceil Inc	Morgan Stanley	(2,314)	41,672	Ooma Inc	Bank of America Merrill Lynch	39,588
38,587	Omnicom Group Inc	Bank of America Merrill Lynch	(79,289)	20,834	Ooma Inc	Goldman Sachs	19,792

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

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3,768	OSI Systems Inc	HSBC	3,806	34,924	PACCAR Inc	Morgan Stanley	156,460
(1,628)	OSI Systems Inc	Morgan Stanley	(6,952)	(22,476)	PACCAR Inc	Morgan Stanley	(100,692)
10,008	OSI Systems Inc	Morgan Stanley	42,734	76,740	Pacific Biosciences of California Inc	Bank of America Merrill Lynch	4,221
11,262	Osmotica Pharmaceuticals Plc	HSBC	20,046	44,412	Pacific Biosciences of California Inc	Barclays Bank	666
39,337	Osmotica Pharmaceuticals Plc	Morgan Stanley	56,252	17,337	Pacific Biosciences of California Inc	Goldman Sachs	954
(5,422)	Otis Worldwide Corp	Bank of America Merrill Lynch	(7,699)	35,746	Pacific Biosciences of California Inc	HSBC	5,183
(29,858)	Otis Worldwide Corp	Barclays Bank	41,802	55,314	Pacific Biosciences of California Inc	Morgan Stanley	830
(53,890)	Otis Worldwide Corp	Goldman Sachs	(76,524)	34,011	Pacific Mercantile Bancorp	Bank of America Merrill Lynch	11,904
(8,146)	Otis Worldwide Corp	HSBC	21,505	43,688	Pacific Mercantile Bancorp	Barclays Bank	6,990
(4,248)	Otis Worldwide Corp	Morgan Stanley	5,948	56,826	Pacific Mercantile Bancorp	Goldman Sachs	19,889
67,343	Otonomy Inc	Bank of America Merrill Lynch	17,509	40,477	Pacific Mercantile Bancorp	HSBC	(15,786)
57,776	Otonomy Inc	Goldman Sachs	15,022	50,376	Pacific Mercantile Bancorp	Morgan Stanley	8,060
17,252	Otonomy Inc	Morgan Stanley	3,623	(11,529)	Pacific Premier Bancorp Inc	Bank of America Merrill Lynch	(47,961)
3,296	Otter Tail Corp	Bank of America Merrill Lynch	12,063	(17,713)	Pacific Premier Bancorp Inc	Barclays Bank	(28,518)
25,342	Otter Tail Corp	Barclays Bank	24,328	(59,387)	Pacific Premier Bancorp Inc	Goldman Sachs	(242,097)
5,592	Otter Tail Corp	Goldman Sachs	20,467	(11,824)	Pacific Premier Bancorp Inc	HSBC	(16,660)
9,384	Otter Tail Corp	HSBC	(10,229)	(28,319)	Pacific Premier Bancorp Inc	Morgan Stanley	(45,594)
5,318	Outfront Media Inc (REIT)	Bank of America Merrill Lynch	7,179	33,178	Pacira BioSciences Inc	Bank of America Merrill Lynch	59,222
23,408	Outfront Media Inc (REIT)	Barclays Bank	(14,045)	2,098	Pacira BioSciences Inc	Goldman Sachs	3,745
40,884	Outfront Media Inc (REIT)	HSBC	(58,464)	19,652	Pacira BioSciences Inc	HSBC	9,601
7,372	Outfront Media Inc (REIT)	Morgan Stanley	(4,423)	13,139	Pacira BioSciences Inc	Morgan Stanley	(24,373)
(142,187)	Overseas Shipholding Group Inc 'A'	Bank of America Merrill Lynch	(31,281)	10,031	Packaging Corp of America	Bank of America Merrill Lynch	90,630
(7,630)	Overseas Shipholding Group Inc 'A'	Goldman Sachs	(1,679)	6,081	Packaging Corp of America	Barclays Bank	42,354
16,798	Overstock.com Inc	Morgan Stanley	1,848	6,171	Packaging Corp of America	Goldman Sachs	55,755
30,233	Ovid therapeutics Inc	Morgan Stanley	(11,791)	12,026	Packaging Corp of America	HSBC	21,827
4,979	Ovintiv Inc	Barclays Bank	(2,066)	1	Packaging Corp of America	Morgan Stanley	7
39,738	Ovintiv Inc	HSBC	83,251	2,930	PacWest Bancorp	Bank of America Merrill Lynch	5,508
29,702	Ovintiv Inc	Morgan Stanley	(12,326)	6,617	PacWest Bancorp	Barclays Bank	7,411
(21,455)	Owens & Minor Inc	Barclays Bank	(8,367)	24,656	PacWest Bancorp	Goldman Sachs	45,138
(9,697)	Owens & Minor Inc	Goldman Sachs	(8,824)	25,930	PacWest Bancorp	HSBC	(47,822)
(10,203)	Owens & Minor Inc	HSBC	(10,101)	50,811	PacWest Bancorp	Morgan Stanley	56,909
(4,698)	Owens & Minor Inc	Morgan Stanley	(1,832)	(20,087)	PAE Inc	Barclays Bank	2,210
15,796	Owens Corning	Bank of America Merrill Lynch	163,015	(30,288)	PAE Inc	Morgan Stanley	3,332
6,204	Owens Corning	Barclays Bank	19,232	(5,039)	PagerDuty Inc	Bank of America Merrill Lynch	(1,310)
10,193	Owens Corning	Goldman Sachs	105,192	10,207	PagerDuty Inc	Bank of America Merrill Lynch	2,654
(19,938)	Owens Corning	Goldman Sachs	26,883	(1,260)	PagerDuty Inc	Barclays Bank	2,394
8,262	Owens Corning	HSBC	65,352	(5,936)	PagerDuty Inc	Goldman Sachs	(1,543)
9,645	Owens Corning	Morgan Stanley	29,900	(1,858)	PagerDuty Inc	Morgan Stanley	3,530
1,365	Oxford Immunotec Global Plc	Bank of America Merrill Lynch	696	(2,831)	Pageseguro Digital Ltd 'A'	Barclays Bank	(15,033)
27,118	Oxford Immunotec Global Plc	Morgan Stanley	(17,356)	(6,011)	Pageseguro Digital Ltd 'A'	Goldman Sachs	(41,837)
12,097	Oxford Industries Inc	Barclays Bank	46,573	(9,290)	Pageseguro Digital Ltd 'A'	HSBC	(33,207)
22,012	Oxford Industries Inc	Goldman Sachs	134,273	(16,160)	Pageseguro Digital Ltd 'A'	Morgan Stanley	(85,810)
10,374	Oxford Industries Inc	Morgan Stanley	39,940	(79,383)	Palatin Technologies Inc	Goldman Sachs	(6,025)
1,476	Oyster Point Pharma Inc	Bank of America Merrill Lynch	(1,993)	(2,606)	Palo Alto Networks Inc	Bank of America Merrill Lynch	(20,223)
3,825	Oyster Point Pharma Inc	Barclays Bank	(3,481)	(6,120)	Palo Alto Networks Inc	Goldman Sachs	(29,822)
986	Oyster Point Pharma Inc	Goldman Sachs	(1,331)	(5,374)	Palo Alto Networks Inc	HSBC	(89,370)
1,809	Oyster Point Pharma Inc	HSBC	(10,257)	(9,454)	Palo Alto Networks Inc	Morgan Stanley	25,785
660	Oyster Point Pharma Inc	Morgan Stanley	(601)	2,129	Palomar Holdings Inc	Bank of America Merrill Lynch	33,583
33,262	PACCAR Inc	Bank of America Merrill Lynch	201,900	713	Palomar Holdings Inc	Barclays Bank	8,236
(4,118)	PACCAR Inc	Bank of America Merrill Lynch	(24,996)	(2,228)	Palomar Holdings Inc	Barclays Bank	(28,206)
549	PACCAR Inc	Barclays Bank	2,460	(10,321)	Palomar Holdings Inc	Goldman Sachs	(173,560)
(3,304)	PACCAR Inc	Barclays Bank	(12,151)	3,897	Palomar Holdings Inc	Goldman Sachs	66,717
(8,431)	PACCAR Inc	Goldman Sachs	(51,176)	1,158	Palomar Holdings Inc	HSBC	15,074
(982)	PACCAR Inc	HSBC	(3,221)	(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)	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)	(11,399)	Parker-Hannifin Corp	Goldman Sachs	(267,735)
(4,067)	PAM Transportation Services Inc	Morgan Stanley	(16,593)	2,993	Parker-Hannifin Corp	HSBC	50,163
(3,314)	Pampa Energia SA ADR	Goldman Sachs	928	11,984	Parker-Hannifin Corp	Morgan Stanley	130,386
(6,837)	Pampa Energia SA ADR	HSBC	684	11,072	Park-Ohio Holdings Corp	Bank of America Merrill Lynch	23,916
748	Pan American Silver Corp	Bank of America Merrill Lynch	3,104	19,490	Park-Ohio Holdings Corp	Goldman Sachs	42,098
10,265	Pan American Silver Corp	Bank of America Merrill Lynch	3,080	6,111	Park-Ohio Holdings Corp	Morgan Stanley	4,583
9,059	Pan American Silver Corp	Goldman Sachs	37,595	(22,592)	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	(4,518)
3,896	Pan American Silver Corp	Morgan Stanley	5,318	(28,517)	Parsley Energy Inc 'A'	Barclays Bank	10,551
21,553	Pan American Silver Corp	Morgan Stanley	1,940	80,713	Parsley Energy Inc 'A'	Barclays Bank	(29,864)
46,959	Pan American Silver Corp (Rights)	Goldman Sachs	2,348	(20,299)	Parsley Energy Inc 'A'	Goldman Sachs	(4,060)
(31,171)	Panhandle Oil and Gas Inc 'A'	Bank of America Merrill Lynch	(20,885)	(12,815)	Parsley Energy Inc 'A'	HSBC	8,714
(17,887)	Panhandle Oil and Gas Inc 'A'	Barclays Bank	(5,366)	8,925	Parsley Energy Inc 'A'	Morgan Stanley	(3,302)
(11,531)	Panhandle Oil and Gas Inc 'A'	Goldman Sachs	(7,726)	(26,104)	Parsons Corp	Bank of America Merrill Lynch	(40,899)
(2,276)	Panhandle Oil and Gas Inc 'A'	HSBC	(615)	(18,642)	Parsons Corp	Barclays Bank	(20,080)
11,289	Papa John's International Inc	Bank of America Merrill Lynch	(45,358)	(18,024)	Parsons Corp	Goldman Sachs	(27,545)
6,815	Papa John's International Inc	HSBC	(21,786)	2,810	Parsons Corp	HSBC	4,580
4,918	Papa John's International Inc	Morgan Stanley	(393)	(14,295)	Parsons Corp	HSBC	(23,300)
10,267	Par Pacific Holdings Inc	Bank of America Merrill Lynch	18,481	6,420	Parsons Corp	Morgan Stanley	7,062
39,213	Par Pacific Holdings Inc	Barclays Bank	60,388	(18,711)	Parsons Corp	Morgan Stanley	(20,582)
26,881	Par Pacific Holdings Inc	Goldman Sachs	48,386	(119,486)	Party City Holdco Inc	Barclays Bank	(84,035)
9,708	Par Pacific Holdings Inc	HSBC	(1,747)	(261,177)	Party City Holdco Inc	Goldman Sachs	(231,951)
16,822	Par Pacific Holdings Inc	Morgan Stanley	25,906	(19,031)	Passage Bio Inc	Bank of America Merrill Lynch	(20,173)
8,211	PAR Technology Corp	Bank of America Merrill Lynch	27,261	(3,516)	Passage Bio Inc	Barclays Bank	8,052
5,164	PAR Technology Corp	Barclays Bank	(8,676)	(4,867)	Passage Bio Inc	Morgan Stanley	11,145
11,083	PAR Technology Corp	Goldman Sachs	36,796	(1,803)	Patrick Industries Inc	Bank of America Merrill Lynch	(14,712)
5,573	PAR Technology Corp	HSBC	17,945	(3,486)	Patrick Industries Inc	Goldman Sachs	(28,446)
2,897	PAR Technology Corp	Morgan Stanley	(4,867)	(4,400)	Patrick Industries Inc	HSBC	(27,324)
1,697	Paramount Group Inc (REIT)	Bank of America Merrill Lynch	713	(12,437)	Patrick Industries Inc	Morgan Stanley	25,123
21,277	Paramount Group Inc (REIT)	Barclays Bank	7,659	2,997	Patterson Cos Inc	Bank of America Merrill Lynch	14,176
21,395	Paramount Group Inc (REIT)	Goldman Sachs	8,986	4,894	Patterson Cos Inc	Barclays Bank	10,816
180,866	Paramount Group Inc (REIT)	HSBC	(188,100)	5,885	Patterson Cos Inc	Goldman Sachs	27,836
230,996	Paramount Group Inc (REIT)	Morgan Stanley	83,159	11,713	Patterson Cos Inc	HSBC	38,185
(71,034)	Paratek Pharmaceuticals Inc	Goldman Sachs	710	70,181	Patterson Cos Inc	Morgan Stanley	155,100
(12,735)	Paratek Pharmaceuticals Inc	Morgan Stanley	3,438	15,302	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	12,012
(12,754)	Park Aerospace Corp	Bank of America Merrill Lynch	(1,690)	60,314	Patterson-UTI Energy Inc	Barclays Bank	30,459
(3,380)	Park Aerospace Corp	Barclays Bank	(1,825)	49,078	Patterson-UTI Energy Inc	Goldman Sachs	38,526
(10,808)	Park Aerospace Corp	Goldman Sachs	(1,945)	135,755	Patterson-UTI Energy Inc	HSBC	94,349
(10,173)	Park Aerospace Corp	HSBC	14,344	28,916	Patterson-UTI Energy Inc	Morgan Stanley	14,603
(14,174)	Park Aerospace Corp	Morgan Stanley	(7,946)	19,201	Paychex Inc	Bank of America Merrill Lynch	152,264
82,328	Park Hotels & Resorts Inc (REIT)	Bank of America Merrill Lynch	200,880	27,481	Paychex Inc	Barclays Bank	(27,224)
4,810	Park Hotels & Resorts Inc (REIT)	Barclays Bank	1,732	19,253	Paychex Inc	Goldman Sachs	152,676
(11,001)	Park Hotels & Resorts Inc (REIT)	HSBC	(21,878)	457	Paychex Inc	HSBC	2,851
(1,598)	Park National Corp	Bank of America Merrill Lynch	(8,837)	5,384	Paychex Inc	Morgan Stanley	20,352
(3,411)	Park National Corp	Barclays Bank	(32,302)	223	Paycom Software Inc	Goldman Sachs	6,806
(3,475)	Park National Corp	HSBC	279	966	Paycom Software Inc	HSBC	27,572
(23,950)	Park National Corp	Morgan Stanley	(226,807)	2,844	Paycom Software Inc	Morgan Stanley	64,985
(9,484)	Parke Bancorp Inc	Bank of America Merrill Lynch	(16,123)	9,344	Paylocity Holding Corp	Bank of America Merrill Lynch	108,474
(7,848)	Parke Bancorp Inc	Morgan Stanley	(4,944)	5,212	Paylocity Holding Corp	Goldman Sachs	59,633
11,431	Parker Drilling Co	HSBC	(6,859)	374	Paylocity Holding Corp	HSBC	2,939
4,143	Parker Drilling Co	Morgan Stanley	(621)	8,660	Paylocity Holding Corp	Morgan Stanley	72,744
2,482	Parker-Hannifin Corp	Bank of America Merrill Lynch	60,735	8,149	PayPal Holdings Inc	Bank of America Merrill Lynch	35,367
(2,752)	Parker-Hannifin Corp	Bank of America Merrill Lynch	(56,172)	13,510	PayPal Holdings Inc	HSBC	66,064
4,073	Parker-Hannifin Corp	Barclays Bank	44,314	4,545	PayPal Holdings Inc	Morgan Stanley	(4,590)
(688)	Parker-Hannifin Corp	Barclays Bank	2,079	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)	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)	7,775	Penn Virginia Corp	HSBC	20,137
(1,192)	PBF Energy Inc 'A'	Bank of America Merrill Lynch	(1,848)	9,976	Penn Virginia Corp	Morgan Stanley	15,064
(3,066)	PBF Energy Inc 'A'	Barclays Bank	(552)	(2,718)	Pennant Group Inc	Bank of America Merrill Lynch	(7,828)
(8,012)	PBF Energy Inc 'A'	Goldman Sachs	(12,419)	(3,421)	Pennant Group Inc	Barclays Bank	1,403
(3,950)	PBF Energy Inc 'A'	HSBC	(40)	(5,207)	Pennant Group Inc	Goldman Sachs	(14,996)
(7,578)	PBF Energy Inc 'A'	Morgan Stanley	(1,364)	(2,256)	Pennant Group Inc	HSBC	(12,160)
8,321	PC Connection Inc	Bank of America Merrill Lynch	40,606	(6,645)	Pennant Group Inc	Morgan Stanley	2,724
11,776	PC Connection Inc	Goldman Sachs	57,467	2,637	Penns Woods Bancorp Inc	Bank of America Merrill Lynch	1,740
9,717	PC Connection Inc	HSBC	20,211	10,423	Penns Woods Bancorp Inc	Barclays Bank	1,147
16,469	PC Connection Inc	Morgan Stanley	23,551	2,609	Penns Woods Bancorp Inc	Goldman Sachs	1,722
4,001	PCB Bancorp	Bank of America Merrill Lynch	2,121	1,964	Penns Woods Bancorp Inc	HSBC	(3,574)
14,564	PCB Bancorp	Barclays Bank	3,787	12,345	Penns Woods Bancorp Inc	Morgan Stanley	1,358
15,367	PCB Bancorp	Goldman Sachs	8,145	(13,833)	PennyMac Financial Services Inc	Goldman Sachs	(53,119)
4,490	PCB Bancorp	HSBC	(225)	(16,005)	PennyMac Financial Services Inc	Morgan Stanley	(5,922)
17,125	PCB Bancorp	Morgan Stanley	4,453	7,340	Penske Automotive Group Inc	Bank of America Merrill Lynch	26,457
29,888	PCSB Financial Corp	Bank of America Merrill Lynch	51,706	6,424	Penske Automotive Group Inc	Barclays Bank	11,563
15,288	PCSB Financial Corp	Barclays Bank	12,536	15,898	Penske Automotive Group Inc	Goldman Sachs	77,680
40,599	PCSB Financial Corp	Goldman Sachs	70,236	8,326	Penske Automotive Group Inc	HSBC	(3,959)
33,558	PCSB Financial Corp	HSBC	17,350	22,133	Penske Automotive Group Inc	Morgan Stanley	39,840
39,558	PCSB Financial Corp	Morgan Stanley	32,438	(3,062)	Pentair Plc	Bank of America Merrill Lynch	(17,362)
91,810	PC-Tel Inc	Morgan Stanley	(9,181)	(33,064)	Pentair Plc	Barclays Bank	(88,611)
(46,111)	PDC Energy Inc	Barclays Bank	20,289	(20,464)	Pentair Plc	Goldman Sachs	(116,031)
(16,565)	PDC Energy Inc	Goldman Sachs	(15,240)	(17,731)	Pentair Plc	HSBC	(71,988)
(7,162)	PDC Energy Inc	HSBC	1,576	(46,271)	Pentair Plc	Morgan Stanley	(124,006)
(6,319)	PDF Solutions Inc	Bank of America Merrill Lynch	(7,267)	2,775	Penumbra Inc	Bank of America Merrill Lynch	6,660
(5,724)	PDF Solutions Inc	Barclays Bank	(572)	2,810	Penumbra Inc	Barclays Bank	(7,591)
(5,438)	PDF Solutions Inc	Goldman Sachs	(6,254)	847	Penumbra Inc	Goldman Sachs	1,196
(18,613)	PDF Solutions Inc	HSBC	-	3,099	Penumbra Inc	HSBC	(10,836)
(24,222)	PDF Solutions Inc	Morgan Stanley	(2,422)	2,317	Penumbra Inc	Morgan Stanley	(7,994)
(278,919)	PDL BioPharma Inc	Bank of America Merrill Lynch	(16,798)	(11,676)	Peoples Bancorp Inc	Bank of America Merrill Lynch	(32,997)
(98,282)	PDL BioPharma Inc	HSBC	22,605	(15,900)	Peoples Bancorp Inc	Barclays Bank	(20,670)
(141,740)	PDL BioPharma Inc	Morgan Stanley	9,922	(24,846)	Peoples Bancorp Inc	Goldman Sachs	(77,768)
(22,839)	Peapack-Gladstone Financial Corp	Bank of America Merrill Lynch	(70,801)	(27,409)	Peoples Bancorp Inc	HSBC	(11,190)
(9,620)	Peapack-Gladstone Financial Corp	Goldman Sachs	(29,822)	(32,320)	Peoples Bancorp Inc	Morgan Stanley	(42,016)
(2,116)	Peapack-Gladstone Financial Corp	HSBC	(973)	2,826	Peoples Bancorp of North Carolina Inc	Bank of America Merrill Lynch	8,860
(10,889)	Peapack-Gladstone Financial Corp	Morgan Stanley	(7,949)	1,790	Peoples Bancorp of North Carolina Inc	Barclays Bank	1,334
45,615	Pebblebrook Hotel Trust (REIT)	Barclays Bank	20,071	8,166	Peoples Bancorp of North Carolina Inc	Goldman Sachs	25,600
43,866	Pebblebrook Hotel Trust (REIT)	Goldman Sachs	152,215	9,005	Peoples Bancorp of North Carolina Inc	HSBC	(585)
9,549	Pebblebrook Hotel Trust (REIT)	HSBC	21,867	13,409	Peoples Bancorp of North Carolina Inc	Morgan Stanley	9,990
(4,302)	Pebblebrook Hotel Trust (REIT)	HSBC	(9,852)	5,585	Peoples Financial Services Corp	Bank of America Merrill Lynch	(7,875)
67,599	Pebblebrook Hotel Trust (REIT)	Morgan Stanley	29,743	655	Peoples Financial Services Corp	Barclays Bank	(439)
(2,150)	Pegasystems Inc	Bank of America Merrill Lynch	(3,978)	4,192	Peoples Financial Services Corp	Goldman Sachs	(5,911)
(2,449)	Pegasystems Inc	Barclays Bank	(5,976)	3,333	Peoples Financial Services Corp	HSBC	(6,093)
(1,995)	Pegasystems Inc	Goldman Sachs	(16,279)	5,472	Peoples Financial Services Corp	Morgan Stanley	(3,666)
(347)	Pegasystems Inc	HSBC	(885)	2,627	People's United Financial Inc	Bank of America Merrill Lynch	1,970
(38,980)	Pegasystems Inc	Morgan Stanley	(94,064)	(19,936)	People's United Financial Inc	Bank of America Merrill Lynch	(14,952)
(5,108)	Peloton Interactive Inc 'A'	Bank of America Merrill Lynch	(221)	5,004	People's United Financial Inc	Barclays Bank	2,852
(2,529)	Peloton Interactive Inc 'A'	Barclays Bank	8,472	(39,936)	People's United Financial Inc	Barclays Bank	(22,764)
(11,791)	Peloton Interactive Inc 'A'	Goldman Sachs	65,653	45,653	People's United Financial Inc	HSBC	(28,761)
(5,819)	Peloton Interactive Inc 'A'	HSBC	3,142	31,120	People's United Financial Inc	Morgan Stanley	17,738
4,548	Penn National Gaming Inc	Bank of America Merrill Lynch	15,953	(56,857)	People's United Financial Inc	Morgan Stanley	(32,408)
9,011	Penn National Gaming Inc	Goldman Sachs	54,141	2,067	People's Utah Bancorp	Bank of America Merrill Lynch	9,033
9,671	Penn National Gaming Inc	HSBC	77,225	2,569	People's Utah Bancorp	Barclays Bank	7,245
9,864	Penn National Gaming Inc	Morgan Stanley	13,119	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)

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(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)	Photonics Inc	Bank of America Merrill Lynch	(5,380)
(7,038)	Photonics Inc	Barclays Bank	6,827
(39,127)	Photonics Inc	Goldman Sachs	(20,542)
(25,293)	Photonics 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)	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	(7,689)	Piper Sandler Cos	Morgan Stanley	(22,759)
(23,953)	Physicians Realty Trust (REIT)	Morgan Stanley	(12,695)	(40,066)	Pitney Bowes Inc	Bank of America Merrill Lynch	(14,023)
158,534	Physicians Realty Trust (REIT)	Morgan Stanley	84,023	(17,357)	Pitney Bowes Inc	Barclays Bank	(2,083)
(24,602)	PICO Holdings Inc	Bank of America Merrill Lynch	(18,698)	(105,601)	Pitney Bowes Inc	Goldman Sachs	(36,960)
(8,996)	PICO Holdings Inc	Barclays Bank	(450)	(7,603)	Pitney Bowes Inc	HSBC	608
(35,268)	PICO Holdings Inc	Goldman Sachs	(26,804)	(115,939)	Pitney Bowes Inc	Morgan Stanley	(13,913)
(10,469)	PICO Holdings Inc	HSBC	3,141	(8,000)	Pixelworks Inc	Bank of America Merrill Lynch	(1,520)
(9,357)	PICO Holdings Inc	Morgan Stanley	(468)	(34,016)	Pixelworks Inc	Barclays Bank	-
(47,906)	Piedmont Office Realty Trust Inc 'A' (REIT)	Barclays Bank	(102,998)	(16,097)	Pixelworks Inc	Goldman Sachs	(3,058)
(136,480)	Piedmont Office Realty Trust Inc 'A' (REIT)	Goldman Sachs	(438,101)	(13,855)	Pixelworks Inc	HSBC	(277)
(172,887)	Piedmont Office Realty Trust Inc 'A' (REIT)	HSBC	28,653	(23,426)	Pixelworks Inc	Morgan Stanley	-
(124,810)	Piedmont Office Realty Trust Inc 'A' (REIT)	Morgan Stanley	(268,341)	(3,302)	PJT Partners Inc 'A'	Bank of America Merrill Lynch	(22,784)
(10,041)	Pieris Pharmaceuticals Inc	Bank of America Merrill Lynch	(5,422)	(1,424)	PJT Partners Inc 'A'	Barclays Bank	(5,084)
(8,795)	Pieris Pharmaceuticals Inc	Barclays Bank	(1,671)	(1,519)	PJT Partners Inc 'A'	Goldman Sachs	(10,481)
(19,870)	Pieris Pharmaceuticals Inc	Goldman Sachs	(10,730)	(3,206)	PJT Partners Inc 'A'	HSBC	(19,012)
(18,428)	Pieris Pharmaceuticals Inc	Morgan Stanley	(3,501)	(15,670)	PJT Partners Inc 'A'	Morgan Stanley	(55,942)
3,796	Pilgrim's Pride Corp	Bank of America Merrill Lynch	(1,708)	58,679	Plains GP Holdings LP 'A'	Bank of America Merrill Lynch	78,043
(6,462)	Pilgrim's Pride Corp	Bank of America Merrill Lynch	4,239	10,072	Plains GP Holdings LP 'A'	Goldman Sachs	1,172
7,513	Pilgrim's Pride Corp	Barclays Bank	(3,982)	49,345	Plains GP Holdings LP 'A'	HSBC	64,149
(17,838)	Pilgrim's Pride Corp	Barclays Bank	9,454	14,287	Plains GP Holdings LP 'A'	Morgan Stanley	(2,000)
16,010	Pilgrim's Pride Corp	Goldman Sachs	(7,205)	7,255	Planet Fitness Inc 'A'	Goldman Sachs	92,756
(5,457)	Pilgrim's Pride Corp	Goldman Sachs	2,456	5,852	Planet Fitness Inc 'A'	HSBC	59,465
17,880	Pilgrim's Pride Corp	HSBC	(20,383)	10,409	Planet Fitness Inc 'A'	Morgan Stanley	17,715
(2,081)	Pilgrim's Pride Corp	HSBC	2,372	(4,000)	Plantronics Inc	Barclays Bank	3,760
29,352	Pilgrim's Pride Corp	Morgan Stanley	(15,557)	(5,591)	Plantronics Inc	HSBC	429
(18,725)	Pilgrim's Pride Corp	Morgan Stanley	9,924	(17,184)	Plantronics Inc	Morgan Stanley	16,153
(30,836)	Ping Identity Holding Corp	Barclays Bank	(22,819)	15,426	Playa Hotels & Resorts NV	Bank of America Merrill Lynch	2,237
(4,311)	Ping Identity Holding Corp	Morgan Stanley	(3,190)	11,313	Playa Hotels & Resorts NV	Barclays Bank	(1,414)
45,058	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	254,127	16,133	Playa Hotels & Resorts NV	Goldman Sachs	2,339
17,278	Pinnacle Financial Partners Inc	Barclays Bank	55,117	26,466	Playa Hotels & Resorts NV	HSBC	12,307
15,186	Pinnacle Financial Partners Inc	Goldman Sachs	84,528	17,236	Playa Hotels & Resorts NV	Morgan Stanley	(2,155)
10,358	Pinnacle Financial Partners Inc	HSBC	29,075	21,351	PlayAGS Inc	Barclays Bank	7,686
12,869	Pinnacle Financial Partners Inc	Morgan Stanley	41,052	22,046	PlayAGS Inc	HSBC	21,605
24,951	Pinnacle West Capital Corp	Bank of America Merrill Lynch	107,788	27,978	PlayAGS Inc	Morgan Stanley	10,072
4,821	Pinnacle West Capital Corp	Barclays Bank	14,849	7,096	Plexus Corp	Barclays Bank	13,482
(3,160)	Pinnacle West Capital Corp	Barclays Bank	(9,733)	7,232	Plexus Corp	Goldman Sachs	53,878
10,463	Pinnacle West Capital Corp	Goldman Sachs	45,200	15,657	Plexus Corp	HSBC	16,284
9,427	Pinnacle West Capital Corp	HSBC	19,305	5,558	Plexus Corp	Morgan Stanley	10,560
(2,445)	Pinnacle West Capital Corp	HSBC	(4,572)	(5,049)	Plug Power Inc	Bank of America Merrill Lynch	(429)
12,430	Pinnacle West Capital Corp	Morgan Stanley	38,284	(66,291)	Plug Power Inc	Barclays Bank	(3,646)
(6,517)	Pinnacle West Capital Corp	Morgan Stanley	(20,072)	(64,155)	Plug Power Inc	HSBC	24,700
2,895	Pinterest Inc 'A'	Bank of America Merrill Lynch	5,240	2,954	Pluralsight Inc 'A'	Barclays Bank	(2,452)
7,519	Pinterest Inc 'A'	Goldman Sachs	13,610	2,171	Pluralsight Inc 'A'	Goldman Sachs	1,728
29,748	Pinterest Inc 'A'	HSBC	33,636	10,794	Pluralsight Inc 'A'	HSBC	25,690
22,159	Pinterest Inc 'A'	Morgan Stanley	32,130	9,350	Pluralsight Inc 'A'	Morgan Stanley	(7,761)
(104,766)	Pioneer Bancorp Inc	Morgan Stanley	14,666	31,050	Plymouth Industrial Inc (REIT)	HSBC	9,936
(2,668)	Pioneer Natural Resources Co	Barclays Bank	4,776	40,699	Plymouth Industrial Inc (REIT)	Morgan Stanley	14,652
(18,344)	Pioneer Natural Resources Co	Goldman Sachs	(142,533)	12,297	PNM Resources Inc	Bank of America Merrill Lynch	36,116
(9,592)	Pioneer Natural Resources Co	HSBC	(20,716)	29,969	PNM Resources Inc	Barclays Bank	51,847
(7,523)	Pioneer Natural Resources Co	Morgan Stanley	13,466	26,620	PNM Resources Inc	Goldman Sachs	80,925
(4,436)	Piper Sandler Cos	Bank of America Merrill Lynch	(31,318)	51,639	PNM Resources Inc	HSBC	46,476
(11,212)	Piper Sandler Cos	Barclays Bank	(30,807)	67,539	PNM Resources Inc	Morgan Stanley	116,842
(6,517)	Piper Sandler Cos	Goldman Sachs	(46,010)	(2,177)	Polaris Inc	Bank of America Merrill Lynch	(29,912)
(3,931)	Piper Sandler Cos	HSBC	(29,546)	(2,826)	Polaris Inc	Barclays Bank	(7,863)

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

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6,793	Premier Financial Bancorp Inc	Morgan Stanley	6,182	4,706	Procter & Gamble Co	Bank of America Merrill Lynch	6,730
(1,595)	Premier Inc 'A'	Bank of America Merrill Lynch	(6,651)	19,251	Procter & Gamble Co	Barclays Bank	66,223
14,330	Premier Inc 'A'	Bank of America Merrill Lynch	59,756	10,986	Procter & Gamble Co	Goldman Sachs	15,710
(1,646)	Premier Inc 'A'	Barclays Bank	(1,844)	(11,649)	Procter & Gamble Co	Goldman Sachs	(16,658)
(2,286)	Premier Inc 'A'	Goldman Sachs	(9,533)	2,139	Procter & Gamble Co	HSBC	193
4,233	Premier Inc 'A'	HSBC	19,017	(22,760)	Procter & Gamble Co	HSBC	(2,048)
(20,500)	Premier Inc 'A'	Morgan Stanley	(22,960)	26,611	Procter & Gamble Co	Morgan Stanley	91,542
2,691	Prestige Consumer Healthcare Inc	Bank of America Merrill Lynch	7,454	(5,834)	Procter & Gamble Co	Morgan Stanley	(20,069)
4,961	Prestige Consumer Healthcare Inc	Barclays Bank	3,026	9,693	Professional Holding Corp 'A'	Bank of America Merrill Lynch	(6,300)
20,076	Prestige Consumer Healthcare Inc	Goldman Sachs	55,610	12,022	Professional Holding Corp 'A'	Barclays Bank	(10,820)
2,269	Prestige Consumer Healthcare Inc	HSBC	5,786	4,495	Professional Holding Corp 'A'	Goldman Sachs	(2,922)
30,386	Prestige Consumer Healthcare Inc	Morgan Stanley	18,535	8,618	Professional Holding Corp 'A'	HSBC	(6,205)
9,742	Prevail Therapeutics Inc	Bank of America Merrill Lynch	20,556	6,176	Professional Holding Corp 'A'	Morgan Stanley	(5,558)
8,271	Prevail Therapeutics Inc	Barclays Bank	(10,091)	5,366	Progress Software Corp	Bank of America Merrill Lynch	22,698
5,591	Prevail Therapeutics Inc	Goldman Sachs	1,723	5,550	Progress Software Corp	Barclays Bank	4,884
4,077	Prevail Therapeutics Inc	HSBC	3,120	(20,948)	Progress Software Corp	Barclays Bank	(18,434)
5,788	Prevail Therapeutics Inc	Morgan Stanley	(7,061)	(26,952)	Progress Software Corp	Goldman Sachs	(11,856)
(12,814)	PRGX Global Inc	Bank of America Merrill Lynch	(2,435)	4,332	Progress Software Corp	Goldman Sachs	18,324
(1,164)	PRGX Global Inc	Barclays Bank	(279)	7,561	Progress Software Corp	HSBC	9,527
(63,183)	PRGX Global Inc	Goldman Sachs	(12,005)	(9,289)	Progress Software Corp	HSBC	(11,704)
(36,169)	PRGX Global Inc	HSBC	(10,127)	7,069	Progress Software Corp	Morgan Stanley	6,221
(48,161)	PRGX Global Inc	Morgan Stanley	(11,559)	(1,504)	Progress Software Corp	Morgan Stanley	(1,324)
(7,292)	PriceSmart Inc	Bank of America Merrill Lynch	(30,627)	(5,152)	Progressive Corp	Bank of America Merrill Lynch	(6,507)
(6,608)	PriceSmart Inc	Goldman Sachs	(25,904)	(19,748)	Progressive Corp	Barclays Bank	(42,656)
(6,290)	PriceSmart Inc	HSBC	(3,900)	(9,458)	Progressive Corp	Goldman Sachs	(9,614)
(21,660)	PriceSmart Inc	Morgan Stanley	(55,016)	(6,568)	Progressive Corp	HSBC	(17,142)
(589)	PrimeEnergy Resources Corp	Barclays Bank	10,755	(3,894)	Progressive Corp	Morgan Stanley	(8,411)
(176)	PrimeEnergy Resources Corp	Goldman Sachs	(3,509)	13,125	Progyny Inc	Bank of America Merrill Lynch	(12,635)
(238)	PrimeEnergy Resources Corp	HSBC	(2,137)	7,273	Progyny Inc	Barclays Bank	(5,018)
(543)	PrimeEnergy Resources Corp	Morgan Stanley	9,915	11,791	Progyny Inc	Goldman Sachs	(12,734)
(7,889)	Primerica Inc	Bank of America Merrill Lynch	(97,543)	2,955	Progyny Inc	HSBC	7,062
(4,366)	Primerica Inc	Barclays Bank	(24,520)	7,840	Prologis Inc (REIT)	HSBC	21,948
(2,573)	Primerica Inc	Goldman Sachs	(31,634)	(9,431)	Prologis Inc (REIT)	HSBC	(21,314)
(5,551)	Primerica Inc	HSBC	(30,475)	23,178	Prologis Inc (REIT)	Morgan Stanley	108,473
(14,292)	Primerica Inc	Morgan Stanley	(84,037)	(3,614)	Proofpoint Inc	Bank of America Merrill Lynch	5,674
4,336	Primoris Services Corp	Barclays Bank	6,157	3,218	Proofpoint Inc	Bank of America Merrill Lynch	(5,052)
32,082	Primoris Services Corp	Goldman Sachs	95,604	(4,111)	Proofpoint Inc	Barclays Bank	(7,071)
12,401	Primoris Services Corp	HSBC	19,966	6,956	Proofpoint Inc	Barclays Bank	11,964
25,918	Primoris Services Corp	Morgan Stanley	36,804	(2,567)	Proofpoint Inc	Goldman Sachs	4,030
(13,463)	Principal Financial Group Inc	Bank of America Merrill Lynch	(66,238)	1,830	Proofpoint Inc	Goldman Sachs	(2,873)
(17,085)	Principal Financial Group Inc	Barclays Bank	(31,436)	(2,961)	Proofpoint Inc	HSBC	21,112
(36,614)	Principal Financial Group Inc	Goldman Sachs	(180,140)	2,834	Proofpoint Inc	HSBC	(20,206)
(8,344)	Principal Financial Group Inc	HSBC	(4,672)	(3,219)	Proofpoint Inc	Morgan Stanley	(5,537)
(14,049)	Principal Financial Group Inc	Morgan Stanley	(25,850)	1,304	Proofpoint Inc	Morgan Stanley	2,243
1,909	Principia Biopharma Inc	Bank of America Merrill Lynch	(3,246)	13,338	ProPetro Holding Corp	HSBC	1,601
2,094	Principia Biopharma Inc	Barclays Bank	(5,423)	2,428	PROS Holdings Inc	Bank of America Merrill Lynch	17,355
3,044	Principia Biopharma Inc	Goldman Sachs	(5,175)	11,404	PROS Holdings Inc	Barclays Bank	55,651
1,063	Principia Biopharma Inc	HSBC	1,020	13,632	PROS Holdings Inc	Goldman Sachs	99,977
4,300	Principia Biopharma Inc	Morgan Stanley	(11,137)	16,468	PROS Holdings Inc	HSBC	71,871
3,840	Priority Technology Holdings	HSBC	1,133	1,869	PROS Holdings Inc	Morgan Stanley	9,121
(23,139)	ProAssurance Corp	Bank of America Merrill Lynch	(9,024)	(20,450)	ProSight Global Inc	Barclays Bank	4,908
(2,438)	ProAssurance Corp	Barclays Bank	780	(2,706)	ProSight Global Inc	Morgan Stanley	649
(6,897)	ProAssurance Corp	HSBC	15,311	(11,898)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	14,343
(17,404)	ProAssurance Corp	Morgan Stanley	5,569	(2,405)	Prosperity Bancshares Inc	Barclays Bank	786

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(3,486)	Prosperity Bancshares Inc	Goldman Sachs	(27,564)	(3,470)	PTC Therapeutics Inc	Bank of America Merrill Lynch	(2,915)
(1,095)	Prosperity Bancshares Inc	HSBC	(4,960)	3,268	PTC Therapeutics Inc	Bank of America Merrill Lynch	2,745
(11,883)	Prosperity Bancshares Inc	Morgan Stanley	(46,938)	(7,098)	PTC Therapeutics Inc	Barclays Bank	6,672
(3,029)	Protagonist Therapeutics Inc	Barclays Bank	(2,878)	1,690	PTC Therapeutics Inc	Barclays Bank	(1,077)
(3,782)	Protagonist Therapeutics Inc	Goldman Sachs	(2,231)	(6,095)	PTC Therapeutics Inc	Goldman Sachs	(5,120)
(16,198)	Protagonist Therapeutics Inc	HSBC	(41,953)	2,465	PTC Therapeutics Inc	Goldman Sachs	2,071
664	Protara Therapeutic Inc	HSBC	14,814	(14,247)	PTC Therapeutics Inc	HSBC	(73,657)
80,294	Protective Insurance Corp 'B'	Bank of America Merrill Lynch	96,353	10,005	PTC Therapeutics Inc	HSBC	51,726
7,370	Protective Insurance Corp 'B'	Goldman Sachs	8,844	(28,262)	PTC Therapeutics Inc	Morgan Stanley	26,567
(51,193)	Proteostasis Therapeutics Inc	Barclays Bank	13,310	1,243	PTC Therapeutics Inc	Morgan Stanley	(1,168)
(62,121)	Proteostasis Therapeutics Inc	Morgan Stanley	16,151	(7,283)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	(37,143)
(16,759)	Prothena Corp Plc	Barclays Bank	14,748	(997)	Public Service Enterprise Group Inc	Barclays Bank	(2,433)
(7,588)	Prothena Corp Plc	Goldman Sachs	2,201	4,823	Public Service Enterprise Group Inc	Barclays Bank	2,294
(20,444)	Prothena Corp Plc	HSBC	4,907	23,013	Public Service Enterprise Group Inc	Goldman Sachs	117,366
(21,300)	Prothena Corp Plc	Morgan Stanley	18,744	(8,973)	Public Service Enterprise Group Inc	HSBC	(16,062)
(8,149)	Proto Labs Inc	Barclays Bank	(15,287)	5,988	Public Service Enterprise Group Inc	HSBC	10,719
(1,324)	Proto Labs Inc	Goldman Sachs	(21,889)	(18,831)	Public Service Enterprise Group Inc	Morgan Stanley	(45,948)
11,271	Proto Labs Inc	Goldman Sachs	226,547	(1,843)	Public Storage (REIT)	Bank of America Merrill Lynch	(44,029)
(1,897)	Proto Labs Inc	HSBC	(46,918)	3,648	Public Storage (REIT)	Bank of America Merrill Lynch	87,151
(3,768)	Proto Labs Inc	Morgan Stanley	(8,515)	(971)	Public Storage (REIT)	Barclays Bank	(13,002)
(21,702)	Provention Bio Inc	Barclays Bank	(4,123)	1,224	Public Storage (REIT)	Barclays Bank	16,389
(18,891)	Provention Bio Inc	Goldman Sachs	(4,156)	(14,074)	Public Storage (REIT)	Goldman Sachs	(336,228)
(18,096)	Providence Service Corp	Bank of America Merrill Lynch	(266,011)	3,456	Public Storage (REIT)	Goldman Sachs	82,564
(453)	Providence Service Corp	Morgan Stanley	(1,096)	(5,459)	Public Storage (REIT)	HSBC	(51,970)
11,331	Provident Bancorp Inc	Bank of America Merrill Lynch	5,779	(1,019)	Public Storage (REIT)	Morgan Stanley	(13,644)
64,526	Provident Bancorp Inc	Barclays Bank	4,517	(1,462)	Pulse Biosciences Inc	Bank of America Merrill Lynch	2,354
49,282	Provident Bancorp Inc	Goldman Sachs	25,134	(1,462)	Pulse Biosciences Inc	Bank of America Merrill Lynch	(762)
25,994	Provident Bancorp Inc	HSBC	(2,472)	(2,667)	Pulse Biosciences Inc	Barclays Bank	2,134
17,883	Provident Bancorp Inc	Morgan Stanley	1,252	(2,667)	Pulse Biosciences Inc	Barclays Bank	(1,390)
4,699	Provident Financial Holdings Inc	Bank of America Merrill Lynch	3,336	(20,415)	Pulse Biosciences Inc	HSBC	36,747
5,869	Provident Financial Holdings Inc	Barclays Bank	2,289	(20,415)	Pulse Biosciences Inc	HSBC	(10,642)
3,352	Provident Financial Holdings Inc	Goldman Sachs	2,380	(8,017)	Pulse Biosciences Inc	Morgan Stanley	6,414
5,456	Provident Financial Holdings Inc	HSBC	(546)	(8,017)	Pulse Biosciences Inc	Morgan Stanley	(4,179)
3,795	Provident Financial Holdings Inc	Morgan Stanley	1,480	(31,307)	PulteGroup Inc	Bank of America Merrill Lynch	(207,252)
6,600	Provident Financial Services Inc	HSBC	(1,386)	14,395	PulteGroup Inc	Bank of America Merrill Lynch	95,295
14,500	Provident Financial Services Inc	Morgan Stanley	10,585	(17,318)	PulteGroup Inc	Barclays Bank	(17,838)
4,146	Prudential Bancorp Inc	Bank of America Merrill Lynch	912	(18,765)	PulteGroup Inc	Goldman Sachs	(124,224)
900	Prudential Bancorp Inc	Barclays Bank	513	19,569	PulteGroup Inc	Goldman Sachs	129,547
1,826	Prudential Bancorp Inc	Goldman Sachs	402	(3,941)	PulteGroup Inc	HSBC	(17,577)
9,752	Prudential Financial Inc	Bank of America Merrill Lynch	71,384	32,962	PulteGroup Inc	HSBC	147,011
14,213	Prudential Financial Inc	Barclays Bank	56,426	(35,576)	PulteGroup Inc	Morgan Stanley	(36,643)
17,709	Prudential Financial Inc	Goldman Sachs	54,815	10,148	PulteGroup Inc	Morgan Stanley	10,452
38,722	Prudential Financial Inc	HSBC	65,992	30,427	Puma Biotechnology Inc	Barclays Bank	(35,600)
80,890	Prudential Financial Inc	Morgan Stanley	272,683	4,076	Puma Biotechnology Inc	Goldman Sachs	(8,560)
(2,188)	PS Business Parks Inc (REIT)	Bank of America Merrill Lynch	(44,395)	(18,640)	Pure Cycle Corp	Bank of America Merrill Lynch	(2,610)
(3,026)	PS Business Parks Inc (REIT)	Barclays Bank	(27,295)	(24,419)	Pure Cycle Corp	Barclays Bank	2,442
(10,408)	PS Business Parks Inc (REIT)	Goldman Sachs	(213,468)	(48,474)	Pure Cycle Corp	Goldman Sachs	(5,651)
(25,386)	PS Business Parks Inc (REIT)	HSBC	(208,129)	(33,631)	Pure Cycle Corp	HSBC	3,914
(17,103)	PS Business Parks Inc (REIT)	Morgan Stanley	(154,270)	(28,782)	Pure Cycle Corp	Morgan Stanley	2,878
(6,140)	PTC Inc	Bank of America Merrill Lynch	(59,988)	37,249	Pure Storage Inc 'A'	Bank of America Merrill Lynch	126,274
(8,537)	PTC Inc	Barclays Bank	(38,929)	32,577	Pure Storage Inc 'A'	Barclays Bank	45,934
(6,498)	PTC Inc	Goldman Sachs	(63,485)	24,667	Pure Storage Inc 'A'	Goldman Sachs	83,621
(6,656)	PTC Inc	HSBC	(21,432)	5,504	Pure Storage Inc 'A'	HSBC	11,944
(17,102)	PTC Inc	Morgan Stanley	(77,985)	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)	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)	(7,498)	Quaker Chemical Corp	Barclays Bank	24,443
(3,958)	Purple Innovation Inc	Barclays Bank	(2,810)	(8,579)	Quaker Chemical Corp	Goldman Sachs	(61,194)
(6,736)	Purple Innovation Inc	Goldman Sachs	(9,700)	(4,545)	Quaker Chemical Corp	HSBC	(62,448)
(4,721)	Purple Innovation Inc	HSBC	(7,459)	(8,036)	Quaker Chemical Corp	Morgan Stanley	26,197
(3,495)	PVH Corp	Bank of America Merrill Lynch	(23,766)	(8,095)	QUALCOMM Inc	Bank of America Merrill Lynch	(18,212)
(8,592)	PVH Corp	Barclays Bank	(24,573)	(5,401)	QUALCOMM Inc	Barclays Bank	(108)
(2,191)	PVH Corp	Goldman Sachs	(14,899)	(15,036)	QUALCOMM Inc	Goldman Sachs	(44,357)
(4,181)	PVH Corp	HSBC	(4,139)	(17,931)	QUALCOMM Inc	HSBC	31,521
(16,213)	PVH Corp	Morgan Stanley	(46,369)	(17,551)	QUALCOMM Inc	Morgan Stanley	(351)
10,762	Pzena Investment Management Inc 'A'	Bank of America Merrill Lynch	2,368	(2,246)	Qualys Inc	Bank of America Merrill Lynch	(16,194)
10,083	Pzena Investment Management Inc 'A'	Barclays Bank	706	1,678	Qualys Inc	Bank of America Merrill Lynch	12,098
11,281	Pzena Investment Management Inc 'A'	Goldman Sachs	2,482	(6,342)	Qualys Inc	Barclays Bank	(6,469)
50,812	Pzena Investment Management Inc 'A'	HSBC	(35,568)	16,369	Qualys Inc	Barclays Bank	16,696
45,307	Pzena Investment Management Inc 'A'	Morgan Stanley	3,171	(5,717)	Qualys Inc	Goldman Sachs	(41,220)
(4,838)	Q2 Holdings Inc	Bank of America Merrill Lynch	(11,969)	3,530	Qualys Inc	Goldman Sachs	25,451
774	Q2 Holdings Inc	Bank of America Merrill Lynch	1,974	(1,841)	Qualys Inc	HSBC	(15,869)
(2,673)	Q2 Holdings Inc	Barclays Bank	(2,112)	10,506	Qualys Inc	HSBC	84,040
4,244	Q2 Holdings Inc	Barclays Bank	150	(380)	Qualys Inc	Morgan Stanley	(388)
(10,708)	Q2 Holdings Inc	Goldman Sachs	(27,306)	6,519	Qualys Inc	Morgan Stanley	5,839
4,409	Q2 Holdings Inc	Goldman Sachs	11,331	2,051	Quanex Building Products Corp	Bank of America Merrill Lynch	4,328
(6,039)	Q2 Holdings Inc	HSBC	1,027	56,711	Quanex Building Products Corp	Barclays Bank	38,563
1,495	Q2 Holdings Inc	HSBC	576	17,426	Quanex Building Products Corp	Goldman Sachs	36,769
(13,220)	Q2 Holdings Inc	Morgan Stanley	(10,443)	14,705	Quanex Building Products Corp	HSBC	4,879
8,064	Q2 Holdings Inc	Morgan Stanley	6,371	24,300	Quanex Building Products Corp	Morgan Stanley	16,524
(3,433)	QAD Inc 'A'	Bank of America Merrill Lynch	(19,534)	(8,410)	Quanta Services Inc	Bank of America Merrill Lynch	(39,022)
(4,052)	QAD Inc 'A'	Barclays Bank	(11,021)	12,060	Quanta Services Inc	Bank of America Merrill Lynch	51,009
(2,116)	QAD Inc 'A'	Goldman Sachs	(12,040)	(16,523)	Quanta Services Inc	Barclays Bank	(28,585)
(603)	QAD Inc 'A'	HSBC	(784)	3,488	Quanta Services Inc	Barclays Bank	6,034
(19,735)	QAD Inc 'A'	Morgan Stanley	(53,679)	(6,197)	Quanta Services Inc	Goldman Sachs	(28,754)
(1,940)	QCR Holdings Inc	Bank of America Merrill Lynch	(9,739)	(8,710)	Quanta Services Inc	HSBC	(14,110)
(6,929)	QCR Holdings Inc	Barclays Bank	(12,264)	1,418	Quanta Services Inc	HSBC	2,297
(7,297)	QCR Holdings Inc	Goldman Sachs	(36,631)	(17,903)	Quanta Services Inc	Morgan Stanley	(30,972)
(4,856)	QCR Holdings Inc	HSBC	(4,710)	25,330	Quanta Services Inc	Morgan Stanley	43,821
(3,735)	QCR Holdings Inc	Morgan Stanley	(6,611)	2,638	Quanterix Corp	Bank of America Merrill Lynch	5,362
127	Qorvo Inc	Bank of America Merrill Lynch	1,019	3,641	Quanterix Corp	Barclays Bank	10,632
(2,869)	Qorvo Inc	Bank of America Merrill Lynch	(23,009)	2,384	Quanterix Corp	Goldman Sachs	3,957
1,000	Qorvo Inc	Barclays Bank	1,190	5,407	Quanterix Corp	HSBC	3,738
(5,684)	Qorvo Inc	Barclays Bank	(6,764)	6,511	Quanterix Corp	Morgan Stanley	19,012
2,054	Qorvo Inc	Goldman Sachs	16,473	5,982	Quantum Corp	Bank of America Merrill Lynch	2,692
(4,906)	Qorvo Inc	Goldman Sachs	(14,709)	12,470	Quantum Corp	Barclays Bank	(1,995)
4,151	Qorvo Inc	HSBC	(1,121)	4,968	Quantum Corp	HSBC	(2,732)
(4,988)	Qorvo Inc	HSBC	(5,863)	26,448	Quantum Corp	Morgan Stanley	(4,232)
3,803	Qorvo Inc	Morgan Stanley	4,526	561	Quest Diagnostics Inc	Bank of America Merrill Lynch	1,977
(3,960)	Qorvo Inc	Morgan Stanley	(4,712)	(2,120)	Quest Diagnostics Inc	Barclays Bank	(7,484)
9,024	QTS Realty Trust Inc 'A' (REIT)	Bank of America Merrill Lynch	31,822	10,501	Quest Diagnostics Inc	Barclays Bank	37,069
8,040	QTS Realty Trust Inc 'A' (REIT)	Barclays Bank	33,307	(8,499)	Quest Diagnostics Inc	HSBC	(35,186)
16,186	QTS Realty Trust Inc 'A' (REIT)	Goldman Sachs	59,663	(5,506)	Quest Diagnostics Inc	Morgan Stanley	(19,436)
7,881	QTS Realty Trust Inc 'A' (REIT)	HSBC	21,977	1,018	Quest Diagnostics Inc	Morgan Stanley	1,270
71,369	QTS Realty Trust Inc 'A' (REIT)	Morgan Stanley	342,572	(215)	Quidel Corp	Bank of America Merrill Lynch	(2,765)
(46,503)	Quad/Graphics Inc	Bank of America Merrill Lynch	(15,811)	(1,554)	Quidel Corp	Barclays Bank	(8,853)
(41,475)	Quad/Graphics Inc	Barclays Bank	(2,903)	(1,721)	Quidel Corp	Goldman Sachs	29,191
(6,036)	Quad/Graphics Inc	HSBC	2,294	(2,382)	Quidel Corp	HSBC	(10,191)
(47,752)	Quad/Graphics Inc	Morgan Stanley	(3,343)	(8,262)	Quidel Corp	Morgan Stanley	(1,859)
(854)	Quaker Chemical Corp	Bank of America Merrill Lynch	(6,704)	12,330	QuinStreet Inc	Bank of America Merrill Lynch	7,275

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

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(2,024)	RCI Hospitality Holdings Inc	Bank of America Merrill Lynch	(10,019)	(4,032)	Red River Bancshares Inc	Barclays Bank	(1,976)
(9,268)	RCI Hospitality Holdings Inc	Barclays Bank	(8,063)	(4,981)	Red River Bancshares Inc	Goldman Sachs	(12,751)
(8,385)	RCI Hospitality Holdings Inc	Goldman Sachs	(41,506)	(1,238)	Red River Bancshares Inc	HSBC	(3,021)
(2,423)	RCI Hospitality Holdings Inc	HSBC	(5,549)	(4,044)	Red River Bancshares Inc	Morgan Stanley	(1,982)
(12,873)	RCI Hospitality Holdings Inc	Morgan Stanley	(11,200)	(20,364)	Red Robin Gourmet Burgers Inc	Bank of America Merrill Lynch	(28,713)
20,571	RE/MAX Holdings Inc 'A'	HSBC	26,742	(400)	Red Robin Gourmet Burgers Inc	Barclays Bank	(64)
37,090	RE/MAX Holdings Inc 'A'	Morgan Stanley	79,002	(9,997)	Red Robin Gourmet Burgers Inc	Goldman Sachs	(14,096)
(231,972)	Reading International Inc 'A'	Bank of America Merrill Lynch	(146,142)	(3,931)	Red Robin Gourmet Burgers Inc	Morgan Stanley	(629)
(7,741)	Reading International Inc 'A'	Barclays Bank	(2,864)	521	Red Rock Resorts Inc 'A'	Bank of America Merrill Lynch	2,365
(33,144)	Reading International Inc 'A'	HSBC	(4,309)	52,483	Red Rock Resorts Inc 'A'	HSBC	166,896
(20,408)	Reading International Inc 'A'	Morgan Stanley	(7,551)	(4,993)	Red Rock Resorts Inc 'A'	Morgan Stanley	(3,146)
(43,880)	Ready Capital Corp (REIT)	Barclays Bank	11,848	21,367	Red Rock Resorts Inc 'A'	Morgan Stanley	13,461
(9,317)	Ready Capital Corp (REIT)	Goldman Sachs	(4,659)	(13,008)	Red Violet Inc	Barclays Bank	(2,472)
(5,552)	Ready Capital Corp (REIT)	HSBC	1,332	(821)	Red Violet Inc	Goldman Sachs	(312)
(86,752)	Ready Capital Corp (REIT)	Morgan Stanley	23,423	(2,028)	Red Violet Inc	HSBC	(520)
751	RealNetworks Inc	Bank of America Merrill Lynch	593	(4,034)	Redfin Corp	Goldman Sachs	(21,421)
2,595	RealNetworks Inc	Goldman Sachs	2,050	(23,181)	Redfin Corp	HSBC	(117,064)
(37,264)	Realogy Holdings Corp	Bank of America Merrill Lynch	(59,622)	(13,091)	Redfin Corp	Morgan Stanley	(916)
(2,099)	Realogy Holdings Corp	Barclays Bank	(1,532)	(17,226)	Redwood Trust Inc (REIT)	Bank of America Merrill Lynch	(28,423)
(13,498)	Realogy Holdings Corp	HSBC	(12,958)	(53,328)	Redwood Trust Inc (REIT)	HSBC	(61,860)
(10,611)	Realogy Holdings Corp	Morgan Stanley	(7,746)	(101,046)	Redwood Trust Inc (REIT)	Morgan Stanley	(27,282)
(15,556)	RealPage Inc	Bank of America Merrill Lynch	(36,090)	(4,717)	Regal Beloit Corp	Bank of America Merrill Lynch	(35,218)
(619)	RealPage Inc	Barclays Bank	(328)	(6,571)	Regal Beloit Corp	Barclays Bank	(15,317)
(15,009)	RealPage Inc	Goldman Sachs	(32,006)	(7,928)	Regal Beloit Corp	Goldman Sachs	(66,217)
(2,598)	RealPage Inc	HSBC	(831)	(14,138)	Regal Beloit Corp	HSBC	(51,321)
(11,478)	RealPage Inc	Morgan Stanley	(6,083)	(19,826)	Regal Beloit Corp	Morgan Stanley	(52,935)
4,833	RealReal Inc	Bank of America Merrill Lynch	5,616	(3,823)	Regency Centers Corp (REIT)	Bank of America Merrill Lynch	(25,041)
3,810	RealReal Inc	Barclays Bank	4,534	(6,001)	Regency Centers Corp (REIT)	Barclays Bank	(12,602)
11,091	RealReal Inc	HSBC	(2,581)	32,654	Regency Centers Corp (REIT)	HSBC	45,716
(2,511)	Realty Income Corp (REIT)	Bank of America Merrill Lynch	1,647	(3,410)	Regency Centers Corp (REIT)	HSBC	(17,242)
(4,514)	Realty Income Corp (REIT)	Barclays Bank	(11,962)	23,396	Regency Centers Corp (REIT)	Morgan Stanley	49,132
7,019	Realty Income Corp (REIT)	Goldman Sachs	33,761	(4,146)	Regency Centers Corp (REIT)	Morgan Stanley	(8,707)
(4,882)	Realty Income Corp (REIT)	Goldman Sachs	(11,667)	379	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	3,316
40,861	Realty Income Corp (REIT)	HSBC	(2,452)	261	Regeneron Pharmaceuticals Inc	Barclays Bank	1,809
15,753	Realty Income Corp (REIT)	Morgan Stanley	41,745	185	Regeneron Pharmaceuticals Inc	Goldman Sachs	22
(150)	Reata Pharmaceuticals Inc 'A'	Bank of America Merrill Lynch	1,677	1,211	Regeneron Pharmaceuticals Inc	HSBC	16,276
1,507	Reata Pharmaceuticals Inc 'A'	Bank of America Merrill Lynch	(16,848)	2,326	Regeneron Pharmaceuticals Inc	Morgan Stanley	16,119
514	Reata Pharmaceuticals Inc 'A'	Barclays Bank	(8,435)	(903)	REGENXBIO Inc	Bank of America Merrill Lynch	81
(555)	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	6,205	(6,739)	REGENXBIO Inc	Barclays Bank	35,245
2,636	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	(29,471)	(4,318)	REGENXBIO Inc	Goldman Sachs	389
(737)	Reata Pharmaceuticals Inc 'A'	HSBC	13,738	(6,106)	REGENXBIO Inc	HSBC	4,702
714	Reata Pharmaceuticals Inc 'A'	HSBC	(7,057)	(5,312)	REGENXBIO Inc	Morgan Stanley	27,782
(138)	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	2,265	14,354	Regional Management Corp	Bank of America Merrill Lynch	3,876
2,358	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	(33,040)	2,063	Regional Management Corp	Barclays Bank	1,073
(24,451)	Recro Pharma Inc	Bank of America Merrill Lynch	(8,308)	14,754	Regional Management Corp	Goldman Sachs	3,984
(7,648)	Recro Pharma Inc	Barclays Bank	459	5,804	Regional Management Corp	HSBC	5,456
(6,167)	Recro Pharma Inc	Goldman Sachs	(2,158)	18,974	Regional Management Corp	Morgan Stanley	9,866
(3,123)	Recro Pharma Inc	HSBC	11,586	41,347	Regions Financial Corp	Bank of America Merrill Lynch	80,213
(7,345)	Recro Pharma Inc	Morgan Stanley	441	43,258	Regions Financial Corp	Barclays Bank	51,044
(94,037)	Red Lion Hotels Corp	Bank of America Merrill Lynch	(20,688)	86,665	Regions Financial Corp	Goldman Sachs	168,130
(25,851)	Red Lion Hotels Corp	Barclays Bank	259	54,950	Regions Financial Corp	HSBC	64,709
(19,712)	Red Lion Hotels Corp	HSBC	(1,577)	173,436	Regions Financial Corp	Morgan Stanley	204,655
(10,971)	Red Lion Hotels Corp	Morgan Stanley	110	(378)	Regis Corp	Goldman Sachs	(571)
(557)	Red River Bancshares Inc	Bank of America Merrill Lynch	(1,426)	(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)	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)	145,897	Republic First Bancorp Inc	Goldman Sachs	43,040
489	Reinsurance Group of America Inc	Bank of America Merrill Lynch	3,883	88,783	Republic First Bancorp Inc	HSBC	5,327
7,300	Reinsurance Group of America Inc	Barclays Bank	6,205	229,378	Republic First Bancorp Inc	Morgan Stanley	36,700
9,331	Reinsurance Group of America Inc	Goldman Sachs	72,900	4,038	Republic Services Inc	Bank of America Merrill Lynch	21,482
333	Reinsurance Group of America Inc	HSBC	150	2,712	Republic Services Inc	Barclays Bank	9,953
5,672	Reinsurance Group of America Inc	Morgan Stanley	4,821	35,561	Republic Services Inc	Goldman Sachs	189,185
8,418	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	63,482	35,409	Republic Services Inc	HSBC	123,223
6,428	Reliance Steel & Aluminum Co	Barclays Bank	21,007	39,409	Republic Services Inc	Morgan Stanley	144,631
771	Reliance Steel & Aluminum Co	Goldman Sachs	5,976	(51,358)	Research Frontiers Inc	Morgan Stanley	(25,679)
9,421	Reliance Steel & Aluminum Co	HSBC	22,893	6,552	Resideo Technologies Inc	Barclays Bank	3,407
6,064	Reliance Steel & Aluminum Co	Morgan Stanley	23,286	28,180	Resideo Technologies Inc	Goldman Sachs	25,362
(32,623)	Reliant Bancorp Inc	Goldman Sachs	(70,139)	24,755	Resideo Technologies Inc	HSBC	13,120
(1,460)	Relmada Therapeutics Inc	Bank of America Merrill Lynch	(321)	(926)	ResMed Inc	Bank of America Merrill Lynch	3,925
(4,148)	Relmada Therapeutics Inc	Barclays Bank	3,609	(5,233)	ResMed Inc	Barclays Bank	9,000
(5,331)	Relmada Therapeutics Inc	Goldman Sachs	(1,173)	(1,676)	ResMed Inc	Goldman Sachs	7,525
(1,262)	Relmada Therapeutics Inc	Morgan Stanley	1,098	(12,113)	ResMed Inc	HSBC	37,306
(3,451)	RenaissanceRe Holdings Ltd	Bank of America Merrill Lynch	(12,072)	(5,428)	ResMed Inc	Morgan Stanley	9,336
(9,265)	RenaissanceRe Holdings Ltd	Barclays Bank	39,098	(4,945)	Resources Connection Inc	Barclays Bank	(2,670)
(4,991)	RenaissanceRe Holdings Ltd	Goldman Sachs	(29,945)	(8,490)	Resources Connection Inc	Goldman Sachs	(8,066)
(4,808)	RenaissanceRe Holdings Ltd	HSBC	(30,675)	(41,094)	Resources Connection Inc	HSBC	(7,397)
(8,945)	RenaissanceRe Holdings Ltd	Morgan Stanley	37,748	(43,106)	Resources Connection Inc	Morgan Stanley	(23,277)
12,784	Renasant Corp	Bank of America Merrill Lynch	40,014	(12,989)	resTORbio Inc	Bank of America Merrill Lynch	(3,507)
34,662	Renasant Corp	Barclays Bank	52,686	(31,576)	resTORbio Inc	Barclays Bank	(3,473)
31,384	Renasant Corp	HSBC	(9,160)	(24,818)	Retail Opportunity Investments Corp (REIT)	Bank of America Merrill Lynch	(26,431)
48,895	Renasant Corp	Morgan Stanley	74,320	(61,932)	Retail Opportunity Investments Corp (REIT)	Barclays Bank	(25,392)
(5,702)	Renewable Energy Group Inc	Bank of America Merrill Lynch	(21,839)	(51,339)	Retail Opportunity Investments Corp (REIT)	Goldman Sachs	(54,676)
(8,658)	Renewable Energy Group Inc	Barclays Bank	(9,004)	(83,617)	Retail Opportunity Investments Corp (REIT)	HSBC	(6,689)
(4,297)	Renewable Energy Group Inc	Goldman Sachs	(16,458)	(110,069)	Retail Opportunity Investments Corp (REIT)	Morgan Stanley	(45,128)
(15,758)	Renewable Energy Group Inc	HSBC	(51,214)	(200,886)	Retail Properties of America Inc 'A' (REIT)	Bank of America Merrill Lynch	(259,143)
(4,935)	Rent-A-Center Inc	Barclays Bank	2,369	(79,825)	Retail Properties of America Inc 'A' (REIT)	Morgan Stanley	(21,552)
(4,296)	Rent-A-Center Inc	Goldman Sachs	(4,275)	6,746	Retractable Technologies Inc	Bank of America Merrill Lynch	2,429
(14,131)	Rent-A-Center Inc	HSBC	(17,381)	16,246	Retractable Technologies Inc	HSBC	3,899
(32,727)	Rent-A-Center Inc	Morgan Stanley	15,709	21,902	Retractable Technologies Inc	Morgan Stanley	1,533
(18,799)	Rentech Inc*	Morgan Stanley	56	18,061	Retrophin Inc	Barclays Bank	(7,044)
42,562	Repay Holdings Corp 'A'	HSBC	174,930	14,065	Retrophin Inc	Goldman Sachs	11,815
(1,515)	Repligen Corp	Bank of America Merrill Lynch	9,231	10,344	Retrophin Inc	HSBC	10,034
(2,585)	Repligen Corp	Barclays Bank	22,412	25,908	Retrophin Inc	Morgan Stanley	(10,104)
(4,145)	Repligen Corp	Goldman Sachs	39,837	5,210	REV Group Inc	Bank of America Merrill Lynch	6,408
(7,654)	Repligen Corp	HSBC	(55,572)	21,942	REV Group Inc	Barclays Bank	11,629
(10,775)	Repligen Corp	Morgan Stanley	93,419	11,693	REV Group Inc	Goldman Sachs	14,382
3,292	Replimune Group Inc	Bank of America Merrill Lynch	(6,452)	29,147	REV Group Inc	HSBC	23,026
3,420	Replimune Group Inc	Barclays Bank	(9,268)	2,534	REV Group Inc	Morgan Stanley	1,343
6,477	Replimune Group Inc	Goldman Sachs	(12,695)	(2,836)	Revance Therapeutics Inc	Bank of America Merrill Lynch	(4,509)
15,944	Replimune Group Inc	Morgan Stanley	(43,208)	(7,598)	Revance Therapeutics Inc	Barclays Bank	2,735
(17,335)	Repro-Med Systems Inc	Bank of America Merrill Lynch	8,321	(4,527)	Revance Therapeutics Inc	Goldman Sachs	(7,198)
(7,480)	Repro-Med Systems Inc	Barclays Bank	299	(12,145)	Revance Therapeutics Inc	HSBC	(9,716)
(4,741)	Repro-Med Systems Inc	Goldman Sachs	2,276	(17,202)	Revance Therapeutics Inc	Morgan Stanley	6,193
(12,420)	Repro-Med Systems Inc	HSBC	11,231	1,906	Revlon Inc 'A'	Bank of America Merrill Lynch	534
(3,548)	Repro-Med Systems Inc	Morgan Stanley	142	1,906	Revlon Inc 'A'	Barclays Bank	(724)
61,573	Republic Bancorp Inc 'A'	Bank of America Merrill Lynch	253,065	2,316	Revlon Inc 'A'	Goldman Sachs	648
1,098	Republic Bancorp Inc 'A'	Barclays Bank	2,646	1,898	Revlon Inc 'A'	Morgan Stanley	(721)
1,205	Republic Bancorp Inc 'A'	Morgan Stanley	2,904	287	REVOLUTION Medicines Inc	Bank of America Merrill Lynch	(976)
269,928	Republic First Bancorp Inc	Bank of America Merrill Lynch	79,629	(1,510)	REVOLUTION Medicines Inc	Bank of America Merrill Lynch	5,134
60,982	Republic First Bancorp Inc	Barclays Bank	9,757	1,398	REVOLUTION Medicines Inc	Barclays Bank	(3,817)

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

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5,491	Rockwell Automation Inc	Barclays Bank	62,048	2,549	Royal Gold Inc	Bank of America Merrill Lynch	(1,071)
994	Rockwell Automation Inc	Goldman Sachs	15,526	(684)	Royal Gold Inc	Bank of America Merrill Lynch	(1,543)
6,429	Rockwell Automation Inc	HSBC	128,847	8,648	Royal Gold Inc	Barclays Bank	(29,230)
3,102	Rockwell Automation Inc	Morgan Stanley	35,053	(4,059)	Royal Gold Inc	Barclays Bank	13,719
(21,057)	Rockwell Medical Inc	Bank of America Merrill Lynch	(2,106)	1,502	Royal Gold Inc	Goldman Sachs	(631)
(7,977)	Rockwell Medical Inc	Barclays Bank	(80)	(433)	Royal Gold Inc	Goldman Sachs	182
(47,929)	Rockwell Medical Inc	Goldman Sachs	(4,793)	2,064	Royal Gold Inc	HSBC	(5,882)
(87,368)	Rockwell Medical Inc	Morgan Stanley	(874)	(5,903)	Royal Gold Inc	HSBC	8,959
6,676	Rocky Brands Inc	Bank of America Merrill Lynch	13,819	(858)	Royal Gold Inc	Morgan Stanley	2,900
4,566	Rocky Brands Inc	Barclays Bank	5,114	7,204	RPC Inc	Bank of America Merrill Lynch	1,513
4,674	Rocky Brands Inc	Goldman Sachs	9,675	77,908	RPC Inc	Barclays Bank	(1,558)
4,109	Rocky Brands Inc	HSBC	6,164	36,568	RPC Inc	Goldman Sachs	7,679
10,282	Rocky Brands Inc	Morgan Stanley	11,516	7,086	RPC Inc	HSBC	(1,630)
2,307	Rogers Corp	Barclays Bank	6,852	38,738	RPC Inc	Morgan Stanley	(775)
(1,628)	Rogers Corp	Barclays Bank	(4,008)	(4,579)	RPM International Inc	Bank of America Merrill Lynch	(34,159)
(1,591)	Rogers Corp	Goldman Sachs	(18,169)	(597)	RPM International Inc	Barclays Bank	(2,621)
591	Rogers Corp	Goldman Sachs	6,749	(29,860)	RPM International Inc	Goldman Sachs	(222,756)
(4,554)	Rogers Corp	HSBC	(2,140)	(16,597)	RPM International Inc	HSBC	(88,628)
776	Rogers Corp	HSBC	5,676	(14,226)	RPM International Inc	Morgan Stanley	(62,452)
(6,601)	Rogers Corp	Morgan Stanley	(19,605)	63,084	RPT Realty (REIT)	Barclays Bank	1,262
2,775	Roku Inc	Bank of America Merrill Lynch	(7,104)	35,400	RPT Realty (REIT)	Goldman Sachs	25,134
(3,137)	Roku Inc	Bank of America Merrill Lynch	8,031	13,379	RPT Realty (REIT)	HSBC	(3,049)
(799)	Roku Inc	Barclays Bank	(1,486)	84,265	RPT Realty (REIT)	Morgan Stanley	1,685
1,160	Roku Inc	Barclays Bank	2,158	(9,772)	RR Donnelley & Sons Co	Bank of America Merrill Lynch	(879)
(1,006)	Roku Inc	Goldman Sachs	2,575	(20,063)	RR Donnelley & Sons Co	Barclays Bank	2,608
(895)	Roku Inc	HSBC	14,580	(25,757)	RR Donnelley & Sons Co	Goldman Sachs	(2,318)
(4,220)	Roku Inc	Morgan Stanley	(7,849)	(26,637)	RR Donnelley & Sons Co	HSBC	1,865
622	Roku Inc	Morgan Stanley	1,157	(32,720)	RR Donnelley & Sons Co	Morgan Stanley	4,254
24,286	Rollins Inc	Bank of America Merrill Lynch	19,547	10,272	RTI Surgical Holdings Inc	Bank of America Merrill Lynch	5,239
4,245	Rollins Inc	Barclays Bank	7,047	7,170	RTI Surgical Holdings Inc	Goldman Sachs	3,657
6,261	Rollins Inc	Goldman Sachs	2,442	47,569	RTI Surgical Holdings Inc	Morgan Stanley	22,357
32,000	Rollins Inc	HSBC	(10,528)	(231,358)	RTW Retailwinds Inc	Bank of America Merrill Lynch	(21,424)
24,968	Rollins Inc	Morgan Stanley	41,447	(3,688)	Rubicon Project Inc	Barclays Bank	(4,057)
1,033	Roper Technologies Inc	Bank of America Merrill Lynch	24,740	(46,437)	Rubicon Project Inc	Goldman Sachs	(53,403)
1,531	Roper Technologies Inc	Barclays Bank	28,155	(24,049)	Rubicon Project Inc	HSBC	1,683
619	Roper Technologies Inc	Goldman Sachs	14,825	(38,002)	Rubicon Project Inc	Morgan Stanley	(41,802)
907	Roper Technologies Inc	HSBC	24,571	(15,110)	Rubicon Technology Inc	Morgan Stanley	4,684
3,420	Roper Technologies Inc	Morgan Stanley	62,894	4,628	Rubius Therapeutics Inc	Bank of America Merrill Lynch	2,129
(4,580)	Roper Technologies Inc	Morgan Stanley	(84,226)	12,796	Rubius Therapeutics Inc	Goldman Sachs	5,886
(5,684)	Rosehill Resources Inc	Goldman Sachs	64	12,330	Rubius Therapeutics Inc	HSBC	(1,973)
(24,651)	Rosehill Resources Inc	HSBC	574	10,098	Rubius Therapeutics Inc	Morgan Stanley	(3,130)
(1,445)	Rosetta Stone Inc	Bank of America Merrill Lynch	(1,257)	(8,182)	Rush Enterprises Inc 'A'	Bank of America Merrill Lynch	(44,019)
(7,769)	Rosetta Stone Inc	Goldman Sachs	(6,759)	(11,092)	Rush Enterprises Inc 'A'	Barclays Bank	(29,948)
(12,290)	Rosetta Stone Inc	HSBC	5,770	(27,951)	Rush Enterprises Inc 'A'	Goldman Sachs	(150,376)
(13,876)	Rosetta Stone Inc	Morgan Stanley	416	(14,280)	Rush Enterprises Inc 'A'	HSBC	(39,413)
4,151	Ross Stores Inc	Bank of America Merrill Lynch	41,593	(16,909)	Rush Enterprises Inc 'A'	Morgan Stanley	(45,654)
5,435	Ross Stores Inc	Barclays Bank	21,957	632	Rush Enterprises Inc 'B'	Bank of America Merrill Lynch	3,217
3,879	Ross Stores Inc	Goldman Sachs	48,915	6,029	Rush Enterprises Inc 'B'	Barclays Bank	15,615
10,598	Ross Stores Inc	HSBC	61,391	4,205	Rush Enterprises Inc 'B'	Goldman Sachs	21,403
15,059	Ross Stores Inc	Morgan Stanley	60,838	1,948	Rush Enterprises Inc 'B'	HSBC	3,604
(3,280)	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(7,013)	1,206	Rush Enterprises Inc 'B'	Morgan Stanley	3,124
(6,096)	Royal Caribbean Cruises Ltd	Goldman Sachs	(41,109)	16,806	Ruth's Hospitality Group Inc	Bank of America Merrill Lynch	9,579
(9,687)	Royal Caribbean Cruises Ltd	HSBC	(114,368)	6,912	Ruth's Hospitality Group Inc	Goldman Sachs	3,940
(4,481)	Royal Caribbean Cruises Ltd	Morgan Stanley	(34,549)	6,926	Ruth's Hospitality Group Inc	HSBC	(6,649)

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

保有高	銘柄	取引相手	未実現評価益／(損) (米ドル)
(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)	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	28,162	Select Medical Holdings Corp	Goldman Sachs	48,789
18,750	Seadrill Ltd	Barclays Bank	(600)	31,526	Select Medical Holdings Corp	HSBC	19,220
99,587	Seadrill Ltd	HSBC	(6,941)	64,430	Select Medical Holdings Corp	Morgan Stanley	20,618
(10,649)	Seagate Technology Plc	Barclays Bank	(9,797)	27,921	Selecta Biosciences Inc	Bank of America Merrill Lynch	15,077
(10,020)	Seagate Technology Plc	Goldman Sachs	(41,183)	27,934	Selecta Biosciences Inc	Goldman Sachs	15,084
(15,259)	Seagate Technology Plc	HSBC	(12,512)	13,429	Selecta Biosciences Inc	Morgan Stanley	(1,880)
(40,832)	Seagate Technology Plc	Morgan Stanley	(37,565)	4,784	Selective Insurance Group Inc	Bank of America Merrill Lynch	26,456
(8,241)	Sealed Air Corp	Barclays Bank	(13,845)	(3,383)	Selective Insurance Group Inc	Bank of America Merrill Lynch	(18,708)
2,432	Sealed Air Corp	Barclays Bank	4,086	4,520	Selective Insurance Group Inc	Barclays Bank	(1,537)
(13,683)	Sealed Air Corp	Goldman Sachs	(37,218)	(10,652)	Selective Insurance Group Inc	Barclays Bank	4,764
(5,308)	Sealed Air Corp	HSBC	(9,767)	(9,519)	Selective Insurance Group Inc	Goldman Sachs	(52,640)
6,927	Sealed Air Corp	HSBC	13,130	10,714	Selective Insurance Group Inc	Goldman Sachs	59,248
(2,831)	Sealed Air Corp	Morgan Stanley	(4,756)	4,866	Selective Insurance Group Inc	HSBC	18,977
3,355	Sealed Air Corp	Morgan Stanley	5,636	(13,135)	Selective Insurance Group Inc	HSBC	(51,227)
4,915	SeaSpine Holdings Corp	Bank of America Merrill Lynch	1,573	3,900	Selective Insurance Group Inc	Morgan Stanley	(1,326)
12,604	SeaSpine Holdings Corp	Barclays Bank	126	(12,658)	Selective Insurance Group Inc	Morgan Stanley	4,304
26,580	SeaSpine Holdings Corp	Goldman Sachs	8,506	(9,421)	Sempra Energy	Goldman Sachs	(65,759)
15,306	SeaSpine Holdings Corp	HSBC	5,510	(13,256)	Sempra Energy	HSBC	(25,849)
19,708	SeaSpine Holdings Corp	Morgan Stanley	197	(7,333)	Sempra Energy	Morgan Stanley	(17,379)
1,948	Seattle Genetics Inc	Bank of America Merrill Lynch	4,696	(5,198)	Semtech Corp	Bank of America Merrill Lynch	(53,695)
861	Seattle Genetics Inc	Barclays Bank	(916)	10,736	Semtech Corp	Bank of America Merrill Lynch	110,903
7,222	Seattle Genetics Inc	Goldman Sachs	(39,076)	(5,816)	Semtech Corp	Barclays Bank	(25,104)
1,016	Seattle Genetics Inc	HSBC	(3,627)	11,376	Semtech Corp	Barclays Bank	63,706
1,132	Seattle Genetics Inc	Morgan Stanley	(1,891)	(8,408)	Semtech Corp	Goldman Sachs	(86,855)
(14,197)	SeaWorld Entertainment Inc	Bank of America Merrill Lynch	(63,319)	11,433	Semtech Corp	Goldman Sachs	118,103
(14,218)	SeaWorld Entertainment Inc	Barclays Bank	(9,953)	(15,198)	Semtech Corp	HSBC	(102,435)
(14,931)	SeaWorld Entertainment Inc	Goldman Sachs	(66,592)	22,665	Semtech Corp	HSBC	152,762
373	SeaWorld Entertainment Inc	HSBC	1,216	(16,574)	Semtech Corp	Morgan Stanley	(92,815)
(14,903)	SeaWorld Entertainment Inc	HSBC	(48,584)	7,098	Semtech Corp	Morgan Stanley	39,749
(3,886)	SeaWorld Entertainment Inc	Morgan Stanley	(2,720)	903	Seneca Foods Corp 'A'	Bank of America Merrill Lynch	3,522
(1,927)	SecureWorks Corp 'A'	Bank of America Merrill Lynch	(2,505)	260	Seneca Foods Corp 'A'	Barclays Bank	234
(5,216)	SecureWorks Corp 'A'	HSBC	(3,286)	3,742	Seneca Foods Corp 'A'	Goldman Sachs	14,594
(37,301)	SecureWorks Corp 'A'	Morgan Stanley	(9,698)	13,926	Seneca Foods Corp 'A'	Morgan Stanley	12,533
14,775	SEI Investments Co	Bank of America Merrill Lynch	37,490	(2,712)	Sensata Technologies Holding Plc	Bank of America Merrill Lynch	(7,133)
13,181	SEI Investments Co	Barclays Bank	26,625	(5,349)	Sensata Technologies Holding Plc	Barclays Bank	(5,135)
24,888	SEI Investments Co	Goldman Sachs	63,137	(14,096)	Sensata Technologies Holding Plc	Goldman Sachs	(37,072)
23,241	SEI Investments Co	HSBC	34,164	(27,747)	Sensata Technologies Holding Plc	HSBC	22,198
20,502	SEI Investments Co	Morgan Stanley	41,414	(28,393)	Sensata Technologies Holding Plc	Morgan Stanley	(27,257)
51,300	Select Bancorp Inc	Bank of America Merrill Lynch	39,501	(24,632)	Sensient Technologies Corp	Bank of America Merrill Lynch	(111,652)
57,271	Select Bancorp Inc	Barclays Bank	12,027	15,226	Sensient Technologies Corp	Bank of America Merrill Lynch	71,867
13,403	Select Bancorp Inc	Goldman Sachs	10,320	(5,458)	Sensient Technologies Corp	Barclays Bank	(13,372)
25,639	Select Bancorp Inc	HSBC	8,204	(6,038)	Sensient Technologies Corp	Goldman Sachs	(23,915)
65,151	Select Bancorp Inc	Morgan Stanley	13,682	15,604	Sensient Technologies Corp	HSBC	13,575
(6,060)	Select Energy Services Inc 'A'	Bank of America Merrill Lynch	(6,787)	(15,937)	Sensient Technologies Corp	HSBC	(13,865)
(14,286)	Select Energy Services Inc 'A'	Barclays Bank	(4,572)	(33,562)	Sensient Technologies Corp	Morgan Stanley	(82,227)
(89,761)	Select Energy Services Inc 'A'	Goldman Sachs	(100,532)	43,282	Seres Therapeutics Inc	Goldman Sachs	38,088
(28,160)	Select Energy Services Inc 'A'	HSBC	(1,408)	59,994	Seres Therapeutics Inc	Morgan Stanley	(3,000)
(54,852)	Select Energy Services Inc 'A'	Morgan Stanley	(17,553)	(41,924)	Seritage Growth Properties (REIT)	Barclays Bank	(11,319)
4,758	Select Interior Concepts Inc 'A'	Bank of America Merrill Lynch	3,949	(2,315)	Seritage Growth Properties (REIT)	Goldman Sachs	(2,685)
5,948	Select Interior Concepts Inc 'A'	Goldman Sachs	4,937	10,597	Service Corp International	Bank of America Merrill Lynch	33,487
11,771	Select Interior Concepts Inc 'A'	HSBC	353	2,823	Service Corp International	Barclays Bank	1,129
11,788	Select Interior Concepts Inc 'A'	Morgan Stanley	6,130	16,005	Service Corp International	Goldman Sachs	50,576
55,388	Select Medical Holdings Corp	Bank of America Merrill Lynch	99,698	15,524	Service Corp International	HSBC	3,260
23,484	Select Medical Holdings Corp	Barclays Bank	7,515	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)	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)	(1,948)	ShotSpotter Inc	Morgan Stanley	(955)
(51,345)	Service Properties Trust (REIT)	HSBC	(4,621)	3,667	Shutterstock Inc	Bank of America Merrill Lynch	(843)
(23,604)	Service Properties Trust (REIT)	Morgan Stanley	(6,373)	7,474	Shutterstock Inc	Barclays Bank	3,737
4,292	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	20,473	15,822	Shutterstock Inc	HSBC	(13,132)
24,264	ServiceMaster Global Holdings Inc	Barclays Bank	61,873	15,141	Shutterstock Inc	Morgan Stanley	7,571
11,511	ServiceMaster Global Holdings Inc	Goldman Sachs	54,907	14,987	SI-BONE Inc	Bank of America Merrill Lynch	23,829
19,546	ServiceMaster Global Holdings Inc	Morgan Stanley	49,843	5,485	SI-BONE Inc	Barclays Bank	219
2,485	ServiceNow Inc	Bank of America Merrill Lynch	34,365	11,976	SI-BONE Inc	Goldman Sachs	19,042
3,579	ServiceNow Inc	Goldman Sachs	50,929	5,715	SI-BONE Inc	HSBC	(1,600)
9,700	ServisFirst Bancshares Inc	Barclays Bank	22,019	11,280	SI-BONE Inc	Morgan Stanley	451
32,154	ServisFirst Bancshares Inc	Goldman Sachs	135,690	(7,216)	Siebert Financial Corp	Barclays Bank	5,628
11,816	ServisFirst Bancshares Inc	HSBC	12,052	(1,050)	Siebert Financial Corp	HSBC	788
27,899	ServisFirst Bancshares Inc	Morgan Stanley	63,331	(659)	Siebert Financial Corp	Morgan Stanley	514
14,951	SFL Corp Ltd	Barclays Bank	5,681	777	Sienna Biopharmaceuticals Inc	Goldman Sachs	(2)
67,695	SFL Corp Ltd	Goldman Sachs	25,724	(30,495)	Sientra Inc	Barclays Bank	(4,422)
4,308	SFL Corp Ltd	HSBC	(3,016)	(42,808)	Sientra Inc	Goldman Sachs	(46,661)
24,043	SFL Corp Ltd	Morgan Stanley	9,136	(13,148)	Sientra Inc	HSBC	(19,328)
(10,503)	Shake Shack Inc 'A'	Goldman Sachs	(67,114)	(10,969)	Sientra Inc	Morgan Stanley	(1,591)
(14,629)	Shake Shack Inc 'A'	HSBC	(3,218)	50,766	Sierra Bancorp	Bank of America Merrill Lynch	105,593
(20,574)	Shake Shack Inc 'A'	Morgan Stanley	(57,196)	4,883	Sierra Bancorp	Barclays Bank	879
(5,830)	SharpSpring Inc	Barclays Bank	(875)	22,298	Sierra Bancorp	Goldman Sachs	46,380
(2,874)	SharpSpring Inc	HSBC	(7,702)	4,564	Sierra Bancorp	HSBC	(867)
(12,393)	SharpSpring Inc	Morgan Stanley	(1,859)	70,113	Sierra Bancorp	Morgan Stanley	12,620
(558)	Shenandoah Telecommunications Co	Bank of America Merrill Lynch	412	(11,462)	SIGA Technologies Inc	Barclays Bank	115
(7,872)	Shenandoah Telecommunications Co	HSBC	(27,080)	(64,442)	SIGA Technologies Inc	Goldman Sachs	(25,132)
(10,290)	Shenandoah Telecommunications Co	Morgan Stanley	(1,029)	(26,087)	SIGA Technologies Inc	HSBC	(2,348)
1,289	Sherwin-Williams Co	Bank of America Merrill Lynch	27,069	(74,641)	SIGA Technologies Inc	Morgan Stanley	746
1,205	Sherwin-Williams Co	Barclays Bank	14,557	(1,099)	Signature Bank	Bank of America Merrill Lynch	(11,184)
2,630	Sherwin-Williams Co	Goldman Sachs	54,209	653	Signature Bank	Bank of America Merrill Lynch	9,449
3,168	Sherwin-Williams Co	HSBC	125,770	(1,805)	Signature Bank	Barclays Bank	(15,415)
2,421	Sherwin-Williams Co	Morgan Stanley	29,246	6,862	Signature Bank	Barclays Bank	58,601
(42,591)	Shiloh Industries Inc	Bank of America Merrill Lynch	(17,028)	(3,359)	Signature Bank	Goldman Sachs	(37,097)
(350)	Shiloh Industries Inc	Goldman Sachs	(140)	(3,720)	Signature Bank	HSBC	(5,766)
2,922	Shockwave Medical Inc	Bank of America Merrill Lynch	3,945	5,316	Signature Bank	HSBC	19,904
9,438	Shockwave Medical Inc	Barclays Bank	(7,456)	(1,138)	Signature Bank	Morgan Stanley	(9,719)
8,218	Shockwave Medical Inc	Goldman Sachs	11,094	(13,113)	Signet Jewelers Ltd	Barclays Bank	(5,639)
5,160	Shockwave Medical Inc	Morgan Stanley	(4,076)	(19,630)	Signet Jewelers Ltd	Goldman Sachs	(32,193)
3,752	Shoe Carnival Inc	Bank of America Merrill Lynch	18,010	(19,247)	Signet Jewelers Ltd	HSBC	8,084
20,704	Shoe Carnival Inc	Goldman Sachs	99,379	(13,198)	Signet Jewelers Ltd	Morgan Stanley	(5,675)
974	Shoe Carnival Inc	HSBC	(37)	(14,441)	Silgan Holdings Inc	Bank of America Merrill Lynch	(3,900)
6,983	Shoe Carnival Inc	Morgan Stanley	2,123	(30,669)	Silgan Holdings Inc	Barclays Bank	(22,082)
181	Shopify Inc 'A'	Bank of America Merrill Lynch	(11,695)	(38,532)	Silgan Holdings Inc	Goldman Sachs	(10,403)
585	Shopify Inc 'A'	Barclays Bank	(29,558)	(23,587)	Silgan Holdings Inc	HSBC	14,066
86	Shopify Inc 'A'	Goldman Sachs	1,661	(31,718)	Silgan Holdings Inc	Morgan Stanley	(22,837)
289	Shopify Inc 'A'	Morgan Stanley	(19,132)	3,142	Silicon Laboratories Inc	Bank of America Merrill Lynch	2,105
16,040	Shore Bancshares Inc	Bank of America Merrill Lynch	24,381	12,843	Silicon Laboratories Inc	Barclays Bank	(39,685)
8,897	Shore Bancshares Inc	Barclays Bank	12,245	(14,599)	Silicon Laboratories Inc	Barclays Bank	45,111
19,918	Shore Bancshares Inc	Goldman Sachs	30,275	7,242	Silicon Laboratories Inc	Goldman Sachs	1,339
5,078	Shore Bancshares Inc	HSBC	3,809	10,244	Silicon Laboratories Inc	HSBC	(92,606)
13,302	Shore Bancshares Inc	Morgan Stanley	23,811	(9,036)	Silicon Laboratories Inc	HSBC	81,685
(1,752)	ShotSpotter Inc	Bank of America Merrill Lynch	1,927	8,304	Silicon Laboratories Inc	Morgan Stanley	(24,294)
(9,934)	ShotSpotter Inc	Barclays Bank	(4,868)	(1,353)	Silicon Laboratories Inc	Morgan Stanley	4,181
(5,174)	ShotSpotter Inc	Goldman Sachs	4,040	591	Silk Road Medical Inc	Bank of America Merrill Lynch	(390)
(7,927)	ShotSpotter Inc	HSBC	6,367	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)	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)	10,950	SiteOne Landscape Supply Inc	Barclays Bank	93,841
4,887	Silk Road Medical Inc	HSBC	(733)	2,301	SiteOne Landscape Supply Inc	Goldman Sachs	38,703
9,759	Silk Road Medical Inc	Morgan Stanley	(5,758)	17,437	SiteOne Landscape Supply Inc	HSBC	265,308
(26,550)	SilverBow Resources Inc	Bank of America Merrill Lynch	531	9,822	SiteOne Landscape Supply Inc	Morgan Stanley	84,174
(5,417)	SilverBow Resources Inc	Goldman Sachs	108	1,717	SiTime Corp	Bank of America Merrill Lynch	9,735
(2,184)	SilverBow Resources Inc	HSBC	1,026	1,824	SiTime Corp	Barclays Bank	(4,834)
(5,049)	SilverBow Resources Inc	Morgan Stanley	303	2,757	SiTime Corp	Goldman Sachs	15,632
10,922	Silvercrest Asset Management Group Inc 'A'	Bank of America Merrill Lynch	22,499	1,929	SiTime Corp	HSBC	9,414
11,133	Silvercrest Asset Management Group Inc 'A'	Goldman Sachs	22,934	6,765	SiTime Corp	Morgan Stanley	(17,927)
9,710	Silvercrest Asset Management Group Inc 'A'	HSBC	8,836	(14,402)	SITO Mobile Ltd	Bank of America Merrill Lynch	(295)
16,724	Silvercrest Asset Management Group Inc 'A'	Morgan Stanley	21,239	(66,470)	SITO Mobile Ltd	Goldman Sachs	(1,363)
9,790	Silvergate Capital Corp 'A'	Barclays Bank	(6,755)	(22,272)	Six Flags Entertainment Corp	Bank of America Merrill Lynch	(25,016)
12,291	Silvergate Capital Corp 'A'	Goldman Sachs	1,475	11,260	Six Flags Entertainment Corp	Bank of America Merrill Lynch	50,895
3,157	Silvergate Capital Corp 'A'	Morgan Stanley	(2,178)	(5,292)	Six Flags Entertainment Corp	Barclays Bank	(476)
(18,099)	Simmons First National Corp 'A'	Bank of America Merrill Lynch	(40,903)	(460)	Six Flags Entertainment Corp	Goldman Sachs	(2,079)
(16,223)	Simmons First National Corp 'A'	Barclays Bank	(18,170)	(698)	Six Flags Entertainment Corp	HSBC	(1,703)
(88,178)	Simmons First National Corp 'A'	Goldman Sachs	(199,282)	(1,408)	Six Flags Entertainment Corp	Morgan Stanley	(127)
(32,260)	Simmons First National Corp 'A'	HSBC	1,146	5,246	SJW Group	Bank of America Merrill Lynch	36,991
(46,325)	Simmons First National Corp 'A'	Morgan Stanley	(51,884)	12,535	SJW Group	Barclays Bank	13,287
13,782	Simon Property Group Inc (REIT)	Morgan Stanley	34,317	7,200	SJW Group	Goldman Sachs	53,352
(3,649)	Simon Property Group Inc (REIT)	Morgan Stanley	(9,086)	17,643	SJW Group	HSBC	41,905
6,614	Simply Good Foods Co	Barclays Bank	2,249	8,198	SJW Group	Morgan Stanley	8,690
20,585	Simply Good Foods Co	Goldman Sachs	4,379	8,860	Skechers USA Inc 'A'	Bank of America Merrill Lynch	55,552
(23,155)	Simply Good Foods Co	HSBC	77,569	(6,978)	Skechers USA Inc 'A'	Bank of America Merrill Lynch	(26,819)
(17,769)	Simply Good Foods Co	Morgan Stanley	(6,041)	6,910	Skechers USA Inc 'A'	Barclays Bank	13,198
(6,834)	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	(70,664)	(2,845)	Skechers USA Inc 'A'	Barclays Bank	3,396
(10,347)	Simpson Manufacturing Co Inc	Barclays Bank	(41,801)	12,084	Skechers USA Inc 'A'	Goldman Sachs	75,767
(11,749)	Simpson Manufacturing Co Inc	Goldman Sachs	(121,485)	(10,712)	Skechers USA Inc 'A'	Goldman Sachs	(53,910)
(49,090)	Simpson Manufacturing Co Inc	HSBC	(227,991)	3,873	Skechers USA Inc 'A'	HSBC	12,316
(24,350)	Simpson Manufacturing Co Inc	Morgan Stanley	(98,374)	18,813	Skechers USA Inc 'A'	Morgan Stanley	35,933
(8,063)	Simulations Plus Inc	Bank of America Merrill Lynch	(78,856)	(13,497)	Skechers USA Inc 'A'	Morgan Stanley	(23,115)
(17,017)	Simulations Plus Inc	Goldman Sachs	(166,426)	(3,942)	Skyline Champion Corp	Bank of America Merrill Lynch	(16,872)
(4,314)	Simulations Plus Inc	HSBC	(37,446)	(5,833)	Skyline Champion Corp	Goldman Sachs	(24,965)
(13,197)	Simulations Plus Inc	Morgan Stanley	(127,747)	(39,198)	Skyline Champion Corp	HSBC	(111,322)
(2,683)	SINA Corp	Barclays Bank	(1,140)	(45,414)	Skyline Champion Corp	Morgan Stanley	(8,629)
(1,467)	SINA Corp	Goldman Sachs	4,518	41,402	SkyWest Inc	HSBC	79,078
(9,334)	SINA Corp	HSBC	30,802	8,735	Skyworks Solutions Inc	Bank of America Merrill Lynch	73,547
(985)	SINA Corp	Morgan Stanley	(419)	2,940	Skyworks Solutions Inc	Barclays Bank	(1,735)
30,646	Sinclair Broadcast Group Inc 'A'	Bank of America Merrill Lynch	70,961	14,546	Skyworks Solutions Inc	Goldman Sachs	148,515
22,106	Sinclair Broadcast Group Inc 'A'	Barclays Bank	3,537	8,856	Skyworks Solutions Inc	Morgan Stanley	(5,225)
3,188	Sinclair Broadcast Group Inc 'A'	Goldman Sachs	8,209	(2,073)	SL Green Realty Corp (REIT)	Bank of America Merrill Lynch	(8,634)
2,977	Sinclair Broadcast Group Inc 'A'	HSBC	2,640	(22,639)	SL Green Realty Corp (REIT)	Barclays Bank	(128,590)
5,469	Sinclair Broadcast Group Inc 'A'	Morgan Stanley	875	(6,027)	SL Green Realty Corp (REIT)	Goldman Sachs	(27,363)
294,102	Sirius XM Holdings Inc	Bank of America Merrill Lynch	102,936	(4,879)	SL Green Realty Corp (REIT)	HSBC	6,444
86,011	Sirius XM Holdings Inc	Barclays Bank	31,125	(16,199)	SL Green Realty Corp (REIT)	Morgan Stanley	(92,011)
184,666	Sirius XM Holdings Inc	Goldman Sachs	66,068	4,257	Slack Technologies Inc 'A'	Bank of America Merrill Lynch	10,302
51,204	Sirius XM Holdings Inc	HSBC	9,929	29,614	Slack Technologies Inc 'A'	Barclays Bank	60,413
329,880	Sirius XM Holdings Inc	Morgan Stanley	127,004	3,798	Slack Technologies Inc 'A'	Goldman Sachs	9,191
(2,771)	SITE Centers Corp (REIT)	Bank of America Merrill Lynch	(3,062)	982	Slack Technologies Inc 'A'	HSBC	579
(17,416)	SITE Centers Corp (REIT)	Barclays Bank	(2,003)	19,609	Slack Technologies Inc 'A'	Morgan Stanley	40,002
(28,085)	SITE Centers Corp (REIT)	Goldman Sachs	(31,034)	3,292	Sleep Number Corp	Barclays Bank	(3,226)
(36,107)	SITE Centers Corp (REIT)	HSBC	(3,430)	2,755	Sleep Number Corp	Morgan Stanley	(2,700)
(35,080)	SITE Centers Corp (REIT)	Morgan Stanley	(4,034)	(94,493)	SLM Corp	Bank of America Merrill Lynch	(9,450)
1,240	SiteOne Landscape Supply Inc	Bank of America Merrill Lynch	8,455	(38,117)	SLM Corp	Barclays Bank	(8,386)

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

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13,322	Southern First Bancshares Inc	Bank of America Merrill Lynch	78,067	11,088	Spectrum Pharmaceuticals Inc	Bank of America Merrill Lynch	(3,105)
2,749	Southern First Bancshares Inc	Barclays Bank	12,096	55,175	Spectrum Pharmaceuticals Inc	Barclays Bank	(9,932)
20,211	Southern First Bancshares Inc	Goldman Sachs	118,436	128,274	Spectrum Pharmaceuticals Inc	Goldman Sachs	(34,675)
2,750	Southern First Bancshares Inc	HSBC	6,463	62,688	Spectrum Pharmaceuticals Inc	HSBC	12,538
15,519	Southern First Bancshares Inc	Morgan Stanley	68,284	29,824	Spectrum Pharmaceuticals Inc	Morgan Stanley	(5,368)
(21,690)	Southern Missouri Bancorp Inc	Bank of America Merrill Lynch	(97,388)	7,095	Spero Therapeutics Inc	Bank of America Merrill Lynch	639
(18,101)	Southern Missouri Bancorp Inc	Goldman Sachs	(81,273)	1,777	Spero Therapeutics Inc	Barclays Bank	(853)
(12,706)	Southern Missouri Bancorp Inc	Morgan Stanley	(39,770)	16,626	Spero Therapeutics Inc	Goldman Sachs	1,496
15,898	Southern National Bancorp of Virginia Inc	Bank of America Merrill Lynch	25,198	3,168	Spero Therapeutics Inc	HSBC	760
37,776	Southern National Bancorp of Virginia Inc	Barclays Bank	21,343	6,500	Spero Therapeutics Inc	Morgan Stanley	(3,120)
20,253	Southern National Bancorp of Virginia Inc	Goldman Sachs	32,101	(33,684)	Spire Inc	Bank of America Merrill Lynch	(154,610)
46,610	Southern National Bancorp of Virginia Inc	HSBC	5,360	(30,303)	Spire Inc	Barclays Bank	(3,636)
30,693	Southern National Bancorp of Virginia Inc	Morgan Stanley	17,342	(50,303)	Spire Inc	Goldman Sachs	(230,891)
(17,814)	Southside Bancshares Inc	Bank of America Merrill Lynch	(33,490)	(32,375)	Spire Inc	HSBC	56,332
(6,389)	Southside Bancshares Inc	Barclays Bank	(2,696)	(43,009)	Spire Inc	Morgan Stanley	(5,162)
(8,182)	Southside Bancshares Inc	Goldman Sachs	(12,076)	(3,157)	Spirit AeroSystems Holdings Inc 'A'	Goldman Sachs	(11,712)
(8,154)	Southside Bancshares Inc	HSBC	5,740	(2,855)	Spirit AeroSystems Holdings Inc 'A'	HSBC	(4,340)
(44,575)	Southside Bancshares Inc	Morgan Stanley	(42,792)	(10,617)	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	(11,254)
13,509	Southwest Airlines Co	Goldman Sachs	107,397	9,394	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	9,958
(7,627)	Southwest Airlines Co	HSBC	(35,237)	21,184	Spirit Airlines Inc	Barclays Bank	46,816
(41,687)	Southwest Airlines Co	Morgan Stanley	(122,977)	52,032	Spirit Airlines Inc	Goldman Sachs	227,380
(11,368)	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	(68,060)	2,242	Spirit Airlines Inc	HSBC	4,080
(3,874)	Southwest Gas Holdings Inc	Barclays Bank	(5,734)	65,108	Spirit Airlines Inc	Morgan Stanley	143,889
25,829	Southwest Gas Holdings Inc	Goldman Sachs	157,299	(400)	Spirit of Texas Bancshares Inc	Bank of America Merrill Lynch	(792)
(1,417)	Southwest Gas Holdings Inc	Goldman Sachs	(8,630)	(2,442)	Spirit of Texas Bancshares Inc	Barclays Bank	(269)
(1,345)	Southwest Gas Holdings Inc	HSBC	(809)	(13,981)	Spirit of Texas Bancshares Inc	Goldman Sachs	(27,682)
35,988	Southwest Gas Holdings Inc	Morgan Stanley	53,262	(9,870)	Spirit of Texas Bancshares Inc	HSBC	(14,114)
(40,311)	Southwestern Energy Co	Bank of America Merrill Lynch	(7,493)	(26,339)	Spirit of Texas Bancshares Inc	Morgan Stanley	(2,897)
(10,977)	Southwestern Energy Co	Barclays Bank	(1,207)	(7,403)	Spirit Realty Capital Inc (REIT)	Bank of America Merrill Lynch	(18,211)
(172,765)	Southwestern Energy Co	Goldman Sachs	(53,557)	3,860	Spirit Realty Capital Inc (REIT)	Bank of America Merrill Lynch	(6,459)
(8,490)	Southwestern Energy Co	Morgan Stanley	(934)	8,575	Spirit Realty Capital Inc (REIT)	Barclays Bank	(1,201)
2,563	SP Plus Corp	Barclays Bank	3,486	9,533	Spirit Realty Capital Inc (REIT)	Barclays Bank	1,335
15,518	SP Plus Corp	Goldman Sachs	59,279	(36,229)	Spirit Realty Capital Inc (REIT)	Goldman Sachs	(89,123)
24,306	SP Plus Corp	Morgan Stanley	33,056	7,341	Spirit Realty Capital Inc (REIT)	Goldman Sachs	18,059
(36,289)	Spark Energy Inc 'A'	Bank of America Merrill Lynch	(67,498)	(6,753)	Spirit Realty Capital Inc (REIT)	HSBC	8,576
(14,990)	Spark Energy Inc 'A'	Barclays Bank	1,799	10,437	Spirit Realty Capital Inc (REIT)	HSBC	(13,255)
(9,508)	Spark Energy Inc 'A'	Goldman Sachs	(17,685)	(31,638)	Spirit Realty Capital Inc (REIT)	Morgan Stanley	(4,429)
(38,114)	Spark Energy Inc 'A'	HSBC	(51,454)	2,667	Spirit Realty Capital Inc (REIT)	Morgan Stanley	(5,933)
(14,774)	Spark Energy Inc 'A'	Morgan Stanley	1,773	(473)	Splunk Inc	Goldman Sachs	(12,421)
(8,034)	Spartan Motors Inc	Bank of America Merrill Lynch	(7,165)	(3,922)	Splunk Inc	HSBC	(115,380)
(4,094)	Spartan Motors Inc	Barclays Bank	(3,316)	(6,816)	Splunk Inc	Morgan Stanley	12,337
(7,179)	Spartan Motors Inc	Goldman Sachs	(7,251)	5,028	Splunk Inc	Morgan Stanley	(9,101)
(14,420)	Spartan Motors Inc	HSBC	(2,884)	41,770	Spok Holdings Inc	Bank of America Merrill Lynch	(19,214)
(28,803)	Spartan Motors Inc	Morgan Stanley	(23,330)	32,009	Spok Holdings Inc	Barclays Bank	(16,005)
29,638	SpartanNash Co	Barclays Bank	97,805	28,248	Spok Holdings Inc	Goldman Sachs	(12,994)
32,937	SpartanNash Co	HSBC	121,867	11,055	Spok Holdings Inc	HSBC	(16,140)
(2,410)	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	(19,521)	23,835	Spok Holdings Inc	Morgan Stanley	(11,918)
(808)	Spectrum Brands Holdings Inc	Barclays Bank	(2,036)	(23,430)	Sportsman's Warehouse Holdings Inc	Barclays Bank	(24,367)
2,673	Spectrum Brands Holdings Inc	Goldman Sachs	21,651	(28,491)	Sportsman's Warehouse Holdings Inc	Goldman Sachs	(80,060)
(1,054)	Spectrum Brands Holdings Inc	Goldman Sachs	(8,537)	(2,665)	Sportsman's Warehouse Holdings Inc	HSBC	(8,581)
1,166	Spectrum Brands Holdings Inc	HSBC	3,638	(39,266)	Sportsman's Warehouse Holdings Inc	Morgan Stanley	(40,837)
(4,306)	Spectrum Brands Holdings Inc	HSBC	(13,435)	(971)	Spotify Technology SA	Barclays Bank	5,505
3,715	Spectrum Brands Holdings Inc	Morgan Stanley	9,362	(2,128)	Spotify Technology SA	Goldman Sachs	(15,832)
(1,387)	Spectrum Brands Holdings Inc	Morgan Stanley	(3,495)	(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)	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)	(41,345)	STAG Industrial Inc (REIT)	Morgan Stanley	(52,508)
(4,373)	Spotify Technology SA	Morgan Stanley	42,987	(1,892)	Stamps.com Inc	Goldman Sachs	4,047
2,938	Spring Bank Pharmaceuticals	Goldman Sachs	470	4,609	Stamps.com Inc	Morgan Stanley	29,037
(5,084)	SpringWorks Therapeutics Inc	Barclays Bank	11,897	1,447	Standard Motor Products Inc	Bank of America Merrill Lynch	6,367
(5,760)	SpringWorks Therapeutics Inc	Goldman Sachs	(230)	5,110	Standard Motor Products Inc	Barclays Bank	11,191
(4,278)	SpringWorks Therapeutics Inc	HSBC	(23,572)	24,305	Standard Motor Products Inc	Goldman Sachs	106,942
(2,738)	SpringWorks Therapeutics Inc	Morgan Stanley	6,407	4,440	Standard Motor Products Inc	HSBC	5,905
16,029	Sprout Social Inc 'A'	Bank of America Merrill Lynch	9,457	17,451	Standard Motor Products Inc	Morgan Stanley	38,218
7,356	Sprout Social Inc 'A'	Barclays Bank	(20,082)	9,554	Standex International Corp	Bank of America Merrill Lynch	92,674
6,965	Sprout Social Inc 'A'	Morgan Stanley	(19,014)	13,193	Standex International Corp	Barclays Bank	45,648
13,731	Sprouts Farmers Market Inc	Goldman Sachs	(1,510)	9,752	Standex International Corp	Goldman Sachs	94,594
19,059	Sprouts Farmers Market Inc	HSBC	(7,152)	10,489	Standex International Corp	HSBC	69,463
32,143	Sprouts Farmers Market Inc	Morgan Stanley	14,786	10,202	Standex International Corp	Morgan Stanley	35,299
2,827	SPS Commerce Inc	Goldman Sachs	26,800	(14,356)	Stanley Black & Decker Inc	Goldman Sachs	(235,725)
13,375	SPS Commerce Inc	HSBC	105,528	(5,010)	Stanley Black & Decker Inc	HSBC	(37,267)
34,450	SPS Commerce Inc	Morgan Stanley	108,173	(2,768)	Stanley Black & Decker Inc	Morgan Stanley	(7,668)
8,238	SPX Corp	Bank of America Merrill Lynch	50,252	(6,359)	Starbucks Corp	Bank of America Merrill Lynch	(25,881)
9,746	SPX Corp	Barclays Bank	26,607	(61,323)	Starbucks Corp	Barclays Bank	(37,407)
15,803	SPX Corp	Goldman Sachs	96,398	(7,452)	Starbucks Corp	Goldman Sachs	(23,842)
11,747	SPX Corp	HSBC	24,904	(2,404)	Starbucks Corp	HSBC	(75)
26,953	SPX Corp	Morgan Stanley	73,581	(14,190)	Starbucks Corp	Morgan Stanley	(8,656)
(1,944)	SPX FLOW Inc	Barclays Bank	(3,849)	14,771	StarTek Inc	Bank of America Merrill Lynch	15,510
(1,194)	SPX FLOW Inc	Goldman Sachs	(3,168)	6,513	StarTek Inc	Goldman Sachs	6,839
(32,607)	SPX FLOW Inc	HSBC	(56,737)	4,338	StarTek Inc	Morgan Stanley	737
(14,421)	SPX FLOW Inc	Morgan Stanley	(28,554)	(36,572)	Starwood Property Trust Inc (REIT)	Bank of America Merrill Lynch	(69,390)
(185)	Square Inc 'A'	Barclays Bank	44	(6,605)	Starwood Property Trust Inc (REIT)	Barclays Bank	3,123
1,569	Square Inc 'A'	HSBC	8,159	(74,831)	Starwood Property Trust Inc (REIT)	Morgan Stanley	(37,416)
(10,544)	Square Inc 'A'	HSBC	(54,829)	(26,505)	State Auto Financial Corp	Bank of America Merrill Lynch	(31,541)
3,194	Square Inc 'A'	Morgan Stanley	(767)	(6,462)	State Auto Financial Corp	HSBC	9,047
6,842	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	17,994	(6,240)	State Auto Financial Corp	Morgan Stanley	(1,123)
(13,205)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(34,729)	(3,852)	State Street Corp	Bank of America Merrill Lynch	(27,888)
8,489	SS&C Technologies Holdings Inc	Barclays Bank	11,715	(2,059)	State Street Corp	Barclays Bank	2,596
(3,500)	SS&C Technologies Holdings Inc	Barclays Bank	(3,125)	(801)	State Street Corp	Goldman Sachs	(5,799)
(7,748)	SS&C Technologies Holdings Inc	Goldman Sachs	(20,377)	(2,989)	State Street Corp	HSBC	(3,999)
3,903	SS&C Technologies Holdings Inc	HSBC	(4,957)	(17,617)	State Street Corp	Morgan Stanley	(111,516)
(8,729)	SS&C Technologies Holdings Inc	HSBC	11,086	43,398	Steel Dynamics Inc	Bank of America Merrill Lynch	156,233
9,486	SS&C Technologies Holdings Inc	Morgan Stanley	13,091	20,222	Steel Dynamics Inc	Barclays Bank	34,175
(10,109)	SS&C Technologies Holdings Inc	Morgan Stanley	(13,950)	27,658	Steel Dynamics Inc	Goldman Sachs	99,569
(14,081)	St Joe Co	Bank of America Merrill Lynch	(23,656)	50,569	Steel Dynamics Inc	HSBC	40,969
(21,235)	St Joe Co	Barclays Bank	(9,556)	49,316	Steel Dynamics Inc	Morgan Stanley	83,344
(10,929)	St Joe Co	Goldman Sachs	(18,361)	19,250	Steelcase Inc 'A'	Bank of America Merrill Lynch	41,773
(22,751)	St Joe Co	HSBC	(29,315)	47,819	Steelcase Inc 'A'	Barclays Bank	18,171
(23,486)	St Joe Co	Morgan Stanley	(10,569)	48,241	Steelcase Inc 'A'	Goldman Sachs	104,683
(3,079)	STAAR Surgical Co	Bank of America Merrill Lynch	(4,896)	18,353	Steelcase Inc 'A'	HSBC	13,765
(6,941)	STAAR Surgical Co	Barclays Bank	(6,733)	40,715	Steelcase Inc 'A'	Morgan Stanley	15,472
(20,271)	STAAR Surgical Co	Goldman Sachs	(29,099)	(240)	Stepan Co	Barclays Bank	(518)
(9,353)	STAAR Surgical Co	HSBC	(12,842)	1,092	Stepan Co	Barclays Bank	2,359
(18,921)	STAAR Surgical Co	Morgan Stanley	(18,354)	(3,861)	Stepan Co	Goldman Sachs	(23,657)
9,312	STAG Industrial Inc (REIT)	Bank of America Merrill Lynch	32,312	(483)	Stepan Co	HSBC	(1,584)
(12,010)	STAG Industrial Inc (REIT)	Barclays Bank	(15,253)	9,879	Stepan Co	HSBC	32,403
50,099	STAG Industrial Inc (REIT)	Goldman Sachs	173,844	604	Stepan Co	Morgan Stanley	1,305
35,438	STAG Industrial Inc (REIT)	HSBC	29,059	(37,209)	Stereotaxis Inc	Bank of America Merrill Lynch	(22,697)
(83,720)	STAG Industrial Inc (REIT)	HSBC	(68,650)	(21,085)	Stereotaxis Inc	Goldman Sachs	(12,862)
19,124	STAG Industrial Inc (REIT)	Morgan Stanley	24,287	(6,942)	Stereotaxis Inc	HSBC	(972)

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

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

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(4,115)	SYNNEX Corp	HSBC	(65,387)	8,192	Talos Energy Inc	Morgan Stanley	(5,816)
1,801	SYNNEX Corp	HSBC	28,618	1,678	Tandem Diabetes Care Inc	Bank of America Merrill Lynch	(6,494)
(2,198)	SYNNEX Corp	Morgan Stanley	(14,595)	(3,654)	Tandem Diabetes Care Inc	Bank of America Merrill Lynch	14,141
920	SYNNEX Corp	Morgan Stanley	6,109	760	Tandem Diabetes Care Inc	Barclays Bank	(2,592)
3,975	Synopsys Inc	Bank of America Merrill Lynch	75,167	1,960	Tandem Diabetes Care Inc	Goldman Sachs	(7,585)
1,961	Synopsys Inc	Barclays Bank	13,584	(663)	Tandem Diabetes Care Inc	HSBC	2,287
848	Synopsys Inc	Goldman Sachs	7,071	5,785	Tandem Diabetes Care Inc	HSBC	(16,398)
9,767	Synopsys Inc	HSBC	114,512	7,464	Tandem Diabetes Care Inc	Morgan Stanley	(25,452)
4,860	Synopsys Inc	Morgan Stanley	31,736	(1,291)	Tandem Diabetes Care Inc	Morgan Stanley	4,402
47,117	Synovus Financial Corp	Bank of America Merrill Lynch	145,120	(53,952)	Tanger Factory Outlet Centers Inc (REIT)	Barclays Bank	(14,028)
20,987	Synovus Financial Corp	Barclays Bank	36,098	(5,032)	Tanger Factory Outlet Centers Inc (REIT)	Goldman Sachs	(2,768)
32,831	Synovus Financial Corp	Goldman Sachs	101,119	(3,929)	Tapestry Inc	Bank of America Merrill Lynch	(5,933)
32,834	Synovus Financial Corp	HSBC	(20,685)	(20,406)	Tapestry Inc	Barclays Bank	5,510
64,384	Synovus Financial Corp	Morgan Stanley	109,230	(12,496)	Tapestry Inc	Goldman Sachs	(18,869)
(6,559)	Syros Pharmaceuticals Inc	Bank of America Merrill Lynch	66	(42,672)	Tapestry Inc	HSBC	49,927
(18,130)	Syros Pharmaceuticals Inc	Barclays Bank	(181)	(51,580)	Tapestry Inc	Morgan Stanley	13,927
(6,653)	Syros Pharmaceuticals Inc	Goldman Sachs	67	(31,238)	Targa Resources Corp	Bank of America Merrill Lynch	(89,653)
(4,362)	Syros Pharmaceuticals Inc	HSBC	1,221	24,943	Targa Resources Corp	Barclays Bank	(3,492)
(6,104)	Syros Pharmaceuticals Inc	Morgan Stanley	(61)	(11,837)	Targa Resources Corp	HSBC	(48,532)
(2,069)	Sysco Corp	Bank of America Merrill Lynch	(15,745)	(1,111)	Targa Resources Corp	Morgan Stanley	156
(1,390)	Sysco Corp	Barclays Bank	(4,837)	2,158	Target Corp	Barclays Bank	4,899
(11,939)	Sysco Corp	Goldman Sachs	(90,855)	606	Target Corp	Goldman Sachs	(715)
(7,791)	Sysco Corp	HSBC	(15,115)	9,683	Target Corp	Morgan Stanley	21,980
(20,703)	Sysco Corp	Morgan Stanley	(72,046)	36,407	Target Hospitality Corp	HSBC	27,305
8,096	Systemax Inc	Bank of America Merrill Lynch	18,135	85,923	Target Hospitality Corp	Morgan Stanley	59,287
15,649	Systemax Inc	Barclays Bank	16,275	(50,318)	Taylor Morrison Home Corp	Bank of America Merrill Lynch	(225,424)
10,293	Systemax Inc	Goldman Sachs	23,056	(36,401)	Taylor Morrison Home Corp	Barclays Bank	(38,221)
14,639	Systemax Inc	Morgan Stanley	15,225	(74,523)	Taylor Morrison Home Corp	Goldman Sachs	(333,863)
157	T Rowe Price Group Inc	Bank of America Merrill Lynch	1,027	(82,376)	Taylor Morrison Home Corp	HSBC	(285,845)
(4,111)	T Rowe Price Group Inc	Bank of America Merrill Lynch	(26,886)	(83,467)	Taylor Morrison Home Corp	Morgan Stanley	(87,640)
200	T Rowe Price Group Inc	Barclays Bank	992	(22,586)	TCF Financial Corp	Bank of America Merrill Lynch	(125,602)
(1,306)	T Rowe Price Group Inc	Barclays Bank	(6,478)	(19,782)	TCF Financial Corp	Barclays Bank	(55,433)
2,994	T Rowe Price Group Inc	HSBC	14,809	(30,152)	TCF Financial Corp	Goldman Sachs	(173,911)
(262)	T Rowe Price Group Inc	HSBC	(2,263)	(9,561)	TCF Financial Corp	HSBC	(13,003)
5,736	T Rowe Price Group Inc	Morgan Stanley	28,451	(16,740)	TCF Financial Corp	Morgan Stanley	(57,753)
(8,177)	T Rowe Price Group Inc	Morgan Stanley	(40,558)	(4,915)	TCR2 Therapeutics Inc	Bank of America Merrill Lynch	(5,308)
1,802	Tabula Rasa HealthCare Inc	Bank of America Merrill Lynch	(8,884)	(2,566)	TCR2 Therapeutics Inc	Barclays Bank	2,540
3,777	Tabula Rasa HealthCare Inc	Barclays Bank	(20,736)	(5,636)	TCR2 Therapeutics Inc	Goldman Sachs	(6,087)
6,906	Tabula Rasa HealthCare Inc	Goldman Sachs	(34,047)	(3,139)	TCR2 Therapeutics Inc	Morgan Stanley	3,108
6,975	Tactile Systems Technology Inc	Bank of America Merrill Lynch	8,370	3,721	TD Ameritrade Holding Corp	Morgan Stanley	12,577
5,469	Tactile Systems Technology Inc	Barclays Bank	6,891	(2,833)	TE Connectivity Ltd	Barclays Bank	(12,890)
5,496	Tactile Systems Technology Inc	Goldman Sachs	6,595	3,503	TE Connectivity Ltd	Barclays Bank	15,939
5,133	Tactile Systems Technology Inc	HSBC	462	(5,629)	TE Connectivity Ltd	Goldman Sachs	(60,455)
5,219	Tactile Systems Technology Inc	Morgan Stanley	6,576	(8,207)	TE Connectivity Ltd	HSBC	(33,074)
(159,663)	Tailored Brands Inc	Barclays Bank	12,773	2,510	TE Connectivity Ltd	HSBC	28,877
(88,330)	Tailored Brands Inc	Goldman Sachs	(32,682)	(14,099)	TE Connectivity Ltd	Morgan Stanley	(64,150)
(40,436)	Tailored Brands Inc	HSBC	(6,874)	(1,943)	Team Inc	Bank of America Merrill Lynch	(1,768)
(21,247)	Tailored Brands Inc	Morgan Stanley	1,700	(7,119)	Team Inc	Barclays Bank	1,068
2,802	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	6,307	(54,816)	Team Inc	Goldman Sachs	(49,883)
4,182	Take-Two Interactive Software Inc	Morgan Stanley	(23,085)	(14,611)	Team Inc	HSBC	1,023
19,179	Talos Energy Inc	Bank of America Merrill Lynch	23,207	(14,264)	Team Inc	Morgan Stanley	2,140
14,514	Talos Energy Inc	Barclays Bank	(10,305)	29,007	TechnipFMC Plc	Bank of America Merrill Lynch	23,206
15,731	Talos Energy Inc	Goldman Sachs	19,035	50,156	TechnipFMC Plc	Barclays Bank	5,517
3,204	Talos Energy Inc	HSBC	(1,153)	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)	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)	531	Tempur Sealy International Inc	HSBC	4,970
57,534	TechnipFMC Plc	Morgan Stanley	6,329	3,266	Tempur Sealy International Inc	Morgan Stanley	19,792
3,589	TechTarget Inc	Bank of America Merrill Lynch	10,767	19,650	Tenable Holdings Inc	Bank of America Merrill Lynch	32,030
2,696	TechTarget Inc	Barclays Bank	1,698	(9,854)	Tenable Holdings Inc	Barclays Bank	(14,584)
24,812	TechTarget Inc	Goldman Sachs	74,436	7,555	Tenable Holdings Inc	Barclays Bank	11,181
12,557	TechTarget Inc	HSBC	19,966	5,761	Tenable Holdings Inc	Goldman Sachs	9,390
20,963	TechTarget Inc	Morgan Stanley	13,207	(7,069)	Tenable Holdings Inc	Goldman Sachs	(11,522)
29,309	Teekay Corp	Bank of America Merrill Lynch	1,905	(1,318)	Tenable Holdings Inc	HSBC	(3,216)
17,396	Teekay Corp	Goldman Sachs	1,131	18,086	Tenable Holdings Inc	HSBC	44,130
39,189	Teekay Corp	Morgan Stanley	588	(10,262)	Tenable Holdings Inc	Morgan Stanley	(15,188)
(5,763)	Teekay Tankers Ltd 'A'	Goldman Sachs	(6,339)	11,519	Tenable Holdings Inc	Morgan Stanley	17,048
(3,787)	Teekay Tankers Ltd 'A'	HSBC	3,484	(2,017)	Tenet Healthcare Corp	Bank of America Merrill Lynch	(9,016)
(4,488)	Teekay Tankers Ltd 'A'	Morgan Stanley	(3,994)	3,422	Tenet Healthcare Corp	Bank of America Merrill Lynch	15,296
(37,425)	TEGNA Inc	Bank of America Merrill Lynch	(49,775)	(1,300)	Tenet Healthcare Corp	Barclays Bank	1,625
(21,774)	TEGNA Inc	Barclays Bank	(5,444)	(2,835)	Tenet Healthcare Corp	Goldman Sachs	(12,672)
(3,232)	TEGNA Inc	Goldman Sachs	(4,299)	(21,084)	Tenet Healthcare Corp	HSBC	(44,276)
(73,683)	TEGNA Inc	HSBC	(47,158)	9,239	Tenet Healthcare Corp	Morgan Stanley	(11,549)
(15,528)	TEGNA Inc	Morgan Stanley	(3,882)	(12,398)	Tenet Healthcare Corp	Morgan Stanley	15,498
(24,576)	Tejon Ranch Co	Bank of America Merrill Lynch	(20,644)	(807)	Tennant Co	Bank of America Merrill Lynch	(9,434)
(22,100)	Tejon Ranch Co	Barclays Bank	(7,072)	(5,863)	Tennant Co	Barclays Bank	(36,996)
(46,382)	Tejon Ranch Co	Goldman Sachs	(38,961)	(7,968)	Tennant Co	Goldman Sachs	(93,146)
(10,695)	Tejon Ranch Co	HSBC	(1,711)	(5,027)	Tennant Co	HSBC	(36,848)
(69,904)	Tejon Ranch Co	Morgan Stanley	(22,369)	(12,647)	Tennant Co	Morgan Stanley	(79,803)
2,019	Teladoc Health Inc	Bank of America Merrill Lynch	(19,446)	10,054	Tenneco Inc 'A'	Goldman Sachs	20,912
2,687	Teladoc Health Inc	Barclays Bank	(4,353)	33,845	Tenneco Inc 'A'	HSBC	41,629
12,891	Teladoc Health Inc	HSBC	(41,988)	27,728	Tenneco Inc 'A'	Morgan Stanley	29,114
5,891	Teladoc Health Inc	Morgan Stanley	(1,654)	6,977	Teradata Corp	Bank of America Merrill Lynch	10,466
732	Teledyne Technologies Inc	Bank of America Merrill Lynch	35,364	(4,097)	Teradata Corp	Bank of America Merrill Lynch	(6,146)
1,445	Teledyne Technologies Inc	Barclays Bank	38,669	17,603	Teradata Corp	Barclays Bank	12,674
1,161	Teledyne Technologies Inc	Goldman Sachs	58,027	(440)	Teradata Corp	Barclays Bank	(317)
1,647	Teledyne Technologies Inc	HSBC	55,356	15,510	Teradata Corp	Goldman Sachs	23,265
11,444	Teledyne Technologies Inc	Morgan Stanley	306,242	(7,530)	Teradata Corp	Goldman Sachs	(11,295)
(2,804)	Teleflex Inc	Bank of America Merrill Lynch	(66,567)	4,752	Teradata Corp	HSBC	(11,880)
(1,558)	Teleflex Inc	Barclays Bank	5,936	(6,135)	Teradata Corp	HSBC	15,338
(1,614)	Teleflex Inc	Goldman Sachs	(38,316)	5,856	Teradata Corp	Morgan Stanley	4,216
1,111	Teleflex Inc	Goldman Sachs	25,150	(5,758)	Teradata Corp	Morgan Stanley	(4,146)
(1,689)	Teleflex Inc	HSBC	(32,311)	(8,474)	Teradyne Inc	Bank of America Merrill Lynch	(77,283)
1,637	Teleflex Inc	HSBC	31,316	(19,302)	Teradyne Inc	Barclays Bank	(62,925)
(983)	Teleflex Inc	Morgan Stanley	3,745	(27,626)	Teradyne Inc	Goldman Sachs	(251,949)
222	Teleflex Inc	Morgan Stanley	3,374	(10,155)	Teradyne Inc	HSBC	(12,249)
(16,103)	Telefonica Brasil SA ADR	Morgan Stanley	(1,685)	(28,598)	Teradyne Inc	Morgan Stanley	(93,230)
(9,317)	Telenav Inc	Bank of America Merrill Lynch	(5,683)	(27,844)	Terex Corp	Bank of America Merrill Lynch	(46,500)
(10,405)	Telenav Inc	Barclays Bank	(1,145)	(12,935)	Terex Corp	Barclays Bank	(16,816)
(33,657)	Telenav Inc	Goldman Sachs	(20,531)	(37,913)	Terex Corp	Goldman Sachs	(63,315)
(7,519)	Telenav Inc	HSBC	1,429	(21,226)	Terex Corp	HSBC	(20,165)
(9,077)	Telenav Inc	Morgan Stanley	(998)	(20,657)	Terex Corp	Morgan Stanley	(26,854)
30,329	Telephone and Data Systems Inc	Bank of America Merrill Lynch	73,093	(33,292)	TerraForm Power Inc 'A'	Bank of America Merrill Lynch	(13,758)
5,947	Telephone and Data Systems Inc	Barclays Bank	1,963	(88,248)	TerraForm Power Inc 'A'	Barclays Bank	25,363
25,126	Telephone and Data Systems Inc	Goldman Sachs	58,855	(56,586)	TerraForm Power Inc 'A'	Goldman Sachs	(17,879)
34,500	Telephone and Data Systems Inc	HSBC	34,845	(134,123)	TerraForm Power Inc 'A'	HSBC	43,334
56,930	Telephone and Data Systems Inc	Morgan Stanley	18,787	(77,323)	TerraForm Power Inc 'A'	Morgan Stanley	22,424
(125,902)	Tellurian Inc	Barclays Bank	5,036	(18,709)	Terreno Realty Corp (REIT)	Bank of America Merrill Lynch	(99,158)
(65)	Tellurian Inc	HSBC	17	2,669	Terreno Realty Corp (REIT)	Bank of America Merrill Lynch	14,146
11,606	Tempur Sealy International Inc	Goldman Sachs	142,282	(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)	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	29,172	TherapeuticsMD Inc	Barclays Bank	(2,625)
(17,740)	Terreno Realty Corp (REIT)	Goldman Sachs	(94,022)	69,048	TherapeuticsMD Inc	Goldman Sachs	(690)
5,334	Terreno Realty Corp (REIT)	Goldman Sachs	28,270	14,380	TherapeuticsMD Inc	HSBC	(1,582)
(3,871)	Terreno Realty Corp (REIT)	HSBC	2,671	(4,396)	Theravance Biopharma Inc	Bank of America Merrill Lynch	8,880
19,823	Terreno Realty Corp (REIT)	HSBC	(13,678)	2,040	Theravance Biopharma Inc	Bank of America Merrill Lynch	(3,960)
(5,451)	Terreno Realty Corp (REIT)	Morgan Stanley	(17,934)	1,539	Theravance Biopharma Inc	Barclays Bank	(3,063)
87,640	Terreno Realty Corp (REIT)	Morgan Stanley	288,336	1,246	Theravance Biopharma Inc	Goldman Sachs	(2,517)
9,938	Territorial Bancorp Inc	Bank of America Merrill Lynch	29,218	(1,288)	Theravance Biopharma Inc	HSBC	3,465
8,498	Territorial Bancorp Inc	Barclays Bank	12,067	10,443	Theravance Biopharma Inc	HSBC	(20,927)
3,395	Territorial Bancorp Inc	Goldman Sachs	9,981	(5,405)	Theravance Biopharma Inc	Morgan Stanley	10,756
15,019	Territorial Bancorp Inc	HSBC	7,660	13,387	Theravance Biopharma Inc	Morgan Stanley	(26,640)
14,198	Territorial Bancorp Inc	Morgan Stanley	20,161	(1,481)	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	(14,095)
(209)	Tesla Inc	Barclays Bank	2	(1,006)	Thermo Fisher Scientific Inc	Barclays Bank	(5,503)
(1,261)	Tesla Inc	Morgan Stanley	9,306	(5,258)	Thermo Fisher Scientific Inc	Goldman Sachs	(18,309)
5,495	TESSCO Technologies Inc	Bank of America Merrill Lynch	3,462	(7,899)	Thermo Fisher Scientific Inc	HSBC	(100,476)
14,683	TESSCO Technologies Inc	Barclays Bank	5,873	(5,395)	Thermo Fisher Scientific Inc	Morgan Stanley	(29,510)
16,368	TESSCO Technologies Inc	Goldman Sachs	10,312	(11,732)	Thermon Group Holdings Inc	Bank of America Merrill Lynch	(26,866)
6,417	TESSCO Technologies Inc	HSBC	(7,700)	(19,903)	Thermon Group Holdings Inc	Barclays Bank	(5,175)
32,182	TESSCO Technologies Inc	Morgan Stanley	12,873	(10,096)	Thermon Group Holdings Inc	Goldman Sachs	(23,120)
11,906	Tetra Tech Inc	Bank of America Merrill Lynch	85,128	(22,662)	Thermon Group Holdings Inc	HSBC	(11,558)
(3,156)	Tetra Tech Inc	Bank of America Merrill Lynch	2,376	(16,289)	Thermon Group Holdings Inc	Morgan Stanley	(4,235)
4,299	Tetra Tech Inc	Barclays Bank	7,480	(67,885)	Third Point Reinsurance Ltd	Barclays Bank	16,635
(532)	Tetra Tech Inc	Barclays Bank	978	(14,385)	Third Point Reinsurance Ltd	HSBC	6,114
18,433	Tetra Tech Inc	Goldman Sachs	131,796	(21,188)	Third Point Reinsurance Ltd	Morgan Stanley	4,979
9,181	Tetra Tech Inc	HSBC	48,888	760	Thor Industries Inc	Barclays Bank	2,440
9,004	Tetra Tech Inc	Morgan Stanley	15,667	2,804	Thor Industries Inc	Goldman Sachs	38,190
(9,259)	Tetra Tech Inc	Morgan Stanley	(16,111)	2,104	Thor Industries Inc	HSBC	17,190
(105,080)	TETRA Technologies Inc	Goldman Sachs	5,286	6,150	Thor Industries Inc	Morgan Stanley	19,742
5,761	Texas Instruments Inc	Bank of America Merrill Lynch	53,059	(3,102)	Thor Industries Inc	Morgan Stanley	(9,957)
31,372	Texas Instruments Inc	Barclays Bank	119,354	(45,668)	Tidewater Inc	Bank of America Merrill Lynch	(32,881)
15,199	Texas Instruments Inc	Goldman Sachs	135,692	(11,913)	Tidewater Inc	Barclays Bank	3,217
2,316	Texas Instruments Inc	HSBC	5,674	(23,821)	Tidewater Inc	Goldman Sachs	(17,151)
36,418	Texas Instruments Inc	Morgan Stanley	145,017	(5,383)	Tidewater Inc	HSBC	1,669
11,669	Texas Roadhouse Inc	Bank of America Merrill Lynch	73,883	(42,058)	Tidewater Inc	Morgan Stanley	11,356
(12,073)	Texas Roadhouse Inc	Bank of America Merrill Lynch	(78,837)	(88,880)	Tile Shop Holdings Inc	Goldman Sachs	(15,554)
3,630	Texas Roadhouse Inc	Barclays Bank	6,026	(77,762)	Tile Shop Holdings Inc	Morgan Stanley	(6,221)
2,433	Texas Roadhouse Inc	Goldman Sachs	13,738	12,522	Tilly's Inc	Bank of America Merrill Lynch	10,456
26,248	Texas Roadhouse Inc	HSBC	125,446	3,151	Tilly's Inc	Barclays Bank	740
34,061	Texas Roadhouse Inc	Morgan Stanley	53,533	53,158	Tilly's Inc	Goldman Sachs	44,387
(3,685)	Texas Roadhouse Inc	Morgan Stanley	(6,117)	3,399	Tilly's Inc	HSBC	187
(31,652)	Textainer Group Holdings Ltd	Bank of America Merrill Lynch	(24,689)	23,374	Tilly's Inc	Morgan Stanley	5,493
(4,471)	Textainer Group Holdings Ltd	Barclays Bank	(671)	(3,606)	TIM Participacoes SA ADR	HSBC	(3,451)
(22,511)	Textainer Group Holdings Ltd	Goldman Sachs	(17,559)	(14,556)	TIM Participacoes SA ADR	Morgan Stanley	(10,771)
(3,335)	Textainer Group Holdings Ltd	HSBC	2,568	11,679	Timberland Bancorp Inc	Bank of America Merrill Lynch	14,949
(29,781)	Textainer Group Holdings Ltd	Morgan Stanley	(4,467)	3,672	Timberland Bancorp Inc	Barclays Bank	2,827
(53,896)	TFS Financial Corp	Bank of America Merrill Lynch	(63,910)	24,108	Timberland Bancorp Inc	Goldman Sachs	30,858
(5,915)	TFS Financial Corp	Goldman Sachs	(7,157)	52	Timberland Bancorp Inc	HSBC	10
(23,656)	TFS Financial Corp	HSBC	(1,892)	6,620	Timberland Bancorp Inc	Morgan Stanley	5,097
(118,885)	TFS Financial Corp	Morgan Stanley	(115,318)	(18,884)	Timken Co	Bank of America Merrill Lynch	(81,389)
(194)	TG Therapeutics Inc	Goldman Sachs	25	(25,318)	Timken Co	Barclays Bank	(35,445)
(24,638)	TG Therapeutics Inc	HSBC	(8,623)	(36,920)	Timken Co	Goldman Sachs	(156,248)
12,389	TG Therapeutics Inc	Morgan Stanley	(33,079)	(21,228)	Timken Co	HSBC	(64,108)
(14,942)	TG Therapeutics Inc	Morgan Stanley	39,895	(15,162)	Timken Co	Morgan Stanley	(21,226)
35,182	TherapeuticsMD Inc	Bank of America Merrill Lynch	(352)	36,418	TimkenSteel Corp	Barclays Bank	18,937

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13,113	TimkenSteel Corp	Goldman Sachs	9,572	(6,208)	Tootsie Roll Industries Inc	Morgan Stanley	(10,305)
61,471	TimkenSteel Corp	HSBC	29,506	778	TopBuild Corp	Bank of America Merrill Lynch	19,925
42,657	TimkenSteel Corp	Morgan Stanley	22,182	9,228	TopBuild Corp	Barclays Bank	51,031
10,314	Tiptree Inc	Barclays Bank	(103)	5,275	TopBuild Corp	Goldman Sachs	135,093
5,627	Tiptree Inc	Goldman Sachs	56	(6,588)	TopBuild Corp	Goldman Sachs	(168,719)
33,886	Tiptree Inc	HSBC	(2,711)	1,533	TopBuild Corp	HSBC	26,107
7,422	Tiptree Inc	Morgan Stanley	(74)	(1,462)	TopBuild Corp	HSBC	(24,898)
(3,868)	Titan International Inc	Bank of America Merrill Lynch	(387)	6,644	TopBuild Corp	Morgan Stanley	36,742
(2,056)	Titan International Inc	Barclays Bank	(123)	(2,745)	TopBuild Corp	Morgan Stanley	(15,180)
(155,524)	Titan International Inc	Goldman Sachs	(15,552)	(2,792)	Toro Co	Bank of America Merrill Lynch	(20,493)
(36,970)	Titan International Inc	HSBC	(1,109)	17,399	Toro Co	Bank of America Merrill Lynch	127,709
(97,183)	Titan International Inc	Morgan Stanley	(5,831)	(1,946)	Toro Co	Barclays Bank	(5,566)
19,727	Titan Machinery Inc	Bank of America Merrill Lynch	44,386	4,523	Toro Co	Barclays Bank	12,936
8,889	Titan Machinery Inc	Barclays Bank	15,111	(2,873)	Toro Co	Goldman Sachs	(21,088)
16,441	Titan Machinery Inc	Goldman Sachs	36,992	14,904	Toro Co	Goldman Sachs	109,395
3,925	Titan Machinery Inc	Morgan Stanley	6,673	(1,330)	Toro Co	HSBC	(8,193)
(1,219)	Tivity Health Inc	Barclays Bank	(731)	10,548	Toro Co	HSBC	64,976
(27,985)	Tivity Health Inc	Goldman Sachs	(48,414)	(19,285)	Toro Co	Morgan Stanley	(55,155)
(9,847)	TiVo Corp	HSBC	8,271	12,631	Toro Co	Morgan Stanley	36,125
(21,893)	TiVo Corp	Morgan Stanley	14,012	41,433	Towne Bank	Bank of America Merrill Lynch	95,144
(7,217)	TJX Cos Inc	Bank of America Merrill Lynch	(46,766)	40,048	Towne Bank	Barclays Bank	54,866
15,648	TJX Cos Inc	Bank of America Merrill Lynch	92,956	40,423	Towne Bank	Goldman Sachs	100,827
(8,736)	TJX Cos Inc	Barclays Bank	(2,097)	57,330	Towne Bank	HSBC	41,728
8,548	TJX Cos Inc	Barclays Bank	2,052	59,808	Towne Bank	Morgan Stanley	81,937
(8,759)	TJX Cos Inc	Goldman Sachs	(56,758)	37,141	Townsquare Media Inc 'A'	Bank of America Merrill Lynch	1,857
(28,952)	TJX Cos Inc	HSBC	(148,813)	15,389	Townsquare Media Inc 'A'	Barclays Bank	(1,231)
(21,967)	TJX Cos Inc	Morgan Stanley	(5,272)	34,668	Townsquare Media Inc 'A'	Goldman Sachs	1,733
15,446	TJX Cos Inc	Morgan Stanley	3,707	5,910	Townsquare Media Inc 'A'	Morgan Stanley	(473)
(16,850)	T-Mobile US Inc	Bank of America Merrill Lynch	(36,560)	4,937	TPG RE Finance Trust Inc (REIT)	Bank of America Merrill Lynch	5,727
(3,385)	T-Mobile US Inc	Barclays Bank	(12,761)	11,324	TPG RE Finance Trust Inc (REIT)	Goldman Sachs	13,136
(32,107)	T-Mobile US Inc	Goldman Sachs	(84,579)	12,368	TPG RE Finance Trust Inc (REIT)	HSBC	(2,103)
(11,781)	T-Mobile US Inc	HSBC	(12,370)	(4,485)	TPI Composites Inc	Bank of America Merrill Lynch	(12,199)
(21,607)	T-Mobile US Inc	Morgan Stanley	(81,458)	(18,044)	TPI Composites Inc	Barclays Bank	(3,067)
(43,053)	Tocagen Inc	Bank of America Merrill Lynch	(3,875)	(6,709)	TPI Composites Inc	HSBC	(13,083)
(15,094)	Tocagen Inc	Barclays Bank	3,472	(10,507)	TPI Composites Inc	Morgan Stanley	(1,786)
(12,236)	Tocagen Inc	Goldman Sachs	(1,101)	1,049	Tractor Supply Co	Barclays Bank	8,644
(2,948)	Toll Brothers Inc	Bank of America Merrill Lynch	(23,761)	1,947	Tractor Supply Co	Goldman Sachs	16,389
6,209	Toll Brothers Inc	Bank of America Merrill Lynch	50,045	4,141	Tractor Supply Co	HSBC	42,389
(16,913)	Toll Brothers Inc	Barclays Bank	(66,468)	4,696	Tractor Supply Co	Morgan Stanley	38,695
15,542	Toll Brothers Inc	Barclays Bank	61,080	(5,585)	Tractor Supply Co	Morgan Stanley	(2,419)
(24,183)	Toll Brothers Inc	Goldman Sachs	(194,915)	(764)	Trade Desk Inc 'A'	Bank of America Merrill Lynch	(1,462)
17,867	Toll Brothers Inc	Goldman Sachs	144,008	(629)	Trade Desk Inc 'A'	Barclays Bank	2,019
(7,498)	Toll Brothers Inc	HSBC	(41,764)	(2,401)	Trade Desk Inc 'A'	Goldman Sachs	(10,516)
29,077	Toll Brothers Inc	HSBC	161,959	(2,323)	Trade Desk Inc 'A'	HSBC	19,762
(26,879)	Toll Brothers Inc	Morgan Stanley	(105,634)	(5,106)	Trade Desk Inc 'A'	Morgan Stanley	16,390
12,566	Toll Brothers Inc	Morgan Stanley	49,384	(17,793)	Tradeweb Markets Inc 'A'	Bank of America Merrill Lynch	(56,953)
(399)	Tompkins Financial Corp	Bank of America Merrill Lynch	(3,364)	4,143	Tradeweb Markets Inc 'A'	Bank of America Merrill Lynch	12,112
(6,335)	Tompkins Financial Corp	Barclays Bank	(24,390)	(580)	Tradeweb Markets Inc 'A'	Barclays Bank	(1,061)
(1,065)	Tompkins Financial Corp	Goldman Sachs	(7,542)	(4,953)	Tradeweb Markets Inc 'A'	HSBC	(30,560)
(14,568)	Tompkins Financial Corp	HSBC	(3,089)	(902)	Tradeweb Markets Inc 'A'	Morgan Stanley	(1,651)
(9,422)	Tompkins Financial Corp	Morgan Stanley	(36,275)	15,373	Trane Technologies Plc	Bank of America Merrill Lynch	191,240
(14,918)	Tootsie Roll Industries Inc	Bank of America Merrill Lynch	(29,729)	2,143	Trane Technologies Plc	Barclays Bank	13,479
(64,685)	Tootsie Roll Industries Inc	Barclays Bank	(107,377)	(7,899)	Trane Technologies Plc	Barclays Bank	(49,685)
(14,411)	Tootsie Roll Industries Inc	HSBC	12,393	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)	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	(1,607)	Trex Co Inc	HSBC	(9,626)
10,207	Trane Technologies Plc	Morgan Stanley	64,202	6,962	Trex Co Inc	HSBC	13,686
3,570	Transcat Inc	Bank of America Merrill Lynch	(4,070)	(4,092)	Trex Co Inc	Morgan Stanley	27,130
2,067	Transcat Inc	Barclays Bank	(289)	3,838	Trex Co Inc	Morgan Stanley	(25,446)
5,038	Transcat Inc	Goldman Sachs	(5,743)	31,155	TRI Pointe Group Inc	Bank of America Merrill Lynch	101,877
7,624	Transcat Inc	HSBC	(22,948)	42,245	TRI Pointe Group Inc	Barclays Bank	35,908
5,895	Transcat Inc	Morgan Stanley	(825)	65,230	TRI Pointe Group Inc	Goldman Sachs	213,302
(56,735)	TransEnterix Inc	Barclays Bank	(142)	109,449	TRI Pointe Group Inc	HSBC	269,245
(4,363)	Translate Bio Inc	Bank of America Merrill Lynch	(17,670)	16,454	TRI Pointe Group Inc	Morgan Stanley	13,986
(17,668)	Translate Bio Inc	Barclays Bank	5,300	(42,537)	Tribune Publishing Co	Bank of America Merrill Lynch	(13,186)
(6,584)	Translate Bio Inc	Morgan Stanley	1,975	(2,387)	Tribune Publishing Co	Goldman Sachs	(740)
5,477	TransMedics Group Inc	Goldman Sachs	(3,341)	(8,115)	Tribune Publishing Co	Morgan Stanley	1,217
4,535	TransMedics Group Inc	HSBC	(12,471)	2,168	Tricida Inc	Bank of America Merrill Lynch	(1,125)
16,178	TransMedics Group Inc	Morgan Stanley	(35,106)	8,480	Tricida Inc	Barclays Bank	(4,070)
58,045	Transocean Ltd	HSBC	(4,934)	9,958	Tricida Inc	Goldman Sachs	(28,493)
151,552	Transocean Ltd	Morgan Stanley	(18,944)	6,402	Tricida Inc	HSBC	(21,415)
(10,964)	Transportadora de Gas del Sur SA 'B' ADR	Goldman Sachs	(1,206)	10,035	Tricida Inc	Morgan Stanley	(4,817)
(28,481)	Transportadora de Gas del Sur SA 'B' ADR	HSBC	(16,804)	4,214	TriCo Bancshares	Bank of America Merrill Lynch	15,760
(2,095)	Transportadora de Gas del Sur SA 'B' ADR	Morgan Stanley	775	32,635	TriCo Bancshares	Barclays Bank	63,965
27,721	TransUnion	Barclays Bank	135,002	20,816	TriCo Bancshares	Goldman Sachs	77,852
5,362	TransUnion	Goldman Sachs	52,601	28,075	TriCo Bancshares	HSBC	(6,171)
4,747	TransUnion	Morgan Stanley	23,118	37,001	TriCo Bancshares	Morgan Stanley	72,522
(1,111)	Travelers Cos Inc	Bank of America Merrill Lynch	(7,518)	(1,358)	TriMas Corp	Barclays Bank	(1,127)
(4,293)	Travelers Cos Inc	Barclays Bank	(26,874)	(29,220)	TriMas Corp	Goldman Sachs	(91,751)
3,717	Travelers Cos Inc	Barclays Bank	23,268	(33,908)	TriMas Corp	HSBC	(339)
(1,198)	Travelers Cos Inc	Goldman Sachs	(17,349)	(44,165)	TriMas Corp	Morgan Stanley	(36,657)
22,858	Travelers Cos Inc	Goldman Sachs	366,871	(13,708)	Trimble Inc	Bank of America Merrill Lynch	(45,133)
(8,713)	Travelers Cos Inc	HSBC	(78,591)	(7,613)	Trimble Inc	Barclays Bank	685
(17,911)	Travelers Cos Inc	Morgan Stanley	(112,123)	(5,040)	Trimble Inc	Goldman Sachs	(15,523)
4,254	Travelers Cos Inc	Morgan Stanley	26,630	(4,447)	Trimble Inc	HSBC	(15,730)
(23,543)	Travelzoo	Goldman Sachs	(37,198)	(8,958)	Trimble Inc	Morgan Stanley	806
(4,941)	Travelzoo	HSBC	(5,435)	(7,701)	TriNet Group Inc	Bank of America Merrill Lynch	(66,690)
(3,067)	Travelzoo	Morgan Stanley	(1,349)	(3,264)	TriNet Group Inc	Barclays Bank	(13,970)
(23,077)	Trecora Resources	Bank of America Merrill Lynch	(16,154)	(7,321)	TriNet Group Inc	Goldman Sachs	(55,687)
(5,670)	Trecora Resources	HSBC	(3,969)	5,486	TriNet Group Inc	Goldman Sachs	47,509
(5,596)	Trecora Resources	Morgan Stanley	(2,854)	(2,044)	TriNet Group Inc	HSBC	(3,802)
(22,746)	Tredegar Corp	Bank of America Merrill Lynch	(35,029)	19,575	TriNet Group Inc	HSBC	36,410
(18,193)	Tredegar Corp	Barclays Bank	(9,116)	(8,760)	TriNet Group Inc	Morgan Stanley	(37,493)
(15,482)	Tredegar Corp	Goldman Sachs	(23,842)	5,365	TriNet Group Inc	Morgan Stanley	22,962
(11,407)	Tredegar Corp	HSBC	4,163	(14,271)	Trinity Industries Inc	Bank of America Merrill Lynch	(23,119)
(24,094)	Tredegar Corp	Morgan Stanley	(14,456)	(20,002)	Trinity Industries Inc	Barclays Bank	1,401
3,873	TreeHouse Foods Inc	Bank of America Merrill Lynch	(39)	(19,656)	Trinity Industries Inc	Goldman Sachs	(31,843)
(2,321)	TreeHouse Foods Inc	Bank of America Merrill Lynch	23	(7,049)	Trinity Industries Inc	HSBC	(5,710)
4,472	TreeHouse Foods Inc	Barclays Bank	5,143	(17,920)	Trinity Industries Inc	Morgan Stanley	1,254
(2,202)	TreeHouse Foods Inc	Barclays Bank	(2,532)	(50,634)	Trinity Place Holdings Inc	Bank of America Merrill Lynch	(1,889)
(4,092)	TreeHouse Foods Inc	Goldman Sachs	41	(2,631)	Trinity Place Holdings Inc	Barclays Bank	316
5,433	TreeHouse Foods Inc	HSBC	(8,150)	(16,263)	Trinity Place Holdings Inc	Goldman Sachs	(607)
(2,098)	TreeHouse Foods Inc	HSBC	3,147	4,161	Trinseo SA	Barclays Bank	(333)
6,319	TreeHouse Foods Inc	Morgan Stanley	7,267	19,114	Trinseo SA	Goldman Sachs	58,680
(4,626)	TreeHouse Foods Inc	Morgan Stanley	(5,320)	16,116	Trinseo SA	HSBC	1,550
(2,607)	Trex Co Inc	Bank of America Merrill Lynch	(15,981)	14,807	Trinseo SA	Morgan Stanley	(1,185)
2,909	Trex Co Inc	Barclays Bank	(19,287)	(18,034)	TripAdvisor Inc	Bank of America Merrill Lynch	(88,547)
(766)	Trex Co Inc	Goldman Sachs	(4,696)	(13,665)	TripAdvisor Inc	Barclays Bank	(22,547)
10,345	Trex Co Inc	Goldman Sachs	60,507	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)	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	4,114	TTEC Holdings Inc	Bank of America Merrill Lynch	19,459
13,399	TripAdvisor Inc	Morgan Stanley	22,108	9,392	TTEC Holdings Inc	Barclays Bank	23,950
(2,330)	Triple-S Management Corp 'B'	Bank of America Merrill Lynch	(4,707)	8,701	TTEC Holdings Inc	Goldman Sachs	36,159
(4,394)	Triple-S Management Corp 'B'	Barclays Bank	(6,459)	3,651	TTEC Holdings Inc	HSBC	11,147
(8,873)	Triple-S Management Corp 'B'	Goldman Sachs	(17,923)	8,856	TTEC Holdings Inc	Morgan Stanley	22,583
(1,721)	Triple-S Management Corp 'B'	HSBC	(5,335)	(47,484)	TTM Technologies Inc	Bank of America Merrill Lynch	(58,880)
(11,046)	Triple-S Management Corp 'B'	Morgan Stanley	(16,899)	(14,825)	TTM Technologies Inc	Barclays Bank	(2,965)
79,702	TriState Capital Holdings Inc	Bank of America Merrill Lynch	234,324	(13,518)	TTM Technologies Inc	Goldman Sachs	(16,762)
(7,051)	Triton International Ltd	Barclays Bank	(353)	(12,588)	TTM Technologies Inc	HSBC	2,392
(3,995)	Triton International Ltd	Goldman Sachs	(9,069)	(72,146)	TTM Technologies Inc	Morgan Stanley	(14,429)
(57,077)	Triton International Ltd	HSBC	8,995	(9,202)	Tucows Inc 'A'	Barclays Bank	(5,613)
(98,693)	Triton International Ltd	Morgan Stanley	(4,935)	(16,570)	Tucows Inc 'A'	HSBC	(43,911)
(1,348)	Triumph Bancorp Inc	Barclays Bank	(2,211)	(1,134)	Tucows Inc 'A'	Morgan Stanley	(692)
(9,391)	Triumph Bancorp Inc	Goldman Sachs	(31,742)	(50,035)	Tupperware Brands Corp	Bank of America Merrill Lynch	(39,528)
(10,047)	Triumph Bancorp Inc	HSBC	14,166	(62,865)	Tupperware Brands Corp	Barclays Bank	(20,745)
(23,812)	Triumph Bancorp Inc	Morgan Stanley	(39,052)	(23,065)	Tupperware Brands Corp	Goldman Sachs	(18,221)
(9,428)	Triumph Group Inc	Bank of America Merrill Lynch	(30,170)	(42,398)	Tupperware Brands Corp	HSBC	(19,503)
(5,973)	Triumph Group Inc	Barclays Bank	(14,216)	(41,976)	Tupperware Brands Corp	Morgan Stanley	(13,852)
(4,646)	Triumph Group Inc	Goldman Sachs	(14,867)	(17,927)	Turning Point Brands Inc	Barclays Bank	(37,467)
(14,081)	Triumph Group Inc	HSBC	(27,176)	(1,670)	Turning Point Therapeutics Inc	Bank of America Merrill Lynch	(5,762)
(18,142)	Triumph Group Inc	Morgan Stanley	(43,178)	4,292	Turning Point Therapeutics Inc	Barclays Bank	34,839
(4,531)	Tronox Holdings Plc 'A'	Barclays Bank	(2,356)	(4,438)	Turning Point Therapeutics Inc	Barclays Bank	(39,321)
(31,702)	Tronox Holdings Plc 'A'	Goldman Sachs	(32,653)	1,677	Turning Point Therapeutics Inc	Goldman Sachs	5,786
(11,710)	Tronox Holdings Plc 'A'	HSBC	3,513	1,887	Turning Point Therapeutics Inc	HSBC	22,349
(83,200)	Tronox Holdings Plc 'A'	Morgan Stanley	(43,264)	(2,784)	Turning Point Therapeutics Inc	HSBC	(39,756)
18,631	TrueBlue Inc	Bank of America Merrill Lynch	30,182	(4,046)	Turning Point Therapeutics Inc	Morgan Stanley	(35,848)
27,017	TrueBlue Inc	Barclays Bank	15,670	(52,816)	Turtle Beach Corp	Barclays Bank	(10,563)
42,028	TrueBlue Inc	Goldman Sachs	68,085	(4,778)	Turtle Beach Corp	Goldman Sachs	(4,921)
35,075	TrueBlue Inc	HSBC	35,426	(20,801)	Turtle Beach Corp	HSBC	(28,497)
18,652	TrueBlue Inc	Morgan Stanley	10,818	35,226	Tutor Perini Corp	Goldman Sachs	102,155
55,922	TrueCar Inc	Bank of America Merrill Lynch	16,217	(618)	Twilio Inc 'A'	Bank of America Merrill Lynch	(664)
82,745	TrueCar Inc	Goldman Sachs	23,996	1,432	Twilio Inc 'A'	Barclays Bank	(18,988)
53,706	TrueCar Inc	Morgan Stanley	5,908	(2,583)	Twilio Inc 'A'	Barclays Bank	34,251
(4,066)	Truist Financial Corp	Barclays Bank	(15,979)	(319)	Twilio Inc 'A'	Goldman Sachs	(255)
5,942	Truist Financial Corp	Barclays Bank	23,352	(266)	Twilio Inc 'A'	Morgan Stanley	3,527
(19,353)	Truist Financial Corp	Goldman Sachs	(63,019)	(1,211)	Twin Disc Inc	Bank of America Merrill Lynch	412
39,729	Truist Financial Corp	Goldman Sachs	147,081	(7,646)	Twin Disc Inc	Goldman Sachs	2,600
(3,015)	Truist Financial Corp	HSBC	(2,955)	(31,027)	Twin Disc Inc	HSBC	33,199
(12,155)	Truist Financial Corp	Morgan Stanley	(47,769)	(20,557)	Twin Disc Inc	Morgan Stanley	617
6,852	Truist Financial Corp	Morgan Stanley	5,703	(28,365)	Twin River Worldwide Holdings Inc	Barclays Bank	(55,595)
3,087	Trupanion Inc	Bank of America Merrill Lynch	11,962	(29,257)	Twin River Worldwide Holdings Inc	HSBC	(140,726)
4,127	Trupanion Inc	Barclays Bank	2,456	(2,993)	Twist Bioscience Corp	Barclays Bank	11,224
5,830	Trupanion Inc	Goldman Sachs	18,185	(5,714)	Twist Bioscience Corp	Goldman Sachs	24,799
7,627	Trupanion Inc	HSBC	12,559	(1,200)	Twist Bioscience Corp	HSBC	4,116
1,207	Trupanion Inc	Morgan Stanley	718	3,899	Twist Bioscience Corp	Morgan Stanley	(13,569)
(148,238)	TrustCo Bank Corp NY	Barclays Bank	(74,119)	(5,803)	Twist Bioscience Corp	Morgan Stanley	21,761
(131,283)	TrustCo Bank Corp NY	Goldman Sachs	(141,786)	20,228	Twitter Inc	Bank of America Merrill Lynch	33,174
(99,453)	TrustCo Bank Corp NY	HSBC	(53,705)	4,062	Twitter Inc	Barclays Bank	(8,043)
(41,214)	TrustCo Bank Corp NY	Morgan Stanley	(20,607)	5,175	Twitter Inc	HSBC	3,674
8,038	Trustmark Corp	Bank of America Merrill Lynch	18,889	41,289	Twitter Inc	Morgan Stanley	(81,752)
6,542	Trustmark Corp	Barclays Bank	5,692	(42,249)	Two Harbors Investment Corp (REIT)	HSBC	(2,535)
28,874	Trustmark Corp	Goldman Sachs	67,854	(53,078)	Two Harbors Investment Corp (REIT)	Morgan Stanley	8,492
10,521	Trustmark Corp	HSBC	(13,151)	(1,978)	Tyler Technologies Inc	Bank of America Merrill Lynch	(45,989)
35,780	Trustmark Corp	Morgan Stanley	31,129	726	Tyler Technologies Inc	Bank of America Merrill Lynch	16,880

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(3,565)	Tyler Technologies Inc	Barclays Bank	(63,992)	4,049	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	(13,321)
(300)	Tyler Technologies Inc	Goldman Sachs	(6,975)	(1,411)	Ultragenyx Pharmaceutical Inc	Barclays Bank	8,197
(6,832)	Tyler Technologies Inc	HSBC	(326,365)	2,372	Ultragenyx Pharmaceutical Inc	Barclays Bank	(13,781)
1,672	Tyler Technologies Inc	HSBC	79,871	(2,390)	Ultragenyx Pharmaceutical Inc	Goldman Sachs	7,863
(4,733)	Tyler Technologies Inc	Morgan Stanley	(84,957)	1,684	Ultragenyx Pharmaceutical Inc	Goldman Sachs	(5,540)
2,014	Tyler Technologies Inc	Morgan Stanley	36,151	(5,786)	Ultragenyx Pharmaceutical Inc	HSBC	(24,069)
(694)	Tyson Foods Inc 'A'	Barclays Bank	(944)	5,232	Ultragenyx Pharmaceutical Inc	HSBC	21,765
(3,046)	Tyson Foods Inc 'A'	Goldman Sachs	(6,541)	(7,525)	Ultragenyx Pharmaceutical Inc	Morgan Stanley	43,721
(5,383)	Tyson Foods Inc 'A'	HSBC	(862)	2,953	Ultragenyx Pharmaceutical Inc	Morgan Stanley	(17,157)
(22,418)	Tyson Foods Inc 'A'	Morgan Stanley	(30,488)	(11,099)	Ultralife Corp	HSBC	(666)
(8,222)	Uber Technologies Inc	Bank of America Merrill Lynch	(7,083)	(43,354)	Ultralife Corp	Morgan Stanley	9,104
(15,717)	Uber Technologies Inc	Goldman Sachs	(30,746)	(11,946)	Ultrapar Participacoes SA ADR	HSBC	(8,721)
(23,415)	Uber Technologies Inc	Morgan Stanley	(3,512)	(31,646)	UMB Financial Corp	Bank of America Merrill Lynch	(217,345)
(951)	Ubiquiti Inc	Bank of America Merrill Lynch	(7,551)	(14,563)	UMB Financial Corp	Barclays Bank	(56,213)
2,346	Ubiquiti Inc	Bank of America Merrill Lynch	589	(47,234)	UMB Financial Corp	Goldman Sachs	(321,997)
(3,082)	Ubiquiti Inc	Barclays Bank	(8,907)	(15,644)	UMB Financial Corp	HSBC	(65,688)
(620)	Ubiquiti Inc	Goldman Sachs	(4,923)	(25,640)	UMB Financial Corp	Morgan Stanley	(98,971)
(663)	Ubiquiti Inc	HSBC	5,112	(102,505)	UMH Properties Inc (REIT)	Goldman Sachs	(150,682)
(1,466)	Ubiquiti Inc	Morgan Stanley	(4,237)	(19,304)	UMH Properties Inc (REIT)	HSBC	7,529
(27,724)	UBS Group AG Reg	Barclays Bank	(25,506)	(78,501)	UMH Properties Inc (REIT)	Morgan Stanley	(24,335)
(81,204)	UBS Group AG Reg	Goldman Sachs	(120,182)	11,115	Umpqua Holdings Corp	Bank of America Merrill Lynch	18,896
18,519	UDR Inc (REIT)	Bank of America Merrill Lynch	46,573	(8,516)	Umpqua Holdings Corp	Bank of America Merrill Lynch	(14,477)
48,370	UDR Inc (REIT)	Barclays Bank	65,783	10,507	Umpqua Holdings Corp	Barclays Bank	5,359
7,961	UDR Inc (REIT)	Goldman Sachs	22,928	(19,803)	Umpqua Holdings Corp	Barclays Bank	(10,100)
52,985	UDR Inc (REIT)	HSBC	(37,090)	14,679	Umpqua Holdings Corp	Goldman Sachs	24,954
81,032	UDR Inc (REIT)	Morgan Stanley	110,203	(7,125)	Umpqua Holdings Corp	Goldman Sachs	(12,113)
(20,447)	UFP Industries Inc	Bank of America Merrill Lynch	(95,992)	24,374	Umpqua Holdings Corp	HSBC	(2,194)
(13,157)	UFP Industries Inc	Barclays Bank	(14,999)	(13,460)	Umpqua Holdings Corp	HSBC	(3,838)
(19,608)	UFP Industries Inc	Goldman Sachs	(100,981)	20,890	Umpqua Holdings Corp	Morgan Stanley	10,654
(15,862)	UFP Industries Inc	HSBC	(17,131)	(12,656)	Umpqua Holdings Corp	Morgan Stanley	(6,455)
(15,665)	UFP Industries Inc	Morgan Stanley	(17,858)	43,571	Under Armour Inc 'A'	Bank of America Merrill Lynch	37,860
(4,416)	UFP Technologies Inc	Bank of America Merrill Lynch	(13,513)	27,898	Under Armour Inc 'A'	Barclays Bank	12,693
(6,108)	UFP Technologies Inc	Barclays Bank	(3,665)	13,918	Under Armour Inc 'A'	Goldman Sachs	15,101
(6,215)	UFP Technologies Inc	Goldman Sachs	(19,018)	36,262	Under Armour Inc 'A'	HSBC	(18,540)
(1,618)	UFP Technologies Inc	HSBC	971	65,317	Under Armour Inc 'A'	Morgan Stanley	29,719
(3,635)	UFP Technologies Inc	Morgan Stanley	(2,181)	(1,236)	Unifi Inc	Goldman Sachs	(2,633)
48,919	UGI Corp	Bank of America Merrill Lynch	139,419	(78,017)	Unifi Inc	Morgan Stanley	(74,116)
(21,400)	UGI Corp	Barclays Bank	(17,762)	622	UniFirst Corp	Bank of America Merrill Lynch	12,116
16,183	UGI Corp	Barclays Bank	13,432	(1,983)	UniFirst Corp	Bank of America Merrill Lynch	(38,629)
(42,080)	UGI Corp	Goldman Sachs	(119,928)	1,336	UniFirst Corp	Barclays Bank	9,165
11,068	UGI Corp	Goldman Sachs	31,544	(5,306)	UniFirst Corp	Barclays Bank	(36,399)
(10,443)	UGI Corp	HSBC	(3,655)	3,464	UniFirst Corp	Goldman Sachs	67,479
8,751	UGI Corp	HSBC	3,063	(4,639)	UniFirst Corp	Goldman Sachs	(88,933)
(7,251)	UGI Corp	Morgan Stanley	(6,018)	3,436	UniFirst Corp	HSBC	39,926
(1,136)	Ultra Beauty Inc	Bank of America Merrill Lynch	(38,335)	(2,849)	UniFirst Corp	HSBC	(33,105)
(2,240)	Ultra Beauty Inc	Barclays Bank	(34,160)	5,141	UniFirst Corp	Morgan Stanley	35,267
(1,125)	Ultra Beauty Inc	HSBC	(9,718)	(4,389)	UniFirst Corp	Morgan Stanley	(30,109)
(3,403)	Ultra Beauty Inc	Morgan Stanley	(51,896)	(2,465)	Union Bankshares Inc	Bank of America Merrill Lynch	(1,331)
(5,174)	Ultra Clean Holdings Inc	Bank of America Merrill Lynch	(10,322)	(9,337)	Union Pacific Corp	Bank of America Merrill Lynch	(170,307)
(18,305)	Ultra Clean Holdings Inc	Barclays Bank	(6,590)	828	Union Pacific Corp	Bank of America Merrill Lynch	4,731
(21,344)	Ultra Clean Holdings Inc	Goldman Sachs	(42,581)	2,084	Union Pacific Corp	Barclays Bank	9,003
(3,585)	Ultra Clean Holdings Inc	HSBC	(6,668)	(595)	Union Pacific Corp	Goldman Sachs	(10,853)
(9,488)	Ultra Clean Holdings Inc	Morgan Stanley	(3,416)	7,746	Union Pacific Corp	HSBC	86,910
(3,197)	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	10,518	(10,484)	Union Pacific Corp	Morgan Stanley	(45,291)

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11,936	Union Pacific Corp	Morgan Stanley	51,564	21,558	United States Cellular Corp	Goldman Sachs	70,495
(5,673)	Unisys Corp	Bank of America Merrill Lynch	(5,389)	4,012	United States Cellular Corp	HSBC	2,648
(10,811)	Unisys Corp	Goldman Sachs	(10,270)	24,619	United States Cellular Corp	Morgan Stanley	6,155
(41,714)	Unisys Corp	HSBC	12,514	(5,542)	United States Lime & Minerals Inc	Bank of America Merrill Lynch	(40,623)
(14,873)	Unisys Corp	Morgan Stanley	1,487	(791)	United States Lime & Minerals Inc	Morgan Stanley	3,148
(21,341)	Unit Corp	Barclays Bank	3,901	(74,911)	United States Steel Corp	Barclays Bank	(53,187)
(9,462)	Unit Corp	Goldman Sachs	1,756	4,461	United States Steel Corp	Goldman Sachs	4,060
(8,937)	Unit Corp	HSBC	1,939	38,451	United States Steel Corp	HSBC	(17,687)
(13,561)	Unit Corp	Morgan Stanley	2,479	15,478	United States Steel Corp	Morgan Stanley	10,989
25,004	United Airlines Holdings Inc	Bank of America Merrill Lynch	(29,809)	3,154	United Therapeutics Corp	Bank of America Merrill Lynch	(6,024)
(17,349)	United Airlines Holdings Inc	Barclays Bank	(43,373)	(783)	United Therapeutics Corp	Bank of America Merrill Lynch	1,496
(13,027)	United Airlines Holdings Inc	Goldman Sachs	(103,955)	1,523	United Therapeutics Corp	Barclays Bank	(4,752)
(19,932)	United Airlines Holdings Inc	HSBC	(49,431)	(2,987)	United Therapeutics Corp	Barclays Bank	7,724
(6,346)	United Airlines Holdings Inc	Morgan Stanley	(15,865)	1,381	United Therapeutics Corp	Goldman Sachs	(2,638)
(66,116)	United Bankshares Inc	Bank of America Merrill Lynch	(352,457)	3,741	United Therapeutics Corp	HSBC	3,816
(8,245)	United Bankshares Inc	Barclays Bank	(24,735)	(7,598)	United Therapeutics Corp	HSBC	(3,000)
(59,253)	United Bankshares Inc	Goldman Sachs	(322,929)	6,590	United Therapeutics Corp	Morgan Stanley	(20,561)
(39,255)	United Bankshares Inc	HSBC	(104,280)	(267)	United Therapeutics Corp	Morgan Stanley	833
(44,010)	United Bankshares Inc	Morgan Stanley	(132,030)	(1,172)	UnitedHealth Group Inc	Barclays Bank	(16,080)
(5,683)	United Community Banks Inc	Bank of America Merrill Lynch	(19,663)	220	UnitedHealth Group Inc	Barclays Bank	3,018
137,176	United Community Banks Inc	Bank of America Merrill Lynch	474,629	(1,624)	UnitedHealth Group Inc	Goldman Sachs	(20,625)
(11,723)	United Community Banks Inc	Barclays Bank	(16,178)	(3,598)	UnitedHealth Group Inc	HSBC	(59,943)
18,863	United Community Banks Inc	Goldman Sachs	65,266	7,762	UnitedHealth Group Inc	HSBC	129,315
(3,451)	United Community Banks Inc	Goldman Sachs	(11,940)	(1,507)	UnitedHealth Group Inc	Morgan Stanley	(20,676)
(13,084)	United Community Banks Inc	HSBC	(8,243)	4,632	UnitedHealth Group Inc	Morgan Stanley	63,551
(8,029)	United Community Banks Inc	Morgan Stanley	(11,080)	(37,977)	Uniti Group Inc (REIT)	Bank of America Merrill Lynch	(15,191)
7,906	United Fire Group Inc	Bank of America Merrill Lynch	22,968	(47,955)	Uniti Group Inc (REIT)	HSBC	(36,925)
17,242	United Fire Group Inc	Barclays Bank	8,449	(20,186)	Uniti Group Inc (REIT)	Morgan Stanley	9,084
12,809	United Fire Group Inc	Goldman Sachs	41,245	(14,595)	Unitil Corp	Bank of America Merrill Lynch	(50,207)
13,974	United Fire Group Inc	HSBC	23,322	(13,072)	Unitil Corp	Barclays Bank	(23,083)
34,600	United Fire Group Inc	Morgan Stanley	16,954	(13,537)	Unitil Corp	Goldman Sachs	(46,567)
14,095	United Insurance Holdings Corp	Bank of America Merrill Lynch	3,806	(15,636)	Unitil Corp	HSBC	22,681
44,185	United Insurance Holdings Corp	Barclays Bank	(1,767)	(18,880)	Unitil Corp	Morgan Stanley	(35,683)
16,712	United Insurance Holdings Corp	Goldman Sachs	4,512	5,009	Unity Bancorp Inc	Bank of America Merrill Lynch	7,013
39,649	United Insurance Holdings Corp	HSBC	(26,168)	10,788	Unity Bancorp Inc	Goldman Sachs	15,103
32,762	United Insurance Holdings Corp	Morgan Stanley	(1,310)	4,892	Unity Bancorp Inc	Morgan Stanley	3,082
(11,939)	United Natural Foods Inc	HSBC	(78,439)	18,965	UNITY Biotechnology Inc	Bank of America Merrill Lynch	18,206
(4,592)	United Natural Foods Inc	Morgan Stanley	(4,868)	26,263	UNITY Biotechnology Inc	Goldman Sachs	25,212
(616)	United Parcel Service Inc 'B'	Bank of America Merrill Lynch	(4,888)	9,579	UNITY Biotechnology Inc	HSBC	9,866
9,654	United Parcel Service Inc 'B'	Barclays Bank	21,673	14,935	UNITY Biotechnology Inc	Morgan Stanley	10,305
(9,968)	United Parcel Service Inc 'B'	HSBC	(41,218)	(2,250)	Univar Solutions Inc	Bank of America Merrill Lynch	(5,918)
310	United Parcel Service Inc 'B'	HSBC	1,282	30,629	Univar Solutions Inc	Bank of America Merrill Lynch	71,106
(10,072)	United Parcel Service Inc 'B'	Morgan Stanley	(22,612)	(7,256)	Univar Solutions Inc	Barclays Bank	(7,111)
(6,768)	United Rentals Inc	Barclays Bank	(40,202)	13,021	Univar Solutions Inc	Barclays Bank	12,761
3,520	United Rentals Inc	Goldman Sachs	63,114	(14,844)	Univar Solutions Inc	Goldman Sachs	(39,040)
(1,863)	United Rentals Inc	Goldman Sachs	(33,404)	14,036	Univar Solutions Inc	Goldman Sachs	36,915
4,381	United Rentals Inc	HSBC	74,127	(21,315)	Univar Solutions Inc	HSBC	(2,345)
(1,560)	United Rentals Inc	HSBC	(31,462)	1,674	Univar Solutions Inc	HSBC	184
3,108	United Rentals Inc	Morgan Stanley	18,462	(35,256)	Univar Solutions Inc	Morgan Stanley	(34,551)
19,151	United Security Bancshares	Barclays Bank	2,107	10,449	Univar Solutions Inc	Morgan Stanley	10,240
13,505	United Security Bancshares	Goldman Sachs	4,457	(2,281)	Universal Corp	Bank of America Merrill Lynch	(30)
17,869	United Security Bancshares	HSBC	(5,539)	(5,123)	Universal Corp	Barclays Bank	5,225
29,114	United Security Bancshares	Morgan Stanley	3,203	(22,709)	Universal Corp	Goldman Sachs	(19,382)
833	United States Cellular Corp	Bank of America Merrill Lynch	2,724	(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)	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	30,133	Urban Edge Properties (REIT)	Barclays Bank	11,149
(1,824)	Universal Display Corp	Bank of America Merrill Lynch	(11,600)	(81,871)	Urban Edge Properties (REIT)	Goldman Sachs	(112,982)
(1,093)	Universal Display Corp	Barclays Bank	(973)	14,947	Urban Edge Properties (REIT)	HSBC	(3,139)
(4,404)	Universal Display Corp	Goldman Sachs	(26,776)	(72,246)	Urban Edge Properties (REIT)	HSBC	11,854
(3,463)	Universal Display Corp	HSBC	6,268	24,912	Urban Edge Properties (REIT)	Morgan Stanley	9,217
(6,392)	Universal Display Corp	Morgan Stanley	(5,688)	(59,638)	Urban Edge Properties (REIT)	Morgan Stanley	(22,066)
(2,368)	Universal Electronics Inc	Bank of America Merrill Lynch	(11,673)	3,048	Urban One Inc	Goldman Sachs	219
(3,086)	Universal Electronics Inc	Barclays Bank	(6,511)	36,397	Urban One Inc	Morgan Stanley	2,912
(5,855)	Universal Electronics Inc	Goldman Sachs	(33,315)	25,207	Urban Outfitters Inc	Bank of America Merrill Lynch	8,948
(10,974)	Universal Electronics Inc	HSBC	(84,939)	8,346	Urban Outfitters Inc	Barclays Bank	(1,419)
(12,455)	Universal Electronics Inc	Morgan Stanley	(26,280)	(10,596)	Urban Outfitters Inc	Goldman Sachs	(4,356)
(8,509)	Universal Health Realty Income Trust (REIT)	Bank of America Merrill Lynch	(98,704)	(2,924)	Urban Outfitters Inc	HSBC	2,105
(1,289)	Universal Health Realty Income Trust (REIT)	Goldman Sachs	(14,952)	913	UroGen Pharma Ltd	Bank of America Merrill Lynch	(904)
(9,800)	Universal Health Realty Income Trust (REIT)	HSBC	69,188	4,160	UroGen Pharma Ltd	Barclays Bank	(7,238)
(4,714)	Universal Health Realty Income Trust (REIT)	Morgan Stanley	(15,698)	5,925	UroGen Pharma Ltd	Goldman Sachs	(5,866)
(1,823)	Universal Health Services Inc 'B'	Bank of America Merrill Lynch	(21,894)	1,341	UroGen Pharma Ltd	HSBC	40
(911)	Universal Health Services Inc 'B'	Barclays Bank	(428)	12,688	UroGen Pharma Ltd	Morgan Stanley	(22,077)
(2,258)	Universal Health Services Inc 'B'	Goldman Sachs	(19,713)	(10,765)	Urstadt Biddle Properties Inc 'A' (REIT)	Bank of America Merrill Lynch	(11,734)
(2,926)	Universal Health Services Inc 'B'	HSBC	(21,966)	(33,646)	Urstadt Biddle Properties Inc 'A' (REIT)	Barclays Bank	336
(17,762)	Universal Health Services Inc 'B'	Morgan Stanley	(8,348)	(82,457)	Urstadt Biddle Properties Inc 'A' (REIT)	Goldman Sachs	(89,878)
4,392	Universal Insurance Holdings Inc	Goldman Sachs	4,041	(31,714)	Urstadt Biddle Properties Inc 'A' (REIT)	HSBC	35,520
5,942	Universal Insurance Holdings Inc	HSBC	(4,575)	(60,195)	Urstadt Biddle Properties Inc 'A' (REIT)	Morgan Stanley	602
13,527	Universal Insurance Holdings Inc	Morgan Stanley	2,300	(57,386)	US Auto Parts Network Inc	Barclays Bank	(53,369)
40,702	Universal Logistics Holdings Inc	Bank of America Merrill Lynch	125,769	(32,270)	US Auto Parts Network Inc	HSBC	(60,725)
13,041	Universal Logistics Holdings Inc	Barclays Bank	20,866	(4,503)	US Auto Parts Network Inc	Morgan Stanley	(4,188)
1,701	Universal Logistics Holdings Inc	HSBC	2,994	(2,896)	US Bancorp	Bank of America Merrill Lynch	(12,767)
5,985	Universal Logistics Holdings Inc	Morgan Stanley	9,576	22,520	US Bancorp	Bank of America Merrill Lynch	113,501
15,835	Universal Technical Institute Inc	Bank of America Merrill Lynch	15,835	(21,248)	US Bancorp	Barclays Bank	(59,282)
24,217	Universal Technical Institute Inc	Goldman Sachs	24,217	7,763	US Bancorp	Barclays Bank	21,659
11,694	Universal Technical Institute Inc	HSBC	1,520	(4,725)	US Bancorp	Goldman Sachs	(20,439)
17,734	Universal Technical Institute Inc	Morgan Stanley	6,739	(6,828)	US Bancorp	HSBC	(6,623)
105,637	Univest Financial Corp	Bank of America Merrill Lynch	196,485	15,875	US Bancorp	HSBC	15,399
24,799	Univest Financial Corp	Barclays Bank	20,335	(11,155)	US Bancorp	Morgan Stanley	(31,122)
53,268	Univest Financial Corp	Goldman Sachs	99,078	15,447	US Concrete Inc	Bank of America Merrill Lynch	54,682
23,713	Univest Financial Corp	HSBC	2,447	16,473	US Concrete Inc	Barclays Bank	42,336
14,786	Univest Financial Corp	Morgan Stanley	12,125	5,655	US Concrete Inc	Goldman Sachs	20,019
45,502	Unum Group	Bank of America Merrill Lynch	58,301	12,195	US Concrete Inc	HSBC	27,033
56,200	Unum Group	Goldman Sachs	27,758	16,670	US Concrete Inc	Morgan Stanley	42,842
15,370	Unum Group	HSBC	24,494	(19,382)	US Ecology Inc	Bank of America Merrill Lynch	(90,895)
39,573	Unum Group	Morgan Stanley	23,743	(11,484)	US Ecology Inc	Barclays Bank	(13,896)
59,520	Unum Therapeutics Inc	Bank of America Merrill Lynch	4,762	(20,038)	US Ecology Inc	Goldman Sachs	(98,653)
8,228	Unum Therapeutics Inc	Barclays Bank	782	(22,311)	US Ecology Inc	HSBC	(49,084)
41,718	Unum Therapeutics Inc	Goldman Sachs	3,337	(15,043)	US Ecology Inc	Morgan Stanley	(18,202)
8,296	Unum Therapeutics Inc	Morgan Stanley	789	(4,974)	US Foods Holding Corp	Bank of America Merrill Lynch	(8,953)
(852)	Upland Software Inc	Bank of America Merrill Lynch	(4,899)	(16,759)	US Foods Holding Corp	Goldman Sachs	(30,167)
(5,851)	Upland Software Inc	Barclays Bank	(12,931)	(2,212)	US Foods Holding Corp	HSBC	1,482
(17,775)	Upland Software Inc	Goldman Sachs	(101,278)	(19,328)	US Foods Holding Corp	Morgan Stanley	(22,033)
(3,619)	Upland Software Inc	HSBC	(9,482)	292	US Physical Therapy Inc	Bank of America Merrill Lynch	1,840
(15,045)	Upland Software Inc	Morgan Stanley	(33,249)	9,037	US Physical Therapy Inc	Barclays Bank	(8,314)
(19,305)	Upwork Inc	Barclays Bank	1,959	3,363	US Physical Therapy Inc	Goldman Sachs	21,187
(8,202)	Upwork Inc	Goldman Sachs	4,385	294	US Physical Therapy Inc	HSBC	850
(1,656)	Upwork Inc	HSBC	(3,842)	8,783	US Physical Therapy Inc	Morgan Stanley	(8,080)
(46,188)	Upwork Inc	Morgan Stanley	6,004	7,208	US Silica Holdings Inc	Bank of America Merrill Lynch	8,722
(9,692)	Urban Edge Properties (REIT)	Bank of America Merrill Lynch	(13,375)	17,119	US Silica Holdings Inc	Goldman Sachs	20,714

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

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(1,995)	Ventas Inc (REIT)	Bank of America Merrill Lynch	(9,350)	23,754	Veritone Inc	Barclays Bank	1,663
7,231	Ventas Inc (REIT)	Barclays Bank	10,196	3,121	Veritone Inc	Goldman Sachs	3,683
(1,412)	Ventas Inc (REIT)	Barclays Bank	(1,991)	16,272	Veritone Inc	HSBC	22,741
(13,179)	Ventas Inc (REIT)	Goldman Sachs	(79,938)	6,848	Veritone Inc	Morgan Stanley	479
4,836	Ventas Inc (REIT)	HSBC	24,277	93,065	Verizon Communications Inc	Bank of America Merrill Lynch	83,845
(7,185)	Ventas Inc (REIT)	HSBC	(36,069)	4,723	Verizon Communications Inc	Barclays Bank	2,177
11,320	Ventas Inc (REIT)	Morgan Stanley	15,961	17,782	Verizon Communications Inc	HSBC	(29,162)
(1,046)	Ventas Inc (REIT)	Morgan Stanley	(1,475)	35,456	Verizon Communications Inc	Morgan Stanley	39,276
(29,197)	Vera Bradley Inc	Bank of America Merrill Lynch	(47,591)	8,327	Verra Mobility Corp	Barclays Bank	3,997
(19,908)	Vera Bradley Inc	Barclays Bank	(19,709)	26,785	Verra Mobility Corp	Goldman Sachs	28,392
(26,623)	Vera Bradley Inc	Goldman Sachs	(43,395)	43,394	Verra Mobility Corp	HSBC	69,430
(33,665)	Vera Bradley Inc	HSBC	(29,962)	44,751	Verra Mobility Corp	Morgan Stanley	21,480
(5,805)	Vera Bradley Inc	Morgan Stanley	(5,747)	(4,709)	Verrica Pharmaceuticals Inc	Bank of America Merrill Lynch	(8,759)
10,392	Veracyte Inc	Bank of America Merrill Lynch	(624)	(3,298)	Verrica Pharmaceuticals Inc	Barclays Bank	(3,232)
4,712	Veracyte Inc	Barclays Bank	1,037	(10,892)	Verrica Pharmaceuticals Inc	Goldman Sachs	(20,259)
10,694	Veracyte Inc	Goldman Sachs	(642)	(2,085)	Verrica Pharmaceuticals Inc	HSBC	(1,981)
3,593	Veracyte Inc	HSBC	(8,264)	(2,050)	Verrica Pharmaceuticals Inc	Morgan Stanley	(2,009)
4,400	Veracyte Inc	Morgan Stanley	968	(33,440)	Verso Corp 'A'	Bank of America Merrill Lynch	(18,392)
(73,079)	Verastem Inc	Bank of America Merrill Lynch	(2,558)	(14,916)	Verso Corp 'A'	Barclays Bank	(4,773)
(25,545)	Verastem Inc	Morgan Stanley	2,555	(18,373)	Verso Corp 'A'	Goldman Sachs	(10,105)
(479,103)	VEREIT Inc (REIT)	Bank of America Merrill Lynch	(455,148)	(3,501)	Verso Corp 'A'	HSBC	(595)
(59,438)	VEREIT Inc (REIT)	Barclays Bank	(594)	(11,075)	Verso Corp 'A'	Morgan Stanley	(3,544)
(75,702)	VEREIT Inc (REIT)	Goldman Sachs	(32,807)	6,243	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	(41,514)
(14,078)	VEREIT Inc (REIT)	HSBC	282	940	Vertex Pharmaceuticals Inc	Barclays Bank	(2,867)
(117,671)	VEREIT Inc (REIT)	Morgan Stanley	(1,176)	1,602	Vertex Pharmaceuticals Inc	Goldman Sachs	(10,862)
4,432	Vericel Corp	Bank of America Merrill Lynch	(3,812)	694	Vertex Pharmaceuticals Inc	HSBC	4,697
2,987	Vericel Corp	Barclays Bank	(209)	9,654	Vertex Pharmaceuticals Inc	Morgan Stanley	(29,445)
9,448	Vericel Corp	Goldman Sachs	(8,125)	6,079	Vertiv Holdings Co	Bank of America Merrill Lynch	5,471
9,929	Vericel Corp	HSBC	(9,830)	28,245	Vertiv Holdings Co	Barclays Bank	7,909
4,566	Vericel Corp	Morgan Stanley	(320)	12,077	Vertiv Holdings Co	Goldman Sachs	10,869
(6,824)	Verint Systems Inc	Bank of America Merrill Lynch	(11,403)	22,569	Vertiv Holdings Co	HSBC	30,242
(6,685)	Verint Systems Inc	Barclays Bank	3,343	19,269	Vertiv Holdings Co	Morgan Stanley	5,395
(19,803)	Verint Systems Inc	Goldman Sachs	(44,462)	(109,642)	Veru Inc	Barclays Bank	(14,253)
(50,305)	Verint Systems Inc	HSBC	112,180	(22,920)	Veru Inc	Goldman Sachs	4,584
(36,360)	Verint Systems Inc	Morgan Stanley	18,181	(12,695)	Veru Inc	HSBC	998
5,192	VeriSign Inc	Barclays Bank	5,555	4,987	VF Corp	Bank of America Merrill Lynch	24,935
(2,217)	VeriSign Inc	Barclays Bank	(2,372)	7,941	VF Corp	Barclays Bank	10,482
7,228	VeriSign Inc	Goldman Sachs	(17,781)	29,525	VF Corp	Goldman Sachs	137,852
(703)	VeriSign Inc	Goldman Sachs	1,729	20,504	VF Corp	HSBC	(11,189)
2,481	VeriSign Inc	HSBC	11,785	20,192	VF Corp	Morgan Stanley	26,654
(1,046)	VeriSign Inc	HSBC	(4,969)	4,501	ViacomCBS Inc 'A'	Bank of America Merrill Lynch	20,840
(2,818)	VeriSign Inc	Morgan Stanley	(3,015)	9,810	ViacomCBS Inc 'A'	HSBC	41,496
8,019	Verisk Analytics Inc	Bank of America Merrill Lynch	124,953	10,549	ViacomCBS Inc 'A'	Morgan Stanley	20,676
11,180	Verisk Analytics Inc	Barclays Bank	152,496	29,707	ViacomCBS Inc 'B'	Barclays Bank	29,707
2,322	Verisk Analytics Inc	Goldman Sachs	37,988	31,569	ViacomCBS Inc 'B'	HSBC	71,560
12,857	Verisk Analytics Inc	HSBC	146,333	27,163	ViacomCBS Inc 'B'	Morgan Stanley	27,163
13,840	Verisk Analytics Inc	Morgan Stanley	188,777	2,871	Viad Corp	Barclays Bank	5,168
(1,743)	Veritex Holdings Inc	Bank of America Merrill Lynch	(4,671)	3,347	Viad Corp	Goldman Sachs	10,710
(9,048)	Veritex Holdings Inc	Barclays Bank	(9,410)	5,481	Viad Corp	HSBC	(17,649)
(25,965)	Veritex Holdings Inc	Goldman Sachs	(69,586)	6,554	Viad Corp	Morgan Stanley	11,797
(20,845)	Veritex Holdings Inc	HSBC	(14,175)	853	ViaSat Inc	Bank of America Merrill Lynch	5,749
(37,601)	Veritex Holdings Inc	Morgan Stanley	(39,105)	16,330	ViaSat Inc	Barclays Bank	(5,062)
13,873	Veritiv Corp	HSBC	40,648	12,285	ViaSat Inc	Goldman Sachs	55,815
8,980	Veritiv Corp	Morgan Stanley	19,487	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)	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)	20,825	Visa Inc 'A'	Barclays Bank	65,807
(80,767)	Viavi Solutions Inc	Bank of America Merrill Lynch	(59,374)	16,704	Visa Inc 'A'	Goldman Sachs	8,203
(139,845)	Viavi Solutions Inc	Barclays Bank	(11,187)	25,682	Visa Inc 'A'	Morgan Stanley	78,597
(41,422)	Viavi Solutions Inc	Goldman Sachs	(31,067)	(30,206)	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(52,060)
(153,245)	Viavi Solutions Inc	HSBC	130,259	(17,232)	Vishay Intertechnology Inc	Barclays Bank	(5,083)
(131,654)	Viavi Solutions Inc	Morgan Stanley	(10,532)	(80,352)	Vishay Intertechnology Inc	Goldman Sachs	(115,297)
19,016	VICI Properties Inc (REIT)	Bank of America Merrill Lynch	61,938	(96,521)	Vishay Intertechnology Inc	HSBC	77,133
26,971	VICI Properties Inc (REIT)	Barclays Bank	5,934	(268,340)	Vishay Intertechnology Inc	Morgan Stanley	(79,161)
43,943	VICI Properties Inc (REIT)	HSBC	86,128	(4,277)	Vishay Precision Group Inc	Bank of America Merrill Lynch	(13,558)
9,915	VICI Properties Inc (REIT)	Morgan Stanley	2,181	(5,721)	Vishay Precision Group Inc	Goldman Sachs	(18,136)
(747)	Vicor Corp	Barclays Bank	(1,345)	(25,764)	Vishay Precision Group Inc	HSBC	(9,017)
(1,426)	Vicor Corp	Goldman Sachs	(9,041)	(28,128)	Vishay Precision Group Inc	Morgan Stanley	(37,129)
(9,742)	Vicor Corp	HSBC	(56,113)	(462)	Visteon Corp	Bank of America Merrill Lynch	1,863
(20,035)	Vicor Corp	Morgan Stanley	(36,063)	(1,722)	Visteon Corp	Barclays Bank	6,595
(24,326)	ViewRay Inc	Bank of America Merrill Lynch	1,581	(1,095)	Visteon Corp	Goldman Sachs	(2,420)
(2,917)	ViewRay Inc	Barclays Bank	15	(8,826)	Visteon Corp	HSBC	(49,333)
(80,473)	ViewRay Inc	Goldman Sachs	5,231	(12,704)	Visteon Corp	Morgan Stanley	48,657
(71,434)	ViewRay Inc	HSBC	(1,072)	(44,876)	Vistra Energy Corp	Bank of America Merrill Lynch	(91,996)
(40,599)	Viking Therapeutics Inc	Bank of America Merrill Lynch	(1,624)	(34,514)	Vistra Energy Corp	Barclays Bank	(22,933)
(66,189)	Viking Therapeutics Inc	Barclays Bank	53,613	(28,517)	Vistra Energy Corp	Goldman Sachs	(55,284)
(46,443)	Viking Therapeutics Inc	Goldman Sachs	(1,858)	(5,711)	Vistra Energy Corp	HSBC	(11,329)
(21,772)	Viking Therapeutics Inc	HSBC	(13,499)	(48,693)	Vistra Energy Corp	Morgan Stanley	(39,441)
(20,454)	Village Super Market Inc 'A'	Bank of America Merrill Lynch	(7,661)	6,237	Vivint Smart Home Inc	Bank of America Merrill Lynch	(3,119)
(1,796)	Village Super Market Inc 'A'	Barclays Bank	(1,060)	3,770	Vivint Smart Home Inc	Barclays Bank	226
(10,737)	Village Super Market Inc 'A'	Goldman Sachs	(4,080)	3,757	Vivint Smart Home Inc	Goldman Sachs	(1,879)
(5,390)	Village Super Market Inc 'A'	HSBC	(2,185)	7,028	Vivint Smart Home Inc	HSBC	(703)
(7,007)	Village Super Market Inc 'A'	Morgan Stanley	(4,134)	3,203	Vivint Smart Home Inc	Morgan Stanley	192
(11,185)	Vince Holding Corp	Barclays Bank	(2,573)	(22,328)	Vivint Solar Inc	Barclays Bank	(14,513)
(13,891)	Vince Holding Corp	Morgan Stanley	(3,195)	(63,742)	Vivint Solar Inc	HSBC	(61,830)
1,529	Vir Biotechnology Inc	Bank of America Merrill Lynch	(2,823)	2,297	VMware Inc 'A'	Bank of America Merrill Lynch	46,032
2,648	Vir Biotechnology Inc	HSBC	(4,045)	8,014	VMware Inc 'A'	Barclays Bank	134,131
19,866	Vir Biotechnology Inc	Morgan Stanley	(33,772)	1,199	VMware Inc 'A'	Goldman Sachs	20,792
2,674	Virgin Galactic Holdings Inc	Bank of America Merrill Lynch	3,663	(6,433)	VMware Inc 'A'	HSBC	(91,413)
4,118	Virgin Galactic Holdings Inc	Goldman Sachs	1,420	1,297	VMware Inc 'A'	HSBC	18,430
2,435	Virgin Galactic Holdings Inc	HSBC	1,233	(4,017)	VMware Inc 'A'	Morgan Stanley	(80,019)
(964)	VirnetX Holding Corp	Bank of America Merrill Lynch	(569)	704	VMware Inc 'A'	Morgan Stanley	12,132
(26,683)	VirnetX Holding Corp	Barclays Bank	20,546	4,509	Vocera Communications Inc	Bank of America Merrill Lynch	3,878
(6,408)	VirnetX Holding Corp	Goldman Sachs	(3,781)	6,551	Vocera Communications Inc	Barclays Bank	852
(70,495)	VirnetX Holding Corp	HSBC	8,771	5,399	Vocera Communications Inc	Goldman Sachs	4,643
(9,174)	VirnetX Holding Corp	Morgan Stanley	7,064	13,905	Vocera Communications Inc	HSBC	5,517
(5,635)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	(1,639)	27,392	Vocera Communications Inc	Morgan Stanley	3,561
(4,134)	Virtu Financial Inc 'A'	Barclays Bank	(5,581)	25,381	Vonage Holdings Corp	Goldman Sachs	9,264
(15,276)	Virtu Financial Inc 'A'	Goldman Sachs	(5,951)	613	Vonage Holdings Corp	HSBC	83
(5,669)	Virtu Financial Inc 'A'	HSBC	2,948	(13,124)	Vonage Holdings Corp	HSBC	(1,772)
(13,566)	Virtu Financial Inc 'A'	Morgan Stanley	(18,315)	23,683	Vonage Holdings Corp	Morgan Stanley	2,960
723	Virtus Investment Partners Inc	Barclays Bank	1,403	(39,805)	Vonage Holdings Corp	Morgan Stanley	(4,976)
1,425	Virtus Investment Partners Inc	Goldman Sachs	14,288	(11,933)	Vornado Realty Trust (REIT)	Bank of America Merrill Lynch	(14,249)
6,017	Virtus Investment Partners Inc	HSBC	(16,306)	(13,717)	Vornado Realty Trust (REIT)	Barclays Bank	(33,607)
8,911	Virtus Investment Partners Inc	Morgan Stanley	17,287	(35,741)	Vornado Realty Trust (REIT)	Goldman Sachs	(38,200)
1,740	Virtusa Corp	Bank of America Merrill Lynch	2,906	(5,919)	Vornado Realty Trust (REIT)	HSBC	11,515
2,794	Virtusa Corp	Barclays Bank	6,063	(14,475)	Vornado Realty Trust (REIT)	Morgan Stanley	(35,464)
4,057	Virtusa Corp	Goldman Sachs	6,775	23,885	VOXX International Corp	Bank of America Merrill Lynch	(478)
16,005	Virtusa Corp	HSBC	(86,427)	8,927	VOXX International Corp	Goldman Sachs	(179)
960	Virtusa Corp	Morgan Stanley	2,083	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)	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	(21,326)	Warrior Met Coal Inc	Barclays Bank	4,265
(14,916)	Voya Financial Inc	Bank of America Merrill Lynch	(48,435)	(5,873)	Warrior Met Coal Inc	Goldman Sachs	(4,170)
13,054	Voya Financial Inc	Barclays Bank	29,502	(12,393)	Warrior Met Coal Inc	HSBC	9,419
(15,539)	Voya Financial Inc	Barclays Bank	(35,118)	(6,991)	Warrior Met Coal Inc	Morgan Stanley	1,398
1,214	Voya Financial Inc	Goldman Sachs	4,346	(6,532)	Washington Federal Inc	Bank of America Merrill Lynch	(16,918)
(7,469)	Voya Financial Inc	Goldman Sachs	(26,739)	41,007	Washington Federal Inc	Bank of America Merrill Lynch	102,120
14,383	Voya Financial Inc	HSBC	(7,767)	(9,254)	Washington Federal Inc	Barclays Bank	(7,681)
(2,710)	Voya Financial Inc	HSBC	1,463	21,901	Washington Federal Inc	Barclays Bank	16,836
9,077	Voya Financial Inc	Morgan Stanley	20,514	26,730	Washington Federal Inc	Goldman Sachs	65,777
(22,645)	Voya Financial Inc	Morgan Stanley	(51,178)	(10,268)	Washington Federal Inc	Goldman Sachs	(26,594)
(19,686)	Voyager Therapeutics Inc	Bank of America Merrill Lynch	2,953	(8,223)	Washington Federal Inc	HSBC	3,454
(11,168)	Voyager Therapeutics Inc	Barclays Bank	14,072	11,383	Washington Federal Inc	HSBC	(530)
(2,946)	Voyager Therapeutics Inc	Goldman Sachs	442	(3,348)	Washington Federal Inc	Morgan Stanley	(2,779)
(12,864)	Voyager Therapeutics Inc	HSBC	(7,461)	25,875	Washington Federal Inc	Morgan Stanley	21,476
(5,325)	Voyager Therapeutics Inc	Morgan Stanley	6,710	18,207	Washington Prime Group Inc (REIT)	Goldman Sachs	570
(27,671)	VSE Corp	Bank of America Merrill Lynch	(120,646)	(20,755)	Washington Real Estate Investment Trust (REIT)	Bank of America Merrill Lynch	(58,114)
(3,484)	VSE Corp	Barclays Bank	(8,362)	(16,506)	Washington Real Estate Investment Trust (REIT)	Barclays Bank	(16,671)
(2,021)	VSE Corp	Goldman Sachs	(8,812)	(33,649)	Washington Real Estate Investment Trust (REIT)	HSBC	16,152
(1,652)	VSE Corp	HSBC	(8,937)	(61,950)	Washington Real Estate Investment Trust (REIT)	Morgan Stanley	(62,569)
(2,527)	VSE Corp	Morgan Stanley	(6,065)	17,402	Washington Trust Bancorp Inc	Bank of America Merrill Lynch	62,976
4,508	Vulcan Materials Co	Bank of America Merrill Lynch	55,412	20,989	Washington Trust Bancorp Inc	Barclays Bank	37,600
4,480	Vulcan Materials Co	Barclays Bank	39,603	22,336	Washington Trust Bancorp Inc	Goldman Sachs	82,998
10,657	Vulcan Materials Co	HSBC	72,428	10,515	Washington Trust Bancorp Inc	HSBC	(7,255)
9,843	Vulcan Materials Co	Morgan Stanley	78,307	45,614	Washington Trust Bancorp Inc	Morgan Stanley	81,297
(32,962)	W&T Offshore Inc	Bank of America Merrill Lynch	1,318	(4,782)	Waste Connections Inc	Bank of America Merrill Lynch	(16,641)
(100,969)	W&T Offshore Inc	Goldman Sachs	4,039	(26,251)	Waste Connections Inc	Barclays Bank	(54,340)
(34,310)	W&T Offshore Inc	HSBC	6,519	(29,112)	Waste Connections Inc	Goldman Sachs	(99,561)
(47,265)	W&T Offshore Inc	Morgan Stanley	6,617	(26,833)	Waste Connections Inc	HSBC	(29,784)
59,332	Wabash National Corp	Bank of America Merrill Lynch	116,884	(4,244)	Waste Management Inc	Bank of America Merrill Lynch	(43,276)
35,593	Wabash National Corp	Barclays Bank	24,559	(8,676)	Waste Management Inc	Barclays Bank	(64,896)
94,484	Wabash National Corp	Goldman Sachs	186,133	8,319	Waste Management Inc	Barclays Bank	62,226
40,804	Wabash National Corp	HSBC	49,781	(47,426)	Waste Management Inc	Goldman Sachs	(496,550)
36,312	Wabash National Corp	Morgan Stanley	25,055	(6,636)	Waste Management Inc	HSBC	(36,033)
13,746	Waddell & Reed Financial Inc 'A'	Barclays Bank	(2,062)	4,862	Waste Management Inc	HSBC	26,401
15,790	Waddell & Reed Financial Inc 'A'	Goldman Sachs	3,316	(3,360)	Waste Management Inc	Morgan Stanley	(25,133)
8,001	Waddell & Reed Financial Inc 'A'	HSBC	(7,921)	17,858	Waste Management Inc	Morgan Stanley	133,578
35,879	Waddell & Reed Financial Inc 'A'	Morgan Stanley	(5,382)	(3,081)	Waters Corp	Bank of America Merrill Lynch	(65,286)
33,588	Walgreens Boots Alliance Inc	Bank of America Merrill Lynch	97,653	572	Waters Corp	Bank of America Merrill Lynch	5,779
9,548	Walgreens Boots Alliance Inc	Barclays Bank	18,046	(1,616)	Waters Corp	Barclays Bank	(20,960)
1,683	Walgreens Boots Alliance Inc	HSBC	5,107	(3,201)	Waters Corp	Goldman Sachs	(67,829)
(1,549)	Walker & Dunlop Inc	Bank of America Merrill Lynch	(7,606)	1,635	Waters Corp	Goldman Sachs	34,646
(2,981)	Walker & Dunlop Inc	Barclays Bank	(5,574)	(1,386)	Waters Corp	HSBC	(18,321)
(12,629)	Walker & Dunlop Inc	Goldman Sachs	(62,008)	4,820	Waters Corp	HSBC	61,069
(443)	Walker & Dunlop Inc	HSBC	(408)	(941)	Waters Corp	Morgan Stanley	(12,205)
(6,291)	Walker & Dunlop Inc	Morgan Stanley	(11,764)	2,781	Waters Corp	Morgan Stanley	21,503
1,054	Walmart Inc	Bank of America Merrill Lynch	275	(3,473)	Waterstone Financial Inc	Barclays Bank	(1,111)
9,959	Walmart Inc	Barclays Bank	(3,984)	(32,468)	Waterstone Financial Inc	Goldman Sachs	(53,572)
2,977	Walmart Inc	Morgan Stanley	(1,191)	(25,725)	Waterstone Financial Inc	HSBC	6,689
(17,612)	Walt Disney Co	Bank of America Merrill Lynch	(65,786)	(46,275)	Waterstone Financial Inc	Morgan Stanley	(14,808)
(20,999)	Walt Disney Co	Barclays Bank	41,788	10,797	Watford Holdings Ltd	Barclays Bank	7,450
(21,396)	Walt Disney Co	Goldman Sachs	(60,642)	10,787	Watford Holdings Ltd	Goldman Sachs	32,037
(12,712)	Walt Disney Co	HSBC	(87,331)	9,792	Watford Holdings Ltd	HSBC	9,890
(16,259)	Walt Disney Co	Morgan Stanley	32,355	17,803	Watford Holdings Ltd	Morgan Stanley	12,284
(21,699)	Warrior Met Coal Inc	Bank of America Merrill Lynch	(15,406)	891	Watsco Inc	Barclays Bank	9,017

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

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35,298	Western Asset Mortgage Capital Corp (REIT)	Barclays Bank	(7,766)	(507)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(17,935)
10,451	Western Asset Mortgage Capital Corp (REIT)	Goldman Sachs	(314)	(127)	White Mountains Insurance Group Ltd	Barclays Bank	214
33,374	Western Asset Mortgage Capital Corp (REIT)	HSBC	(7,342)	(209)	White Mountains Insurance Group Ltd	Goldman Sachs	(7,763)
48,973	Western Asset Mortgage Capital Corp (REIT)	Morgan Stanley	(10,774)	(200)	White Mountains Insurance Group Ltd	HSBC	(2,195)
740	Western Digital Corp	Bank of America Merrill Lynch	3,337	(917)	White Mountains Insurance Group Ltd	Morgan Stanley	1,545
(2,055)	Western Digital Corp	Barclays Bank	1,245	23,616	Whitestone REIT (REIT)	Bank of America Merrill Lynch	20,272
2,917	Western Digital Corp	Goldman Sachs	13,156	37,652	Whitestone REIT (REIT)	Barclays Bank	7,907
(2,703)	Western Digital Corp	Goldman Sachs	3,676	43,478	Whitestone REIT (REIT)	Goldman Sachs	42,608
4,267	Western Digital Corp	HSBC	(2,048)	60,618	Whitestone REIT (REIT)	HSBC	(6,668)
(15,809)	Western Digital Corp	HSBC	(21,145)	52,920	Whitestone REIT (REIT)	Morgan Stanley	11,113
7,737	Western Digital Corp	Morgan Stanley	9,585	64,184	WideOpenWest Inc	Bank of America Merrill Lynch	51,989
(15,313)	Western Midstream Partners LP	Barclays Bank	(4,441)	24,967	WideOpenWest Inc	Barclays Bank	(749)
(13,389)	Western Midstream Partners LP	HSBC	(28,251)	32,984	WideOpenWest Inc	Goldman Sachs	26,717
(95,079)	Western New England Bancorp Inc	Bank of America Merrill Lynch	(68,457)	6,877	WideOpenWest Inc	HSBC	4,401
(17,824)	Western Union Co	Bank of America Merrill Lynch	(26,825)	13,220	WideOpenWest Inc	Morgan Stanley	(397)
(6,678)	Western Union Co	Barclays Bank	(7,112)	(5,576)	Willdan Group Inc	Bank of America Merrill Lynch	(26,821)
(87,568)	Western Union Co	HSBC	(12,697)	(5,797)	Willdan Group Inc	Barclays Bank	(13,391)
(21,471)	Western Union Co	Morgan Stanley	(22,867)	(10,770)	Willdan Group Inc	HSBC	(33,387)
(10,842)	Westinghouse Air Brake Technologies Corp	Bank of America Merrill Lynch	(85,652)	(14,989)	Willdan Group Inc	Morgan Stanley	(34,625)
(3,751)	Westinghouse Air Brake Technologies Corp	Barclays Bank	(12,978)	6,907	Williams Cos Inc	Bank of America Merrill Lynch	7,114
(14,335)	Westinghouse Air Brake Technologies Corp	Goldman Sachs	(5,468)	8,088	Williams Cos Inc	Barclays Bank	1,132
(4,965)	Westinghouse Air Brake Technologies Corp	HSBC	(14,597)	(167)	Williams Cos Inc	Goldman Sachs	(172)
(9,550)	Westinghouse Air Brake Technologies Corp	Morgan Stanley	(33,043)	11,749	Williams Cos Inc	HSBC	3,760
5,063	Westlake Chemical Corp	Bank of America Merrill Lynch	41,820	(26,690)	Williams Cos Inc	HSBC	(15,933)
23,597	Westlake Chemical Corp	Barclays Bank	65,599	47,350	Williams Cos Inc	Morgan Stanley	6,629
14,961	Westlake Chemical Corp	Goldman Sachs	123,577	(54,986)	Williams Cos Inc	Morgan Stanley	(7,698)
13,466	Westlake Chemical Corp	HSBC	46,613	2,441	Williams-Sonoma Inc	Bank of America Merrill Lynch	31,153
24,895	Westlake Chemical Corp	Morgan Stanley	69,208	4,354	Williams-Sonoma Inc	Barclays Bank	65,310
6,555	Westrock Co	Bank of America Merrill Lynch	23,433	9,704	Williams-Sonoma Inc	Goldman Sachs	145,256
23,963	Westrock Co	Barclays Bank	61,188	9,793	Williams-Sonoma Inc	HSBC	107,207
2,528	Westrock Co	Goldman Sachs	(2,405)	15,113	Williams-Sonoma Inc	Morgan Stanley	226,695
81,385	Westrock Co	Morgan Stanley	220,554	(4,491)	Willis Lease Finance Corp	Goldman Sachs	(36,018)
12,278	Westwood Holdings Group Inc	Bank of America Merrill Lynch	9,945	(2,918)	Willis Lease Finance Corp	HSBC	(15,582)
20,946	Westwood Holdings Group Inc	Goldman Sachs	16,966	(5,722)	Willis Lease Finance Corp	Morgan Stanley	(30,498)
7,655	Westwood Holdings Group Inc	Morgan Stanley	(1,301)	(678)	Willis Towers Watson Plc	Barclays Bank	(4,549)
(1,651)	WEX Inc	Bank of America Merrill Lynch	(43,917)	(299)	Willis Towers Watson Plc	Goldman Sachs	(1,417)
860	WEX Inc	Bank of America Merrill Lynch	22,876	(710)	Willis Towers Watson Plc	Morgan Stanley	(4,764)
(1,109)	WEX Inc	Goldman Sachs	(29,499)	5,916	WillScot Corp	Barclays Bank	1,597
(4,473)	WEX Inc	HSBC	(60,341)	31,310	WillScot Corp	Goldman Sachs	53,853
(3,610)	WEX Inc	Morgan Stanley	(30,216)	59,217	WillScot Corp	HSBC	68,692
(16,672)	Weyco Group Inc	Bank of America Merrill Lynch	(12,337)	27,876	WillScot Corp	Morgan Stanley	7,527
(2,159)	Weyco Group Inc	Barclays Bank	(410)	2,277	Wingstop Inc	Bank of America Merrill Lynch	(6,761)
(6,619)	Weyco Group Inc	Goldman Sachs	(4,529)	2,165	Wingstop Inc	Barclays Bank	(1,841)
(2,396)	Weyco Group Inc	HSBC	2,564	5,827	Wingstop Inc	Goldman Sachs	(34,900)
(1,612)	Weyco Group Inc	Morgan Stanley	(306)	22,709	Wingstop Inc	HSBC	(157,875)
(5,021)	Weyerhaeuser Co (REIT)	Bank of America Merrill Lynch	(15,616)	5,014	Wingstop Inc	Morgan Stanley	(2,667)
(24,354)	Weyerhaeuser Co (REIT)	Barclays Bank	(23,502)	(5,327)	Winmark Corp	Bank of America Merrill Lynch	(54,938)
(22,240)	Weyerhaeuser Co (REIT)	Goldman Sachs	(19,013)	(1,057)	Winmark Corp	Goldman Sachs	(11,151)
(83,225)	Weyerhaeuser Co (REIT)	HSBC	(86,382)	(2,045)	Winmark Corp	HSBC	14,233
(94,020)	Weyerhaeuser Co (REIT)	Morgan Stanley	(90,730)	(3,440)	Winmark Corp	Morgan Stanley	(22,394)
(151)	Whirlpool Corp	Bank of America Merrill Lynch	(1,690)	6,424	Winnebago Industries Inc	Bank of America Merrill Lynch	24,540
(1,450)	Whirlpool Corp	HSBC	(10,716)	1,463	Winnebago Industries Inc	Barclays Bank	(5,267)
2,670	Whirlpool Corp	Morgan Stanley	774	(8,245)	Winnebago Industries Inc	Barclays Bank	29,682
(5,543)	Whirlpool Corp	Morgan Stanley	(1,607)	(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)	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)	(4,480)	WP Carey Inc (REIT)	Barclays Bank	4,435
(8,951)	Winnebago Industries Inc	Morgan Stanley	32,224	(3,308)	WP Carey Inc (REIT)	Goldman Sachs	(15,736)
10,625	Wintrust Financial Corp	Bank of America Merrill Lynch	109,119	(7,205)	WP Carey Inc (REIT)	HSBC	12,685
6,378	Wintrust Financial Corp	Barclays Bank	29,275	(38,430)	WP Carey Inc (REIT)	Morgan Stanley	38,046
10,202	Wintrust Financial Corp	Goldman Sachs	104,775	(30,331)	WPX Energy Inc	Bank of America Merrill Lynch	(11,526)
16,440	Wintrust Financial Corp	HSBC	88,513	78,804	WPX Energy Inc	Bank of America Merrill Lynch	29,946
21,368	Wintrust Financial Corp	Morgan Stanley	98,079	9,685	WPX Energy Inc	Barclays Bank	(872)
26,997	WisdomTree Investments Inc	Bank of America Merrill Lynch	8,504	(4,094)	WPX Energy Inc	Goldman Sachs	(1,556)
104,786	WisdomTree Investments Inc	Barclays Bank	14,146	(6,992)	WPX Energy Inc	HSBC	2,028
38,784	WisdomTree Investments Inc	Goldman Sachs	12,217	(42,427)	WPX Energy Inc	Morgan Stanley	3,818
135,208	WisdomTree Investments Inc	HSBC	(16,441)	13,738	WR Berkley Corp	Bank of America Merrill Lynch	121,483
76,053	WisdomTree Investments Inc	Morgan Stanley	9,236	2,534	WR Berkley Corp	Barclays Bank	3,396
3,074	Wix.com Ltd	Morgan Stanley	(4,442)	15,556	WR Berkley Corp	Goldman Sachs	139,448
13,460	Wolverine World Wide Inc	Bank of America Merrill Lynch	41,592	12,526	WR Berkley Corp	HSBC	74,249
5,517	Wolverine World Wide Inc	Barclays Bank	2,372	33,317	WR Berkley Corp	Morgan Stanley	44,645
18,392	Wolverine World Wide Inc	Goldman Sachs	56,831	(1,645)	WR Grace & Co	Bank of America Merrill Lynch	(7,584)
13,432	Wolverine World Wide Inc	HSBC	10,884	(7,039)	WR Grace & Co	Barclays Bank	4,223
(8,200)	Wolverine World Wide Inc	Morgan Stanley	(3,526)	(8,373)	WR Grace & Co	Goldman Sachs	(38,600)
40,304	Wolverine World Wide Inc	Morgan Stanley	17,330	(21,062)	WR Grace & Co	HSBC	6,126
202	Woodward Inc	Bank of America Merrill Lynch	2,870	(5,955)	WR Grace & Co	Morgan Stanley	3,573
2,764	Woodward Inc	Barclays Bank	16,860	4,614	Wrap Technologies Inc	Bank of America Merrill Lynch	3,645
7,324	Woodward Inc	Goldman Sachs	104,074	7,727	Wrap Technologies Inc	Barclays Bank	4,868
9,730	Woodward Inc	HSBC	59,451	5,182	Wrap Technologies Inc	Morgan Stanley	3,265
18,285	Woodward Inc	Morgan Stanley	111,538	13,285	WSFS Financial Corp	Bank of America Merrill Lynch	47,162
2,325	Workday Inc 'A'	Bank of America Merrill Lynch	62,891	12,788	WSFS Financial Corp	Barclays Bank	21,356
8,823	Workday Inc 'A'	Goldman Sachs	238,662	31,639	WSFS Financial Corp	Goldman Sachs	112,318
3,070	Workday Inc 'A'	HSBC	48,506	15,050	WSFS Financial Corp	HSBC	15,327
6,601	Workday Inc 'A'	Morgan Stanley	87,133	32,793	WSFS Financial Corp	Morgan Stanley	54,764
234	Workiva Inc	Bank of America Merrill Lynch	245	(877)	WW Grainger Inc	Bank of America Merrill Lynch	(26,328)
4,207	Workiva Inc	Barclays Bank	4,207	3,284	WW Grainger Inc	Bank of America Merrill Lynch	98,586
6,128	Workiva Inc	Goldman Sachs	16,300	(2,259)	WW Grainger Inc	Barclays Bank	(35,918)
13,191	Workiva Inc	HSBC	13,098	1,412	WW Grainger Inc	Barclays Bank	22,451
7,642	Workiva Inc	Morgan Stanley	7,159	(2,735)	WW Grainger Inc	Goldman Sachs	(82,105)
3,903	World Acceptance Corp	Bank of America Merrill Lynch	42,152	(1,665)	WW Grainger Inc	Morgan Stanley	(26,474)
1,277	World Acceptance Corp	Barclays Bank	5,734	1,902	WW Grainger Inc	Morgan Stanley	30,242
3,358	World Acceptance Corp	Goldman Sachs	36,266	(2,208)	WW International Inc	Bank of America Merrill Lynch	883
3,256	World Acceptance Corp	HSBC	7,880	16,130	WW International Inc	Barclays Bank	(23,389)
2,705	World Acceptance Corp	Morgan Stanley	12,145	5,070	WW International Inc	Goldman Sachs	(2,028)
1,351	World Fuel Services Corp	Bank of America Merrill Lynch	5,566	33,636	WW International Inc	HSBC	(32,041)
9,715	World Fuel Services Corp	Goldman Sachs	40,026	(3,397)	Wyndham Destinations Inc	Bank of America Merrill Lynch	(27,940)
2,550	World Fuel Services Corp	HSBC	2,372	(9,220)	Wyndham Destinations Inc	Barclays Bank	(29,089)
12,357	World Fuel Services Corp	Morgan Stanley	17,300	10,238	Wyndham Destinations Inc	HSBC	35,023
(7,812)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(33,045)	12,998	Wyndham Destinations Inc	Morgan Stanley	41,009
1,769	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	3,483	(2,738)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	(13,608)
(1,603)	World Wrestling Entertainment Inc 'A'	Barclays Bank	(2,180)	(3,218)	Wyndham Hotels & Resorts Inc	Barclays Bank	2,703
5,442	World Wrestling Entertainment Inc 'A'	Barclays Bank	7,401	(1,543)	Wyndham Hotels & Resorts Inc	Goldman Sachs	(7,669)
(5,073)	World Wrestling Entertainment Inc 'A'	HSBC	964	(636)	Wyndham Hotels & Resorts Inc	HSBC	(2,608)
(698)	World Wrestling Entertainment Inc 'A'	Morgan Stanley	(949)	(12,892)	Wyndham Hotels & Resorts Inc	Morgan Stanley	10,829
(8,877)	Worthington Industries Inc	Bank of America Merrill Lynch	(45,095)	8,595	Wynn Resorts Ltd	Bank of America Merrill Lynch	35,428
(7,774)	Worthington Industries Inc	Barclays Bank	(18,813)	(3,494)	Wynn Resorts Ltd	Barclays Bank	(8,788)
(25,942)	Worthington Industries Inc	Goldman Sachs	(131,785)	1,964	Wynn Resorts Ltd	Barclays Bank	7,188
(34,410)	Worthington Industries Inc	HSBC	(93,595)	(313)	Wynn Resorts Ltd	Goldman Sachs	1,010
(43,351)	Worthington Industries Inc	Morgan Stanley	(104,909)	(1,652)	Wynn Resorts Ltd	HSBC	8,310
(38,482)	WP Carey Inc (REIT)	Bank of America Merrill Lynch	(202,800)	2,543	Wynn Resorts Ltd	HSBC	7,567

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(7,960)	Wynn Resorts Ltd	Morgan Stanley	(29,134)	(1,532)	XPO Logistics Inc	Bank of America Merrill Lynch	(20,023)
1,292	Wynn Resorts Ltd	Morgan Stanley	4,729	(835)	XPO Logistics Inc	Barclays Bank	(1,486)
6,616	X4 Pharmaceuticals Inc	Bank of America Merrill Lynch	(1,408)	(2,468)	XPO Logistics Inc	Goldman Sachs	(32,257)
7,804	X4 Pharmaceuticals Inc	Barclays Bank	(2,029)	(3,686)	XPO Logistics Inc	HSBC	(33,137)
2,733	X4 Pharmaceuticals Inc	Goldman Sachs	(847)	(8,299)	XPO Logistics Inc	Morgan Stanley	(14,773)
3,686	X4 Pharmaceuticals Inc	HSBC	(2,027)	9,764	Xylem Inc	Bank of America Merrill Lynch	79,577
2,715	X4 Pharmaceuticals Inc	Morgan Stanley	(919)	30,923	Xylem Inc	Barclays Bank	117,399
(19,014)	XBiotech Inc	Barclays Bank	7,986	11,503	Xylem Inc	Goldman Sachs	93,750
(1,759)	XBiotech Inc	HSBC	3,113	15,266	Xylem Inc	HSBC	50,989
56,748	Xcel Energy Inc	Bank of America Merrill Lynch	348,432	30,446	Xylem Inc	Morgan Stanley	125,438
2,251	Xcel Energy Inc	Barclays Bank	8,239	(8,539)	Yandex NV 'A'	Barclays Bank	1,878
15,058	Xcel Energy Inc	Goldman Sachs	92,456	(15,162)	Yandex NV 'A'	Goldman Sachs	(15,920)
65,602	Xcel Energy Inc	HSBC	243,778	(12,583)	Yandex NV 'A'	HSBC	8,808
51,967	Xcel Energy Inc	Morgan Stanley	146,533	(12,890)	Yandex NV 'A'	Morgan Stanley	2,836
9,010	Xencor Inc	Bank of America Merrill Lynch	(11,352)	6,346	Yelp Inc	Bank of America Merrill Lynch	7,582
15,948	Xencor Inc	Barclays Bank	(20,892)	26,119	Yelp Inc	Barclays Bank	20,373
10,208	Xencor Inc	Goldman Sachs	(13,003)	12,156	Yelp Inc	Goldman Sachs	18,040
11,693	Xencor Inc	HSBC	(35,313)	14,891	Yelp Inc	HSBC	(12,343)
13,292	Xencor Inc	Morgan Stanley	(17,412)	45,447	Yelp Inc	Morgan Stanley	35,448
(21,833)	Xenia Hotels & Resorts Inc (REIT)	Bank of America Merrill Lynch	(36,898)	10,053	YETI Holdings Inc	Barclays Bank	14,476
(15,320)	Xenia Hotels & Resorts Inc (REIT)	Barclays Bank	(16,852)	6,069	YETI Holdings Inc	Goldman Sachs	7,953
(51,864)	Xenia Hotels & Resorts Inc (REIT)	Goldman Sachs	(87,650)	12,180	YETI Holdings Inc	HSBC	28,045
(35,119)	Xenia Hotels & Resorts Inc (REIT)	HSBC	(351)	19,376	YETI Holdings Inc	Morgan Stanley	27,901
(14,836)	Xenia Hotels & Resorts Inc (REIT)	Morgan Stanley	(16,320)	8,758	Yext Inc	Bank of America Merrill Lynch	14,932
(23,675)	Xeris Pharmaceuticals Inc	Barclays Bank	16,573	(12,633)	Yext Inc	Barclays Bank	(5,748)
(32,699)	Xeris Pharmaceuticals Inc	Goldman Sachs	(43,163)	12,653	Yext Inc	Barclays Bank	5,757
(14,369)	Xeris Pharmaceuticals Inc	HSBC	(26,870)	28,011	Yext Inc	Goldman Sachs	47,759
(6,500)	Xeris Pharmaceuticals Inc	Morgan Stanley	4,550	(8,626)	Yext Inc	Goldman Sachs	(14,707)
(1,782)	Xerox Holdings Corp	Bank of America Merrill Lynch	(2,228)	(5,907)	Yext Inc	HSBC	(6,232)
4,377	Xerox Holdings Corp	Bank of America Merrill Lynch	(7,895)	21,381	Yext Inc	HSBC	22,557
(2,369)	Xerox Holdings Corp	Barclays Bank	1,990	(12,453)	Yext Inc	Morgan Stanley	(5,666)
(4,402)	Xerox Holdings Corp	Goldman Sachs	(5,503)	47,607	Yext Inc	Morgan Stanley	21,661
42,350	Xerox Holdings Corp	Goldman Sachs	(43,542)	3,314	Y-mAbs Therapeutics Inc	Bank of America Merrill Lynch	(2,154)
(17,727)	Xerox Holdings Corp	HSBC	35,277	2,592	Y-mAbs Therapeutics Inc	Barclays Bank	570
(17,650)	Xerox Holdings Corp	Morgan Stanley	14,826	1,164	Y-mAbs Therapeutics Inc	Goldman Sachs	(757)
(3,728)	Xilinx Inc	Barclays Bank	(13,346)	2,755	Y-mAbs Therapeutics Inc	HSBC	(5,207)
(21,287)	Xilinx Inc	Goldman Sachs	(147,732)	6,469	Y-mAbs Therapeutics Inc	Morgan Stanley	1,423
1,827	Xilinx Inc	Goldman Sachs	12,679	16,627	York Water Co	Bank of America Merrill Lynch	53,040
(2,006)	Xilinx Inc	HSBC	(6,640)	6,477	York Water Co	Barclays Bank	7,578
(4,921)	Xilinx Inc	Morgan Stanley	(17,617)	9,608	York Water Co	Goldman Sachs	30,650
18,914	Xilinx Inc	Morgan Stanley	67,712	9,009	York Water Co	HSBC	13,075
(9,093)	XOMA Corp	Goldman Sachs	(15,458)	10,917	York Water Co	Morgan Stanley	12,773
(5,535)	XOMA Corp	Morgan Stanley	1,384	6,885	YPF SA ADR	Goldman Sachs	2,105
(429)	XP Inc 'A'	Bank of America Merrill Lynch	(1,437)	45,162	YPF SA ADR	HSBC	20,261
(8,254)	XP Inc 'A'	Barclays Bank	(8,749)	12,087	YPF SA ADR	Morgan Stanley	846
(5,228)	XP Inc 'A'	Goldman Sachs	(17,514)	(51,388)	YRC Worldwide Inc	Bank of America Merrill Lynch	(3,083)
(4,414)	XP Inc 'A'	HSBC	(20,967)	(58,785)	YRC Worldwide Inc	Barclays Bank	(6,466)
(9,013)	XP Inc 'A'	Morgan Stanley	(9,554)	(78,703)	YRC Worldwide Inc	Goldman Sachs	(4,722)
6,064	XPEL Inc	Bank of America Merrill Lynch	11,646	(17,727)	YRC Worldwide Inc	HSBC	(177)
1,720	XPEL Inc	Barclays Bank	2,030	(3,906)	YRC Worldwide Inc	Morgan Stanley	(430)
5,305	XPEL Inc	HSBC	10,955	(3,875)	Yum China Holdings Inc	Bank of America Merrill Lynch	9,610
10,831	XPEL Inc	Morgan Stanley	12,781	(1,481)	Yum China Holdings Inc	Barclays Bank	(2,310)
(7,847)	Xperi Corp	Barclays Bank	11,064	(2,670)	Yum China Holdings Inc	Goldman Sachs	5,233
(12,918)	Xperi Corp	HSBC	25,707	(5,626)	Yum China Holdings Inc	HSBC	18,903
(8,357)	Xperi Corp	Morgan Stanley	11,783	(12,339)	Yum China Holdings Inc	Morgan Stanley	(19,249)
				(1,001)	Yum! Brands Inc	Bank of America Merrill Lynch	(4,141)

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

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。

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 組 入 比 率	債 先 物 比 率	純 資 産 額
		期 騰 落 中 率			
14期(2016年 8 月19日)	円	%	%	%	百万円
	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

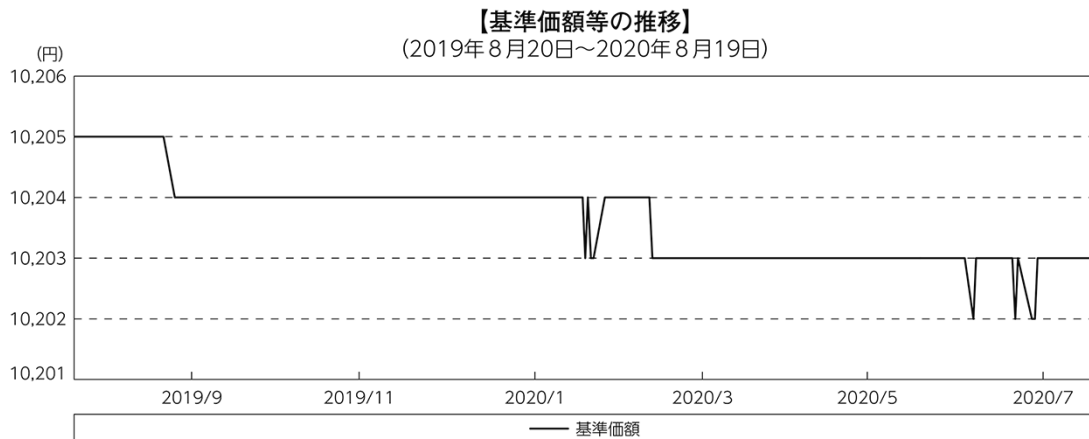
年 月 日	基 準	価 額	債 組 入 比 率	債 先 物 比 率	券 率
		騰 落 率			
(期 首) 2019年 8 月19日	円	%	%	%	%
	10, 205	—	59. 3	—	—
8 月末	10, 205	0. 0	53. 9	—	—
9 月末	10, 204	△0. 0	61. 6	—	—
10 月末	10, 204	△0. 0	59. 5	—	—
11 月末	10, 204	△0. 0	61. 1	—	—
12 月末	10, 204	△0. 0	55. 6	—	—
2020年 1 月末	10, 204	△0. 0	48. 8	—	—
2 月末	10, 204	△0. 0	66. 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月末以降の年越し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。

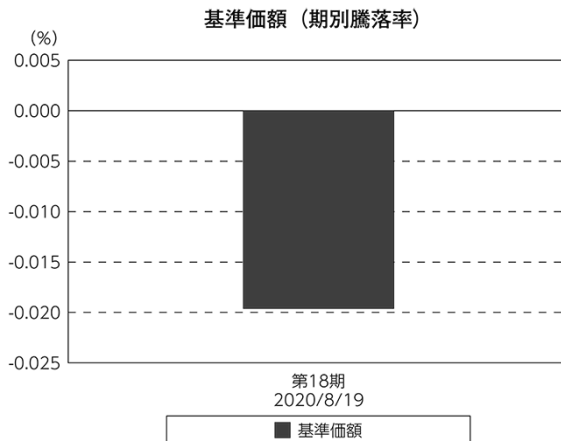
○当ファンドのポートフォリオ

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注意ください。

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

○１万口当たりの費用明細

(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
国内	国債証券	千円 10,440,559	千円 10,440,548
	地方債証券	3,868,329	1,201,158 (3,026,000)
	特殊債券	5,915,704	200,000 (5,959,400)
	社債券（投資法人債券を含む）	3,085,413	100,000 (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
国内	コマーシャル・ペーパー	千円 699,994	千円 —
			(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	$\frac{B}{A}$	売付額等 C	うち利害関係人 との取引状況D	$\frac{D}{C}$
公社債	百万円 12,869	百万円 52	% 0.4	百万円 1,501	百万円 —	% —

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

○組入資産の明細

(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B B格以下 組 入 比 率	残存期間別組入比率		
					5年以上	2年以上	2年未満
	千円	千円	%	%	%	%	%
地方債証券	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				
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(道格機関投資家販売制限付)	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(非課税道格機関投資家専用)	287,434,434
野村世界業種別投資シリーズ(マネーボール・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(マネーボール・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(道格機関投資家専用)	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(マネーボールファンド)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(ブラジルリアルコース)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(ブラジルリアルコース)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
野村ドイツ・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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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 (豪ドルコース) 年2回決算型	982,608
野村新米国ハイ・イールド債券投信 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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PMCO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PMCO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PMCO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 (マネーボールファンド) 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 (ブラジルリアルコース) 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 (ブラジルリアルコース) 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
野村新エマージング債券投信 (円コース) 年2回決算型	98,261
野村新エマージング債券投信 (南アフリカランドコース) 毎月分配型	98,261
野村新エマージング債券投信 (米ドルコース) 年2回決算型	98,261
野村新エマージング債券投信 (資源国通貨コース) 年2回決算型	98,261
野村PMCO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)のむらっぴ・ファンド(普通型)	98,001
(年6%目標払出)のむらっぴ・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(インドネシアルピアコース) 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ィング 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
野村ブルーベイク・トータルリターンファンド(野村SMA・EW向け)	9,801
野村PIMCO米国投資適格債券戦略ファンド(為替ヘッジあり) 毎月分配型	9,797
野村PIMCO米国投資適格債券戦略ファンド(為替ヘッジあり) 年2回決算型	9,797
野村ウェスタン・世界債券戦略ファンド Aコース	9,797
野村ウェスタン・世界債券戦略ファンド Bコース	9,797
野村ウェスタン・世界債券戦略ファンド Cコース	9,797
野村ウェスタン・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。

＜お申し込み時の留意点＞

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

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

(2021年1月20日現在)

年 月	日
2021年 1 月	－
2 月	15
3 月	－
4 月	2、5
5 月	31
6 月	－
7 月	5
8 月	30
9 月	6
10月	11
11月	11、25
12月	24、27、28

※ 2021年12月までに該当する「申込不可日」を現時点で認識しうる情報をもとに作成しておりますが、諸事情等により突然変更される場合があります。

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

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