

【表紙】

【提出書類】 有価証券届出書

【提出先】 関東財務局長

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【届出の対象とした募集(売出)内国投資信託受益証券に係るファンドの名称】 ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円ノ年1回決算コース）

【届出の対象とした募集(売出)内国投資信託受益証券の金額】 5,000億円を上限とします。

【縦覧に供する場所】 該当事項はありません。

(注) 本書において文中および表中の数字は四捨五入された数値として表示されている場合があり、従って合計として表示された数字はかかる数値の総和と必ずしも一致するとは限りません。

第一部【証券情報】

(1)【ファンドの名称】

ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円／年1回決算コース）

（以下「当ファンド」または「ファンド」という場合があります。）

ファンド名の「円」とは、日本円で投資可能であることを意味しており、為替ヘッジにかかる方針を示唆するものではありません。

(2)【内国投資信託受益証券の形態等】

追加型証券投資信託の受益権です。

当初元本は、1口当り1円です。

ファンドの受益権は、社債、株式等の振替に関する法律（以下「社振法」といいます。）の規定の適用を受け、受益権の帰属は、後述の「(11)振替機関に関する事項」に記載の振替機関および当該振替機関の下位の口座管理機関（社振法第2条に規定する「口座管理機関」をいい、振替機関を含め、以下「振替機関等」といいます。）の振替口座簿に記載または記録されることにより定まります（以下、振替口座簿に記載または記録されることにより定まる受益権を「振替受益権」といいます。）。委託会社であるブラックロック・ジャパン株式会社は、やむを得ない事情等がある場合を除き、当該振替受益権を表示する受益証券を発行しません。また、振替受益権には無記名式や記名式の形態はありません。

当ファンドについて、委託会社の依頼により、信用格付業者から提供され、もしくは閲覧に供された信用格付または信用格付業者から提供され、もしくは閲覧に供される予定の信用格付はありません。

(3)【発行（売出）価額の総額】

5,000億円を上限とします。

当ファンドの運用戦略に適した運用規模・運用効率を勘案し、市場環境や資金流入の動向に応じて信託金の限度額を下回る段階で購入申込の受付を停止する場合があります。

(4)【発行（売出）価格】

購入受付日の翌営業日の基準価額とします。

基準価額につきましては、販売会社または下記にお問い合わせください。

ブラックロック・ジャパン株式会社

電話番号：03-6703-4300（受付時間 営業日の9：00～17：00）

ホームページアドレス：www.blackrock.com/jp/

(5)【申込手数料】

購入時の申込手数料（以下「購入時手数料」といいます。）は、購入受付日の翌営業日の基準価額に4.40%（税抜4.00%）を上限として、販売会社が独自に定める率を乗じて得た額とします。詳細は、販売会社にお問い合わせください。

（販売会社につきましては、「(8) 申込取扱場所」に記載の照会先までお問い合わせください。）

なお、購入時手数料には消費税に相当する金額および地方消費税に相当する金額（以下「消費税等相当額」といいます。）が含まれています（以下同じ。）。

分配金の受取方法により、「一般コース」、「累積投資コース」の2つのコースがあります。「累積投資コース」を選択した投資者が、分配金を再投資する場合は、無手数料とします。

(6)【申込単位】

分配金の受取方法により、収益の分配時に分配金を受け取る「一般コース」と、分配金が税引き後、無手数料で再投資される「累積投資コース」の2つの購入方法があります。

取扱いを行なうコースおよび購入の申込単位（以下「購入単位」といいます。）は、各販売会社により異なりますので、詳細は販売会社にお問い合わせください。

(7)【申込期間】

2019年10月12日から2020年4月10日まで

申込期間は、上記期間満了前に有価証券届出書を提出することによって更新されます。

(8)【申込取扱場所】

ファンドの申込取扱場所（以下「販売会社」といいます。）については下記にお問い合わせください。

ブラックロック・ジャパン株式会社

電話番号：03-6703-4300（受付時間 営業日の9：00～17：00）

ホームページアドレス：www.blackrock.com/jp/

(9)【払込期日】

ファンドの投資者は、販売会社が定める日までに購入代金（購入受付日の翌営業日の基準価額に購入口数を乗じた金額に、購入時手数料を加算した金額をいいます。）を販売会社に支払うものとします。

振替受益権に係る各購入受付日の発行価額の総額は、販売会社によって追加信託が行なわれる日に委託会社の指定する口座を経由して、受託会社の指定するファンド口座に払い込まれます。

(10)【払込取扱場所】

上記「(8)申込取扱場所」で払い込みください。

(11)【振替機関に関する事項】

振替機関は、株式会社証券保管振替機構です。

(12)【その他】

購入代金の利息

購入代金には利息をつけません。

日本以外の地域における発行

行ないません。

購入不可日

販売会社の営業日であっても、ルクセンブルクの銀行の休業日、12月24日、主要投資対象ファンドの受付不可日のいずれかに該当する場合には、購入は受け付けません。詳細は販売会社にお問い合わせください。

振替受益権について

ファンドの受益権は、社振法の規定の適用を受け、上記「(11)振替機関に関する事項」に記載の振替機関の振替業にかかる業務規程等の規則にしたがって取り扱われるものとします。

ファンドの分配金、償還金、換金代金は、社振法および上記「(11)振替機関に関する事項」に記載の振替機関の業務規程その他の規則にしたがって支払われます。

(参考)

投資信託振替制度とは、

- ・ファンドの受益権の発生、消滅、移転をコンピュータシステムにて管理します。
- ・ファンドの設定、換金、償還等がコンピュータシステム上の帳簿(「振替口座簿」といいます。)への記載・記録によって行なわれますので、受益証券は発行されません。

第二部【ファンド情報】

第1【ファンドの状況】

1【ファンドの性格】

(1)【ファンドの目的及び基本的性格】

「ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円／年1回決算コース）」（以下「当ファンド」または「ファンド」という場合があります。）は、信託財産の中長期的な成長を目標に運用を行いません。

当ファンドは、追加型証券投資信託であり、追加型投信／内外／資産複合／特殊型（絶対収益追求型）に属しています。下記は、一般社団法人投資信託協会の「商品分類に関する指針」に基づき当ファンドが該当する商品分類・属性区分を網掛け表示しています。

<商品分類表>

単位型・追加型	投資対象地域	投資対象資産（収益の源泉）	補足分類
単位型投信 追加型投信	国内 海外 内外	株式 債券 不動産投信 その他資産（ ） 資産複合	インデックス型 特殊型 (絶対収益追求型)

<属性区分表>

投資対象資産	決算頻度	投資対象地域	投資形態	為替ヘッジ	特殊型
株式 一般 大型株 中小型株 債券 一般 公債 社債 その他債券 クレジット属性 不動産投信 その他資産 (投資信託証券) 資産複合 資産配分固定型 資産配分変更型	年1回 年2回 年4回 年6回 (隔月) 年12回 (毎月) 日々 その他	グローバル (日本を含む) 日本 北米 欧州 アジア オセアニア 中南米 アフリカ 中近東 (中東) エマージング	ファミリー ファンド ファンド・ オブ・ ファンズ	あり (限定ヘッジ) なし	ブル・ベア型 条件付運用型 ロング・ショート 型 / 絶対収益追求型 その他

< 各分類および区分の定義 >

．商品分類

単位型投信・追加型投信の区分	追加型投信	一度設定されたファンドであってもその後追加設定が行なわれ従来の信託財産とともに運用されるファンドをいう。
投資対象地域による区分	内外	目論見書又は投資信託約款において、国内および海外の資産による投資収益を実質的に源泉とする旨の記載があるものをいう。
投資対象資産による区分	資産複合	目論見書又は投資信託約款において、株式、債券、不動産投信（リート）等の資産のうち複数の資産による投資収益を実質的に源泉とする旨の記載があるものをいう。
補足分類	特殊型 （絶対収益追求型）	目論見書または投資信託約款において、投資者に対して注意を喚起することが必要と思われる特殊な仕組みあるいは運用手法の記載があるものをいう。

．属性区分

投資対象資産による属性区分	その他資産（投資信託証券）	目論見書又は投資信託約款において、主として投資信託証券に投資する旨の記載があるものをいう。
決算頻度による属性区分	年1回	目論見書または投資信託約款において、年1回決算する旨の記載があるものをいう。
投資対象地域による属性区分	グローバル （日本を含む）	目論見書または投資信託約款において、組入資産による投資収益が日本を含む世界の資産を源泉とする旨の記載があるものをいう。
投資形態による属性区分	ファミリーファンド	目論見書又は投資信託約款において、親投資信託（ファンド・オブ・ファンズにのみ投資されるものを除く。）を投資対象として投資するものをいう。
為替ヘッジによる属性区分	為替ヘッジあり （限定ヘッジ）	目論見書又は投資信託約款において、為替のフルヘッジ又は一部の資産に為替のヘッジを行なう旨の記載があるものをいう。なお、「為替ヘッジ」とは、対円で為替リスクに対するヘッジの有無をいう。
特殊型による属性区分	絶対収益追求型	目論見書または投資信託約款において、特定の市場に左右されにくい収益の追求を目指す旨の記載があるものをいう。

当ファンドは、ファミリーファンド方式で運用され、かつ親投資信託はファンド・オブ・ファンズ形式で運用されます。このため、組入れている資産を示す属性区分上の投資対象資産（その他資産（投資信託証券））と収益の源泉となる資産を示す商品分類上の投資対象資産（資産複合）とが異なります。

上記は、一般社団法人投資信託協会の定義を基に委託会社が作成したものを含みます。なお、上記以外の商品分類・属性区分の定義については、一般社団法人投資信託協会のホームページ（<http://www.toushin.or.jp/>）をご参照ください。

信託金の限度額は、5,000億円です。ただし、委託会社は受託会社と合意のうえ、当該限度額を変更することができます。

当ファンドの運用戦略に適した運用規模・運用効率を勘案し、市場環境や資金流入の動向に応じて信託金の限度額を下回る段階で購入申込の受付を停止する場合があります。

ファンドの特色

1 主として内外の株式、債券、通貨および派生商品等に投資し長期的に市場動向に左右されない絶対収益を追求する投資信託証券に投資します。

絶対収益追求とは

特定の市場(当ファンドにおいては内外の株式および債券に加え通貨市場を指します。)の動向に左右されにくい収益の追求を目指すことをいいます。ただし、必ず収益を得ることができるということを意味するものではありません。

- 当ファンドは、スタイル・アドバンテージ・マザー・ポートフォリオ(円)(以下「マザーファンド」といいます。)への投資を通じて、以下のファンドに実質的に投資を行ないます。投資対象ファンドの運用は、ブラックロック・グループの運用会社が行ないます。

＜主要投資対象ファンド＞…絶対収益を追求するファンド

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・スタイル・アドバンテージ・ファンド クラス投資証券

＜副次的投資対象ファンド＞…短期債券等に投資するファンド

インスティテューショナルキャッシュ・シリーズplc ブラックロック・ICS・USTレジャー・ファンド エージェンシークラス投資証券

※投資対象ファンドは、委託会社の判断により適宜見直しを行なうことがあります。

- 主要投資対象ファンドへの投資割合を高位に保ちます。
※投資対象ファンドへの投資割合は、原則として市場動向および投資対象ファンドの収益性等を勘案して委託会社が決定します。
- 主要投資対象ファンドは、世界の株式、債券、通貨等の複数の資産に投資し、市場の変動に関わらない中長期的なリターンの獲得を目指します。
 - ◆主要投資対象ファンドでは、スタイルファクター*戦略を用い、様々な尺度から各銘柄の投資魅力度を測り、銘柄選定を行ないます。運用にあたっては、ブラックロック独自の運用テクノロジーを活用します。
*このファンドでいう「スタイルファクター」とは、ブラックロックの検証により、法則性があり有効であると考えられる投資家の行動特性のことで、各資産および各銘柄の値動きに好影響を与えると考えられる要素をいいます。
 - ◆運用にあたっては、ロングショート戦略*によりポートフォリオの構築をします。
ロングショート戦略においては、値動きに好影響を与える要素をより多く含む銘柄(資産)を買い建て、その逆の銘柄(資産)を売り建てます。
*後述の「ロングショート戦略について」をあわせてご参照ください。

2 米ドルに対する為替ヘッジを行ない、為替リスクの低減を図ります。

- 主要投資対象ファンドにおいては、当該ファンドで保有する資産を米ドル換算し、米ドル換算した額に対して米ドル売り・円買いの為替取引(ヘッジ取引)を行なうことによって、為替変動リスクの低減を図ります(また、米ドル金利が円金利より高い場合、ヘッジコストがかかります。)。主要投資対象ファンドが運用戦略上保有する米ドル建て以外の資産、および収益追求のために取得した通貨市場における米ドル以外のエクスポージャーについては、米ドルでの為替ヘッジを行っておりません。したがって、米ドル以外の通貨の為替変動の影響を受けます。
- 米ドル建ての副次的投資対象ファンドに対しては、マザーファンドにおいて為替ヘッジを行ないます。

運用プロセス(主要投資対象ファンドの運用プロセス)



※上記の投資候補銘柄数は、今後変更になる可能性があります。

※資金動向、市況動向等によっては上記のような運用ができない場合があります。

※主要投資対象ファンドの運用プロセスは変更となる場合があります。

(追加的記載事項)

主要投資対象ファンドの概要

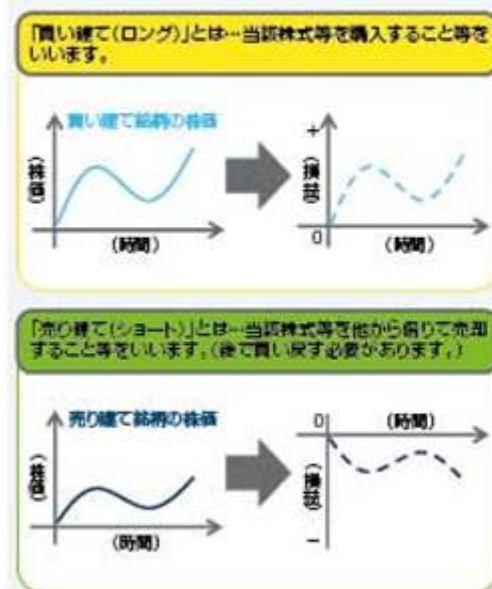
ファンド名	ブラックロック・ストラテジック・ファンズ ブラックロック・スタイル・アドバンテージ・ファンドクラス投資証券(円建て円ヘッジ)
形態	ルクセンブルグ籍(オープン・エンド型)会社型外国投資証券(円建て円ヘッジ)
投資目的および投資態度	当ファンドは、長期的に市場動向に左右されない絶対収益の追求を目指して運用を行ないます。 当ファンドは機動的にエクスポージャーを調整することで様々なスタイルファクター戦略からプレミアムを獲得することを目指します。 独自の計量化モデルを用いて銘柄の選定を行ない投資目的の達成を目指します。 また、バリュー、モメンタム、キャリー、ディフェンシブといったスタイルファクターを活用し、幅広い投資資産に横断的に投資を行ないます。
管理会社	ブラックロック(ルクセンブルグ)エス・エー
投資顧問会社	ブラックロック・インベストメント・マネジメント・エル・エル・シー

ロングショート戦略とは

■ロングショート戦略とは、相対的に投資魅力度の高い資産を買い建て(ロング)、相対的に投資魅力度が低い資産を売り建て(ショート)する投資手法をいいます。「買い建て」銘柄の方が「売り建て」銘柄よりも良いパフォーマンスの場合にロングショート戦略全体としての損益はプラスになります(逆の場合には、損益はマイナスになります)。

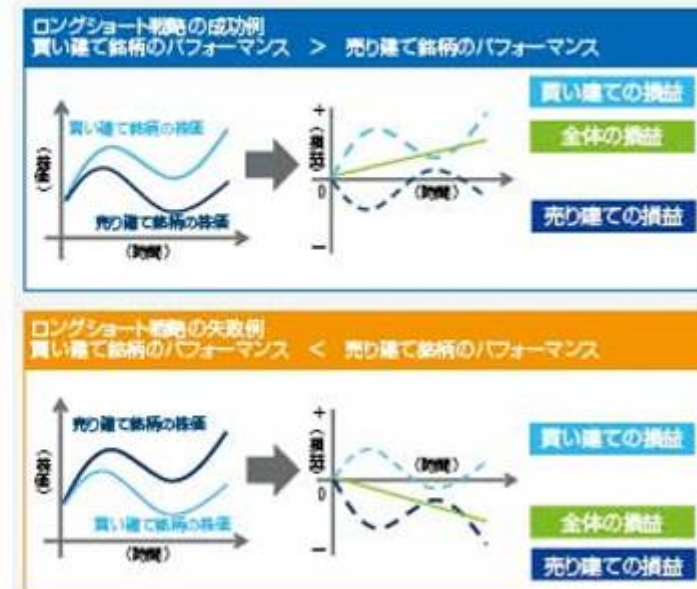
「買い建て」と「売り建て」について

[イメージ図]



ロングショート戦略による損益

[イメージ図]



※上記のイメージ図は、ロングショート戦略をご理解頂くことを目的に作成したものであり、当ファンドの運用成果等を保証するものではありません。

※主要投資対象ファンドにおける買い建てと売り建てに際しては、デリバティブ取引を活用します。

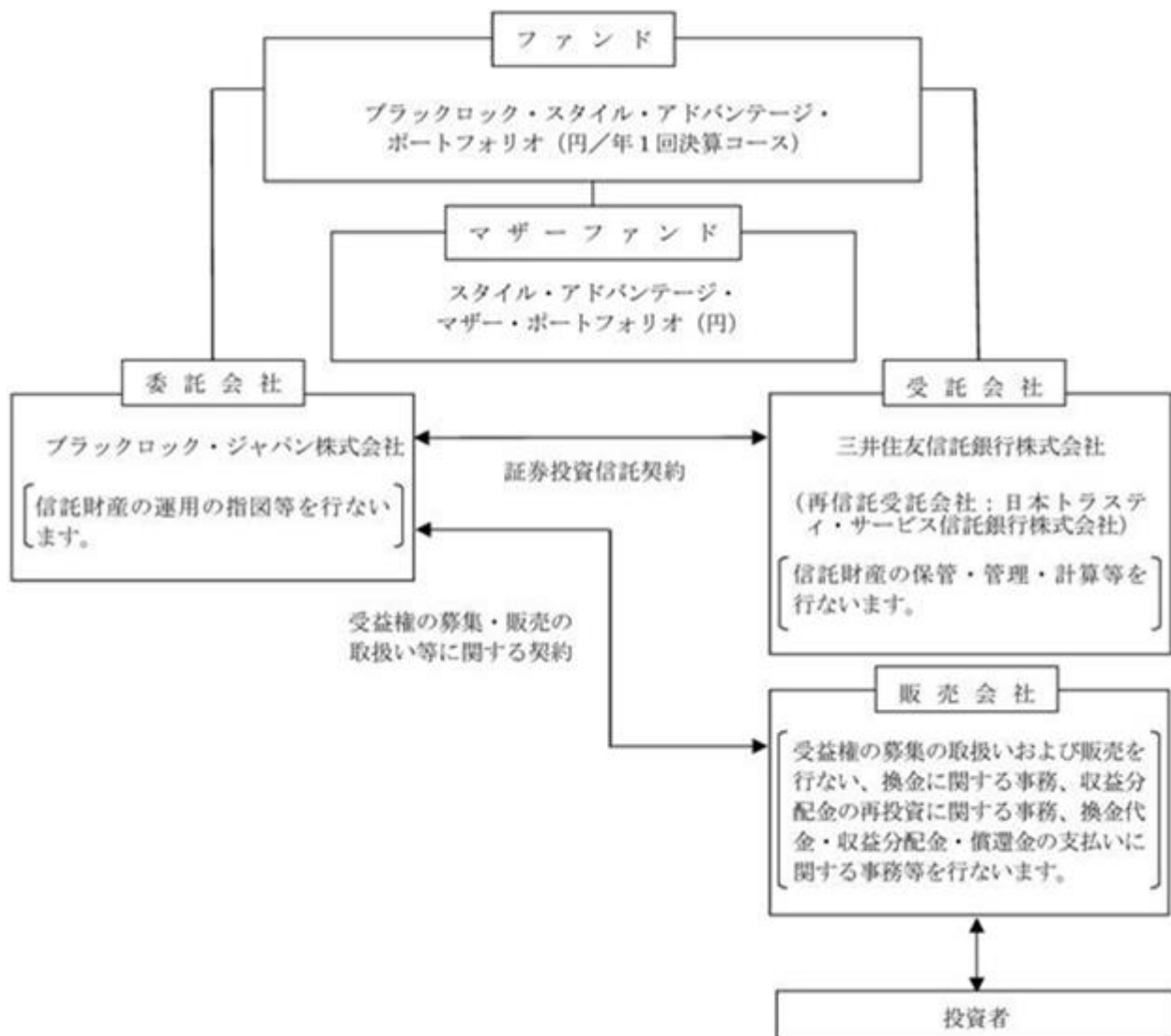
※ロングとショートの双方で損失した場合は、通常想定される以上に当ファンドの運用成果が影響を被る可能性があります。

(2)【ファンドの沿革】

2017年8月4日

信託契約締結、ファンドの設定日、運用開始

(3)【ファンドの仕組み】



< 契約等の概要 >

a. 「証券投資信託契約」

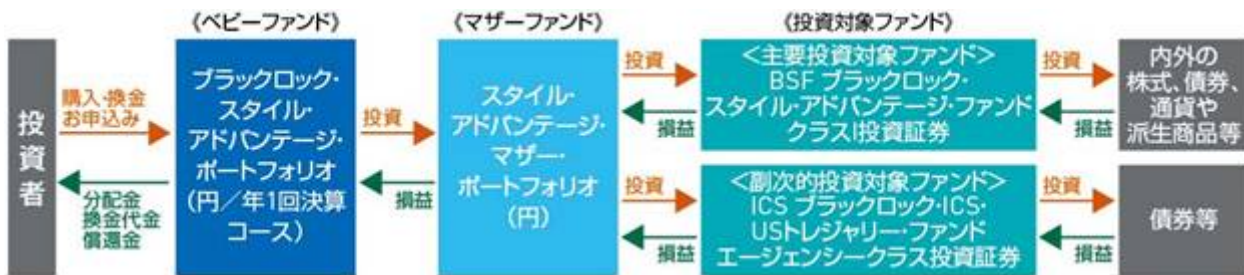
ファンドの設定・運営に関する事項、信託財産の運用・管理に関する事項、委託会社および受託会社の業務に関する事項、投資者に関する事項等について規定しています。

b. 「受益権の募集・販売の取扱い等に関する契約」

委託会社が販売会社に委託する受益権の募集販売の取扱い、換金事務、投資者に対する収益分配金および換金代金の支払い、その他これらの業務に付随する業務等について規定しています。

<ファンドの仕組み>

当ファンドは、スタイル・アドバンテージ・マザー・ポートフォリオ（円）をマザーファンドとするファミリーファンド方式で運用します。また、マザーファンドは、投資信託証券を投資対象とするファンド・オブ・ファンズ形式で運用します。



< 委託会社の概況 >

2019年7月末現在の委託会社の概況は、以下のとおりです。

a. 資本金 3,120百万円

b. 沿革

1985年1月	メリルリンチ投資顧問株式会社 (後のメリルリンチ・インベストメント・マネジャーズ株式会社) 設立 1987年3月 証券投資顧問業者として登録 1987年6月 投資一任業務認可を取得 1997年12月 投資信託委託業務免許を取得
1988年3月	パークレイズ・デズート・ウェッド投資顧問株式会社 (後のパークレイズ・グローバル・インベスターズ株式会社) 設立 1988年6月 証券投資顧問業者として登録 1989年1月 投資一任業務認可を取得 1998年3月 投資信託委託業務免許を取得
1999年4月	野村ブラックロック・アセット・マネジメント株式会社 (後のブラックロック・ジャパン株式会社) 設立 1999年6月 証券投資顧問業者として登録 1999年8月 投資一任業務認可を取得
2006年10月	メリルリンチ・インベストメント・マネジャーズ株式会社を存続会社として、 ブラックロック・ジャパン株式会社と合併 新会社商号: 「ブラックロック・ジャパン株式会社」
2009年12月	パークレイズ・グローバル・インベスターズ株式会社を存続会社として、 ブラックロック・ジャパン株式会社と合併 新会社商号: 「ブラックロック・ジャパン株式会社」

c. 大株主の状況

株主名	住所	所有株式数	所有比率
ブラックロック・ジャパン・ホールディングス合同会社	東京都千代田区丸の内一丁目8番3号	15,000株	100%

2【投資方針】

(1)【投資方針】

マザーファンドの受益証券を通じて、主として内外の株式、債券、通貨および派生商品等に投資し長期的に市場動向に左右されない絶対収益を追求する投資信託証券（以下「主要投資対象ファンド」といいます。）に投資します。マザーファンドにおいては副次的な投資対象として、短期債券等に投資する投資信託証券にも投資を行いません。

マザーファンドの投資対象ファンドは、ブラックロック・グループの運用会社が運用する投資信託証券とします。投資対象ファンドは、委託会社の判断により、変更することがあります。

マザーファンドの主要投資対象ファンドにおいて、原則として米ドル・日本円について為替ヘッジが行なわれ、米ドル・日本円間での為替リスクの低減が図られます。また、マザーファンドの副次的な投資対象ファンドに対してはマザーファンドにおいて為替ヘッジを行ない、為替リスクの低減を図ります。

資金動向、市況動向、残存信託期間等によっては、上記のような運用ができない場合があります。

投資対象ファンドの設定にあたっては、上記の投資方針の他、当ファンドの運営上の効率性等を勘案します。

委託会社は、自己または第三者の利益を図るために投資者の利益を害することとなる潜在的なおそれのある取引を行ないまたは行なうことがある場合、投資者の利益を害しないことを確保するため、売買執行管理規程等の社内規程により管理します。

<参考> マザーファンドの運用の基本方針

スタイル・アドバンテージ・マザー・ポートフォリオ（円）

- 運用の基本方針 -

1. 基本方針

この投資信託は、信託財産の中長期的な成長を目標に運用を行ないます。

2. 運用方法

(1) 投資対象

主として内外の株式、債券、通貨および派生商品等に投資し長期的に市場動向に左右されない絶対収益を追求する投資信託証券を主要投資対象とします。副次的な投資対象として、短期債券等に投資する投資信託証券にも投資を行ないます。

(2) 投資態度

主として内外の株式、債券、通貨および派生商品等に投資し長期的に市場動向に左右されない絶対収益を追求する投資信託証券（以下「主要投資対象ファンド」といいます。）に投資します。副次的な投資対象として、短期債券等に投資する投資信託証券にも投資を行ないます。

投資対象ファンドは、別に定めるブラックロック・グループの運用会社が運用する投資信託証券とします。投資対象ファンドは、委託会社の判断により、変更することがあります。

各投資信託証券への投資割合は、原則として市況動向および各投資信託証券の収益性等を勘案して委託会社が決定します。通常、主要投資対象ファンドへの投資割合を高位に保ちます。

主要投資対象ファンドにおいて、原則として米ドル・日本円について為替ヘッジが行なわれ、米ドル・日本円間での為替リスクの低減が図られます。また、副次的な投資対象ファンドに対しては為替ヘッジを行ない、為替リスクの低減を図ります。

資金動向、市況動向、残存信託期間等によっては、上記のような運用ができない場合があります。

(3) 投資制限

投資信託証券および短期金融商品（短期運用の有価証券を含みます。）以外への直接投資は行ないません。

投資信託証券への投資割合には制限を設けません。

外貨建資産への投資割合には制限を設けません。

一般社団法人投資信託協会規則に定める一の者に係る株式等エクスポージャー、債券等エクスポージャーおよびデリバティブ等エクスポージャーの信託財産の純資産総額に対する比率は、原則としてそれぞれ10%、合計で20%を超えないものとし、当該比率を超えることとなった場合には、同規則にしたがい当該比率以内となるよう調整を行ないます。

(2)【投資対象】

投資対象とする資産の種類

この信託において投資の対象とする資産の種類は、次に掲げる特定資産（「特定資産」とは、投資信託及び投資法人に関する法律（以下「投信法」といいます。）第2条第1項で定めるものをいいます。以下同じ。）とします。

- a．有価証券
- b．金銭債権（a．およびc．に掲げるものに該当するものを除きます。以下同じ。）
- c．約束手形

投資対象とする有価証券

委託会社は、信託金を、主としてスタイル・アドバンテージ・マザー・ポートフォリオ（円）の受益証券のほか、次の有価証券（金融商品取引法第2条第2項の規定により有価証券とみなされる同項各号に掲げる権利を除きます。）に投資することを指図します。

- a．国債証券
- b．地方債証券
- c．特別の法律により法人の発行する債券および社債券（新株引受権証券と社債券とが一体となった新株引受権付社債券の新株引受権証券および短期社債券を除きます。）
- d．短期社債等（社債、株式等の振替に関する法律（以下「社振法」といいます。）第66条第1号に規定する短期社債、保険業法第61条の10第1項に規定する短期社債、資産の流動化に関する法律第2条第8項に規定する特定短期社債、信用金庫法第54条の4第1項に規定する短期債および農林中央金庫法第62条の2第1項に規定する短期農林債をいいます。）
- e．コマーシャル・ペーパー
- f．外国または外国の者の発行する証券または証書で、前各号の証券または証書の性質を有するもの
- g．外国法人が発行する譲渡性預金証書

なお、a．からc．の証券を以下「公社債」といい、公社債にかかる運用の指図は買い現先取引（売戻し条件付の買い入れ）および債券貸借取引（現金担保付き債券借入れ）に限り行なうことができるものとします。

投資対象とする金融商品

ファンドの設定、換金、償還、投資環境の変動等への対応等、委託会社が運用上必要と認めるときには、有価証券のほか、次に掲げる金融商品（金融商品取引法第2条第2項の規定により有価証券とみなされる同項各号に掲げる権利を含みます。）により運用を指図することができます。

- a．預金
- b．指定金銭信託（金融商品取引法第2条第1項第14号に規定する受益証券発行信託を除きます。）
- c．コール・ローン
- d．手形割引市場において売買される手形

マザーファンドの投資対象ファンドの概要

a. 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・スタイル・アドバンテージ・ファンド

形態	ルクセンブルグ籍（オープン・エンド型）会社型外国投資証券（円建て円ヘッジ）
投資目的および投資態度	当ファンドは、長期的に市場動向に左右されない絶対収益の追求を目指して運用を行ないます。 当ファンドは機動的にエクスポージャーを調整することで様々なスタイルファクター戦略からプレミアムを獲得することを目指します。 独自の定量化モデルを用いて銘柄の選定を行ない投資目的の達成を目指します。またバリュエーション、モメンタム、キャリー、ディフェンシブといったファクターを活用し、幅広い投資資産に横断的に投資を行ないます。
設定日	2016年9月14日
存続期間	無期限
主な投資対象	世界の株式、株式関連証券、債券、債券関連証券、通貨、デリバティブ、ファンド、短期金融商品等の多様な資産に投資を行ないます。商品市場へのエクスポージャーを獲得する為にファンド、パフォーマンス・リンク債、上場投資信託、商品指数を原資産とするデリバティブ等を活用する場合があります。
主な投資制限	<ul style="list-style-type: none"> 同一発行体の譲渡性のある証券への投資は、原則としてファンドの純資産総額の10%以下とします。 純資産総額の5%を超えて投資しているすべての発行体について、ファンドが保有する譲渡性のある証券の総額は原則として純資産総額の40%を超えないものとします。
管理報酬	年0.75%
その他費用	管理業務会社、保管会社および名義書換事務代行会社への報酬等および事務諸費に要する費用についてはファンドから差し引かれます。
決算日	年1回（原則として5月末日）に決算を行ないます。
収益分配方針	原則として、分配を行ないません。
申込手数料	ありません。
管理会社	ブラックロック（ルクセンブルグ）エス・エー
投資顧問会社	ブラックロック・インベストメント・マネジメント・エル・エル・シー
保管会社	ステート・ストリート・バンク・ルクセンブルグ・エス・シー・エー

b. ICS ブラックロック・ICS・USTレジャーリー・ファンド

形態	アイルランド籍（オープン・エンド型）会社型外国投資証券（米ドル建て）
投資目的および投資態度	ファンドは、流動性と元本の安定性を確保しつつ、安定的なインカム水準を追求します。 ファンドは、米国短中期国債、米国政府によって発行されるその他債務権および現先取引に投資をします。現先取引の活用により流動性を確保します。
設定日	2008年9月29日
存続期間	無期限
主な投資対象	主としてファンドは、米国短中期国債、米国政府によって発行されるその他債務権および現先取引を主要投資対象とします。
主な投資制限	<ul style="list-style-type: none"> 同一発行体の譲渡性のある証券もしくは短期金融商品への投資は原則としてファンドの純資産総額の10%以下とします。 純資産総額の10%を超えて資金の借り入れは行ないません。
管理報酬 その他費用	管理報酬、保管報酬および事務の処理に要する諸費用がファンドから差し引かれます。
決算日	年1回（原則として9月30日）に決算を行ないます。
収益分配方針	原則として、分配を行ないません。
申込手数料	ありません。
管理会社	ブラックロック・アセット・マネジメント・アイルランド・リミテッド
投資顧問会社	ブラックロック・キャピタル・マネジメント・インク
保管会社	JPMorgan Bank (アイルランド) ピー・エル・シー

(3)【運用体制】

ファンドの運用・管理の各業務の役割分担を社内規程により定めております。

ファンドの運用については委託会社の運用部門が統括しています。

社内には内部監査を担当する部門、ファンドの運用状況やリスク状況等をモニターし関連部署にフィードバックする部門、或いは投資委員会等開催により、各ファンドの投資方針等に従って運用が行なわれているか確認する組織、機能が確立しています。

当ファンドの運用は、マルチアセット戦略部と協働してマルチアセット運用部が担当いたします（当ファンド担当：4名程度）。

投資対象ファンドの選定に当たっては、ベンチマークの構成指数に対応する資産を投資対象とする投資信託証券の中から、定性評価と定量評価の両面から検討のうえ決定します。

ブラックロック・グループ

ブラックロック・グループは、運用資産残高約6.84兆ドル^{*}（約737兆円）を持つ世界最大級の独立系資産運用グループであり、当社はその日本法人です。

当グループは、世界各国の機関投資家および個人投資家のため、株式、債券、キャッシュ・マネジメントおよびオルタナティブ商品といった様々な資産クラスの運用を行なっております。また、機関投資家向けに、リスク管理、投資システム・アウトソーシングおよびファイナンシャル・アドバイザー・サービスの提供を行なっております。

* 2019年6月末現在。（円換算レートは1ドル=107.74円を使用）

(4)【分配方針】

収益分配方針

年1回の毎決算時（原則として1月15日。休業日の場合は翌営業日。）に、原則として以下の方針に基づき、分配を行ないます。

a．分配対象額の範囲

分配対象額の範囲は、経費控除後の繰越分を含めた利子・配当等収益および売買損益（繰越欠損補填後、評価損益を含みます。）等の全額とします。

b．分配対象収益についての分配方針

分配金額は、委託会社が基準価額水準、市況動向等を勘案して決定します。基準価額水準、市況動向等によっては分配を行わないことがあります。将来の分配金の支払いおよびその金額について保証するものではありません。

c．留保益の運用方針

留保益の運用については特に制限を設けず、委託会社の判断に基づき、元本部分と同一の運用を行ないます。

収益の分配

a．信託財産から生じる毎計算期末における利益は、次の方法により処理するものとします。

(a) 利子、配当金およびこれ等に類する収益から支払利息を控除した額（「配当等収益」といいます。）は、諸経費、諸費用（消費税に相当する金額および地方消費税に相当する金額（以下「消費税等相当額」といいます。）を含みます。以下同じ。）、信託報酬（消費税等相当額を含みます。以下同じ。）を控除した後、その残額を投資者に分配することができます。なお、次期以降の分配に充てるため、その一部を分配準備積立金として積み立てることができます。

(b) 売買損益に評価損益を加減した利益金額(以下「売買益」といいます。)は、諸経費、諸費用および信託報酬を控除し、繰越欠損金のあるときは、その全額を売買益をもって補てんした後、投資者に分配することができます。なお、次期以降の分配に充てるため、分配準備積立金として積み立てることができます。

b. 毎計算期末において、信託財産につき生じた損失は、次期に繰り越すものとします。

収益分配金の支払い

a. 支払時期と支払場所

(a) 一般コースの場合

毎計算期間終了日後1ヵ月以内の委託会社の指定する日(原則として5営業日以内)に、毎計算期間の末日において振替機関等の振替口座簿に記載または記録されている投資者にお支払いを開始します。収益分配金は販売会社の営業所等において支払います。

(b) 累積投資コースの場合

累積投資契約に基づき、受託会社が委託会社の指定する預金口座等に払い込むことにより、原則として毎計算期間終了日の翌営業日に収益分配金が販売会社に支払われます。この場合、販売会社は投資者に対し遅滞なく収益分配金の再投資にかかる受益権の売り付けを行ないます。当該売り付けにより増加した受益権は、振替口座簿に記載または記録されます。

b. 時効

投資者が、a.(a)に規定する支払開始日から5年間支払い請求を行わない場合はその権利を失い、委託会社が受託会社から交付を受けた金銭は委託会社に帰属します。

(5)【投資制限】

以下は当ファンドの約款で定める投資制限です。

投資信託証券および短期金融商品(短期運用の有価証券を含みます。)以外への直接投資は行ないません。

投資信託証券への投資制限

投資信託証券への実質投資割合には制限を設けません。

外貨建資産への投資制限

外貨建資産への実質投資割合には制限を設けません。

特別の場合の外貨建有価証券への投資制限

外貨建有価証券への投資については、わが国の国際収支上の理由等により、特に必要と認められる場合には、制約されることがあります。

公社債の借入れ

a. 委託会社は、信託財産の効率的な運用に資するため、公社債の借入れの指図をすることができます。なお、当該公社債の借入れを行なうにあたり担保の提供が必要と認められた時は、担保の提供の指図を行なうものとします。

b. a.の指図は、当該借入れにかかる公社債の時価総額が信託財産の純資産総額の範囲内とします。

c. 信託財産の換金等の事由により、b.の借入れにかかる公社債の時価総額が信託財産の純資産総額を超えることとなった場合には、委託会社は速やかに、その超える額に相当する借入れた公社債の一部を返還するための指図をするものとします。

d . a . の借入れにかかる品借料は信託財産中から支弁します。

外国為替予約の指図および範囲

委託会社は、信託財産に属する外貨建資産とマザーファンドの信託財産に属する外貨建資産のうち信託財産に属するとみなした額（信託財産に属するマザーファンドの時価総額にマザーファンドの信託財産の純資産総額に占める外貨建資産の時価総額の割合を乗じて得た額をいいます。）との合計額について、当該外貨建資産の為替ヘッジのため、外国為替の売買の予約取引の指図をすることができます。

資金の借入れ

a . 委託会社は、信託財産の効率的な運用ならびに運用の安定性に資するため、換金に伴う支払資金の手当て（換金に伴う支払資金の手当てのために借入れた資金の返済を含みます。）を目的として、または再投資にかかる収益分配金の支払資金の手当てを目的として、資金借入れ（コール市場を通じる場合を含みます。）の指図をすることができます。なお、当該借入金をもって有価証券等の運用は行なわないものとします。

b . 換金に伴う支払資金の手当てにかかる借入期間は、投資者への換金代金支払開始日から信託財産で保有する有価証券等の売却代金の受渡日までの間または投資者への換金代金支払開始日から信託財産で保有する有価証券等の換金代金入金日までの間もしくは投資者への換金代金支払開始日から信託財産で保有する有価証券等の償還金の入金日までの期間が5営業日以内である場合の当該期間とし、資金借入額は当該有価証券等の売却または換金代金および有価証券等の償還金の合計額を限度とします。

ただし、資金の借入額は、借入れ指図を行なう日における信託財産の純資産総額の10%を超えないこととします。

c . 収益分配金の再投資にかかる借入期間は信託財産から収益分配金が支弁される日からその翌営業日までとし、資金借入額は収益分配金の再投資額を限度とします。

d . 借入金の利息は信託財産中より支弁します。

信用リスク集中回避のための投資制限

一般社団法人投資信託協会規則に定める一の者に係る株式等エクスポージャー、債券等エクスポージャーおよびデリバティブ等エクスポージャーの信託財産の純資産総額に対する比率は、原則として、それぞれ10%、合計で20%を超えないものとし、当該比率を超えることとなった場合には、同規則にしたがい当該比率以内となるよう調整を行ないます。

3【投資リスク】

(1) 投資リスク

ファンドの基準価額は、組入れられている有価証券の値動きの他、為替変動による影響を受けます。これらの信託財産の運用により生じた損益はすべて投資者の皆様様に帰属します。したがって、当ファンドは元金および元金からの収益の確保が保証されているものではなく、基準価額の下落により投資者は損失を被り、元金を割り込むことがあります。また、投資信託は預貯金と異なります。

当ファンドにかかる主なリスクは以下の通りです。

基準価額の変動要因

a．ロングショート戦略によるリスク

当ファンドの主要投資対象ファンドは、計量モデルを活用したロングショート戦略による運用を行なうことで投資収益を追求しますが、当戦略がその目的を達成できる保証はありません。ロング（買い建て）した銘柄の価格が下落した場合、もしくはショート（売り建て）した銘柄の価格が上昇した場合は損失が発生し、それに伴い当ファンドの基準価額が下落する可能性があります。またロングとショートの双方で損失した場合は、通常想定される以上に当ファンドの運用成果が影響を被る可能性があります。

b．株価変動リスク

世界各国の株式および株式関連の派生商品に投資を行ないません。世界各国の経済・市場動向または投資対象企業の経営・財務状況に応じて、株式あるいは株式関連の派生商品の価格等が変動し、当ファンドの運用成果に影響を与えます。

c．債券投資のリスク

債券に投資を行ないません。債券の価格は、政治、経済、社会情勢等の影響により金利が上昇すれば下落し、金利が低下すれば上昇します。したがって、金利の変動が当ファンドの運用成果に影響を与えます。また、投資した債券の発行体の財務状況により、債務不履行が生じることがあります。債務不履行が生じた場合には、債券価格が下落する等、当ファンドの運用成果に影響を与えます。

d．デリバティブ取引のリスク

株式および債券関連のデリバティブ取引（先物・スワップなど）を行ないません。先物・スワップなどのデリバティブ取引は、現物資産への投資に代わって投資目的を効率的に達成するために用いられ、あるいは価格変動による影響を回避するために用いられますが、その目的が達成される保証はなく、損失が発生する可能性があります。デリバティブ取引はコストとリスクが伴い、当ファンドの運用成果に影響を与えます。

（レバレッジ・リスク）

デリバティブ取引では、一般的に想定元本に対して比較的小額の証拠金・担保金等を取引相手に差入れることで、より大きな金額の取引を行ないません。投資対象ファンドでは、ファンドの純資産規模を上回る金額のデリバティブ取引を行ないません。その結果として、いわゆる「てこ（レバレッジ）の原理」により市場価格の変動が増幅され、大きな影響を被る可能性があります。

（デリバティブ取引の取引先に関するリスク）

デリバティブ取引の相手方が倒産等の事態に陥った場合は、取引契約が不履行となり、取引の清算の遅延等により、大きな損失を被る可能性があります。このような事態が生じた場合には当ファンドの運用成果に影響を与えます。

e．為替変動リスク

主要投資対象ファンドにおいては、当該ファンドで保有する資産を米ドル換算し、米ドル換算した額に対して米ドル売り・円買いの為替取引（ヘッジ取引）を行なうことによって、為替変動リスクの低減を図りますが、米ドルの対円での為替変動を完全にヘッジすることはできません。また、米ドル金利が円金利より高い場合、ヘッジ・コストがかかります。

また、主要投資対象ファンドが運用戦略上で保有する米ドル建て以外の資産、および収益追求のために取得した通貨市場における米ドル以外のエクスポージャーについては、米ドルに対する為替ヘッジを行っておりません。したがって、米ドル以外の通貨の為替レートの変動が、間接的に当ファンドの運用成果に影響を与えます。

f. カントリーリスク

世界各国の有価証券等に投資します。投資先の国の政治・経済事情、通貨・資本規制等の要因により、有価証券の価格が変動することがあり、それに伴い当ファンドの運用成果に影響を与えます。

ファンド運営上のリスク

a. 購入および換金の受付の中止・取消

金融商品取引所等における取引の停止、外国為替取引の停止、決済機能の停止その他やむを得ない事情があるときは、受益権の購入および換金の受付を中止する場合があります。また、この場合、既に受付けた受益権の購入および換金の受付を取り消す場合があります。

b. ファンドの繰上償還

当ファンドは換金によりファンドの受益権の口数が30億口を下回ることとなった場合、または投資者のため有利と認められる場合、その他やむを得ない事情が発生したとき等は、ファンドを償還させる場合があります。

c. 法令・税制・会計等の変更

法令・税制・会計方法等は今後変更される可能性があります。

d. 収益分配金に関する留意点

分配金は、預貯金の利息とは異なりファンドの純資産から支払われますので、分配金が支払われると、その金額相当分、基準価額は下がります。

分配金は、計算期間中に発生した運用収益（経費控除後の配当等収益および評価益を含む売買益）を超えて支払われる場合があります。計算期間中に運用収益があった場合においても、当該運用収益を超えて分配を行った場合、当期決算日の基準価額は前期決算日の基準価額と比べて下落することになります。したがって、分配金の水準は必ずしも計算期間におけるファンドの収益率を示すものではありません。

投資者の個別元本の状況によっては、分配金の一部または全部が、実質的に元本の一部払戻しに相当する場合があります。個別元本とは、追加型投資信託を保有する投資者毎の取得元本のことで、投資者毎に異なります。

(2) リスクの管理体制

委託会社ではリスク管理を重視しており、独自開発のシステムを用いてリスク管理を行っております。具体的には、運用担当部門とは異なる部門においてファンドの投資リスクの計測・分析、投資制限のモニタリングなどを行なうことにより、ファンドの投資リスクが運用方針に合致していることを確認し、その結果を運用担当部門にフィードバックするほか、社内関係者で共有しております。また、委託会社の業務に関するリスクについて社内規程を定めて管理を行っております。

リスクの管理体制は、変更となる場合があります。

(参考情報)

当ファンドと他の代表的な資産クラスとの騰落率の比較

(2014年8月～2019年7月)



※上記グラフは、2014年8月～2019年7月の5年間の各月末における1年間の騰落率の平均・最大・最小を、他の代表的な資産クラスについて表示したものです。ただし、当ファンドは設定日が2017年8月4日のため、当ファンドの騰落率については2018年8月以降について表示したものです。当ファンドについては、税引前の分配金を再投資したものとみなして計算しており、実際の基準価額に基づいて計算した年間騰落率とは異なる場合があります。

当ファンドの年間騰落率および分配金再投資基準価額の推移

(2014年8月～2019年7月)



※上記グラフは、2014年8月～2019年7月の5年間の各月末における分配金再投資基準価額の1年間の騰落率および分配金再投資基準価額の推移を表示したものです。なお、当ファンドは設定日が2017年8月4日のため、分配金再投資基準価額については2017年8月末から表示しており、年間騰落率については2018年8月以降について表示したものです。

※分配金再投資基準価額は、税引前の分配金を再投資したものとみなして計算しており、実際の基準価額と異なる場合があります。

※全ての資産クラスが当ファンドの投資対象とは限りません。

※各資産クラスの指数

日本株…東証株価指数(配当込み)

先進国株…MSCIコクサイ指数(配当込み、円ベース)

新興国株…MSCIエマージング・マーケット・インデックス(配当込み、円ベース)

日本国債…NOMURA-BPI国債

先進国国債…FTSE世界国債インデックス(除く日本、円ベース)

新興国国債…J.P.モルガン・ガバメント・ボンド・インデックス・エマージング・マーケット・グローバル・レティバシファイド(円ベース)

(注)海外の指数は、為替ヘッジなしによる投資を想定して、円ベースとしております。

<各指数について>

東証株価指数(配当込み)は、東京証券取引所第一部に上場されている全銘柄を対象に時価総額を指数として算出したものです。東証株価指数(配当込み)は、株式会社東京証券取引所((株)東京証券取引所)の知的財産であり、この指数の算出、数値の公表、利用など株価指数に関するすべての権利は、(株)東京証券取引所が有しています。(株)東京証券取引所は、東証株価指数(配当込み)の算出もしくは公表の方法の変更、東証株価指数(配当込み)の算出もしくは公表の停止または東証株価指数(配当込み)の商標の変更もしくは使用の停止を行なう権利を有しています。

MSCIコクサイ指数(配当込み、円ベース)およびMSCIエマージング・マーケット・インデックス(配当込み、円ベース)は、MSCI Inc.が開発、計算した株価指数です。MSCIコクサイ指数(配当込み、円ベース)は日本を除く世界の主要先進国の株式を、また、MSCIエマージング・マーケット・インデックス(配当込み、円ベース)は新興国の株式を対象として算出した指数です。同指数に関する著作権、知的財産その他の一切の権利は、MSCI Inc.に帰属します。また、MSCI Inc.は同指数の内容を変更する権利及び公表を停止する権利を有しています。

NOMURA-BPI国債は、野村證券株式会社が公表している指数で、日本国債の市場全体の動向を表す投資収益指数です。同指数に関する知的財産権は野村證券株式会社に帰属します。なお、野村證券株式会社は、NOMURA-BPI国債の正確性、完全性、信頼性、有用性を保証するものではなく、NOMURA-BPI国債を用いて行なわれるブラックロック・ジャパン株式会社の事業活動・サービスに関し一切責任を負いません。FTSE世界国債インデックス(除く日本、円ベース)は、FTSE Fixed Income LLCにより運営され、日本を除く世界主要国の国債の総合収益率を各市場の時価総額加重平均した債券インデックスです。同指数はFTSE Fixed Income LLCの知的財産であり、指数に関するすべての権利はFTSE Fixed Income LLCが有しています。

J.P.モルガン・ガバメント・ボンド・インデックス・エマージング・マーケット・グローバル・レティバシファイド(円ベース)は、J.P.モルガン・セキュリティーズ・エルエルシーが発表しており、新興国の現地通貨建ての国債を対象として算出した指数です。同指数に関する著作権はJ.P.モルガン・セキュリティーズ・エルエルシーに帰属しています。

4【手数料等及び税金】

(1)【申込手数料】

購入時の申込手数料（以下「購入時手数料」といいます。）は、購入受付日の翌営業日の基準価額に4.40%（税抜4.00%）を上限として、販売会社が独自に定める率を乗じて得た額とします。詳細は販売会社にお問い合わせください。

販売会社につきましては、下記にお問い合わせください。

ブラックロック・ジャパン株式会社

電話番号：03-6703-4300（受付時間 営業日の9：00～17：00）

ホームページアドレス：www.blackrock.com/jp/

なお、購入時手数料には消費税等相当額が含まれています（以下同じ。）。

購入時手数料は、購入時の商品説明、販売に関する事務手続き等の役務の対価として販売会社にお支払いいただくものです。

「累積投資コース」を選択した投資者が、分配金を再投資する場合は、無手数料とします。

(2)【換金（解約）手数料】

換金手数料

ありません。

信託財産留保額

ありません。

(3)【信託報酬等】

信託報酬の総額

ファンドの実質的な信託報酬（a + b）は、信託財産の純資産総額に対して年1.4859%（税抜1.419%）程度となります。

a．ファンドの信託報酬

計算期間を通じて毎日、信託財産の純資産総額に年0.7359%（税抜0.669%）の率を乗じて得た金額とします。信託報酬に係る委託会社、販売会社、受託会社間の配分および当該報酬を対価とする役務の内容は次の通りとします。

	信託報酬の配分	役務の内容
委託会社	年0.0550% (税抜0.050%)	ファンドの運用、基準価額の計算、運用報告書等各種書類の作成等
販売会社	年0.6600% (税抜0.600%)	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
受託会社	年0.0209% (税抜0.019%)	運用財産の管理、委託会社からの指図の実行等

b．主要投資対象ファンドにかかる運用管理費用

年0.75%が投資対象ファンドから支払われます。

信託報酬の支払時期と支払方法等

信託報酬は日々計上され、ファンドの基準価額に反映されます。なお、毎計算期間の最初の6ヵ月終了日（当該終了日が休業日の場合はその翌営業日）および毎計算期末または信託終了のとき信託財産中から支弁するものとします。

委託会社および販売会社に対する信託報酬は、ファンドから委託会社に対して支弁されます。信託報酬の販売会社への配分は、ファンドから委託会社に支弁された後、委託会社より販売会社に対して支払われます。受託会社の報酬は、ファンドから受託会社に対して支弁されます。

(4) 【その他の手数料等】

信託財産において換金代金等の支払資金に不足が生じるときに資金借入れの指図を行なった場合はその都度、当該借入金の利息は信託財産中より支弁します。

信託財産に関する租税、信託事務の処理に要する諸費用および受託会社の立替えた立替金の利息（以下「諸経費」といいます。）は、投資者の負担とし、その都度、信託財産中から支弁します。

下記の諸費用（以下「諸費用」といいます。）は、投資者の負担とし、信託財産中から支弁することができません。

1. 受益権の管理事務に関連する費用
2. 有価証券届出書、有価証券報告書等法定提出書類の作成、印刷および提出に係る費用
3. 目論見書の作成、印刷および交付に係る費用
4. 信託約款の作成、印刷および届出に係る費用
5. 運用報告書の作成、印刷、交付および提出に係る費用
6. 公告に係る費用
7. 他の信託との併合および信託約款の変更またはファンドの償還に係る事項を記載した書面の作成、印刷および交付に係る費用
8. この信託の監査人、法律顧問および税務顧問に対する報酬および費用

委託会社は、年0.11%（税抜0.10%）を上限とする、上記の諸費用の金額をあらかじめ合理的に見積もった上で算出する率を毎日純資産総額に対して乗じて得た額、または上記の諸費用の金額をあらかじめ合理的に見積もった上で算出する額を、上記の諸費用の支払の合計額とみなして、ファンドから受領することができます。諸費用および諸費用に係る消費税等相当額は、日々計上され、ファンドの基準価額に反映されます。なお、毎計算期間の最初の6ヵ月終了日（当該終了日が休業日の場合はその翌営業日）および毎計算期末または信託終了のとき信託財産中から支払われるものとします。

外貨建資産の保管等に要する費用^{*}は、その都度、信託財産中より支弁します。

^{*} 海外における保管銀行等に支払う有価証券の保管および資金の送金・資産の移転等に要する費用

主要投資対象ファンドに係る保管報酬および事務処理に要する諸費用等並びに副次的投資対象ファンドの報酬等が別途投資対象ファンドから支払われます。

(5) 【課税上の取扱い】

課税上は株式投資信託として取扱われます。

日本の居住者（法人を含む。）である投資者に対する課税については、以下のような取扱いとなります。

個別元本方式について

- a. 追加型株式投資信託について、投資者毎の信託時の受益権の価額等（購入時手数料は含まれません。）が当該投資者の元本（「個別元本」といいます。）にあたります。

- b．投資者が同一ファンドの受益権を複数回購入した場合、個別元本は、当該投資者が追加信託を行なうつど当該投資者の受益権口数で加重平均することにより算出されます。
- c．同一ファンドを複数の販売会社で購入する場合には各販売会社毎に、個別元本の算出が行なわれません。また、同一販売会社であっても複数支店等で同一ファンドを購入する場合は当該支店等毎に個別元本の算出が行なわれる場合があります。
- d．投資者が元本払戻金（特別分配金）を受け取った場合、収益分配金発生時にその個別元本から当該元本払戻金（特別分配金）を控除した額が、その後の当該投資者の個別元本となります。（「元本払戻金（特別分配金）」については、下記「収益分配金の課税について」を参照。）

換金時および償還時の課税について

- a．個人の投資者の場合
換金時および償還時の差益（譲渡益）が課税対象となります。
- b．法人の投資者の場合
換金時および償還時の個別元本超過額が課税対象となります。

収益分配金の課税について

追加型株式投資信託の収益分配金には、課税扱いとなる「普通分配金」と、非課税扱いとなる「元本払戻金（特別分配金）」（投資者毎の元本の一部払戻しに相当する部分）の区分があります。

投資者が収益分配金を受け取る際、当該収益分配金落ち後の基準価額が当該投資者の個別元本と同額の場合または当該投資者の個別元本を上回っている場合には、当該収益分配金の全額が普通分配金となり、当該収益分配金落ち後の基準価額が当該投資者の個別元本を下回っている場合には、その下回る部分の額が元本払戻金（特別分配金）となり、当該収益分配金から当該元本払戻金（特別分配金）を控除した額が普通分配金となります。

なお、投資者が元本払戻金（特別分配金）を受け取った場合、収益分配金発生時にその個別元本から当該元本払戻金（特別分配金）を控除した額が、その後の当該投資者の個別元本となります。

個人、法人の課税の取扱いについて

- a．個人の投資者に対する課税
- (a) 収益分配金の課税について
- 支払いを受ける収益分配金のうち、課税扱いとなる普通分配金については、配当所得として、20.315%（所得税15.315%（復興特別所得税を含む）、地方税5%）の税率による源泉徴収が行なわれます。原則として、申告は不要です。
- また、確定申告を行なうことにより総合課税（配当控除なし）と申告分離課税（20.315%（所得税15.315%（復興特別所得税を含む）、地方税5%））のいずれかを選択することができます。
- (b) 換金時および償還時の差益の課税について
- 換金時および償還時の差益（換金価額および償還価額から購入費用（購入時手数料および当該購入時手数料にかかる消費税等相当額を含みます。）を控除した利益）は、譲渡益として課税対象（譲渡所得等）となり、20.315%（所得税15.315%（復興特別所得税を含む）、地方税5%）の税率による申告分離課税が適用されます。原則として確定申告が必要ですが、特定口座（源泉徴収口座）の利用が可能な場合があります。

換金時および償還時に損失（譲渡損）が生じた場合には、確定申告することで、他の株式等の譲渡益、上場株式等の配当所得および特定公社債等の利子所得の金額（申告分離課税を選択したものに限り）との損益通算ならびに3年間の繰越控除の対象とすることができます。

また、換金時および償還時の差益(譲渡益)については、他の株式等の譲渡損と損益を相殺することができます。

少額投資非課税制度「愛称：NISA(ニーサ)」がご利用になれます。NISAをご利用の場合、毎年、一定額の範囲で新たに購入した公募株式投資信託等から生じる配当所得および譲渡所得が一定期間非課税となります。ご利用になれるのは、販売会社で非課税口座を開設するなど、一定の条件に該当する方が対象となります。なお、NISAの口座では、特定口座や一般口座で生じた配当所得および譲渡所得との損益通算はできません。非課税の対象となる金額、期間等を含めて詳しくは販売会社にお問い合わせください。

b. 法人の投資者に対する課税

法人の投資者が支払いを受ける収益分配金のうち課税扱いとなる普通分配金ならびに換金時および償還時の個別元本超過額については、15.315%(所得税15.315%(復興特別所得税を含む)、地方税の源泉徴収はありません。)の税率による源泉徴収が行なわれます。なお、当ファンドについては、法人税の課税対象となりますが、益金不算入制度の適用はありません。

2020年1月1日以降の分配時において、外貨建資産への投資により外国税額控除の適用となった場合には、分配時の税金が上記と異なる場合があります。

上記は2019年7月末現在のもので、税法が改正された場合等には、税率等が変更される場合があります。税金の取扱いの詳細については、税務専門家等にご確認されることをお勧めします。

5 【運用状況】

以下の運用状況は2019年7月末現在のものです。

「ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円／年1回決算コース）」

(1) 【投資状況】

資産の種類	金額(円)	投資比率(%)
親投資信託受益証券	18,144,431,865	100.03
内 日本	18,144,431,865	100.03
コール・ローン、その他の資産(負債控除後)	5,640,828	0.03
純資産総額	18,138,791,037	100.00

(2) 【投資資産】

【投資有価証券の主要銘柄】

順位	銘柄	国/地域	種類	数量(口)	簿価単価(円)	簿価金額(円)	評価単価(円)	評価金額(円)	投資比率(%)
1	スタイル・アドバンテージ・マザー・ポートフォリオ(円)	日本	親投資信託受益証券	19,298,481,031	0.9072	17,508,682,869	0.9402	18,144,431,865	100.03

(注) 投資比率は、純資産総額に対する評価金額の比率です。

種類別投資比率

種類	投資比率(%)
親投資信託受益証券	100.03

(注) 投資比率は、純資産総額に対する評価金額の比率です。

【投資不動産物件】

該当事項はありません。

【その他投資資産の主要なもの】

該当事項はありません。

(3) 【運用実績】

【純資産の推移】

2019年7月末現在、同日前1年以内における各月末および各計算期間末の純資産の推移は次の通りです。

	純資産総額(円)		1口当たりの純資産額(円)	
	(分配落)	(分配付)	(分配落)	(分配付)
第1期(2018年1月15日)	26,606,655,103	(同左)	0.9910	(同左)
第2期(2019年1月15日)	21,207,097,954	(同左)	0.8968	(同左)
2018年7月末現在	26,095,121,033		0.9339	
2018年8月末現在	25,087,245,239		0.9182	
2018年9月末現在	24,233,737,413		0.9092	
2018年10月末現在	23,316,332,338		0.9083	
2018年11月末現在	22,377,272,648		0.9019	
2018年12月末現在	21,615,208,327		0.9098	
2019年1月末現在	21,326,879,029		0.9196	
2019年2月末現在	20,675,014,941		0.9158	
2019年3月末現在	20,102,626,451		0.9267	
2019年4月末現在	19,953,810,173		0.9223	
2019年5月末現在	18,953,038,439		0.9150	
2019年6月末現在	18,356,856,169		0.9111	
2019年7月末現在	18,138,791,037		0.9261	

【分配の推移】

	1口当たりの分配金(円)
第1期	
第2期	
2019年1月16日～2019年7月15日	

【収益率の推移】

	収益率(%)
第1期	0.9
第2期	9.5
2019年1月16日～2019年7月15日	2.5

(注) 収益率とは、計算期間末の基準価額(分配付の額)から当該計算期間の直前の計算期間末の基準価額(分配落の額。以下「前期末基準価額」といいます。)を控除した額を前期末基準価額で除して得た数に100を乗じて得た数です。なお、第1期計算期間については、前期末基準価額を10,000円(1万口当たり)として計算しています。

(4) 【設定及び解約の実績】

	設定数量(口)	解約数量(口)	発行済数量(口)
第1期	26,923,816,773	76,558,715	26,847,258,058
第2期	5,356,776,069	8,556,726,598	23,647,307,529
2019年1月16日～ 2019年7月15日	376,776,686	4,159,647,066	19,864,437,149

(参考情報)

「スタイル・アドバンテージ・マザー・ポートフォリオ(円)」

(1) 投資状況

資産の種類	金額(円)	投資比率(%)
投資証券	17,990,118,814	99.15
内 ルクセンブルグ	17,796,039,238	98.08
内 アイルランド	194,079,576	1.07
コール・ローン、その他の資産(負債控除後)	154,871,545	0.85
純資産総額	18,144,990,359	100.00

(注) 当ファンドは、ファミリーファンド方式による運用を行っているため、実質の運用はマザーファンドにおいて行っております。

(2) 投資資産

投資有価証券の主要銘柄

順位	銘柄	国/地域	種類	投資口数	簿価単価(円)	簿価金額(円)	評価単価(円)	評価金額(円)	投資比率(%)
1	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・スタイル・アドバンテージ・ファンド クラスI投資証券	ルクセンブルグ	投資証券	1,712,287	10,014.31	17,147,373,536	10,393.13	17,796,039,238	98.08
2	インスティテューショナル・キャッシュ・シリーズplc ブラックロック・ICS・USTレジャーリー・ファンド エージェンシークラス投資証券	アイルランド	投資証券	17,057	11,231.56	191,578,149	11,378.21	194,079,576	1.07

(注) 投資比率は、純資産総額に対する評価金額の比率です。

種類別投資比率

種類	投資比率(%)
投資証券	99.15

(注) 投資比率は、純資産総額に対する評価金額の比率です。

投資不動産物件

該当事項はありません。

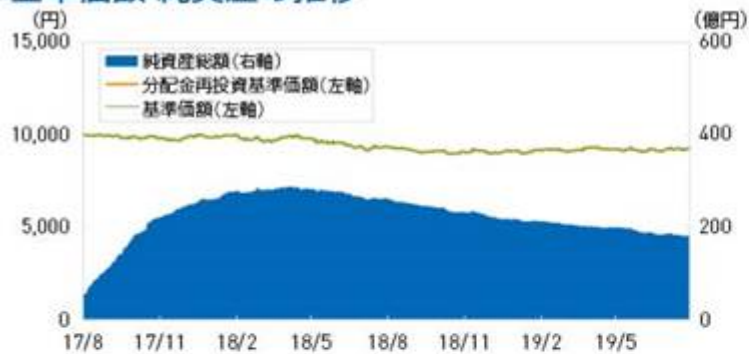
その他投資資産の主要なもの

該当事項はありません。

（参考情報）

運用実績（2019年7月31日現在）

基準価額・純資産の推移



※ 基準価額および分配金再投資基準価額は信託報酬控除後の値です。信託報酬等については、後述の「ファンドの費用」をご覧ください。

※ 分配金再投資基準価額は、税引前分配金を再投資したものととして算出しています。

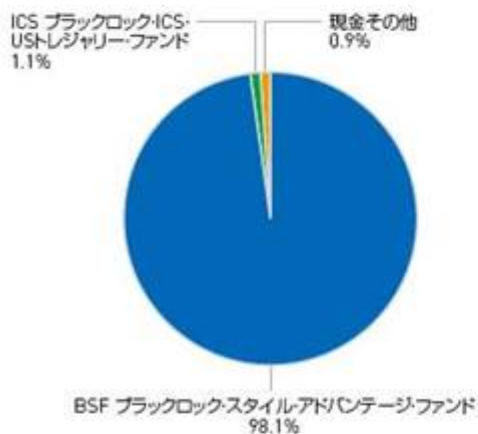
分配の推移

設定来累計		0円
第1期	2018年1月	0円
第2期	2019年1月	0円

※ 分配金は税引前、1万口当たり

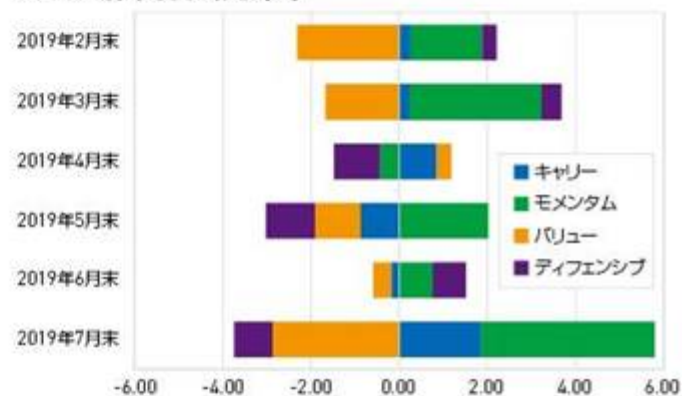
主要な資産の状況

資産構成比率



※ 比率はマザーファンドの純資産総額に対する割合です。四捨五入の関係で合計が100にならない場合があります。

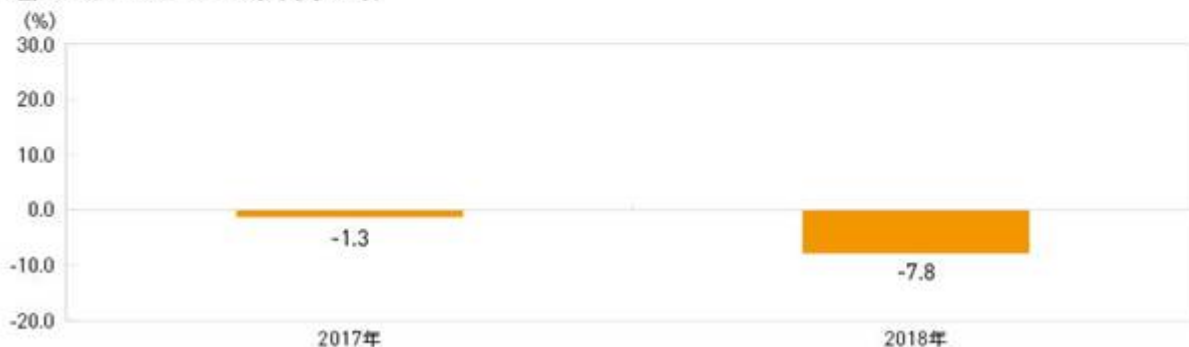
スタイル別寄与度の推移 (%)



※ 実質的な主要投資対象ファンドの運用状況です。比率は実質的な主要投資対象ファンドの米ドル建てのリターンを要因別に分解した数値です。品貸料、為替ヘッジコストおよび運用報酬等は、比率には含まれておりません。比率は概算値であり、実際の要因を正確に示すものではありません。

年間収益率の推移

- ※ 2017年は設定日(8月4日)から年末までの収益率を表示しています。
- ※ ファンドの年間収益率は、決算時の分配金を非課税で再投資したものととして算出しています。
- ※ 当ファンドにベンチマークはありません。



※ 運用実績・データ等は作成日現在および過去のものであり、今後の運用成果を保証するものではありません。
 ※ ファンドの運用状況は別途、委託会社のホームページにて開示しております。

第2【管理及び運営】

1【申込（販売）手続等】

(1) 申込方法

受益権の投資者は、販売会社と有価証券の取引に関する契約を締結します。このため、販売会社は有価証券の取引にかかわる約款を投資者に交付し、投資者は当該約款に基づく取引口座の設定を申込み旨の申込書を提出します。

分配金の受取方法により、収益の分配時に分配金を受け取る「一般コース」と分配金が税引き後無手数料で再投資される「累積投資コース」の2つの申込方法があります。

「累積投資コース」を選択する投資者は、当該販売会社との間で「累積投資約款」にしたがって契約を締結します。

取扱いを行なうコースは各販売会社により異なりますので、詳細は販売会社までお問い合わせください。

投資者は販売会社に、購入と同時にまたは予め当該投資者が受益権の振替を行なうための振替機関等の口座を申し出るものとし、当該口座に当該投資者に係る口数の増加の記載または記録が行なわれます。なお、販売会社は、当該購入の代金の支払いと引き換えに、当該口座に当該投資者に係る口数の増加の記載または記録を行なうことができます。委託会社は、追加信託により分割された受益権について、振替機関等の振替口座簿への新たな記載または記録をするため社振法に定める事項の振替機関への通知を行なうものとします。振替機関等は、委託会社から振替機関への通知があった場合、社振法の規定にしたがい、その備える振替口座簿への新たな記載または記録を行ないます。受託会社は、信託契約締結日に生じた受益権については信託契約締結時に、追加信託により生じた受益権については追加信託のつど、振替機関の定める方法により、振替機関へ当該受益権に係る信託を設定した旨の通知を行ないます。

(2) 申込期間

当ファンドの購入は、申込期間における販売会社の各営業日に、販売会社の本・支店、営業所等でお受けしています。なお、申込期間は、有価証券届出書を提出することによって更新されます。

(3) 受付時間

購入の受付は、申込期間中の午後3時までに受付けたものを当日のお申込みとします。ただし、受付時間は販売会社によって異なることがあります。詳細は販売会社にお問い合わせください。受付時間を過ぎた購入は翌営業日の取扱いとします。

販売会社につきましては、下記にお問い合わせください。

ブラックロック・ジャパン株式会社

電話番号：03-6703-4300（受付時間 営業日の9：00～17：00）

ホームページアドレス：www.blackrock.com/jp/

(4) 購入不可日

ルクセンブルグの銀行の休業日、12月24日、主要投資対象ファンドの受付不可日のいずれかに該当する場合には、販売会社の営業日であっても購入は受け付けません。詳細は販売会社にお問い合わせください。

(5) 購入単位

分配金の受取方法により、収益の分配時に分配金を受け取る「一般コース」と、分配金が税引き後、無手数料で再投資される「累積投資コース」の2つの購入方法があります。

取扱いを行なうコースおよび購入単位は、各販売会社により異なりますので、詳細は、販売会社にお問い合わせください。

(6) 購入価額

購入受付日の翌営業日の基準価額とします。なお、購入価額には、購入時手数料は含まれておりません。

(7) 購入時手数料

購入受付日の翌営業日の基準価額に4.40%（税抜4.00%）を上限として、販売会社が独自に定める率を乗じて得た額とします。詳細は、販売会社にお問い合わせください。

なお、購入時手数料には消費税等相当額が含まれています。

「累積投資コース」を選択した投資者が、分配金を再投資する場合は、無手数料となります。

(8) 購入代金のお支払い

ファンドの受益権の投資者は、購入の販売会社が定める日までに当ファンドの購入代金（購入受付日の翌営業日の基準価額に購入口数を乗じた金額に、購入時手数料を加算した金額をいいます。）を販売会社に支払うものとします。

(9) 購入の受付の中止、既に受付けた購入の受付の取消

金融商品取引所等における取引の停止、外国為替取引の停止、決済機能の停止その他やむを得ない事情があるときは、委託会社の判断により、受益権の購入の受付を中止することおよび既に受付けた購入の受付を取り消すことがあります。

2【換金（解約）手続等】

(1) 換金の申込と受付

投資者は、自己に帰属する受益権について、委託会社に換金を申込することができます。投資者が換金の申込をするときは、販売会社に対し、振替受益権をもって行なうものとします。換金の申込の受付は、午後3時までとなっております。ただし、受付時間は販売会社によって異なることがあります。詳細は販売会社にお問い合わせください。受付時間を過ぎての換金の申込は翌営業日のお取扱いとします。

(2) 換金単位

換金単位は各販売会社により異なりますので、詳細は販売会社にお問い合わせください。

(3) 換金不可日

ルクセンブルグの銀行の休業日、12月24日、主要投資対象ファンドの受付不可日のいずれかに該当する場合には、販売会社の営業日であっても換金の申込は受け付けません。詳細は販売会社にお問い合わせください。

(4) 換金価額

換金価額は、換金受付日の翌営業日の基準価額とします。なお、手取額は、換金価額から所得税および地方税を差し引いた金額となります。

当ファンドの換金価額等につきましては販売会社または下記に問い合わせることにより知ることができます。

ブラックロック・ジャパン株式会社

電話番号：03-6703-4300（受付時間 営業日の9：00～17：00）

(5) 換金受付の制限

信託財産の資金管理を円滑に行なうため、大口の換金の申込には制限を設ける場合があります。詳細は販売会社にお問い合わせください。

(6) 換金代金の支払い

換金代金は原則として換金受付日から起算して6営業日目から販売会社においてお支払いします。

(7) 換金の申込の受付中止および取消

委託会社は、金融商品取引所等における取引の停止、外国為替取引の停止、決済機能の停止その他やむを得ない事情があるときは、換金の申込の受付を中止することおよび既に受付けた換金の申込の受付を取り消すことができます。換金の申込の受付が中止された場合には、投資者は当該受付中止以前に行なった当日の換金の申込を撤回できます。ただし、投資者がその換金の申込を撤回しない場合には、当該受付中止を解除した後の最初の基準価額の計算日に換金の申込を受付けたものとします。

3【資産管理等の概要】

(1)【資産の評価】

基準価額とは、信託財産に属する資産（受入担保金代用有価証券および借入有価証券を除きます。）を法令および一般社団法人投資信託協会規則に従って時価評価して得た信託財産の資産総額から負債総額を控除した金額（「純資産総額」といいます。）を、計算日における受益権総口数で除した金額をいいます。なお、外貨建資産（外国通貨表示の有価証券（「外貨建有価証券」といいます。）、預金その他の資産をいいます。以下同じ。）の円換算については、原則として、わが国における計算日の対顧客電信売買相場の仲値によって計算します。また、予約為替の評価は、原則として、わが国における計算日の対顧客先物売買相場の仲値によるものとします。

基準価額（1万口当り）は委託会社の営業日に毎日算出されます。投資者は、販売会社または下記に問い合わせることにより知ることができます。

また、日々の基準価額（1万口当り）は翌日の日本経済新聞に掲載されております。ファンド名は「スタイル円1」と省略されて記載されております。

当ファンドの主たる投資対象の評価方法は以下の通りです。

マザーファンドの受益証券：原則として計算日の基準価額で評価するものとします。

（参考）マザーファンドの主たる投資対象の評価方法

投資信託証券：金融商品取引所（海外取引所を含む）に上場されているものは、当該取引所における計算日の最終相場（海外取引所に上場されているものについては、計算日に知りうる直近の最終相場）で評価します。金融商品取引所に上場されていないものは、第一種金融商品取引業者、銀行等の提示する価格（原則として、計算日に知りうる直近の日の純資産価格）で評価します。

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(2)【保管】

該当事項はありません。

(3)【信託期間】

この信託の期間は、2017年8月4日から2027年8月4日までとします。ただし、委託会社は、信託期間満了前に信託期間の延長が投資者に有利であると認めるときは、受託会社と協議のうえ、信託期間を延長することができます。

(4)【計算期間】

計算期間は1月16日から翌年1月15日までとすることを原則とします。計算期間終了日に該当する日が休業日のときは該当日の翌営業日を計算期間の終了日とし、その翌日より次の計算期間が開始されるものとします。

(5)【その他】

ファンドの償還条件等

a．委託会社は、信託期間中において、このファンドを償還することが投資者のため有利であると認めるとき、またはやむを得ない事情が発生したときは、受託会社と合意のうえ、このファンドを償還させることができます。この場合において、委託会社は、あらかじめ、償還しようとする旨を監督官庁に届け出ます。

b．委託会社は換金により、ファンドの受益権の口数が30億口を下回ることとなった場合には、受託会社と合意のうえ、このファンドを償還させることができます。この場合において、委託会社は、あらかじめ、償還しようとする旨を監督官庁に届け出ます。

- c . a . および b . の場合において、委託会社は、書面による決議（以下「書面決議」といいます。）を行いません。この場合において、あらかじめ、書面決議の日ならびにファンドの償還の理由などの事項を定め、当該決議の日の2週間前までに、この信託契約に係る知っている投資者に対し、書面をもってこれらの事項を記載した書面決議の通知を發します。
- d . c . の書面決議において、投資者（委託会社およびこの信託の信託財産にこの信託の受益権が属するときの当該受益権に係る投資者としての受託会社を除きます。以下 d . において同じ。）は受益権の口数に応じて、議決権を有し、これを行行使することができます。なお、知っている投資者が議決権を行行使しないときは、当該知っている投資者は書面決議について賛成するものとみなします。
- e . c . の書面決議は議決権を行行使することができる投資者の議決権の3分の2以上に当たる多数をもって行ないます。
- f . c . ~ e . までの規定は、委託会社がファンドの償還について提案をした場合において、当該提案につき、この信託契約に係るすべての投資者が書面または電磁的記録により同意の意思表示をしたときには適用しません。また、信託財産の状態に照らし、真にやむを得ない事情が生じている場合であって、c . ~ e . までの手続を行なうことが困難な場合も同じとします。
- g . 委託会社は、監督官庁よりこのファンドの償還の命令を受けたときはその命令に従い、ファンドを償還させます。
- h . 委託会社が監督官庁より登録の取消を受けたとき、解散したときまたは業務を廃止したときは、委託会社はこのファンドを償還させます。
- i . h . にかかわらず、監督官庁がこの信託契約に関する委託会社の業務を他の投資信託委託会社に引き継ぐことを命じたときは、この信託は、「信託約款の変更 b . 」に規定する書面決議が否決された場合を除き、当該投資信託委託会社と受託会社との間において存続します。
- j . 受託会社は、委託会社の承諾を受けてその任務を辞任することができます。受託会社はその任務に背いた場合、その他重要な事由が生じたときは、委託会社または投資者は、裁判所に受託会社の解任を請求することができます。受託会社が辞任した場合、または裁判所が受託会社を解任した場合、委託会社は、信託約款の変更の規定にしたがい、新受託会社を選任します。委託会社が新受託会社を選任できないときは、委託会社はこのファンドを償還させます。

信託約款の変更

- a . 委託会社は、投資者の利益のため必要と認めるとき、またはやむを得ない事情が発生したときは、受託会社と合意のうえ、この信託約款を変更することまたはこの信託と他の信託との併合（投資信託及び投資法人に関する法律第16条第2号に規定する「委託者指図型投資信託の併合」をいいます。以下同じ。）を行なうことができるものとし、あらかじめ、変更または併合しようとする旨およびその内容を監督官庁に届け出ます。なお、この信託約款は以下に定める以外の方法によって変更することができないものとします。
- b . 委託会社は、a . の事項（a . の変更事項にあつては、その内容が重大なものに該当する場合に限り、併合にあつてはその併合が投資者の利益に及ぼす影響が軽微なものに該当する場合を除き、合わせて「重大な約款の変更等」といいます。）について、書面決議を行ないます。この場合において、あらかじめ、書面決議の日ならびに重大な約款の変更等の内容およびその理由などの事項を定め、当該決議の日の2週間前までに、この信託約款に係る知っている投資者に対し、書面をもってこれらの事項を記載した書面決議の通知を發します。

- c . b . の書面決議において、投資者（委託会社およびこの信託の信託財産にこの信託の受益権が属するときの当該受益権に係る投資者としての受託会社を除きます。以下 c . において同じ。）は受益権の口数に応じて、議決権を有し、これを行行使することができます。なお、知っている投資者が議決権を行行使しないときは、当該知っている投資者は書面決議について賛成するものとみなします。
- d . b . の書面決議は議決権を行行使することができる投資者の議決権の3分の2以上に当たる多数をもって行ないます。
- e . 書面決議の効力は、この信託のすべての投資者に対してその効力を生じます。
- f . b . ~ e . までの規定は、委託会社が重大な約款の変更等について提案をした場合において、当該提案につき、この信託約款に係るすべての投資者が書面または電磁的記録により同意の意思表示をしたときには適用しません。
- g . a . ~ f . までの規定にかかわらず、この投資信託において併合の書面決議が可決された場合にあっても、当該併合にかかる一または複数の他の投資信託において当該併合の書面決議が否決された場合は、当該他の投資信託との併合を行なうことはできません。
- h . 委託会社は、監督官庁の命令に基づいてこの信託約款を変更しようとするときは a . ~ f . の規定にしたがいます。

信託事務の委託

受託会社は、当ファンドにかかる信託事務の処理の一部について日本トラスティ・サービス信託銀行株式会社と再信託契約を締結し、これを委託することがあります。その場合には、再信託にかかる契約書類に基づいて所定の事務を行ないます。

運用報告書の作成

毎決算時および償還時に、委託会社が期間中の運用経過のほか信託財産の内容、有価証券売買状況などを記載した「交付運用報告書」を作成し、購入いただいた販売会社からあらかじめお申し出いただいた方法にて知っている受益者にお届けいたします。

関係法人との契約の更改等に関する手続

「受益権の募集・販売の取扱い等に関する契約」の期間は1年とし、委託会社、販売会社いずれからも別段の意思表示のないときは、自動的に1年間延長されるものとし、自動延長後の取扱いについてもこれと同様です。

公告

委託会社が投資者に対してする公告は、電子公告により行ない、次のアドレスに掲載します。

www.blackrock.com/jp/

但し、当該公告方法に支障がある場合には、日本経済新聞による公告を行ないます。

4【受益者の権利等】

ファンドの受益者（投資者）の有する主な権利は次の通りです。

(1) 収益分配金受領権

投資者は、委託会社の決定した収益分配金を、持ち分に応じて委託会社から受領する権利を有します。

<一般コース>

毎計算期間終了日後1ヵ月以内の委託会社の指定する日（原則として5営業日以内）に、毎計算期間の末日において振替機関等の振替口座簿に記載または記録されている投資者（当該収益分配金にかかる計算期間の末日以前において換金が行なわれた受益権にかかる投資者を除きます。また、当該収益分配金にかかる計算期間の末日以前に設定された受益権で購入代金支払前のため販売会社の名義で記載または記録されている受益権については原則として投資者とします。）にお支払いを開始します。

投資者が、収益分配金について支払開始日から5年間支払い請求を行わない場合はその権利を失い、委託会社が受託会社から交付を受けた金銭は委託会社に帰属します。

<累積投資コース>

受託会社が委託会社の指定する預金口座等に払い込むことにより、原則として、毎計算期間終了日の翌営業日に、収益分配金が販売会社に交付されます。

販売会社は、累積投資契約に基づき、投資者に対し遅滞なく収益分配金の再投資にかかる受益権の売付けを行いません。当該売付けにより増加した受益権は、振替口座簿に記載または記録されます。

(2) 償還金受領権

投資者は、委託会社の決定した償還金を、持ち分に応じて委託会社から受領する権利を有します。

償還金は、信託終了日後1ヵ月以内の委託会社の指定する日（原則として償還日から起算して5営業日以内）に償還日において振替機関等の振替口座簿に記載または記録されている投資者（償還日以前において換金が行なわれた受益権にかかる投資者を除きます。また、当該償還日以前に設定された受益権で購入代金支払前のため販売会社の名義で記載または記録されている受益権については原則として投資者とします。）にお支払いを開始します。なお、当該投資者は、その口座が開設されている振替機関等に対して委託会社がこの信託の償還をするのと引き換えに、当該償還に係る受益権の口数と同口数の抹消の申請を行なうものとし、社振法の規定にしたがい当該振替機関等の口座において当該口数の減少の記載または記録が行なわれます。

償還金の支払いは、販売会社において行ないます。

投資者が、償還金について支払開始日から10年間支払いの請求を行わない場合はその権利を失い、委託会社が受託会社から交付を受けた金銭は委託会社に帰属するものとします。

(3) 受益権の換金請求権

投資者は、自己に帰属する受益権について、委託会社に換金を請求する権利を有します。

換金代金は、換金受付日から起算して、原則として6営業日目から投資者に支払います。

換金の請求を行なう投資者は、その口座が開設されている振替機関等に対して当該投資者の請求に係るこの換金を委託会社が行なうのと引き換えに、当該換金に係る受益権の口数と同口数の抹消の申請を行なうものとし、社振法の規定にしたがい当該振替機関等の口座において当該口数の減少の記載または記録が行なわれます。

(4) 反対受益者の買取請求の不適用

当ファンドは、投資信託及び投資法人に関する法律第18条第1項に定める反対受益者による受益権の買取請求の規定の適用を受けません。

(5) 帳簿書類の閲覧または謄写の請求権

投資者は、委託会社に対し、その営業時間内に当ファンドの信託財産に関する帳簿書類の閲覧または謄写を請求することができます。

第3【ファンドの経理状況】

(1) 当ファンドの財務諸表は、「財務諸表等の用語、様式及び作成方法に関する規則」(昭和38年大蔵省令第59号)及び同規則第2条の2の規定により、「投資信託財産の計算に関する規則」(平成12年総理府令第133号)に基づいて作成しております。

なお、財務諸表に記載している金額は、円単位で表示しております。

(2) 当ファンドは、金融商品取引法第193条の2第1項の規定に基づき、第2期計算期間(2018年1月16日から2019年1月15日まで)の財務諸表について、PwCあらた有限責任監査法人による監査を受けております。

(3) 当ファンドは、ファミリーファンド方式により運用を行っておりますので、参考情報として「スタイル・アドバンテージ・マザー・ポートフォリオ(円)」の貸借対照表、注記表及び附属明細表を記載しております。

なお、当該参考情報は監査意見の対象外となっております。

(4) 当ファンドの中間財務諸表は、「中間財務諸表等の用語、様式及び作成方法に関する規則」(昭和52年大蔵省令第38号)並びに同規則第38条の3及び第57条の2の規定により、「投資信託財産の計算に関する規則」(平成12年総理府令第133号)に基づき作成しております。

なお、中間財務諸表に記載している金額は、円単位で表示しております。

(5) 当ファンドは、金融商品取引法第193条の2第1項の規定に基づき、当中間計算期間(2019年1月16日から2019年7月15日まで)の中間財務諸表について、PwCあらた有限責任監査法人による中間監査を受けております。

(6) 当ファンドは、ファミリーファンド方式により運用を行っておりますので、参考情報として「スタイル・アドバンテージ・マザー・ポートフォリオ(円)」の貸借対照表、注記表を記載しております。

なお、当該参考情報は監査意見の対象外となっております。

1【財務諸表】

【ブラックロック・スタイル・アドバンテージ・ポートフォリオ(円/年1回決算コース)】

(1)【貸借対照表】

(単位:円)

	第1期 (2018年1月15日現在)	第2期 (2019年1月15日現在)
資産の部		
流動資産		
親投資信託受益証券	26,670,796,206	21,296,239,372
未収入金	-	92,060,910
流動資産合計	26,670,796,206	21,388,300,282
資産合計	26,670,796,206	21,388,300,282
負債の部		
流動負債		
未払解約金	-	92,060,910
未払受託者報酬	1,735,753	2,432,156
未払委託者報酬	59,382,582	83,206,973
その他未払費用	3,022,768	3,502,289
流動負債合計	64,141,103	181,202,328
負債合計	64,141,103	181,202,328
純資産の部		
元本等		
元本	26,847,258,058	23,647,307,529
剰余金		
期末剰余金又は期末欠損金()	240,602,955	2,440,209,575
(分配準備積立金)	-	-
元本等合計	26,606,655,103	21,207,097,954
純資産合計	26,606,655,103	21,207,097,954
負債純資産合計	26,670,796,206	21,388,300,282

(2)【損益及び剰余金計算書】

(単位：円)

	第1期 (自 2017年8月4日 至 2018年1月15日)	第2期 (自 2018年1月16日 至 2019年1月15日)
営業収益		
有価証券売買等損益	56,934,135	2,426,431,760
営業収益合計	56,934,135	2,426,431,760
営業費用		
受託者報酬	1,735,753	5,279,144
委託者報酬	59,382,582	180,605,215
その他費用	3,022,768	6,248,832
営業費用合計	64,141,103	192,133,191
営業利益又は営業損失()	7,206,968	2,618,564,951
経常利益又は経常損失()	7,206,968	2,618,564,951
当期純利益又は当期純損失()	7,206,968	2,618,564,951
一部解約に伴う当期純利益金額の分配額又は一部解約に伴う当期純損失金額の分配額()	205,474	481,732,740
期首剰余金又は期首欠損金()	-	240,602,955
剰余金増加額又は欠損金減少額	608,759	94,581,363
当期一部解約に伴う剰余金増加額又は欠損金減少額	608,759	94,581,363
剰余金減少額又は欠損金増加額	234,210,220	157,355,772
当期追加信託に伴う剰余金減少額又は欠損金増加額	234,210,220	157,355,772
分配金	-	-
期末剰余金又は期末欠損金()	240,602,955	2,440,209,575

(3)【注記表】

(重要な会計方針に係る事項に関する注記)

1 有価証券の評価基準及び評価方法

親投資信託受益証券は移動平均法に基づき、当該親投資信託受益証券の基準価額で時価評価しております。

2 収益及び費用の計上基準

有価証券売買等損益の計上基準

約定日基準で計上しております。

(貸借対照表に関する注記)

項目	第1期 (2018年1月15日現在)	第2期 (2019年1月15日現在)
1 当該計算期間の末日における受益権総数	26,847,258,058口	23,647,307,529口
2 投資信託財産の計算に関する規則第55条の6第10号に規定する額	元本の欠損 240,602,955円	元本の欠損 2,440,209,575円
3 1口当たり純資産額	0.9910円	0.8968円

(損益及び剰余金計算書に関する注記)

項目	第1期 (自 2017年8月4日 至 2018年1月15日)	第2期 (自 2018年1月16日 至 2019年1月15日)
分配金の計算過程	第1期計算期末における、費用控除後の配当等収益(0円)、費用控除及び繰越欠損金補填後の有価証券売買等損益(0円)、収益調整金(有価証券売買等損益相当額)(0円)、収益調整金(その他収益調整金)(0円)、分配準備積立金(0円)により、分配対象収益は0円となり、当期は分配ができませんでした。	第2期計算期末における、費用控除後の配当等収益(0円)、費用控除及び繰越欠損金補填後の有価証券売買等損益(0円)、収益調整金(有価証券売買等損益相当額)(0円)、収益調整金(その他収益調整金)(0円)、分配準備積立金(0円)により、分配対象収益は0円となり、当期は分配ができませんでした。

(金融商品に関する注記)

金融商品の状況に関する事項

1 金融商品に対する取組方針

当ファンドは、投資信託及び投資法人に関する法律第2条第4項に定める証券投資信託であり、信託約款に規定する「運用の基本方針」に従い、有価証券等の金融商品に対して投資として運用することを目的としております。

2 金融商品の内容及び金融商品に係るリスク

当ファンドが保有する金融商品の種類は、有価証券、コール・ローン等の金銭債権及び金銭債務であります。当ファンドが保有する有価証券は親投資信託受益証券であります。

当ファンドの主な投資リスクとして、「ロングショート戦略によるリスク」、「株価変動リスク」、「債券投資のリスク」、「デリバティブ取引のリスク」、「為替変動リスク」、「カントリーリスク」等があります。

3 金融商品に係るリスク管理体制

(1) 市場リスクの管理

ブラックロックソリューション・グリーンパッケージプロダクションチームが日次で計測し、運用部、その他の関係部署等にレポートをイントラネットで配信しております。また、運用ガイドラインのモニタリングはポートフォリオ・コンプライアンスチームが行っており、ガイドライン等を逸脱していた場合、関係部署へ報告され、適切な調整を行います。

(2) 信用リスクの管理

ファンダメンタル債券運用部により、国内債券の個別信用リスク及び銘柄間の相対価値については独自の定量・定性分析等を行っております。外国債券銘柄等については、社内のリサーチ・データベースによりグローバル・クレジット・チームとの情報・分析結果を共有しております。

(3) 取引先リスクの管理

リスク・クオンツ分析部は当社の親会社である米国のBlackRock, Inc.のRQA Counterparty & Concentration Riskチームと共に既存の承認済み取引先の信用悪化のモニタリングを行っており、取引先のデフォルトに対する取引先リスク、発行体リスクのファンドへの影響を分析しております。また、新規取引先の承認に際しては、リスク・クオンツ分析部が新規取引先申請の内容に問題がないかどうか確認を行い、当社の親会社である米国のBlackRock, Inc.のRQA Counterparty & Concentration Riskチームへ申請を行っております。

また、毎月開催される投資委員会では、リスク管理・運用分析手法等について審議を行っております。

金融商品の時価等に関する事項

第1期 (2018年1月15日現在)	第2期 (2019年1月15日現在)
<p>1 貸借対照表計上額、時価及び差額 貸借対照表上の金融商品は原則としてすべて時価で評価しているため、貸借対照表計上額と時価との差額はありません。</p>	<p>1 貸借対照表計上額、時価及び差額 同左</p>
<p>2 時価の算定方法 (1) 有価証券 「(重要な会計方針に係る事項に関する注記)」に記載しております。 (2) コール・ローン等の金銭債権及び金銭債務 これらの科目は短期間で決済されるため、時価は帳簿価額と近似していることから、当該帳簿価額によっております。</p>	<p>2 時価の算定方法 (1) 有価証券 同左 (2) コール・ローン等の金銭債権及び金銭債務 同左</p>
<p>3 金融商品の時価等に関する事項の補足説明 金融商品の時価には、市場価格に基づく価額のほか、市場価格がない場合には合理的に算定された価額が含まれております。当該価額の算定においては一定の前提条件等を採用しているため、異なる前提条件等によった場合、当該価額が異なることもあります。</p>	<p>3 金融商品の時価等に関する事項の補足説明 同左</p>
<p>4 金銭債権の計算期間末日後の償還予定額 金銭債権については全て1年以内に償還予定であります。</p>	<p>4 金銭債権の計算期間末日後の償還予定額 同左</p>

(関連当事者との取引に関する注記)

該当事項はありません。

(その他の注記)

1 期中元本変動額

項目	第1期 (2018年1月15日現在)	第2期 (2019年1月15日現在)
期首元本額	5,440,219,793円	26,847,258,058円
期中追加設定元本額	21,483,596,980円	5,356,776,069円
期中一部解約元本額	76,558,715円	8,556,726,598円

2 有価証券関係

第1期(2018年1月15日現在)

売買目的有価証券

種類	当計算期間の損益に 含まれた評価差額(円)
親投資信託受益証券	57,008,493
合計	57,008,493

第2期(2019年1月15日現在)

売買目的有価証券

種類	当計算期間の損益に 含まれた評価差額(円)
親投資信託受益証券	1,973,540,098
合計	1,973,540,098

3 デリバティブ取引関係

該当事項はありません。

(4)【附属明細表】

第1 有価証券明細表

(1) 株式

該当事項はありません。

(2) 株式以外の有価証券

種類	銘柄	券面総額	評価額(円)	備考
親投資信託受益証券	スタイル・アドバンテージ・マザー・ ポートフォリオ(円)	23,485,045,625	21,296,239,372	
親投資信託受益証券 合計		23,485,045,625	21,296,239,372	
合計		23,485,045,625	21,296,239,372	

(注) 親投資信託受益証券における券面総額欄の数値は、口数を表示しております。

第2 信用取引契約残高明細表

該当事項はありません。

第3 デリバティブ取引及び為替予約取引の契約額等及び時価の状況表

該当事項はありません。

(参考情報)

当ファンドは、「スタイル・アドバンテージ・マザー・ポートフォリオ（円）」受益証券を主要投資対象としており、貸借対照表の資産の部に計上された親投資信託受益証券は、すべて同マザーファンドの受益証券であります。同マザーファンドの2019年1月15日現在(以下「計算日」という)の状況は次の通りであります。

なお、以下に記載した情報は監査意見の対象外であります。

「スタイル・アドバンテージ・マザー・ポートフォリオ（円）」の状況

(1) 貸借対照表

項目	(2019年1月15日現在)
	金額(円)
資産の部	
流動資産	
金銭信託	226,312,601
投資証券	21,162,264,937
派生商品評価勘定	551,300
流動資産合計	21,389,128,838
資産合計	21,389,128,838
負債の部	
流動負債	
未払解約金	92,060,910
流動負債合計	92,060,910
負債合計	92,060,910
純資産の部	
元本等	
元本	23,485,045,625
剰余金	
剰余金又は欠損金（ ）	2,187,977,697
元本等合計	21,297,067,928
純資産合計	21,297,067,928
負債純資産合計	21,389,128,838

(注)親投資信託の計算期間は、原則として、毎年1月16日から翌年1月15日までであります。

(2) 注記表

(重要な会計方針に係る事項に関する注記)

1 有価証券の評価基準及び評価方法

投資証券は移動平均法に基づき、原則として以下の通り時価評価しております。

(1) 金融商品取引所等に上場されている有価証券

金融商品取引所等に上場されている有価証券は、原則として当該取引所等における計算日において知りうる直近の最終相場で評価しております。

(2) 金融商品取引所等に上場されていない有価証券

当該有価証券については、原則として、金融機関の提示する価額又は価格情報会社の提供する価額のいずれかから入手した価額で評価しております。

(3) 時価が入手できなかった有価証券

適正な評価額を入手できなかった場合又は入手した評価額が時価と認定できない事由が認められた場合は、委託会社が忠実義務に基づいて合理的事由をもって時価と認めた価額もしくは受託者と協議のうえ両者が合理的事由をもって時価と認めた価額で評価しております。

2 デリバティブの評価基準及び評価方法

為替予約取引

個別法に基づき、原則としてわが国における計算日の対顧客先物売買相場の仲値で評価しております。

3 外貨建資産・負債の本邦通貨への換算基準

外貨建資産・負債の円換算については原則として、わが国における計算日の対顧客電信売買相場の仲値によって計算しております。

4 その他財務諸表作成のための基本となる重要な事項

外貨建資産等の会計処理

外貨建資産等については、「投資信託財産の計算に関する規則」(平成12年総理府令第133号)第60条の規定に基づき、通貨の種類ごとに勘定を設けて、邦貨建資産等と区分する方法を採用しております。従って、外貨の売買については、同規則第61条の規定により処理し、為替差損益を算定しております。

(貸借対照表に関する注記)

項目	(2019年1月15日現在)
1 当該計算日における受益権総数	23,485,045,625口
2 投資信託財産の計算に関する規則第55条の6第10号に規定する額	2,187,977,697円
3 1口当たり純資産額	0.9068円

（金融商品に関する注記）

金融商品の状況に関する事項

1 金融商品に対する取組方針

当ファンドは、投資信託及び投資法人に関する法律第2条第4項に定める証券投資信託であり、信託約款に規定する「運用の基本方針」に従い、有価証券等の金融商品に対して投資として運用することを目的としております。

2 金融商品の内容及び金融商品に係るリスク

当ファンドが保有する金融商品の種類は、有価証券、デリバティブ取引、コール・ローン等の金銭債権及び金銭債務であります。当ファンドが保有する有価証券は投資証券であります。

当ファンドの主な投資リスクとして、「ロングショート戦略によるリスク」、「株価変動リスク」、「債券投資のリスク」、「デリバティブ取引のリスク」、「為替変動リスク」、「カントリーリスク」等があります。

当ファンドの利用しているデリバティブ取引は、為替予約取引であります。

為替予約取引は、外貨建資産の時価総額の為替変動リスクの低減を目的としており、投機を目的とする為替予約は行わない方針であります。為替予約取引に係る主要なリスクは、為替相場の変動による価格変動リスク及び取引相手の信用状況の変化により損失が発生する信用リスクであります。

3 金融商品に係るリスク管理体制

(1) 市場リスクの管理

ブラックロックソリューション・グリーンパッケージプロダクションチームが日次で計測し、運用部、その他の関係部署等にレポートをイントラネットで配信しております。また、運用ガイドラインのモニタリングはポートフォリオ・コンプライアンスチームが行っており、ガイドライン等を逸脱していた場合、関係部署へ報告され、適切な調整を行います。

(2) 信用リスクの管理

ファンダメンタル債券運用部により、国内債券の個別信用リスク及び銘柄間の相対価値については独自の定量・定性分析等を行っております。外国債券銘柄等については、社内のリサーチ・データベースによりグローバル・クレジット・チームとの情報・分析結果を共有しております。

(3) 取引先リスクの管理

リスク・クオンツ分析部は当社の親会社である米国のBlackRock, Inc.のRQA Counterparty & Concentration Riskチームと共に既存の承認済み取引先の信用悪化のモニタリングを行っており、取引先のデフォルトに対する取引先リスク、発行体リスクのファンドへの影響を分析しております。また、新規取引先の承認に際しては、リスク・クオンツ分析部が新規取引先申請の内容に問題がないかどうか確認を行い、当社の親会社である米国のBlackRock, Inc.のRQA Counterparty & Concentration Riskチームへ申請を行っております。

また、毎月開催される投資委員会では、リスク管理・運用分析手法等について審議を行っております。

金融商品の時価等に関する事項

(2019年1月15日現在)

- 1 貸借対照表計上額、時価及び差額
貸借対照表上の金融商品は原則としてすべて時価で評価しているため、貸借対照表計上額と時価との差額はありません。
- 2 時価の算定方法
 - (1) 有価証券
「(重要な会計方針に係る事項に関する注記)」に記載しております。
 - (2) デリバティブ取引
デリバティブ取引については、「(その他の注記)」の「3 デリバティブ取引関係」に記載しております。
 - (3) コール・ローン等の金銭債権及び金銭債務
これらの科目は短期間で決済されるため、時価は帳簿価額と近似していることから、当該帳簿価額によっております。
- 3 金融商品の時価等に関する事項の補足説明
金融商品の時価には、市場価格に基づく価額のほか、市場価格がない場合には合理的に算定された価額が含まれております。当該価額の算定においては一定の前提条件等を採用しているため、異なる前提条件等によった場合、当該価額が異なることもあります。また、デリバティブ取引に関する契約額等は、あくまでもデリバティブ取引における名目的な契約額又は計算上の想定元本であり、当該金額自体がデリバティブ取引のリスクの大きさを示すものではありません。
- 4 金銭債権の計算日後の償還予定額
金銭債権はすべて1年以内に償還予定であります。

(関連当事者との取引に関する注記)

該当事項はありません。

(その他の注記)

- 1 本報告書における開示対象ファンドの当該計算期間における当該親投資信託の元本額の変動及び計算日における元本の内訳

(2019年1月15日現在)	
同計算期間の期首元本額	26,820,993,772円
同計算期間中の追加設定元本額	5,264,994,102円
同計算期間中の一部解約元本額	8,600,942,249円
同計算期間末日の元本額	23,485,045,625円
当該親投資信託受益証券を投資対象とする投資信託の元本額は次の通りです。	
ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円/年1回決算コース）	23,485,045,625円
合計	23,485,045,625円

2 有価証券関係

売買目的有価証券

種類	(2019年1月15日現在)
	当計算期間の損益に含まれた評価差額（円）
投資証券	2,029,799,129
合計	2,029,799,129

(注) 「当計算期間の損益に含まれた評価差額」の欄には、当該親投資信託の期首から計算日までの評価差額を記載しております。

3 デリバティブ取引関係

取引の時価等に関する事項

通貨関連

区分	種類	(2019年1月15日現在)			
		契約額等(円)		時価(円)	評価損益(円)
			うち1年超(円)		
市場取引以外の取引	為替予約取引 売建 アメリカドル	209,350,330	-	208,799,030	551,300
合計		209,350,330	-	208,799,030	551,300

(注1) 時価の算定方法

為替予約取引

- 計算日に対顧客先物相場の仲値が発表されている外貨については、以下のように評価しております。
計算日において為替予約の受渡日(以下「当該日」という)の対顧客先物相場が発表されている場合は、当該為替予約は当該仲値で評価しております。
計算日において当該日の対顧客先物相場が発表されていない場合は、以下の方法によっております。
・計算日に当該日を超える対顧客先物相場が発表されている場合には、発表されている先物相場のうち当該日に最も近い前後二つの先物相場の仲値をもとに計算したレートを用いております。
・計算日に当該日を超える対顧客先物相場が発表されていない場合には、当該日に最も近い発表されている対顧客先物相場の仲値を用いております。
- 計算日に対顧客先物相場の仲値が発表されていない外貨については、計算日の対顧客相場の仲値で評価しております。

(注2) 上記取引で、ヘッジ会計が適用されているものではありません。

(3) 附属明細表

第1 有価証券明細表

(1) 株式

該当事項はありません。

(2) 株式以外の有価証券

種類	通貨	銘柄	券面総額	評価額	備考
投資証券	日本円	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・スタイル・アドバンテージ・ファン ド クラスI投資証券	2,092,289	20,952,838,466	
	日本円小計		2,092,289	20,952,838,466	
	アメリカドル	インスティテューショナル・キャッシュ・シリー ズplc インスティテューショナル・USトレジャ リー・ファンド エージェンシークラス投資証券	18,687.530	1,931,978.520	
	アメリカドル小計		18,687.530	1,931,978.520 (209,426,471)	
投資証券 合計				21,162,264,937 (209,426,471)	
合計				21,162,264,937 (209,426,471)	

(注1)投資証券における券面総額欄の数値は、口数を表示しております。

(注2) 1 各種通貨毎の小計の欄における()内の金額は、邦貨換算額であります。

2 合計欄における()内の金額は、外貨建有価証券の邦貨換算額の合計額であり、内数で表示してありま
す。

3 外貨建有価証券の内訳

通貨	銘柄数	組入投資証券時価比率	合計金額に対する比率
アメリカドル	投資証券 1銘柄	100.0%	100.0%

第2 信用取引契約残高明細表

該当事項はありません。

第3 デリバティブ取引及び為替予約取引の契約額等及び時価の状況表

当該事項はデリバティブ取引関係の注記事項として記載しております。

(参考情報)

当ファンドは、「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・スタイル・アドバンテージ・ファンド クラスI投資証券」及び「インスティテューショナル・キャッシュ・シリーズplc インスティテューショナル・USトレジャリー・ファンド エージェンシークラス投資証券」(以下、両者を併せて「同ファンド」という。)を主要投資対象としており、貸借対照表の資産の部に計上された投資証券は、すべて同ファンドの投資証券であります。同ファンドの状況は以下のとおりであります。

なお、以下に記載した情報は監査意見の対象外です。

同ファンドの状況

(1)「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・スタイル・アドバンテージ・ファンド クラスI投資証券」は、ルクセンブルグにおいて設立されたオープンエンド型投資法人が発行するファンドであり、当該ファンドの現時点で日本語に翻訳された直近の情報は、2018年5月31日に終了する計算期間(2017年6月1日から2018年5月31日まで)に係る財務書類であります。

当該財務書類は、当該ファンドを含む「ブラックロック・ストラテジック・ファンズ」の2018年5月31日現在の財務書類のうち、当該ファンドにかかる部分を、委託会社において抜粋し、その原文を翻訳したものです。なお、財務書類に含まれる「投資有価証券明細表」の銘柄については原文通り英語表記で行っております。

(2)「インスティテューショナル・キャッシュ・シリーズplc インスティテューショナル・USトレジャリー・ファンド エージェンシークラス投資証券」は、アイルランドにおいて設立されたオープンエンド型投資法人が発行するファンドであり、当該ファンドの現時点で日本語に翻訳された直近の情報は、2018年3月31日に終了する中間計算期間(2017年10月1日から2018年3月31日まで)に係る中間財務書類であります。

当該中間財務書類は、当該ファンドを含む「インスティテューショナル・キャッシュ・シリーズplc」の2018年3月31日現在の中間財務書類のうち、当該ファンドにかかる部分を、委託会社において抜粋し、その原文を翻訳したものです。なお、中間財務書類に含まれる「投資有価証券明細表」の銘柄については原文通り英語表記で行っております。なお、アイルランドにおける独立監査人の監査を受けておりません。

純資産計算書 2018年5月31日現在

	注記	ブラックロック・スタイル・ アドバンテージ・ファンド 米ドル
資産		
投資有価証券 - 取得原価		2,800,068,329
未実現評価損		(878,025)
投資有価証券 - 時価	2 (a)	2,799,190,304
銀行預金	2 (a)	198,464,618
ブローカーに対する債権	15	312,517,384
未収利息および未収配当金	2 (a)、2 (d)	22,502,382
売却投資有価証券未収金	2 (a)、2 (d)	348,502,915
販売投資証券未収金	2 (a)	82,191,439
以下に係る未実現純評価益：		
未決済先渡為替予約	2 (d)	2,584,025
スワップの時価	2 (d)	10,651,116
その他の資産		108,720
資産合計		3,776,712,903
負債		
未払利息および未払配当金	2 (a)、2 (d)	3,623,601
購入投資有価証券未払金	2 (a)、2 (d)	384,305,605
買戻し投資証券未払金	2 (a)	583,870
以下に係る未実現純評価損：		
先物取引	2 (d)	43,546,992
差金決済契約	2 (d)	14,759,625
未払費用およびその他の負債	4、5、6、7、8	1,503,082
負債合計		448,322,775
純資産合計		3,328,390,128

添付の注記は、これらの財務書類の不可分の一部である。

3 会計年度末における純資産価額の概要 2018年5月31日現在

	ブラックロック・スタイル・アドバンテージ・ファンド			
	通貨	2018年 5月31日現在	2017年 5月31日現在	2016年 5月31日現在
純資産合計	米ドル	3,328,390,128	586,420,943	91,768,028
以下の1口当たり純資産価額：				
クラスA分配型投資証券	米ドル	108.61	114.00	100.40
クラスAユーロ・ヘッジ分配型投資証券	ユーロ	104.64	112.56	100.30
クラスA無分配投資証券	米ドル	106.88	112.20	98.61
クラスAユーロ・ヘッジ無分配投資証券 ⁽¹⁾	ユーロ	92.47	-	-
クラスAスウェーデン・クローネ・ヘッジ無分配投資証券	スウェーデン・クローネ	94.21	101.14	-
クラスD無分配投資証券	米ドル	108.95	113.52	99.12
クラスDスイス・フラン無分配投資証券 ⁽¹⁾	スイス・フラン	94.16	-	-
クラスD無分配投資証券(ユーロ)	ユーロ	103.48	111.81	98.18
クラスDユーロ・ヘッジ無分配投資証券	ユーロ	104.46	111.39	98.57
クラスD英ポンド・ヘッジ無分配投資証券	英ポンド	97.66	103.41	-
クラスE無分配投資証券(ユーロ)	ユーロ	101.13	110.60	98.07
クラスEユーロ・ヘッジ無分配投資証券	ユーロ	102.41	110.56	98.82
クラスIスイス・フラン・ヘッジPF無分配投資証券 ⁽¹⁾	スイス・フラン	96.06	-	-
クラスIユーロ・ヘッジPF無分配投資証券	ユーロ	105.47	111.91	-
クラスIブラジル・リアル・ヘッジ無分配投資証券 ⁽¹⁾	米ドル	86.97	-	-
クラスIスイス・フラン・ヘッジ無分配投資証券 ⁽¹⁾	スイス・フラン	94.43	-	-
クラスIユーロ・ヘッジ無分配投資証券	ユーロ	104.90	111.67	98.64
クラスI英ポンド・ヘッジ無分配投資証券	英ポンド	97.80	103.35	-
クラスI無分配英国報告型投資証券 ⁽¹⁾	米ドル	96.53	-	-
クラスI日本円ヘッジ無分配英国報告型投資証券	日本円	10,592.54	11,245.06	-
クラスX無分配投資証券	米ドル	111.12	114.70	99.06
クラスX豪ドル・ヘッジ無分配投資証券	豪ドル	112.90	116.22	99.53
クラスXユーロ・ヘッジ無分配投資証券 ⁽¹⁾	ユーロ	96.68	-	-
クラスXニュージーランド・ドル・ヘッジ無分配投資証券	ニュージーランド・ドル	112.02	115.16	-
クラスX英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	109.28	-	-
クラスZ無分配投資証券	米ドル	109.28	113.59	98.86
クラスZユーロ・ヘッジ無分配投資証券	ユーロ	104.87	111.68	98.62
クラスZ英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	-	-	98.85

(1) 新規投資証券の設定、詳細についてはアペンディクス を参照のこと。
添付の注記は、これらの財務書類の不可分の一部である。

損益および純資産変動計算書 2018年5月31日に終了した会計年度

	注記	ブラックロック・スタイル・ アドバンテージ・ファンド
		米ドル
期首純資産		586,420,943
収益		
債券利息	2 (c)	21,427,796
スワップに係る受取利息および受取配当金	2 (c)	5,076,559
差金決済契約に係る受取配当金、源泉徴収税控除後	2 (d)	91,300,061
収益合計		117,804,416
費用		
銀行利息	2 (c)	399,803
差金決済契約に係る支払利息	2 (d)	27,351,664
金融資産のネガティブ・イールド	2 (c)	9,949
差金決済契約に係る支払配当金、源泉徴収税控除後	2 (d)	65,863,918
管理事務代行報酬	5	1,124,149
預託報酬	2 (i)、6	348,376
税金	8	290,881
販売報酬	4	12,439
ローン・コミットメント・フィー	14	6,411
投資運用報酬および外部の副投資顧問会社に対する報酬	4	7,094,953
払戻前費用合計		102,502,543
費用の払戻し	4	83,066
払戻後費用合計		102,419,477
投資純利益		15,384,939
以下に係る実現純利益 / (損失) :		
投資有価証券	2 (a)、2 (b)	(87,407)
差金決済契約	2 (d)	(41,708,114)
先物取引	2 (d)	86,404
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	(33,866,581)
スワップ取引	2 (d)	35,278,632
当期実現純損失		(40,297,066)
以下に係る未実現評価益 / (損) の純変動額 :		
投資有価証券	2 (a)	(802,742)
差金決済契約	2 (d)	(13,415,325)
先物取引	2 (d)	(43,838,136)
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	(5,064,284)
スワップ取引	2 (d)	(15,344,930)
当期末実現評価益 / (損) の純変動		(78,465,417)
運用成績による純資産の減少		(103,377,544)
資本の変動		
投資証券発行による正味受取額		2,964,513,866
投資証券買戻しによる正味支払額		(119,167,137)
資本の変動による純資産の増加		2,845,346,729
期末純資産		3,328,390,128

添付の注記は、これらの財務書類の不可分の一部である。

発行済投資証券口数変動表 2018年5月31日に終了した会計年度

ブラックロック・スタイル・アドバンテージ・ファンド

	期首発行済 投資証券口数	当期発行 投資証券口数	当期買戻し 投資証券口数	期末発行済 投資証券口数
クラスA分配型投資証券	516	1,533	4	2,045
クラスAユーロ・ヘッジ分配型投資証券	5,594	16,070	13,861	7,803
クラスA無分配投資証券	36,183	68,389	38,726	65,846
クラスAユーロ・ヘッジ無分配投資証券 ⁽¹⁾	-	255,658	79,100	176,558
クラスAスウェーデン・クローネ・ヘッジ 無分配投資証券	440	1,272	170	1,542
クラスD無分配投資証券	17,674	218,129	43,310	192,493
クラスDスイス・フラン無分配投資証券 ⁽¹⁾	-	2,348	-	2,348
クラスD無分配投資証券（ユーロ）	916	240	-	1,156
クラスDユーロ・ヘッジ無分配投資証券	155,645	1,890,375	571,922	1,474,098
クラスD英ポンド・ヘッジ無分配投資証券	40	54,192	6,542	47,690
クラスE無分配投資証券（ユーロ）	46	353	89	310
クラスEユーロ・ヘッジ無分配投資証券	3,535	19,791	2,511	20,815
クラスIスイス・フラン・ヘッジPF無分配投資 証券 ⁽¹⁾	-	288,992	-	288,992
クラスIユーロ・ヘッジPF無分配投資証券	45	120,208	56	120,197
クラスIブラジル・レアル・ヘッジ無分配投資 証券 ⁽¹⁾	-	159,916	-	159,916
クラスIスイス・フラン・ヘッジ無分配投資証 券 ⁽¹⁾	-	191,337	348	190,989
クラスIユーロ・ヘッジ無分配投資証券	1,338,290	3,396,275	71,961	4,662,604
クラスI英ポンド・ヘッジ無分配投資証券	40	1,256,456	39,040	1,217,456
クラスI無分配英国報告型投資証券 ⁽¹⁾	-	802,922	2,297	800,625
クラスI日本円ヘッジ無分配英国報告型投資証 券	612,966	5,220,142	33,229	5,799,879
クラスX無分配投資証券	372,185	256,807	14,567	614,425
クラスX豪ドル・ヘッジ無分配投資証券	637,425	12,153,070	42,947	12,747,548
クラスXユーロ・ヘッジ無分配投資証券 ⁽¹⁾	-	42	-	42
クラスXニュージーランド・ドル・ヘッジ 無分配投資証券	645,873	235,296	-	881,169
クラスX英ポンド・ヘッジ無分配英国報告型投 資証券	1,144,088	1,662,331	1,339	2,805,080
クラスZ無分配投資証券	50	-	-	50
クラスZユーロ・ヘッジ無分配投資証券	79,409	-	-	79,409

⁽¹⁾ 新規投資証券の設定、詳細についてはアペンディクス を参照のこと。

添付の注記は、これらの財務書類の不可分の一部である。

ブラックロック・スタイル・アドバンテージ・ファンド

投資有価証券明細表 2018年5月31日現在

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

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
債券			
ドイツ			
USD 20,000,000	Kreditanstalt fuer Wiederaufbau 4.50% 16/7/2018	20,058,581	0.60
USD 141,170,000	Kreditanstalt fuer Wiederaufbau 1.125% 6/8/2018	140,911,758	4.23
USD 95,010,000	Kreditanstalt fuer Wiederaufbau 1.00% 7/9/2018	94,753,552	2.85
USD 140,000,000	Kreditanstalt fuer Wiederaufbau 1.125% 16/11/2018	139,367,659	4.19
USD 18,000,000	Kreditanstalt fuer Wiederaufbau 1.375% 14/12/2018	17,926,423	0.54
USD 116,000,000	Kreditanstalt fuer Wiederaufbau 1.50% 6/2/2019	115,328,625	3.46
		528,346,598	15.87
国際機関			
USD 60,000,000	African Development Bank 1.625% 2/10/2018	59,868,327	1.80
USD 15,000,000	African Development Bank 1.00% 2/11/2018	14,916,034	0.45
USD 11,000,000	African Development Bank 1.125% 4/3/2019	10,898,012	0.33
USD 25,000,000	Asian Development Bank 1.125% 5/6/2018	25,001,000	0.75
USD 60,467,000	Asian Development Bank 1.75% 11/9/2018	60,383,586	1.81
USD 13,840,000	Asian Development Bank 1.50% 28/9/2018	13,805,644	0.41
USD 211,991,000	Asian Development Bank 1.375% 15/1/2019	210,766,254	6.33
USD 12,828,000	Asian Development Bank 1.75% 21/3/2019	12,764,932	0.38
USD 94,000,000	European Bank for Reconstruction & Development 1.625% 15/11/2018	93,747,299	2.82
USD 195,000,000	European Investment Bank 1.25% 15/5/2019	192,952,334	5.80
USD 23,000,000	European Investment Bank 1.00% 15/6/2018	22,992,609	0.69
USD 150,000,000	European Investment Bank 1.125% 15/8/2018	149,765,046	4.50
USD 175,000,000	European Investment Bank 1.875% 15/3/2019	174,312,607	5.24
USD 100,000,000	Inter-American Development Bank 1.75% 24/8/2018	99,938,277	3.00
USD 13,000,000	Inter-American Development Bank FRN 12/9/2018	13,000,303	0.39
USD 180,000,000	Inter-American Development Bank 1.00% 13/5/2019	177,593,229	5.34
USD 30,000,000	International Bank for Reconstruction & Development 1.00% 15/6/2018	29,989,710	0.90
USD 50,000,000	International Bank for Reconstruction & Development 1.875% 15/3/2019	49,863,783	1.50
USD 50,000,000	International Bank for Reconstruction & Development 1.375% 22/4/2019	49,614,319	1.49
USD 50,000,000	International Bank for Reconstruction & Development 1.25% 26/7/2019	49,357,028	1.48
USD 39,214,000	International Finance Corp 0.875% 15/6/2018	39,200,608	1.18
USD 65,420,000	International Finance Corp 1.25% 16/7/2018	65,347,303	1.96
USD 54,500,000	International Finance Corp 1.75% 4/9/2018	54,455,855	1.64
		1,670,534,099	50.19

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
(続き)

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
米国			
USD 87,000,000	United States Treasury Bill 21/6/2018 (Zero Coupon)	86,927,782	2.61
USD 85,000,000	United States Treasury Bill 19/7/2018 (Zero Coupon)	84,820,147	2.55
USD 110,000,000	United States Treasury Bill 16/8/2018 (Zero Coupon)	109,587,225	3.29
USD 110,000,000	United States Treasury Bill 13/9/2018 (Zero Coupon)	109,412,472	3.29
USD 71,000,000	United States Treasury Bill 27/9/2018 (Zero Coupon)	70,557,353	2.12
USD 140,000,000	United States Treasury Bill 11/10/2018 (Zero Coupon)	139,004,628	4.18
		600,309,607	18.04
債券合計		2,799,190,304	84.10
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		2,799,190,304	84.10
投資有価証券(時価)合計		2,799,190,304	84.10
その他の純資産		529,199,824	15.90
純資産合計(米ドル)		3,328,390,128	100.00

添付の注記は、これらの財務書類の不可分の一部である。

差金決済契約 2018年5月31日現在

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	オーストリア		
6,676	Andritz AG	Bank of America Merrill Lynch	(9,023)
305	Andritz AG	Citibank	(192)
1,171	Andritz AG	JP Morgan	(1,228)
567	Buwog AG	JP Morgan	-
55,377	Buwog AG	Citibank	(1,290)
867	Buwog AG	Deutsche Bank	-
2,120	Buwog AG	Bank of America Merrill Lynch	-
10,913	CA Immobilien Anlagen AG	Bank of America Merrill Lynch	22,354
9,677	CA Immobilien Anlagen AG	Deutsche Bank	19,168
(8,228)	Erste Group Bank AG	Credit Suisse	21,283
(6,688)	Erste Group Bank AG	Citibank	16,832
(11,391)	Erste Group Bank AG	JP Morgan	28,505
(94,729)	Immofinanz AG	Citibank	4,415
(426,529)	Immofinanz AG	Credit Suisse	45,591
(1,344,224)	Immofinanz AG	JP Morgan	175,417
(65,144)	Immofinanz AG	Deutsche Bank	4,099
(10,594)	Lenzing AG	Citibank	20,932
(2,771)	Lenzing AG	Bank of America Merrill Lynch	(89)
37,659	Oesterreichische Post AG	Bank of America Merrill Lynch	41,969
51,380	Oesterreichische Post AG	Citibank	17,960
73,238	Oesterreichische Post AG	Credit Suisse	32,012
13,940	Oesterreichische Post AG	Deutsche Bank	18,516
13,919	Oesterreichische Post AG	JP Morgan	19,461
38,735	OMV AG	Bank of America Merrill Lynch	(268,084)
22,428	OMV AG	JP Morgan	(105,051)
29,666	OMV AG	Credit Suisse	(142,853)
9,579	OMV AG	Deutsche Bank	(66,296)
75,163	OMV AG	Citibank	(395,844)
(38,809)	Raiffeisen Bank International AG	JP Morgan	86,367
(17,939)	Raiffeisen Bank International AG	Bank of America Merrill Lynch	52,954
(44,389)	Raiffeisen Bank International AG	Credit Suisse	101,642
(4,589)	Raiffeisen Bank International AG	Deutsche Bank	16,094
67,934	Telekom Austria AG	Citibank	(21,371)
31,045	Telekom Austria AG	JP Morgan	(10,852)
80,788	Telekom Austria AG	Credit Suisse	(28,239)
26,217	Telekom Austria AG	Bank of America Merrill Lynch	(2,444)
(16,885)	UNIQA Insurance Group AG	Bank of America Merrill Lynch	393
(65,152)	UNIQA Insurance Group AG	Credit Suisse	(3,796)
(39,080)	UNIQA Insurance Group AG	Deutsche Bank	911
(22,959)	UNIQA Insurance Group AG	JP Morgan	(1,338)
(4,540)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Citibank	9,098
(9,410)	Vienna Insurance Group AG Wiener Versicherung Gruppe	JP Morgan	17,762

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	オーストリア(続き)		
(1,097)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Bank of America Merrill Lynch	2,659
(1,628)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Deutsche Bank	3,946
(10,163)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Credit Suisse	19,183
19,600	voestalpine AG	Bank of America Merrill Lynch	(3,426)
7,859	voestalpine AG	Citibank	(10,530)
7,368	voestalpine AG	JP Morgan	10,044
41,800	voestalpine AG	Credit Suisse	56,983
19,081	voestalpine AG	Deutsche Bank	(3,335)
(21,825)	Wienerberger AG	Bank of America Merrill Lynch	2,629
(54,583)	Wienerberger AG	Credit Suisse	(58,510)
(6,731)	Wienerberger AG	JP Morgan	2,604
			<u>(262,008)</u>
	ベルギー		
(69,122)	Ablynx NV	Bank of America Merrill Lynch	(4,832)
(11,761)	Ablynx NV	Deutsche Bank	(3,553)
(1,298)	Ackermans & van Haaren NV	Citibank	13,158
(3,030)	Ackermans & van Haaren NV	JP Morgan	25,066
(932)	Ackermans & van Haaren NV	Deutsche Bank	7,276
31,277	Ageas	Bank of America Merrill Lynch	(43,366)
16,373	Ageas	Citibank	(43,305)
25,137	Ageas	JP Morgan	(56,277)
43,599	Ageas	Credit Suisse	(98,043)
20,631	Ageas	Deutsche Bank	(24,489)
(31,694)	Anheuser-Busch InBev SA/NV	Citibank	(2,954)
(27,139)	Anheuser-Busch InBev SA/NV	JP Morgan	67,353
(39,654)	Anheuser-Busch InBev SA/NV	Deutsche Bank	(40,497)
(67,541)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	(110,174)
13,200	Befimmo SA (Reit)	Bank of America Merrill Lynch	-
7,134	Befimmo SA (Reit)	Citibank	3,325
17,431	Befimmo SA (Reit)	JP Morgan	(6,093)
6,621	Befimmo SA (Reit)	Credit Suisse	(2,314)
6,007	Befimmo SA (Reit)	Deutsche Bank	-
(17,961)	Bekaert SA	Bank of America Merrill Lynch	18,689
(4,902)	Bekaert SA	Citibank	6,511
(45,831)	Bekaert SA	Deutsche Bank	56,604
(43,994)	Bekaert SA	JP Morgan	82,825
42,815	bpost SA	Credit Suisse	(77,822)
128,850	bpost SA	Deutsche Bank	(102,088)
87,098	bpost SA	Citibank	(69,008)
66,551	bpost SA	JP Morgan	(120,965)
1,487	Cie d' Entreprises CFE	Citibank	240
1,339	Cie d' Entreprises CFE	Bank of America Merrill Lynch	(2,354)
12,122	Cofinimmo SA (Reit)	Bank of America Merrill Lynch	7,749

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ベルギー(続き)		
8,052	Cofinimmo SA (Reit)	Citibank	3,128
13,003	Cofinimmo SA (Reit)	Credit Suisse	(80,297)
7,254	Cofinimmo SA (Reit)	Deutsche Bank	5,916
15,943	Cofinimmo SA (Reit)	JP Morgan	(98,453)
18,913	Colruyt SA	Credit Suisse	(39,443)
7,755	Colruyt SA	Bank of America Merrill Lynch	(18,343)
32,707	Colruyt SA	Citibank	(60,212)
9,498	Colruyt SA	JP Morgan	(11,288)
18,050	Colruyt SA	Deutsche Bank	(42,693)
8,850	D'iere SA/NV	Bank of America Merrill Lynch	4,125
10,680	D'iere SA/NV	Citibank	2,738
25,262	D'iere SA/NV	JP Morgan	31,789
10,710	D'iere SA/NV	Credit Suisse	743
19,215	D'iere SA/NV	Deutsche Bank	8,632
(6,918)	Elia System Operator SA/NV	Bank of America Merrill Lynch	(14,509)
(1,569)	Elia System Operator SA/NV	JP Morgan	(1,828)
(10,120)	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	21,932
(3,288)	Groupe Bruxelles Lambert SA	Credit Suisse	10,957
(10,139)	Groupe Bruxelles Lambert SA	Citibank	42,056
(5,088)	Groupe Bruxelles Lambert SA	Deutsche Bank	11,710
(8,320)	Groupe Bruxelles Lambert SA	JP Morgan	27,725
7,774	KBC Ancora	Citibank	(24,275)
9,059	KBC Ancora	JP Morgan	(26,388)
11,105	KBC Ancora	Bank of America Merrill Lynch	(22,997)
13,157	KBC Ancora	Deutsche Bank	(32,062)
102	KBC Ancora	Credit Suisse	(297)
17,359	KBC Group NV	Bank of America Merrill Lynch	(97,084)
6,759	KBC Group NV	Credit Suisse	(37,486)
2,367	KBC Group NV	Citibank	(17,485)
24,099	KBC Group NV	JP Morgan	(120,331)
1,199	KBC Group NV	Deutsche Bank	(6,706)
(832)	Melexis NV	Bank of America Merrill Lynch	(582)
(6,095)	Melexis NV	Credit Suisse	(29,827)
(1,801)	Melexis NV	Citibank	525
(1,105)	Melexis NV	Deutsche Bank	(773)
(1,748)	Melexis NV	JP Morgan	(8,554)
(137,414)	Ontex Group NV	Credit Suisse	(320,274)
(41,272)	Ontex Group NV	Deutsche Bank	(59,629)
(140,445)	Ontex Group NV	Bank of America Merrill Lynch	(146,665)
(45,456)	Ontex Group NV	Citibank	58,259
(61,128)	Ontex Group NV	JP Morgan	(158,116)
99,450	Proximus SADP	Bank of America Merrill Lynch	(71,842)
166,742	Proximus SADP	JP Morgan	(176,570)
16,536	Proximus SADP	Citibank	(8,092)
7,063	Proximus SADP	Deutsche Bank	(5,102)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ベルギー(続き)			
90,599	Proximus SADP	Credit Suisse	(195,289)
5,333	Sofina SA	Citibank	(13,670)
5,545	Sofina SA	JP Morgan	(19,382)
4,192	Sofina SA	Deutsche Bank	(11,722)
2,641	Sofina SA	Bank of America Merrill Lynch	(6,100)
1,903	Sofina SA	Credit Suisse	(6,652)
9,972	Solvay SA	Credit Suisse	18,590
8,100	Solvay SA	Bank of America Merrill Lynch	(9,097)
730	Solvay SA	JP Morgan	1,361
3,670	Solvay SA	Citibank	(4,062)
3,323	Solvay SA	Deutsche Bank	(1,936)
(7,104)	Telenet Group Holding NV	Citibank	30,957
23,961	UCB SA	Credit Suisse	78,562
3,560	UCB SA	Citibank	2,903
50,395	UCB SA	Deutsche Bank	168,228
31,845	UCB SA	JP Morgan	150,643
12,665	UCB SA	Bank of America Merrill Lynch	44,860
(98,658)	Umicore SA	Bank of America Merrill Lynch	(68,971)
(48,544)	Umicore SA	Citibank	16,429
(70,261)	Umicore SA	Deutsche Bank	(37,528)
			<u>(1,889,182)</u>
バミューダ			
11,574	Hiscox Ltd	Citibank	(3,077)
			<u>(3,077)</u>
デンマーク			
(27,470)	Ambu A/S 'B'	Deutsche Bank	(45,149)
(103,310)	Ambu A/S 'B'	JP Morgan	(31,581)
(127,315)	Ambu A/S 'B'	Citibank	(304,910)
(1,490)	AP Moller - Maersk A/S 'B'	Bank of America Merrill Lynch	127,285
(2,435)	AP Moller - Maersk A/S 'B'	Citibank	(46,486)
(375)	AP Moller - Maersk A/S 'B'	Credit Suisse	50,539
20,198	Carlsberg A/S 'B'	Deutsche Bank	11,152
8,331	Carlsberg A/S 'B'	JP Morgan	(782)
3,808	Carlsberg A/S 'B'	Bank of America Merrill Lynch	1,104
1,701	Carlsberg A/S 'B'	Citibank	1,598
(18,633)	Chr Hansen Holding A/S	Bank of America Merrill Lynch	(95,666)
(24,984)	Chr Hansen Holding A/S	Citibank	(94,641)
(24,462)	Chr Hansen Holding A/S	JP Morgan	(127,891)
(25,576)	Chr Hansen Holding A/S	Credit Suisse	(124,520)
(26,335)	Chr Hansen Holding A/S	Deutsche Bank	(123,750)
8,400	Coloplast A/S 'B'	Bank of America Merrill Lynch	20,249
3,237	Coloplast A/S 'B'	Citibank	(1,115)
11,040	Coloplast A/S 'B'	JP Morgan	61,866
9,522	Coloplast A/S 'B'	Deutsche Bank	19,645
1,102	Coloplast A/S 'B'	Credit Suisse	6,175

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
デンマーク(続き)			
21,652	Danske Bank A/S	Bank of America Merrill Lynch	(12,201)
65,410	Danske Bank A/S	Citibank	(44,026)
20,043	Danske Bank A/S	JP Morgan	(16,000)
5,550	Danske Bank A/S	Credit Suisse	(4,431)
39,300	Danske Bank A/S	Deutsche Bank	(23,413)
27,607	Dfds A/S	Bank of America Merrill Lynch	(48,399)
30,813	Dfds A/S	Credit Suisse	(46,303)
49,987	Dfds A/S	Citibank	(40,688)
17,921	Dfds A/S	JP Morgan	(26,930)
65,288	Dfds A/S	Deutsche Bank	(100,597)
(18,114)	DSV A/S	Bank of America Merrill Lynch	(567)
(31,246)	DSV A/S	Citibank	(23,477)
(4,875)	DSV A/S	Credit Suisse	(17,704)
(17,244)	FLSmidth & Co A/S	Bank of America Merrill Lynch	(5,270)
(17,947)	FLSmidth & Co A/S	JP Morgan	(11,799)
(9,041)	FLSmidth & Co A/S	Citibank	11,463
(21,277)	FLSmidth & Co A/S	Deutsche Bank	(5,662)
(10,423)	Genmab A/S	Credit Suisse	505,519
(20,341)	Genmab A/S	Citibank	828,796
(10,183)	Genmab A/S	Bank of America Merrill Lynch	432,726
(4,132)	Genmab A/S	JP Morgan	215,251
41,865	GN Store Nord A/S	Deutsche Bank	1,311
77,655	GN Store Nord A/S	JP Morgan	35,036
42,339	GN Store Nord A/S	Citibank	36,451
51,533	GN Store Nord A/S	Bank of America Merrill Lynch	4,191
14,716	GN Store Nord A/S	Credit Suisse	4,837
6,907	H Lundbeck A/S	Bank of America Merrill Lynch	43,138
15,019	H Lundbeck A/S	Credit Suisse	106,263
22,088	H Lundbeck A/S	Citibank	86,782
27,128	H Lundbeck A/S	Deutsche Bank	151,315
16,226	H Lundbeck A/S	JP Morgan	114,802
(9,763)	ISS A/S	Deutsche Bank	(11,389)
(20,731)	ISS A/S	Bank of America Merrill Lynch	(19,146)
(15,671)	ISS A/S	Credit Suisse	6,623
6,971	Jyske Bank A/S Reg	JP Morgan	(21,199)
2,517	Jyske Bank A/S Reg	Credit Suisse	(10,322)
1,730	Jyske Bank A/S Reg	Deutsche Bank	(5,687)
7,105	Jyske Bank A/S Reg	Bank of America Merrill Lynch	(23,355)
13,182	Novo Nordisk A/S 'B'	Bank of America Merrill Lynch	(2,579)
33,719	Novo Nordisk A/S 'B'	Citibank	(26,654)
73,639	Novo Nordisk A/S 'B'	JP Morgan	(29,254)
24,717	Novo Nordisk A/S 'B'	Credit Suisse	(8,512)
52,307	Novo Nordisk A/S 'B'	Deutsche Bank	(10,789)
(44,812)	Novozymes A/S 'B'	JP Morgan	(105,217)
(21,047)	Novozymes A/S 'B'	Bank of America Merrill Lynch	(39,205)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
デンマーク(続き)			
(29,433)	Novozymes A/S 'B'	Citibank	3,686
(4,786)	Novozymes A/S 'B'	Credit Suisse	(11,237)
(29,018)	Orsted A/S '144A'	Bank of America Merrill Lynch	103,884
(40,334)	Orsted A/S '144A'	Credit Suisse	136,328
(134)	Orsted A/S '144A'	Citibank	610
(17,741)	Orsted A/S '144A'	Deutsche Bank	58,595
(46,395)	Orsted A/S '144A'	JP Morgan	214,237
9,228	Pandora A/S	Credit Suisse	(17,386)
16,123	Pandora A/S	Citibank	(12,114)
3,996	Pandora A/S	JP Morgan	(114,341)
7,343	Pandora A/S	Bank of America Merrill Lynch	(69,884)
9,151	Rockwool International A/S 'B'	Credit Suisse	186,214
4,311	Rockwool International A/S 'B'	Deutsche Bank	64,781
2,954	Rockwool International A/S 'B'	Citibank	22,195
2,763	Rockwool International A/S 'B'	JP Morgan	56,224
1,727	Rockwool International A/S 'B'	Bank of America Merrill Lynch	20,172
39,841	Royal Unibrew A/S	Citibank	320,549
26,830	Royal Unibrew A/S	JP Morgan	204,947
23,564	Royal Unibrew A/S	Deutsche Bank	164,361
14,812	Royal Unibrew A/S	Bank of America Merrill Lynch	102,016
29,115	Royal Unibrew A/S	Credit Suisse	207,495
30,955	Sydbank A/S	Bank of America Merrill Lynch	(74,620)
22,947	Sydbank A/S	Citibank	(52,442)
24,913	Sydbank A/S	JP Morgan	(62,206)
55,874	Sydbank A/S	Credit Suisse	(140,531)
7,313	Sydbank A/S	Deutsche Bank	(17,629)
61,658	Topdanmark A/S	Bank of America Merrill Lynch	(32,904)
46,122	Topdanmark A/S	Citibank	(12,995)
22,213	Topdanmark A/S	JP Morgan	(39,638)
63,711	Topdanmark A/S	Credit Suisse	(88,167)
24,080	Topdanmark A/S	Deutsche Bank	(11,308)
(53,383)	Tryg A/S	Credit Suisse	(17,217)
(38,195)	Tryg A/S	Bank of America Merrill Lynch	(20,627)
(57,413)	Tryg A/S	Deutsche Bank	(47,051)
5,776	Vestas Wind Systems A/S	Deutsche Bank	(19,134)
36,156	William Demant Holding A/S	JP Morgan	-
			2,151,714
フィンランド			
(13,263)	Cargotec OYJ 'B'	Bank of America Merrill Lynch	15,509
(29,506)	Cargotec OYJ 'B'	Credit Suisse	25,324
(17,295)	Cargotec OYJ 'B'	Deutsche Bank	16,524
(18,951)	Cargotec OYJ 'B'	JP Morgan	11,040
(4,840)	Elisa OYJ	Deutsche Bank	(7,114)
(14,864)	Elisa OYJ	Bank of America Merrill Lynch	(21,995)
(35,171)	Fortum OYJ	Credit Suisse	5,271

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フィンランド(続き)			
(201,184)	Fortum OYJ	Bank of America Merrill Lynch	19,873
(97,269)	Fortum OYJ	Citibank	90,666
(77,008)	Fortum OYJ	JP Morgan	(58,322)
(91,260)	Huhtamaki OYJ	JP Morgan	(35,452)
(9,879)	Huhtamaki OYJ	Citibank	1,381
(41,582)	Huhtamaki OYJ	Credit Suisse	(18,895)
(36,568)	Huhtamaki OYJ	Bank of America Merrill Lynch	3,409
(34,858)	Huhtamaki OYJ	Deutsche Bank	3,249
12,789	Kemira OYJ	Credit Suisse	596
32,614	Kemira OYJ	Bank of America Merrill Lynch	(5,700)
15,340	Kemira OYJ	Citibank	(4,111)
43,965	Kemira OYJ	JP Morgan	2,049
76,929	Kemira OYJ	Deutsche Bank	(13,445)
(25,026)	Kesko OYJ ' B '	Bank of America Merrill Lynch	(15,193)
(921)	Kesko OYJ ' B '	Credit Suisse	(1,127)
(6,997)	Kesko OYJ ' B '	Citibank	1,957
(40,127)	Kesko OYJ ' B '	Deutsche Bank	(29,922)
(1,773)	Kesko OYJ ' B '	JP Morgan	(2,169)
(45,622)	Kone OYJ ' B '	JP Morgan	(11,694)
(58,152)	Kone OYJ ' B '	Credit Suisse	(48,778)
(8,531)	Kone OYJ ' B '	Citibank	5,765
(75,562)	Kone OYJ ' B '	Bank of America Merrill Lynch	(94,642)
(31,295)	Kone OYJ ' B '	Deutsche Bank	(47,767)
(51,215)	Konecranes OYJ	Citibank	89,510
(39,328)	Konecranes OYJ	Credit Suisse	(64,930)
(56,486)	Konecranes OYJ	Deutsche Bank	(47,558)
(45)	Konecranes OYJ	Bank of America Merrill Lynch	(59)
(47,189)	Konecranes OYJ	JP Morgan	(76,975)
151,905	Metsa Board OYJ	Citibank	(20,354)
138,553	Metsa Board OYJ	Deutsche Bank	30,990
(34,463)	Metso OYJ	Bank of America Merrill Lynch	22,556
(65,882)	Metso OYJ	Credit Suisse	14,585
(51,009)	Metso OYJ	Citibank	62,405
(10,833)	Metso OYJ	Deutsche Bank	7,068
24,195	Neste OYJ	Bank of America Merrill Lynch	33,829
20,014	Neste OYJ	JP Morgan	88,613
69	Neste OYJ	Credit Suisse	306
15,944	Neste OYJ	Deutsche Bank	22,293
(715,403)	Nokia OYJ	Bank of America Merrill Lynch	258,401
(281,482)	Nokia OYJ	Citibank	104,294
(42,869)	Nokian Renkaat OYJ	Credit Suisse	23,975
(58,407)	Nokian Renkaat OYJ	JP Morgan	32,665
(47,428)	Orion OYJ ' B '	Bank of America Merrill Lynch	22,542
(14,234)	Orion OYJ ' B '	Credit Suisse	(7,629)
(42,745)	Outokumpu OYJ	Deutsche Bank	25,899

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フィンランド(続き)			
(24,772)	Outokumpu OYJ	JP Morgan	9,549
(318,168)	Outokumpu OYJ	Bank of America Merrill Lynch	103,160
(511,738)	Outokumpu OYJ	Credit Suisse	159,795
13,047	Sampo OYJ 'A'	Credit Suisse	(29,947)
12,200	Sampo OYJ 'A'	Bank of America Merrill Lynch	(25,018)
9,426	Sampo OYJ 'A'	Citibank	(14,497)
27,334	Sampo OYJ 'A'	Deutsche Bank	(56,053)
30,509	Stora Enso OYJ 'R'	Credit Suisse	22,750
52,636	Stora Enso OYJ 'R'	Bank of America Merrill Lynch	8,586
20,646	Stora Enso OYJ 'R'	Citibank	(1,203)
316,603	Stora Enso OYJ 'R'	JP Morgan	230,016
102,463	Stora Enso OYJ 'R'	Deutsche Bank	11,035
51,910	Tieto OYJ	Bank of America Merrill Lynch	(2,353)
24,624	Tieto OYJ	Citibank	(24,100)
58,463	Tieto OYJ	JP Morgan	(17,711)
10,928	Tieto OYJ	Credit Suisse	(3,835)
67,461	Tieto OYJ	Deutsche Bank	-
31,085	UPM-Kymmene OYJ	Bank of America Merrill Lynch	(1,449)
176,841	UPM-Kymmene OYJ	Citibank	(115,386)
82,455	UPM-Kymmene OYJ	JP Morgan	67,799
6,044	UPM-Kymmene OYJ	Credit Suisse	5,493
47,914	UPM-Kymmene OYJ	Deutsche Bank	(2,233)
36,346	Valmet OYJ	JP Morgan	(2,117)
15,021	Valmet OYJ	Bank of America Merrill Lynch	(2,657)
301,024	Valmet OYJ	Credit Suisse	(17,537)
10,033	Valmet OYJ	Citibank	(3,624)
49,403	Valmet OYJ	Deutsche Bank	576
(72,911)	Wartsila OYJ Abp	Credit Suisse	(14,442)
(113,952)	Wartsila OYJ Abp	Bank of America Merrill Lynch	(47,798)
(62,754)	Wartsila OYJ Abp	JP Morgan	(12,430)
			<u>633,082</u>
フランス			
(67,142)	Accor SA	Bank of America Merrill Lynch	(28,163)
(29,547)	Accor SA	JP Morgan	(20,492)
(253,076)	Accor SA	Citibank	271,282
(22,514)	Accor SA	Deutsche Bank	12,666
(13,871)	Aeroports de Paris	Bank of America Merrill Lynch	119,384
(4,956)	Aeroports de Paris	Citibank	12,704
(22,777)	Aeroports de Paris	JP Morgan	145,962
(7,056)	Aeroports de Paris	Credit Suisse	14,998
(5,741)	Aeroports de Paris	Deutsche Bank	56,189
25,092	Air France-KLM	Credit Suisse	(12,630)
84,403	Air France-KLM	Deutsche Bank	(38,550)
560,469	Air France-KLM	Bank of America Merrill Lynch	(253,899)
109,813	Air France-KLM	Citibank	(65,766)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
161,612	Air France-KLM	JP Morgan	(69,500)
(8,156)	Air Liquide SA	Credit Suisse	20,907
(18,058)	Air Liquide SA	Citibank	136,762
(51,856)	Air Liquide SA	JP Morgan	132,924
(8,516)	Air Liquide SA	Bank of America Merrill Lynch	25,631
(15,217)	Air Liquide SA	Deutsche Bank	54,763
(7,704)	Airbus SE	JP Morgan	21,005
(31,384)	Airbus SE	Citibank	100,925
(758)	Airbus SE	Bank of America Merrill Lynch	(1,457)
(11,094)	Airbus SE	Deutsche Bank	(21,328)
(39,482)	ALD SA '144A'	Bank of America Merrill Lynch	28,982
(109,368)	ALD SA '144A'	Deutsche Bank	82,550
(23,925)	ALD SA '144A'	JP Morgan	19,036
(62,748)	Alstom SA	Credit Suisse	(98,413)
(28,377)	Alstom SA	Bank of America Merrill Lynch	(58,853)
(5,751)	Alstom SA	JP Morgan	1,038
(9,306)	Alten SA	Bank of America Merrill Lynch	(11,385)
(5,233)	Alten SA	Credit Suisse	(7,622)
(6,668)	Alten SA	JP Morgan	(9,712)
(8,069)	Alten SA	Citibank	(2,350)
(7,818)	Alten SA	Deutsche Bank	(9,565)
(55,623)	Altran Technologies SA	Deutsche Bank	(42,963)
(165,021)	Altran Technologies SA	Bank of America Merrill Lynch	47,817
13,104	Amundi SA '144A'	Credit Suisse	(129,474)
7,290	Amundi SA '144A'	Citibank	(54,361)
3,396	Arkema SA	Bank of America Merrill Lynch	(21,961)
35,624	Arkema SA	Citibank	(244,669)
20,293	Arkema SA	JP Morgan	(52,018)
31,558	Arkema SA	Credit Suisse	(134,664)
18,975	Arkema SA	Deutsche Bank	(122,703)
16,871	Atos SE	Credit Suisse	79,612
3,898	Atos SE	Bank of America Merrill Lynch	11,127
33,900	Atos SE	Citibank	52,088
34,238	Atos SE	JP Morgan	161,564
23,838	Atos SE	Deutsche Bank	68,048
48,064	AXA SA	Bank of America Merrill Lynch	(74,174)
28,488	AXA SA	Citibank	(52,777)
18,866	AXA SA	JP Morgan	(25,609)
35,211	AXA SA	Credit Suisse	(47,795)
13,573	AXA SA	Deutsche Bank	(20,875)
9,555	BioMerieux	Deutsche Bank	67,911
8,060	BioMerieux	JP Morgan	58,225
6,012	BNP Paribas SA	Bank of America Merrill Lynch	(68,928)
7,142	BNP Paribas SA	Citibank	(77,806)
1,380	BNP Paribas SA	JP Morgan	(13,844)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
2,474	BNP Paribas SA	Deutsche Bank	(28,365)
6,662	BNP Paribas SA	Credit Suisse	(68,830)
(848,266)	Bollere SA	Bank of America Merrill Lynch	197,671
(890,946)	Bollere SA	Citibank	244,988
(564,690)	Bollere SA	JP Morgan	57,899
(239,480)	Bollere SA	Credit Suisse	44,809
(449,571)	Bollere SA	Deutsche Bank	104,763
(3,058)	Bollere SA	Bank of America Merrill Lynch	777
(1,242)	Bollere SA	Citibank	376
(2,941)	Bollere SA	JP Morgan	367
24,092	Bouygues SA	Citibank	(60,914)
8,086	Bouygues SA	JP Morgan	(28,829)
23,781	Bouygues SA	Bank of America Merrill Lynch	(151,565)
(30,193)	Bureau Veritas SA	Bank of America Merrill Lynch	13,016
(54,465)	Bureau Veritas SA	Citibank	(6,981)
(137,974)	Bureau Veritas SA	JP Morgan	57,874
(178,178)	Bureau Veritas SA	Credit Suisse	48,618
(35,520)	Bureau Veritas SA	Deutsche Bank	15,313
4,007	Capgemini SE	Citibank	(5,602)
5,785	Capgemini SE	Bank of America Merrill Lynch	(14,492)
4,410	Capgemini SE	JP Morgan	(10,020)
4,329	Capgemini SE	Deutsche Bank	(10,844)
(44,931)	Carrefour SA	JP Morgan	59,157
(87,128)	Carrefour SA	Bank of America Merrill Lynch	75,430
(1,431)	Carrefour SA	Deutsche Bank	1,242
(51,949)	Carrefour SA	Citibank	58,896
34,010	Casino Guichard Perrachon SA	Bank of America Merrill Lynch	(153,752)
3,771	Casino Guichard Perrachon SA	JP Morgan	(26,011)
42,772	Cie de Saint-Gobain	Bank of America Merrill Lynch	(92,944)
16,233	Cie de Saint-Gobain	JP Morgan	(21,751)
25,675	Cie de Saint-Gobain	Citibank	(74,638)
13,302	Cie de Saint-Gobain	Credit Suisse	(22,464)
65,457	Cie de Saint-Gobain	Deutsche Bank	(149,383)
20,145	Cie Generale des Etablissements Michelin SCA	Bank of America Merrill Lynch	(194,817)
34,256	Cie Generale des Etablissements Michelin SCA	Citibank	(235,489)
27,185	Cie Generale des Etablissements Michelin SCA	JP Morgan	(259,253)
14,842	Cie Generale des Etablissements Michelin SCA	Credit Suisse	(110,676)
51,612	Cie Generale des Etablissements Michelin SCA	Deutsche Bank	(479,225)
25,176	Cie Plastic Omnium SA	Citibank	(58,374)
23,692	Cie Plastic Omnium SA	JP Morgan	(14,449)
54,539	Cie Plastic Omnium SA	Bank of America Merrill Lynch	(41,305)
48,009	Cie Plastic Omnium SA	Deutsche Bank	(36,359)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
53,410	Cie Plastic Omnium SA	Credit Suisse	(21,186)
18,835	CNP Assurances	Bank of America Merrill Lynch	(19,312)
36,943	CNP Assurances	Citibank	(49,931)
7,114	CNP Assurances	JP Morgan	(5,305)
4,373	CNP Assurances	Credit Suisse	(3,261)
10,277	CNP Assurances	Deutsche Bank	(10,537)
2,958	Covivio (Reit)	Bank of America Merrill Lynch	(8,789)
5,245	Covivio (Reit)	Credit Suisse	(38,806)
360	Covivio (Reit)	Citibank	(503)
6,221	Covivio (Reit)	Deutsche Bank	(18,483)
1,500	Covivio (Reit)	JP Morgan	(11,098)
(65,877)	Credit Agricole SA	Bank of America Merrill Lynch	140,464
(60,639)	Credit Agricole SA	JP Morgan	119,216
(19,005)	Danone SA	Bank of America Merrill Lynch	(21,121)
(20,499)	Danone SA	Citibank	(8,598)
(44,157)	Danone SA	JP Morgan	(31,899)
1,218	Dassault Aviation SA	Credit Suisse	(40,385)
1,301	Dassault Aviation SA	Deutsche Bank	(53,055)
74	Dassault Aviation SA	Bank of America Merrill Lynch	(3,018)
854	Dassault Aviation SA	Citibank	(43,782)
675	Dassault Aviation SA	JP Morgan	(19,662)
(13,914)	Dassault Systemes SE	JP Morgan	(161,308)
(40,756)	Edenred	JP Morgan	69,331
12,443	Eiffage SA	Citibank	(34,505)
3,814	Eiffage SA	Deutsche Bank	(17,464)
15,185	Eiffage SA	Bank of America Merrill Lynch	(70,508)
5,670	Eiffage SA	JP Morgan	(21,720)
22,054	Eiffage SA	Credit Suisse	(102,271)
(28,235)	Electricite de France SA	Citibank	36,023
(136,847)	Electricite de France SA	Deutsche Bank	140,309
(104,470)	Electricite de France SA	JP Morgan	43,212
(40,978)	Electricite de France SA	Bank of America Merrill Lynch	45,342
(96,761)	Elior Group SA '144A'	Deutsche Bank	27,630
(5,142)	Elior Group SA '144A'	JP Morgan	13,480
(100,065)	Elior Group SA '144A'	Citibank	240,361
(137,066)	Elior Group SA '144A'	Bank of America Merrill Lynch	99,890
(58,187)	Elior Group SA '144A'	Credit Suisse	238,252
(21,038)	Elis SA	Bank of America Merrill Lynch	23,287
(270,139)	Elis SA	Credit Suisse	620,314
(173,537)	Elis SA	Citibank	197,653
(206,371)	Elis SA	Deutsche Bank	228,430
(104,321)	Elis SA	JP Morgan	78,005
23,458	Engie SA	Bank of America Merrill Lynch	(32,115)
137,603	Engie SA	Citibank	(109,825)
197,765	Engie SA	JP Morgan	(248,552)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
181,606	Engie SA	Credit Suisse	(238,048)
76,108	Engie SA	Deutsche Bank	(104,196)
7,370	Eramet	Bank of America Merrill Lynch	(50,664)
15,577	Eramet	Credit Suisse	(51,959)
8,306	Eramet	Deutsche Bank	(63,323)
6,128	Eramet	JP Morgan	(20,706)
(21,963)	Essilor International Cie Generale d'Optique SA	Bank of America Merrill Lynch	(24,311)
(12,895)	Essilor International Cie Generale d'Optique SA	Citibank	24,039
(10,053)	Essilor International Cie Generale d'Optique SA	JP Morgan	(21,670)
(5,253)	Essilor International Cie Generale d'Optique SA	Deutsche Bank	(4,954)
6,410	Eurazeo SA	Credit Suisse	(21,584)
19,496	Eurazeo SA	JP Morgan	(39,396)
22,764	Eurazeo SA	Bank of America Merrill Lynch	(35,196)
29,204	Eurazeo SA	Citibank	(73,158)
13,103	Eurazeo SA	Deutsche Bank	(20,610)
(9,520)	Eurofins Scientific SE	Credit Suisse	(26,602)
(8,075)	Eurofins Scientific SE	Bank of America Merrill Lynch	5,928
(3,418)	Eurofins Scientific SE	Citibank	34,249
(4,676)	Eurofins Scientific SE	JP Morgan	1,548
(4,239)	Eurofins Scientific SE	Deutsche Bank	1,976
16,583	Euronext NV '144A'	JP Morgan	(16,924)
6,644	Euronext NV '144A'	Credit Suisse	(28,256)
18,610	Euronext NV '144A'	Deutsche Bank	(35,778)
13,150	Euronext NV '144A'	Bank of America Merrill Lynch	(25,281)
40,471	Euronext NV '144A'	Citibank	(44,797)
(46,401)	Eutelsat Communications SA	Bank of America Merrill Lynch	(15,138)
(60,368)	Eutelsat Communications SA	Citibank	8,616
(5,428)	Eutelsat Communications SA	JP Morgan	11,922
(47,885)	Eutelsat Communications SA	Credit Suisse	27,995
(5,421)	Eutelsat Communications SA	Deutsche Bank	(1,769)
31,532	Faurecia SA	Bank of America Merrill Lynch	91,114
65,791	Faurecia SA	Citibank	(164,045)
51,368	Faurecia SA	JP Morgan	137,658
33,599	Faurecia SA	Deutsche Bank	64,171
70,927	Faurecia SA	Credit Suisse	190,073
(22,396)	Fnac Darty SA	Bank of America Merrill Lynch	(27,399)
(6,377)	Gecina SA (Reit)	Citibank	(352)
(2,486)	Gecina SA (Reit)	JP Morgan	2,317
(4,308)	Gecina SA (Reit)	Bank of America Merrill Lynch	(2,679)
(6,437)	Gecina SA (Reit)	Credit Suisse	6,000
(295,879)	Getlink	Bank of America Merrill Lynch	70,672
(322,327)	Getlink	Citibank	3,756
(57,355)	Getlink	Credit Suisse	10,358

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
(257,021)	Getlink	JP Morgan	46,418
(155,462)	Getlink	Deutsche Bank	12,275
(8,760)	Hermes International	Credit Suisse	(491,963)
(1,781)	Hermes International	Bank of America Merrill Lynch	(58,519)
(2,042)	Hermes International	Citibank	(20,461)
(5,058)	Hermes International	JP Morgan	(284,058)
(5,424)	Hermes International	Deutsche Bank	(178,218)
19,111	ICADE (Reit)	Bank of America Merrill Lynch	(20,184)
25,935	ICADE (Reit)	Citibank	(24,175)
6,811	ICADE (Reit)	JP Morgan	1,984
15,732	ICADE (Reit)	Deutsche Bank	(16,762)
8,204	ICADE (Reit)	Credit Suisse	2,390
(23,602)	Iliad SA	Credit Suisse	588,497
(32,488)	Iliad SA	Bank of America Merrill Lynch	(118,943)
(17,170)	Iliad SA	Citibank	(60,017)
(11,703)	Iliad SA	JP Morgan	296,670
(28,337)	Iliad SA	Deutsche Bank	(348,680)
8,067	Imerys SA	Bank of America Merrill Lynch	7,049
3,856	Imerys SA	JP Morgan	(15,276)
6,783	Imerys SA	Citibank	(20,944)
533	Imerys SA	Deutsche Bank	466
(56,858)	Ingenico Group SA	Bank of America Merrill Lynch	19,274
(10,276)	Ingenico Group SA	Citibank	14,847
(15,046)	Ingenico Group SA	JP Morgan	82,395
(17,495)	Ingenico Group SA	Credit Suisse	22,862
(14,726)	Ingenico Group SA	Deutsche Bank	5,491
1,787	Ipsen SA	Citibank	6,455
6,462	Ipsen SA	JP Morgan	31,999
7,715	Ipsen SA	Bank of America Merrill Lynch	37,231
12,572	Ipsen SA	Credit Suisse	63,901
11,578	Ipsen SA	Deutsche Bank	75,545
(16,965)	JCDecaux SA	JP Morgan	52,184
(57,462)	JCDecaux SA	Citibank	18,747
(84,662)	JCDecaux SA	Bank of America Merrill Lynch	55,530
(36,140)	JCDecaux SA	Credit Suisse	38,529
(34,231)	JCDecaux SA	Deutsche Bank	31,907
2,845	Kering SA	Citibank	11,933
(12,131)	Klepierre SA (Reit)	Bank of America Merrill Lynch	14,134
(11,802)	Klepierre SA (Reit)	Citibank	12,789
(11,497)	Klepierre SA (Reit)	Credit Suisse	12,458
(34,512)	Korian SA	JP Morgan	31,365
(95,467)	Korian SA	Bank of America Merrill Lynch	79,654
(39,872)	Korian SA	Citibank	16,724
(42,711)	Korian SA	Credit Suisse	28,376
(63,481)	Korian SA	Deutsche Bank	59,172

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
8,010	L'Oreal SA	Deutsche Bank	43,629
4,591	L'Oreal SA	Citibank	10,163
6,422	L'Oreal SA	Credit Suisse	53,875
2,677	L'Oreal SA	JP Morgan	22,458
(37,353)	Lagardere SCA	Citibank	435
(25,181)	Lagardere SCA	Deutsche Bank	2,262
(9,438)	Lagardere SCA	Credit Suisse	(1,181)
6,971	Legrand SA	Deutsche Bank	(7,310)
13,927	Legrand SA	Credit Suisse	(21,027)
(3,133)	LVMH Moet Hennessy Louis Vuitton SE	Bank of America Merrill Lynch	(3,833)
(3,013)	LVMH Moet Hennessy Louis Vuitton SE	Citibank	33,351
(5,196)	LVMH Moet Hennessy Louis Vuitton SE	JP Morgan	(47,525)
(4,560)	LVMH Moet Hennessy Louis Vuitton SE	Deutsche Bank	(5,579)
81,695	Mercialys SA (Reit)	Bank of America Merrill Lynch	(36,171)
34,881	Mercialys SA (Reit)	Citibank	(8,941)
15,192	Mercialys SA (Reit)	JP Morgan	(6,195)
49,376	Mercialys SA (Reit)	Credit Suisse	(17,303)
49,168	Mercialys SA (Reit)	Deutsche Bank	(21,769)
74,405	Metropole Television SA	Citibank	(95,362)
29,770	Metropole Television SA	Credit Suisse	(60,701)
25,846	Metropole Television SA	Bank of America Merrill Lynch	(46,224)
61,505	Metropole Television SA	JP Morgan	(125,409)
80,009	Natixis SA	JP Morgan	(54,815)
90,440	Natixis SA	Credit Suisse	(60,465)
67,637	Natixis SA	Deutsche Bank	(52,801)
(45,209)	Nexans SA	Bank of America Merrill Lynch	77,726
(35,945)	Nexans SA	Deutsche Bank	68,685
(9,229)	Nexans SA	JP Morgan	20,108
(33,019)	Nexans SA	Citibank	56,554
41,983	Nexity SA	JP Morgan	(112,954)
26,397	Nexity SA	Credit Suisse	(80,582)
6,808	Nexity SA	Deutsche Bank	(20,783)
40,223	Nexity SA	Bank of America Merrill Lynch	(123,650)
7,011	Nexity SA	Citibank	(16,910)
12,963	Orange SA	Bank of America Merrill Lynch	2,190
281,356	Orange SA	Citibank	(65,564)
383,571	Orange SA	JP Morgan	(187,272)
96,055	Orange SA	Credit Suisse	(52,602)
183,518	Orange SA	Deutsche Bank	34,148
(47,163)	Orpea	JP Morgan	(208,706)
(17,046)	Orpea	Credit Suisse	(67,528)
(31,253)	Orpea	Bank of America Merrill Lynch	(123,809)
(18,734)	Orpea	Citibank	(81,855)
(29,713)	Orpea	Deutsche Bank	(128,515)
(16,939)	Pernod Ricard SA	Bank of America Merrill Lynch	(108,324)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
(1,719)	Pernod Ricard SA	Citibank	(7,611)
(7,464)	Pernod Ricard SA	JP Morgan	(57,398)
(11,234)	Pernod Ricard SA	Credit Suisse	(77,299)
(4,321)	Pernod Ricard SA	Deutsche Bank	(28,446)
255,368	Peugeot SA	Bank of America Merrill Lynch	(24,931)
115,281	Peugeot SA	Citibank	(114,172)
168,931	Peugeot SA	JP Morgan	(50,538)
13,623	Peugeot SA	Deutsche Bank	(1,111)
210,512	Peugeot SA	Credit Suisse	(40,759)
7,338	Publicis Groupe SA	Citibank	(19,665)
2,754	Publicis Groupe SA	JP Morgan	(5,537)
9,291	Publicis Groupe SA	Bank of America Merrill Lynch	(19,816)
(5,609)	Remy Cointreau SA	JP Morgan	(71,889)
(6,859)	Remy Cointreau SA	Bank of America Merrill Lynch	(69,528)
(13,087)	Remy Cointreau SA	Citibank	(48,741)
(15,302)	Remy Cointreau SA	Credit Suisse	(172,101)
(7,093)	Remy Cointreau SA	Deutsche Bank	(71,900)
(22,892)	Renault SA	Credit Suisse	165,637
(17,017)	Renault SA	JP Morgan	116,001
(8,540)	Renault SA	Bank of America Merrill Lynch	58,309
(10,607)	Renault SA	Citibank	89,374
(11,777)	Renault SA	Deutsche Bank	80,411
(31,404)	Rexel SA	Credit Suisse	12,990
(43,583)	Rexel SA	Bank of America Merrill Lynch	8,633
(51,008)	Rexel SA	JP Morgan	21,098
(11,916)	Rexel SA	Deutsche Bank	2,360
(24,148)	Rubis SCA	JP Morgan	126,612
(34,345)	Rubis SCA	Citibank	78,033
(69,701)	Rubis SCA	Credit Suisse	365,454
(37,956)	Rubis SCA	Bank of America Merrill Lynch	72,430
(26,300)	Rubis SCA	Deutsche Bank	56,690
9,502	Safran SA	Citibank	-
6,285	Safran SA	JP Morgan	27,461
4,924	Safran SA	Bank of America Merrill Lynch	15,892
18,060	Safran SA	Credit Suisse	78,910
2,390	Safran SA	Deutsche Bank	7,714
101,868	Sanofi	Credit Suisse	(15,130)
11,924	Sanofi	Bank of America Merrill Lynch	15,977
34,370	Sanofi	Citibank	(19,612)
24,407	Sanofi	JP Morgan	(3,413)
88,792	Sanofi	Deutsche Bank	85,846
(9,353)	Sartorius Stedim Biotech	Bank of America Merrill Lynch	(9,808)
(6,930)	Sartorius Stedim Biotech	Credit Suisse	(22,609)
(14,653)	Sartorius Stedim Biotech	Citibank	(854)
(9,317)	Sartorius Stedim Biotech	Deutsche Bank	(9,770)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
(2,231)	Sartorius Stedim Biotech	JP Morgan	(7,278)
73,155	Schneider Electric SE	Citibank	(349,470)
16,447	Schneider Electric SE	Credit Suisse	(22,055)
2,970	Schneider Electric SE	Deutsche Bank	(9,371)
4,570	Schneider Electric SE	Bank of America Merrill Lynch	(8,839)
6,453	SCOR SE	Bank of America Merrill Lynch	(10,677)
21,822	SCOR SE	Citibank	(45,767)
4,545	SCOR SE	JP Morgan	(8,738)
14,534	SCOR SE	Credit Suisse	(27,942)
15,607	SCOR SE	Deutsche Bank	(25,822)
(9,212)	SEB SA	Bank of America Merrill Lynch	54,589
(5,872)	SEB SA	Citibank	37,630
(3,292)	SEB SA	JP Morgan	9,678
(76)	Societe BIC SA	JP Morgan	275
(25)	Societe BIC SA	Bank of America Merrill Lynch	79
(5)	Societe BIC SA	Credit Suisse	18
(7,378)	Societe BIC SA	Deutsche Bank	23,210
(17,308)	Societe Generale SA	JP Morgan	102,950
(29,296)	Societe Generale SA	Credit Suisse	164,330
(35,002)	Societe Generale SA	Deutsche Bank	227,567
(24,854)	Societe Generale SA	Bank of America Merrill Lynch	161,589
(7,844)	Sodexo SA	Bank of America Merrill Lynch	2,742
(9,479)	Sodexo SA	Citibank	21,868
(7,306)	Sodexo SA	JP Morgan	-
(28,938)	Sodexo SA	Credit Suisse	(12,832)
2,439	Sopra Steria Group	Bank of America Merrill Lynch	(6,820)
6,335	Sopra Steria Group	Credit Suisse	(31,001)
1,933	Sopra Steria Group	Citibank	1,577
(64,628)	SPIE SA	Credit Suisse	119,729
(26,613)	SPIE SA	Deutsche Bank	50,853
(103,248)	SPIE SA	Bank of America Merrill Lynch	197,291
(6,296)	SPIE SA	Citibank	7,116
(35,224)	SPIE SA	JP Morgan	65,256
28,097	STMicroelectronics NV	Bank of America Merrill Lynch	327
5,679	STMicroelectronics NV	Citibank	1,654
7,778	STMicroelectronics NV	JP Morgan	1,110
(95,774)	Suez	JP Morgan	152,880
(117,187)	Suez	Deutsche Bank	15,702
(244,322)	Suez	Bank of America Merrill Lynch	32,737
(22,527)	Tarkett SA	Credit Suisse	29,277
(24,895)	Tarkett SA	Bank of America Merrill Lynch	42,929
(66,131)	Tarkett SA	Deutsche Bank	98,876
(15,743)	Teleperformance	Credit Suisse	34,348
(919)	Teleperformance	Bank of America Merrill Lynch	321
(10,875)	Teleperformance	Citibank	(12,275)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
(7,348)	Teleperformance	JP Morgan	26,541
23,344	Television Francaise 1	JP Morgan	(32,231)
6,517	Television Francaise 1	Bank of America Merrill Lynch	(6,416)
43,299	Television Francaise 1	Credit Suisse	(59,783)
37,607	Television Francaise 1	Citibank	(30,015)
172,287	Television Francaise 1	Deutsche Bank	(159,043)
33,457	Thales SA	Bank of America Merrill Lynch	(72,571)
32,726	Thales SA	JP Morgan	(41,944)
22,949	Thales SA	Credit Suisse	(44,378)
42,480	Thales SA	Deutsche Bank	(63,282)
53,965	Total SA	Bank of America Merrill Lynch	(125,755)
12,403	Total SA	Citibank	(32,082)
60,305	Total SA	JP Morgan	6,324
55,136	Total SA	Credit Suisse	5,782
3,488	Trigano SA	Deutsche Bank	8,534
5,301	Trigano SA	Bank of America Merrill Lynch	(3,989)
11,854	Trigano SA	Citibank	(27,623)
5,589	Trigano SA	JP Morgan	57,459
37,898	Ubisoft Entertainment SA	Bank of America Merrill Lynch	319,945
7,031	Ubisoft Entertainment SA	Citibank	43,091
5,002	Ubisoft Entertainment SA	JP Morgan	40,097
1,526	Ubisoft Entertainment SA	Credit Suisse	12,233
36,039	Ubisoft Entertainment SA	Deutsche Bank	304,853
11,811	Valeo SA	Citibank	(58,624)
4,480	Valeo SA	JP Morgan	(14,302)
(311,945)	Vallourec SA	Citibank	263,147
(214,261)	Vallourec SA	JP Morgan	(92,343)
(787,335)	Vallourec SA	Bank of America Merrill Lynch	(314,655)
(108,698)	Vallourec SA	Deutsche Bank	(43,441)
35,291	Veolia Environnement SA	Bank of America Merrill Lynch	(6,785)
72,393	Veolia Environnement SA	JP Morgan	(97,844)
33,310	Veolia Environnement SA	Citibank	(23,675)
6,960	Veolia Environnement SA	Credit Suisse	(9,407)
14,035	Veolia Environnement SA	Deutsche Bank	(2,698)
(5,725)	Vicat SA	Credit Suisse	29,684
(10,006)	Vicat SA	Bank of America Merrill Lynch	34,764
(982)	Vicat SA	Citibank	2,975
(2,885)	Vicat SA	JP Morgan	14,958
(4,666)	Vicat SA	Deutsche Bank	12,656
20,721	Vinci SA	Bank of America Merrill Lynch	(25,592)
22,439	Vinci SA	Citibank	(83,663)
15,115	Vinci SA	JP Morgan	(12,328)
(8,694)	Vivendi SA	Bank of America Merrill Lynch	16,512
(76,579)	Vivendi SA	Citibank	140,977
(79,277)	Vivendi SA	JP Morgan	147,791

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
(11,350)	Vivendi SA	Deutsche Bank	18,460
(10,620)	Wendel SA	Citibank	82,905
(7,734)	Wendel SA	JP Morgan	126,158
(9,212)	Wendel SA	Bank of America Merrill Lynch	134,167
(3,566)	Wendel SA	Credit Suisse	58,169
(5,423)	Wendel SA	Deutsche Bank	40,129
22,805	Worldline SA/France '144A'	Bank of America Merrill Lynch	133,388
19,832	Worldline SA/France '144A'	Citibank	4,159
50,768	Worldline SA/France '144A'	JP Morgan	435,361
21	Worldline SA/France '144A'	Credit Suisse	180
27,054	Worldline SA/France '144A'	Deutsche Bank	158,240
			514,410
ドイツ			
(103,328)	1&1 Drillisch AG	Citibank	145,998
(80,837)	1&1 Drillisch AG	Bank of America Merrill Lynch	208,064
(51,926)	1&1 Drillisch AG	JP Morgan	142,179
(83,585)	1&1 Drillisch AG	Deutsche Bank	194,778
(902)	Aareal Bank AG	Deutsche Bank	5,066
(6,206)	Aareal Bank AG	Citibank	32,756
(4,632)	Aareal Bank AG	JP Morgan	29,144
22,010	adidas AG	Deutsche Bank	112,560
884	adidas AG	Citibank	(566)
5,243	adidas AG	Credit Suisse	22,731
7,292	Allianz SE Reg	Bank of America Merrill Lynch	(115,911)
19,119	Allianz SE Reg	Citibank	(329,247)
14,325	Allianz SE Reg	JP Morgan	(301,681)
13,258	Allianz SE Reg	Credit Suisse	(344,480)
9,201	Allianz SE Reg	Deutsche Bank	(152,875)
20,610	Aurubis AG	Bank of America Merrill Lynch	(97,015)
32,040	Aurubis AG	Citibank	(169,484)
(7,022)	Axel Springer SE	Bank of America Merrill Lynch	39,272
(4,693)	Axel Springer SE	Citibank	12,030
(12,710)	Axel Springer SE	JP Morgan	45,093
60,763	BASF SE	Bank of America Merrill Lynch	(204,606)
13,378	BASF SE	Citibank	(66,633)
43,897	BASF SE	JP Morgan	(58,819)
12,027	BASF SE	Credit Suisse	(16,115)
83,810	BASF SE	Deutsche Bank	(310,204)
11,481	Bayer AG Reg	Citibank	(42,004)
9,540	Bayer AG Reg	Bank of America Merrill Lynch	(1,112)
10,634	Bayer AG Reg	JP Morgan	1,982
10,301	Bayer AG Reg	Deutsche Bank	(1,200)
17,711	Bayer AG Reg	Credit Suisse	432
(8,593)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	65,980
(5,911)	Bayerische Motoren Werke AG	JP Morgan	45,278

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ドイツ(続き)			
(10,030)	Bayerische Motoren Werke AG	Deutsche Bank	77,014
(5,174)	Bechtle AG	Citibank	(301)
(25,168)	Bechtle AG	Bank of America Merrill Lynch	(38,114)
(4,478)	Bechtle AG	JP Morgan	(961)
28,051	Beiersdorf AG	Bank of America Merrill Lynch	45,757
6,438	Beiersdorf AG	Deutsche Bank	10,502
2,959	Beiersdorf AG	JP Morgan	5,240
(119,453)	Bilfinger SE	JP Morgan	(8,351)
(10,435)	Bilfinger SE	Citibank	8,268
(4,541)	Bilfinger SE	Bank of America Merrill Lynch	5,714
(165,622)	Bilfinger SE	Deutsche Bank	208,412
(24,294)	Brenntag AG	Bank of America Merrill Lynch	849
(15,856)	Brenntag AG	JP Morgan	(12,932)
(3,742)	Brenntag AG	Deutsche Bank	131
(4,678)	Carl Zeiss Meditec AG	JP Morgan	(10,084)
(9,521)	Carl Zeiss Meditec AG	Bank of America Merrill Lynch	(24,405)
(22,766)	Carl Zeiss Meditec AG	Citibank	(30,505)
(14,711)	Carl Zeiss Meditec AG	Credit Suisse	(31,710)
(9,500)	Carl Zeiss Meditec AG	Deutsche Bank	(24,352)
(192,538)	Ceconomy AG	JP Morgan	106,466
(103,809)	Commerzbank AG	Credit Suisse	215,659
(35,369)	Commerzbank AG	Deutsche Bank	90,786
(95,489)	Commerzbank AG	Bank of America Merrill Lynch	245,103
(194,365)	Commerzbank AG	Citibank	329,652
(167,558)	Commerzbank AG	JP Morgan	348,095
(3,936)	CompuGroup Medical SE	JP Morgan	21,096
(8,338)	CompuGroup Medical SE	Bank of America Merrill Lynch	40,414
(4,747)	CompuGroup Medical SE	Citibank	21,128
(17,835)	CompuGroup Medical SE	Deutsche Bank	77,175
3,445	Continental AG	Citibank	(27,295)
3,640	Continental AG	JP Morgan	(39,443)
21,228	Continental AG	Bank of America Merrill Lynch	(75,272)
1,680	Continental AG	Credit Suisse	(18,204)
8,777	Continental AG	Deutsche Bank	(29,657)
83,077	Covestro AG '144A'	Bank of America Merrill Lynch	(54,280)
103,217	Covestro AG '144A'	Credit Suisse	35,853
33,031	Covestro AG '144A'	JP Morgan	46,183
101,934	Covestro AG '144A'	Citibank	(152,023)
(17,276)	CTS Eventim AG & Co KGaA	Bank of America Merrill Lynch	(53,141)
(44,481)	CTS Eventim AG & Co KGaA	Citibank	(119,202)
(30,291)	CTS Eventim AG & Co KGaA	JP Morgan	(63,528)
(27,765)	CTS Eventim AG & Co KGaA	Deutsche Bank	(68,407)
(35,393)	Daimler AG Reg	Bank of America Merrill Lynch	200,678
(13,877)	Daimler AG Reg	Citibank	92,322
(36,607)	Daimler AG Reg	JP Morgan	212,837

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(12,424)	Daimler AG Reg	Credit Suisse	72,013
(37,549)	Daimler AG Reg	Deutsche Bank	213,063
(299,365)	Deutsche Bank AG Reg	Credit Suisse	666,110
(388,988)	Deutsche Bank AG Reg	Bank of America Merrill Lynch	910,084
(304,386)	Deutsche Bank AG Reg	Citibank	600,077
(182,481)	Deutsche Bank AG Reg	JP Morgan	463,932
(3,972)	Deutsche Boerse AG	Bank of America Merrill Lynch	8,099
(8,129)	Deutsche Boerse AG	Credit Suisse	7,104
(6,193)	Deutsche Boerse AG	Deutsche Bank	12,628
(9,356)	Deutsche Boerse AG	JP Morgan	8,176
15,597	Deutsche EuroShop AG	Bank of America Merrill Lynch	10,904
19,162	Deutsche EuroShop AG	Citibank	(893)
4,122	Deutsche EuroShop AG	JP Morgan	672
3,796	Deutsche EuroShop AG	Deutsche Bank	2,654
3,855	Deutsche EuroShop AG	Credit Suisse	629
216,938	Deutsche Lufthansa AG Reg	Citibank	(472,671)
268,166	Deutsche Lufthansa AG Reg	Bank of America Merrill Lynch	(587,413)
66,379	Deutsche Lufthansa AG Reg	JP Morgan	(154,683)
148,828	Deutsche Lufthansa AG Reg	Credit Suisse	(270,826)
217,573	Deutsche Lufthansa AG Reg	Deutsche Bank	(476,590)
40,488	Deutsche Post AG Reg	JP Morgan	(87,745)
90,076	Deutsche Post AG Reg	Citibank	(162,676)
121,655	Deutsche Post AG Reg	Credit Suisse	(224,069)
44,111	Deutsche Post AG Reg	Deutsche Bank	(67,329)
179,138	Deutsche Post AG Reg	Bank of America Merrill Lynch	(273,427)
228,248	Deutsche Telekom AG Reg	Bank of America Merrill Lynch	(223,392)
117,060	Deutsche Telekom AG Reg	Citibank	(30,006)
43,640	Deutsche Telekom AG Reg	JP Morgan	(32,540)
53,144	Deutsche Telekom AG Reg	Deutsche Bank	(52,013)
5,421	Deutsche Telekom AG Reg	Credit Suisse	(7,516)
(41,981)	Deutsche Wohnen SE	Credit Suisse	(22,377)
(10,839)	Deutsche Wohnen SE	Bank of America Merrill Lynch	(2,652)
(71,023)	Deutsche Wohnen SE	Citibank	(75,248)
(38,971)	Deutsche Wohnen SE	JP Morgan	(17,709)
(68,367)	Deutsche Wohnen SE	Deutsche Bank	(16,728)
(8,176)	Dialog Semiconductor Plc	Deutsche Bank	(572)
(5,803)	DMG Mori AG	Citibank	-
(19,409)	DMG Mori AG	Bank of America Merrill Lynch	(7,915)
(20,123)	DMG Mori AG	JP Morgan	(24,619)
(5,327)	Duerr AG	Deutsche Bank	31,896
(525,439)	E.ON SE	Bank of America Merrill Lynch	142,034
(439,806)	E.ON SE	Credit Suisse	130,150
(544,924)	E.ON SE	Deutsche Bank	147,301
(330,716)	E.ON SE	JP Morgan	181,877
105,660	Evonik Industries AG	Credit Suisse	(101,432)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
66,480	Evonik Industries AG	JP Morgan	(85,832)
30,590	Evonik Industries AG	Deutsche Bank	(45,265)
9,584	Evonik Industries AG	Bank of America Merrill Lynch	(14,182)
61,561	Evonik Industries AG	Citibank	(117,634)
(57,541)	Evotec AG	Bank of America Merrill Lynch	(167,274)
(56,965)	Evotec AG	Credit Suisse	(121,130)
(18,023)	Evotec AG	Deutsche Bank	(52,394)
(62,341)	Evotec AG	JP Morgan	(151,309)
(67,201)	Evotec AG	Citibank	(76,733)
(6,461)	Fraport AG Frankfurt Airport Services Worldwide	Bank of America Merrill Lynch	14,932
(10,115)	Fraport AG Frankfurt Airport Services Worldwide	Citibank	32,528
(10,842)	Fraport AG Frankfurt Airport Services Worldwide	JP Morgan	24,507
(2,714)	Fraport AG Frankfurt Airport Services Worldwide	Credit Suisse	6,135
(2,798)	Fraport AG Frankfurt Airport Services Worldwide	Deutsche Bank	6,325
750	Freenet AG	Bank of America Merrill Lynch	(1,258)
8,950	Freenet AG	Citibank	(4,484)
7,293	Freenet AG	Credit Suisse	(4,929)
4,912	Freenet AG	Deutsche Bank	(8,241)
6,922	Freenet AG	JP Morgan	(4,678)
11,339	Fresenius Medical Care AG & Co KGaA	Bank of America Merrill Lynch	10,569
957	Fresenius Medical Care AG & Co KGaA	Credit Suisse	1,360
13,194	Fresenius Medical Care AG & Co KGaA	JP Morgan	18,755
12,107	Fresenius Medical Care AG & Co KGaA	Citibank	(1,411)
30,986	Fuchs Petrolub SE (Pref)	Bank of America Merrill Lynch	722
5,672	Fuchs Petrolub SE (Pref)	Citibank	(3,040)
1,041	Fuchs Petrolub SE (Pref)	JP Morgan	(558)
15,819	Fuchs Petrolub SE (Pref)	Deutsche Bank	369
(38,088)	GEA Group AG	JP Morgan	88,756
(29,806)	GEA Group AG	Citibank	39,590
(7,978)	GEA Group AG	Credit Suisse	18,591
2,971	Gerresheimer AG	Bank of America Merrill Lynch	2,769
1,042	Gerresheimer AG	Citibank	728
2,186	Gerresheimer AG	JP Morgan	637
2,060	Gerresheimer AG	Credit Suisse	600
17,555	Gerresheimer AG	Deutsche Bank	16,363
(34,190)	Grand City Properties SA	JP Morgan	(19,121)
(90,280)	Grand City Properties SA	Credit Suisse	(50,491)
(126,939)	Grand City Properties SA	Bank of America Merrill Lynch	(56,417)
(78,737)	Grand City Properties SA	Citibank	(7,339)
(15,082)	Grand City Properties SA	Deutsche Bank	(7,381)
(8,808)	Grenke AG	Deutsche Bank	28,426
(6,434)	Grenke AG	Bank of America Merrill Lynch	24,364

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(263)	Grenke AG	Citibank	1,486
(5,562)	Grenke AG	JP Morgan	23,654
6,777	Hannover Rueck SE	Bank of America Merrill Lynch	(33,954)
8,051	Hannover Rueck SE	Citibank	(52,531)
9,516	Hannover Rueck SE	Credit Suisse	(53,220)
4,008	Hannover Rueck SE	Deutsche Bank	(20,081)
6,589	Hannover Rueck SE	JP Morgan	(36,850)
(73,952)	Hapag-Lloyd AG '144A'	Deutsche Bank	(165,437)
(105,355)	Hapag-Lloyd AG '144A'	JP Morgan	(233,233)
(4,136)	HeidelbergCement AG	Citibank	23,999
(3,444)	HeidelbergCement AG	JP Morgan	14,738
(21,281)	HeidelbergCement AG	Bank of America Merrill Lynch	86,784
(318)	HeidelbergCement AG	Deutsche Bank	1,297
5,306	Hochtief AG	Bank of America Merrill Lynch	41,421
31,393	Hochtief AG	JP Morgan	106,104
19,885	Hochtief AG	Citibank	53,981
11,879	Hochtief AG	Credit Suisse	29,066
20,263	Hochtief AG	Deutsche Bank	89,716
3,861	Hugo Boss AG	Citibank	(2,879)
(25,835)	Infineon Technologies AG	Bank of America Merrill Lynch	14,534
(15,234)	Infineon Technologies AG	Credit Suisse	(1,420)
(66,515)	Infineon Technologies AG	JP Morgan	(6,200)
(10,605)	Innogy SE	JP Morgan	10,256
(67,121)	Innogy SE	Citibank	3,128
(5,754)	Innogy SE	Credit Suisse	5,565
(48,522)	K+S AG Reg	Citibank	72,931
(4,395)	K+S AG Reg	Credit Suisse	5,991
(34,393)	K+S AG Reg	Bank of America Merrill Lynch	106,995
(39,600)	K+S AG Reg	JP Morgan	53,984
(5,612)	K+S AG Reg	Deutsche Bank	17,459
(10,741)	KION Group AG	Credit Suisse	52,562
(43,102)	KION Group AG	Bank of America Merrill Lynch	96,423
(13,867)	KION Group AG	Deutsche Bank	31,022
(31,702)	KION Group AG	Citibank	126,676
6,446	Krones AG	Bank of America Merrill Lynch	3,045
1,562	Krones AG	JP Morgan	(905)
1,813	Krones AG	Credit Suisse	8,238
(1,343)	Lanxess AG	Bank of America Merrill Lynch	1,565
(12,100)	Lanxess AG	JP Morgan	(15,790)
8,364	LEG Immobilien AG	Citibank	18,321
6,042	LEG Immobilien AG	JP Morgan	(7,213)
6,755	LEG Immobilien AG	Bank of America Merrill Lynch	(11,963)
11,027	LEG Immobilien AG	Deutsche Bank	(19,529)
3,786	LEG Immobilien AG	Credit Suisse	(2,823)
(3,981)	Linde AG	Bank of America Merrill Lynch	(5,102)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(3,232)	Linde AG	Deutsche Bank	(4,142)
(1,023)	Linde AG	JP Morgan	(8,284)
(11,265)	MAN SE	Credit Suisse	42,658
(42,620)	MAN SE	Bank of America Merrill Lynch	121,359
(29,589)	MAN SE	Citibank	51,713
(43,326)	MAN SE	JP Morgan	164,064
(63,419)	MAN SE	Deutsche Bank	244,324
19,151	Merck KGaA	Credit Suisse	112,686
27,734	Merck KGaA	Bank of America Merrill Lynch	270,793
32,469	Merck KGaA	Citibank	136,192
18,550	Merck KGaA	JP Morgan	109,797
12,867	Merck KGaA	Deutsche Bank	125,633
(21,463)	MorphoSys AG	Deutsche Bank	(12,700)
3,004	MTU Aero Engines AG	Bank of America Merrill Lynch	39,201
4,853	MTU Aero Engines AG	Citibank	29,403
6,215	MTU Aero Engines AG	JP Morgan	63,000
679	MTU Aero Engines AG	Credit Suisse	6,883
818	MTU Aero Engines AG	Deutsche Bank	10,675
4,782	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	Credit Suisse	(70,483)
21,185	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	Bank of America Merrill Lynch	(368,059)
13,559	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	JP Morgan	(199,848)
9,860	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	Deutsche Bank	(163,134)
12,893	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	Citibank	(243,361)
16,343	Nemetschek SE	Credit Suisse	(100,780)
15,145	Nemetschek SE	JP Morgan	(113,667)
(24,175)	OSRAM Licht AG	Credit Suisse	40,305
(79,073)	OSRAM Licht AG	Bank of America Merrill Lynch	31,243
(16,035)	OSRAM Licht AG	Deutsche Bank	4,484
(3,922)	Porsche Automobil Holding SE (Pref)	Citibank	22,422
(29,765)	Porsche Automobil Holding SE (Pref)	Credit Suisse	275,365
(19,572)	Porsche Automobil Holding SE (Pref)	Bank of America Merrill Lynch	155,525
(14,530)	Porsche Automobil Holding SE (Pref)	JP Morgan	134,421
(8,553)	Porsche Automobil Holding SE (Pref)	Deutsche Bank	58,060
7,679	ProSiebenSat.1 Media SE	Bank of America Merrill Lynch	(41,157)
8,726	ProSiebenSat.1 Media SE	Citibank	(14,539)
114,131	ProSiebenSat.1 Media SE	JP Morgan	(744,874)
22,335	ProSiebenSat.1 Media SE	Deutsche Bank	(58,395)
1,123	ProSiebenSat.1 Media SE	Credit Suisse	(7,694)
237	Puma SE	Citibank	140,555
(12,508)	Qiagen NV	Credit Suisse	(30,459)
(12,024)	Qiagen NV	Citibank	(13,169)
(981)	Qiagen NV	Deutsche Bank	(1,806)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(14,750)	Qiagen NV	JP Morgan	(35,919)
(122)	Rational AG	Citibank	(782)
(1,622)	Rational AG	JP Morgan	(41,577)
23,137	Rheinmetall AG	Bank of America Merrill Lynch	(66,047)
20,943	Rheinmetall AG	Citibank	(150,071)
45,741	Rheinmetall AG	Credit Suisse	(325,967)
5,509	Rheinmetall AG	Deutsche Bank	(15,726)
27,639	Rheinmetall AG	JP Morgan	(265,534)
6,843	Rhoen-Klinikum AG	Bank of America Merrill Lynch	(3,189)
56,165	Rhoen-Klinikum AG	Citibank	(15,706)
27,904	Rhoen-Klinikum AG	JP Morgan	(33,813)
4,185	Rhoen-Klinikum AG	Deutsche Bank	(1,950)
3,614	Rhoen-Klinikum AG	Credit Suisse	(4,379)
6,088	RTL Group SA	Deutsche Bank	(50,592)
2,178	RTL Group SA	Bank of America Merrill Lynch	(18,271)
5,852	RTL Group SA	Citibank	(6,478)
7,726	RTL Group SA	JP Morgan	(60,763)
3,799	RTL Group SA	Credit Suisse	(29,878)
(172,166)	RWE AG	Bank of America Merrill Lynch	141,422
(163,139)	RWE AG	Credit Suisse	64,128
(157,172)	RWE AG	Deutsche Bank	107,837
12,501	Salzgitter AG	Bank of America Merrill Lynch	(53,019)
4,029	Salzgitter AG	Citibank	(20,608)
20,615	Salzgitter AG	JP Morgan	(86,711)
13,971	Salzgitter AG	Credit Suisse	(58,765)
34,536	Salzgitter AG	Deutsche Bank	(146,472)
(20,262)	SAP SE	Deutsche Bank	(26,205)
(6,562)	Sartorius AG (Pref)	Bank of America Merrill Lynch	2,294
(1,449)	Sartorius AG (Pref)	JP Morgan	1,013
39,956	Schaeffler AG (Pref)	Deutsche Bank	(29,795)
57,281	Schaeffler AG (Pref)	Citibank	(70,745)
230,557	Schaeffler AG (Pref)	Bank of America Merrill Lynch	(183,788)
130,076	Schaeffler AG (Pref)	JP Morgan	(62,139)
52,335	Schaeffler AG (Pref)	Credit Suisse	(27,796)
8,426	Scout24 AG '144A'	Deutsche Bank	393
(11,042)	Siemens AG Reg	Bank of America Merrill Lynch	50,176
(4,572)	Siemens AG Reg	Credit Suisse	(10,548)
(11,349)	Siemens AG Reg	Deutsche Bank	62,019
(11,751)	Siemens AG Reg	Citibank	75,578
(10,842)	Siemens Healthineers AG	Credit Suisse	(2,842)
(17,297)	Siemens Healthineers AG	Citibank	12,596
7,424	Siltronic AG	Bank of America Merrill Lynch	(55,793)
2,393	Siltronic AG	Credit Suisse	(5,298)
7,168	Siltronic AG	Citibank	(32,572)
16,344	Siltronic AG	Deutsche Bank	(100,959)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
14,061	Siltronic AG	JP Morgan	(31,128)
43,795	Software AG	Bank of America Merrill Lynch	(65,851)
10,635	Software AG	Credit Suisse	(25,402)
20,296	Software AG	Deutsche Bank	(39,965)
94,804	Software AG	JP Morgan	(227,215)
20,485	Software AG	Citibank	(16,946)
(2,188)	Stroeer SE & Co KGaA	Deutsche Bank	14,276
(5,692)	Stroeer SE & Co KGaA	Citibank	28,518
(15,921)	Stroeer SE & Co KGaA	JP Morgan	133,562
4,871	Suedzucker AG	Credit Suisse	6,385
26,679	Suedzucker AG	Citibank	10,258
10,837	Suedzucker AG	Deutsche Bank	14,773
288	Suedzucker AG	JP Morgan	378
3,185	Suedzucker AG	Bank of America Merrill Lynch	4,342
(31,163)	Symrise AG	Bank of America Merrill Lynch	53,077
(8,966)	Symrise AG	Citibank	9,820
(62,215)	Symrise AG	JP Morgan	55,590
(24,052)	Symrise AG	Credit Suisse	28,024
(29,892)	Symrise AG	Deutsche Bank	43,884
(294,346)	Telefonica Deutschland Holding AG	Citibank	25,722
(786,075)	Telefonica Deutschland Holding AG	JP Morgan	444,209
(293,911)	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	107,187
(83,470)	Telefonica Deutschland Holding AG	Deutsche Bank	1,407
(218,608)	thyssenkrupp AG	Bank of America Merrill Lynch	(291,517)
(79,742)	thyssenkrupp AG	Credit Suisse	(29,732)
(110,826)	thyssenkrupp AG	Deutsche Bank	(33,440)
(63,219)	thyssenkrupp AG	Citibank	55,245
(103,421)	thyssenkrupp AG	JP Morgan	(38,560)
54,003	Uniper SE	Bank of America Merrill Lynch	(18,481)
38,990	Uniper SE	Credit Suisse	(21,352)
163,093	Uniper SE	JP Morgan	(89,313)
61,981	Uniper SE	Deutsche Bank	(20,525)
151,303	Uniper SE	Citibank	(95,197)
(2,440)	United Internet AG Reg	Bank of America Merrill Lynch	2,445
(22,703)	United Internet AG Reg	JP Morgan	40,208
(19,735)	United Internet AG Reg	Citibank	21,155
(760)	United Internet AG Reg	Credit Suisse	1,346
(32,318)	United Internet AG Reg	Deutsche Bank	30,585
(5,521)	Volkswagen AG (Pref)	Credit Suisse	78,866
(41,336)	Volkswagen AG (Pref)	Bank of America Merrill Lynch	563,194
(7,592)	Volkswagen AG (Pref)	Citibank	133,926
(6,628)	Volkswagen AG (Pref)	JP Morgan	94,679
(17,250)	Volkswagen AG (Pref)	Deutsche Bank	242,794
(30,918)	Vonovia SE	Credit Suisse	24,136
(67,140)	Vonovia SE	Bank of America Merrill Lynch	(98,567)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ドイツ(続き)			
(6,426)	Vonovia SE	JP Morgan	5,016
(37,205)	Vonovia SE	Citibank	(44,216)
(25,988)	Vonovia SE	Deutsche Bank	(44,452)
7,217	Wacker Chemie AG	Bank of America Merrill Lynch	(97,543)
1,731	Wacker Chemie AG	Deutsche Bank	(19,365)
21,485	Wacker Chemie AG	Credit Suisse	(378,485)
(8,579)	Wirecard AG	JP Morgan	(123,448)
(6,400)	Wirecard AG	Citibank	(45,860)
(30,163)	Zalando SE '144A'	Citibank	13,355
(59,582)	Zalando SE '144A'	JP Morgan	(33,180)
(8,273)	Zalando SE '144A'	Credit Suisse	(5,109)
(46,204)	Zalando SE '144A'	Deutsche Bank	(127,050)
(9,997)	Zalando SE '144A'	Bank of America Merrill Lynch	(27,489)
			<u>(751,401)</u>
香港			
(609,500)	3SBio Inc '144A'	JP Morgan	(286,551)
(20,000)	AAC Technologies Holdings Inc	Deutsche Bank	(20,386)
(67,000)	AAC Technologies Holdings Inc	Bank of America Merrill Lynch	(68,292)
(322,000)	AAC Technologies Holdings Inc	Citibank	(135,385)
(197,500)	AAC Technologies Holdings Inc	JP Morgan	(88,893)
282,000	Agile Group Holdings Ltd	Bank of America Merrill Lynch	(56,050)
936,000	Agile Group Holdings Ltd	Deutsche Bank	(186,038)
118,000	Agile Group Holdings Ltd	JP Morgan	(13,892)
810,000	Agile Group Holdings Ltd	Credit Suisse	(49,537)
1,411,000	Agricultural Bank of China Ltd 'H'	Bank of America Merrill Lynch	(88,090)
485,000	Agricultural Bank of China Ltd 'H'	Citibank	(4,326)
2,843,000	Agricultural Bank of China Ltd 'H'	JP Morgan	(112,290)
980,000	Agricultural Bank of China Ltd 'H'	Credit Suisse	(38,707)
202,000	Agricultural Bank of China Ltd 'H'	Deutsche Bank	(12,611)
10,000	AIA Group Ltd	Citibank	2,102
133,200	AIA Group Ltd	JP Morgan	44,124
40,400	AIA Group Ltd	Credit Suisse	(3,035)
7,200	AIA Group Ltd	Bank of America Merrill Lynch	(1,009)
750,000	Air China Ltd 'H'	Credit Suisse	(127,091)
(3,512,000)	Alibaba Health Information Technology Ltd	Citibank	(178,985)
(1,614,000)	Alibaba Health Information Technology Ltd	Deutsche Bank	(586,072)
(366,657)	Alibaba Health Information Technology Ltd	JP Morgan	(134,541)
(76,000)	Alibaba Health Information Technology Ltd	Bank of America Merrill Lynch	(27,597)
(870,000)	Alibaba Pictures Group Ltd	Deutsche Bank	(13,302)
(23,645,350)	Alibaba Pictures Group Ltd	Citibank	(301,265)
(13,618,417)	Alibaba Pictures Group Ltd	JP Morgan	(157,811)
81,000	Anhui Conch Cement Co Ltd 'H'	Bank of America Merrill Lynch	(5,676)
278,500	Anhui Conch Cement Co Ltd 'H'	Citibank	17,742
299,000	Anhui Conch Cement Co Ltd 'H'	JP Morgan	(11,429)
371,000	Anhui Conch Cement Co Ltd 'H'	Deutsche Bank	(29,455)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
134,500	Anhui Conch Cement Co Ltd 'H'	Credit Suisse	(5,141)
51,000	ANTA Sports Products Ltd	Citibank	(2,599)
29,000	ANTA Sports Products Ltd	JP Morgan	(9,607)
69,000	ANTA Sports Products Ltd	Deutsche Bank	(5,714)
68,700	ASM Pacific Technology Ltd	JP Morgan	1,523
51,600	ASM Pacific Technology Ltd	Citibank	(18,408)
1,304,000	Bank of China Ltd 'H'	Bank of America Merrill Lynch	(24,921)
568,000	Bank of China Ltd 'H'	Citibank	(2,895)
1,159,000	Bank of China Ltd 'H'	JP Morgan	(7,383)
2,041,000	Bank of China Ltd 'H'	Deutsche Bank	(39,006)
615,000	Bank of Communications Co Ltd 'H'	Bank of America Merrill Lynch	(11,754)
2,068,000	Bank of Communications Co Ltd 'H'	Citibank	(18,444)
372,000	Bank of Communications Co Ltd 'H'	JP Morgan	(948)
670,000	Bank of Communications Co Ltd 'H'	Credit Suisse	(1,707)
859,000	Bank of Communications Co Ltd 'H'	Deutsche Bank	(17,947)
(10,001)	Bank of East Asia Ltd/The	Credit Suisse	637
(545,127)	Bank of East Asia Ltd/The	Citibank	-
(1,627)	Bank of East Asia Ltd/The	Deutsche Bank	102
(316,498)	Bank of East Asia Ltd/The	Bank of America Merrill Lynch	17,366
(122,399)	Bank of East Asia Ltd/The	JP Morgan	18,714
50,500	Beijing Enterprises Holdings Ltd	Bank of America Merrill Lynch	12,547
41,500	Beijing Enterprises Holdings Ltd	Citibank	2,115
427,500	Beijing Enterprises Holdings Ltd	JP Morgan	127,995
106,000	Beijing Enterprises Holdings Ltd	Credit Suisse	56,723
243,500	Beijing Enterprises Holdings Ltd	Deutsche Bank	51,333
(12,344,000)	Beijing Enterprises Water Group Ltd	Bank of America Merrill Lynch	(298,821)
(7,400,000)	Beijing Enterprises Water Group Ltd	Deutsche Bank	(10,842)
(4,344,000)	Beijing Enterprises Water Group Ltd	Citibank	149,436
(800,000)	Beijing Enterprises Water Group Ltd	JP Morgan	(25,482)
(116,500)	BOC Hong Kong Holdings Ltd	Bank of America Merrill Lynch	21,523
(169,760)	BOC Hong Kong Holdings Ltd	Citibank	10,815
(245,500)	BOC Hong Kong Holdings Ltd	JP Morgan	26,042
(100,000)	Brilliance China Automotive Holdings Ltd	Deutsche Bank	1,019
(1,822,000)	Brilliance China Automotive Holdings Ltd	Bank of America Merrill Lynch	18,571
(3,007,733)	Brilliance China Automotive Holdings Ltd	Citibank	122,629
(126,000)	Brilliance China Automotive Holdings Ltd	JP Morgan	(525)
(266,000)	BYD Co Ltd 'H'	Citibank	96,589
(101,500)	BYD Co Ltd 'H'	JP Morgan	21,338
(189,000)	BYD Electronic International Co Ltd	Citibank	8,187
816	Cathay Pacific Airways Ltd	JP Morgan	29
(1,000)	Cathay Pacific Airways Ltd	Citibank	8
(19,837,000)	CGN Power Co Ltd 'H' '144A'	Citibank	(25,274)
(4,175,000)	CGN Power Co Ltd 'H' '144A'	Deutsche Bank	(10,639)
(7,581,000)	CGN Power Co Ltd 'H' '144A'	JP Morgan	(50,418)
190,000	Champion (Reit)	Bank of America Merrill Lynch	484

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
45,000	Champion (Reit)	JP Morgan	516
102,000	Champion (Reit)	Citibank	(260)
(2,013,000)	China Cinda Asset Management Co Ltd 'H'	Deutsche Bank	-
(2,296,000)	China Cinda Asset Management Co Ltd 'H'	Bank of America Merrill Lynch	-
(15,471,000)	China Cinda Asset Management Co Ltd 'H'	Citibank	-
(924,000)	China Cinda Asset Management Co Ltd 'H'	JP Morgan	1,137
575,000	China CITIC Bank Corp Ltd 'H'	Citibank	(24,909)
1,786,000	China CITIC Bank Corp Ltd 'H'	JP Morgan	(84,195)
518,000	China Communications Construction Co Ltd 'H'	JP Morgan	(23,099)
170,500	China Conch Venture Holdings Ltd	Credit Suisse	54,804
107,500	China Conch Venture Holdings Ltd	JP Morgan	36,242
1,276,000	China Construction Bank Corp 'H'	Citibank	(21,135)
810,000	China Construction Bank Corp 'H'	JP Morgan	(15,480)
554,000	China Construction Bank Corp 'H'	Bank of America Merrill Lynch	(24,705)
1,026,000	China Construction Bank Corp 'H'	Credit Suisse	(29,699)
569,000	China Construction Bank Corp 'H'	Deutsche Bank	(25,374)
(581,000)	China Everbright Bank Co Ltd 'H'	Deutsche Bank	4,428
(1,219,000)	China Everbright Bank Co Ltd 'H'	JP Morgan	12,333
(5,779,866)	China Everbright Bank Co Ltd 'H'	Citibank	22,092
(1,204,000)	China Everbright International Ltd	JP Morgan	(71,214)
(324,000)	China Everbright International Ltd	Deutsche Bank	(25,594)
(5,605,000)	China Everbright International Ltd	Bank of America Merrill Lynch	(442,761)
(2,827,000)	China Everbright International Ltd	Citibank	(79,241)
678,000	China Everbright Ltd	Bank of America Merrill Lynch	1,728
588,000	China Everbright Ltd	Citibank	13,485
514,000	China Everbright Ltd	JP Morgan	18,568
824,000	China Everbright Ltd	Credit Suisse	37,641
220,000	China Everbright Ltd	Deutsche Bank	561
(74,000)	China Evergrande Group	Bank of America Merrill Lynch	21,685
(111,000)	China Evergrande Group	Citibank	19,799
(171,000)	China Evergrande Group	JP Morgan	41,395
(87,000)	China Evergrande Group	Credit Suisse	21,061
(2,300,500)	China Galaxy Securities Co Ltd 'H'	Deutsche Bank	55,690
(1,675,000)	China Galaxy Securities Co Ltd 'H'	Bank of America Merrill Lynch	40,548
(6,821,000)	China Galaxy Securities Co Ltd 'H'	Citibank	34,762
(1,857,000)	China Galaxy Securities Co Ltd 'H'	JP Morgan	24,707
(327,400)	China Gas Holdings Ltd	Deutsche Bank	(113,889)
(858,200)	China Gas Holdings Ltd	Bank of America Merrill Lynch	(317,095)
(385,200)	China Gas Holdings Ltd	Citibank	(51,532)
(4,000)	China Gas Holdings Ltd	JP Morgan	(2,090)
(14,651,823)	China Huarong Asset Management Co Ltd 'H' '144A'	JP Morgan	214,107
(99,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Credit Suisse	1,766
(3,636,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Bank of America Merrill Lynch	55,591

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(690,000)	China Jinmao Holdings Group Ltd	Deutsche Bank	23,736
(6,096,000)	China Jinmao Holdings Group Ltd	Citibank	132,037
(62,000)	China Life Insurance Co Ltd 'H'	Deutsche Bank	5,135
(1,030,000)	China Life Insurance Co Ltd 'H'	Bank of America Merrill Lynch	85,301
(602,000)	China Life Insurance Co Ltd 'H'	Citibank	7,670
(1,000)	China Life Insurance Co Ltd 'H'	JP Morgan	70
(23,000)	China Longyuan Power Group Corp Ltd 'H'	Deutsche Bank	176
(4,461,000)	China Longyuan Power Group Corp Ltd 'H'	Bank of America Merrill Lynch	34,102
(801,000)	China Longyuan Power Group Corp Ltd 'H'	Citibank	(3,062)
457,000	China Medical System Holdings Ltd	Deutsche Bank	34,117
179,000	China Medical System Holdings Ltd	Bank of America Merrill Lynch	8,210
2,550,000	China Medical System Holdings Ltd	Credit Suisse	(49,979)
459,000	China Medical System Holdings Ltd	Citibank	74,856
(6,000)	China Mengniu Dairy Co Ltd	Deutsche Bank	(1,108)
(386,000)	China Mengniu Dairy Co Ltd	Bank of America Merrill Lynch	(71,311)
(76,000)	China Mengniu Dairy Co Ltd	Citibank	(16,461)
212,500	China Merchants Bank Co Ltd 'H'	Citibank	(32,489)
1,308,500	China Merchants Bank Co Ltd 'H'	Deutsche Bank	(431,176)
(316,000)	China Merchants Port Holdings Co Ltd	JP Morgan	(26,064)
(2,558,296)	China Merchants Port Holdings Co Ltd	Bank of America Merrill Lynch	78,228
(2,722,198)	China Merchants Port Holdings Co Ltd	Citibank	145,670
(602,000)	China Merchants Port Holdings Co Ltd	Deutsche Bank	20,400
(1,718,000)	China Minsheng Banking Corp Ltd 'H'	Citibank	(32,833)
(116,500)	China Minsheng Banking Corp Ltd 'H'	Deutsche Bank	(445)
125,500	China Mobile Ltd	Bank of America Merrill Lynch	(64,759)
66,500	China Mobile Ltd	Credit Suisse	(32,196)
126,500	China Mobile Ltd	Deutsche Bank	(62,327)
707,000	China Mobile Ltd	Citibank	(283,748)
(6,258,000)	China National Building Material Co Ltd 'H'	Citibank	223,252
(38,000)	China Overseas Land & Investment Ltd	Bank of America Merrill Lynch	5,810
(74,000)	China Overseas Land & Investment Ltd	Citibank	3,771
(53,400)	China Pacific Insurance Group Co Ltd 'H'	JP Morgan	14,873
(68,124)	China Pacific Insurance Group Co Ltd 'H'	Citibank	6,076
(3,400)	China Pacific Insurance Group Co Ltd 'H'	Deutsche Bank	1,083
(186,400)	China Pacific Insurance Group Co Ltd 'H'	Bank of America Merrill Lynch	59,373
744,000	China Petroleum & Chemical Corp 'H'	Citibank	(2,844)
850,000	China Petroleum & Chemical Corp 'H'	JP Morgan	(25,627)
(10,341,000)	China Power International Development Ltd	Credit Suisse	(10,497)
(6,122,000)	China Power International Development Ltd	Citibank	46,800
(1,702,000)	China Power International Development Ltd	JP Morgan	(352)
855,500	China Railway Construction Corp Ltd 'H'	JP Morgan	(25,070)
559,500	China Railway Construction Corp Ltd 'H'	Deutsche Bank	(17,109)
527,000	China Railway Group Ltd 'H'	Citibank	5,372
328,000	China Railway Group Ltd 'H'	JP Morgan	2,090
2,137,000	China Railway Group Ltd 'H'	Deutsche Bank	(2,723)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
786,000	China Railway Group Ltd 'H'	Bank of America Merrill Lynch	(1,001)
48,000	China Resources Beer Holdings Co Ltd	JP Morgan	17,103
74,000	China Resources Beer Holdings Co Ltd	Credit Suisse	20,616
230,000	China Resources Beer Holdings Co Ltd	Deutsche Bank	106,960
76,000	China Resources Beer Holdings Co Ltd	Citibank	26,144
(46,000)	China Resources Gas Group Ltd	Deutsche Bank	(10,256)
(708,000)	China Resources Gas Group Ltd	Bank of America Merrill Lynch	(157,861)
(234,000)	China Resources Gas Group Ltd	Citibank	16,398
316,000	China Resources Land Ltd	JP Morgan	(19,062)
182,000	China Resources Land Ltd	Citibank	(4,638)
406,500	China Resources Pharmaceutical Group Ltd '144A'	Deutsche Bank	72,509
196,000	China Resources Pharmaceutical Group Ltd '144A'	JP Morgan	31,465
242,000	China Resources Power Holdings Co Ltd	JP Morgan	24,050
469,000	China Shenhua Energy Co Ltd 'H'	Credit Suisse	37,048
173,500	China Shenhua Energy Co Ltd 'H'	Deutsche Bank	(6,632)
203,500	China Shenhua Energy Co Ltd 'H'	Bank of America Merrill Lynch	(7,778)
78,500	China Shenhua Energy Co Ltd 'H'	JP Morgan	6,201
603,000	China Shenhua Energy Co Ltd 'H'	Citibank	56,853
(3,296,000)	China State Construction International Holdings Ltd	Bank of America Merrill Lynch	33,595
(5,782,913)	China State Construction International Holdings Ltd	Citibank	36,840
(580,000)	China State Construction International Holdings Ltd	JP Morgan	3,690
(1,158,000)	China State Construction International Holdings Ltd	Credit Suisse	(16,229)
(698,000)	China State Construction International Holdings Ltd	Deutsche Bank	7,115
(223,400)	China Taiping Insurance Holdings Co Ltd	Deutsche Bank	15,655
(817,600)	China Taiping Insurance Holdings Co Ltd	Bank of America Merrill Lynch	57,294
(728,800)	China Taiping Insurance Holdings Co Ltd	Citibank	(27,857)
3,210,000	China Telecom Corp Ltd 'H'	Credit Suisse	(48,683)
4,712,000	China Telecom Corp Ltd 'H'	Deutsche Bank	(40,917)
(2,534,000)	China Unicom Hong Kong Ltd	Bank of America Merrill Lynch	135,600
(4,466,000)	China Unicom Hong Kong Ltd	Citibank	159,323
(1,238,000)	China Unicom Hong Kong Ltd	Deutsche Bank	58,928
289,300	China Vanke Co Ltd 'H'	Deutsche Bank	(121,341)
251,900	China Vanke Co Ltd 'H'	Credit Suisse	(101,098)
172,300	China Vanke Co Ltd 'H'	Bank of America Merrill Lynch	(73,541)
389,100	China Vanke Co Ltd 'H'	Citibank	(79,320)
30,900	China Vanke Co Ltd 'H'	JP Morgan	(12,401)
2,596,000	CIFI Holdings Group Co Ltd	JP Morgan	(16,538)
244,000	CIFI Holdings Group Co Ltd	Credit Suisse	(4,730)
334,000	CIFI Holdings Group Co Ltd	Citibank	(5,107)
1,008,000	CITIC Ltd	Deutsche Bank	(28,885)
203,000	CITIC Ltd	Bank of America Merrill Lynch	(6,725)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,467,000	CITIC Ltd	Credit Suisse	(29,906)
1,687,000	CITIC Ltd	Citibank	21,494
1,342,000	CITIC Ltd	JP Morgan	(27,357)
(63,500)	CITIC Securities Co Ltd 'H'	Deutsche Bank	(647)
(2,010,500)	CITIC Securities Co Ltd 'H'	Bank of America Merrill Lynch	(20,493)
(575,500)	CITIC Securities Co Ltd 'H'	Citibank	(27,863)
15,000	CK Asset Holdings Ltd	Bank of America Merrill Lynch	(4,682)
202,000	CK Asset Holdings Ltd	Credit Suisse	(38,605)
318,000	CK Asset Holdings Ltd	Deutsche Bank	(99,265)
164,000	CK Asset Holdings Ltd	JP Morgan	(31,343)
154,000	CK Asset Holdings Ltd	Citibank	(30,413)
23,000	CK Hutchison Holdings Ltd	Bank of America Merrill Lynch	(4,249)
29,000	CK Hutchison Holdings Ltd	Credit Suisse	(11,269)
84,000	CK Hutchison Holdings Ltd	JP Morgan	(32,642)
44,500	CK Hutchison Holdings Ltd	Citibank	1,417
6,500	CK Hutchison Holdings Ltd	Deutsche Bank	(1,201)
(448,500)	CK Infrastructure Holdings Ltd	Bank of America Merrill Lynch	97,143
(1,000)	CK Infrastructure Holdings Ltd	Citibank	6
(32,000)	CK Infrastructure Holdings Ltd	Deutsche Bank	6,931
(37,500)	CK Infrastructure Holdings Ltd	JP Morgan	5,749
336,500	CLP Holdings Ltd	Bank of America Merrill Lynch	27,868
843,500	CLP Holdings Ltd	Citibank	80,603
216,000	CLP Holdings Ltd	JP Morgan	20,640
1,232,000	CLP Holdings Ltd	Credit Suisse	107,143
230,500	CLP Holdings Ltd	Deutsche Bank	19,089
(146,748)	CMBC Capital Holdings Ltd	JP Morgan	1,028
(2,470,000)	CMBC Capital Holdings Ltd	Citibank	-
835,000	CNOOC Ltd	Credit Suisse	(13,352)
2,265,000	CNOOC Ltd	Deutsche Bank	(242,410)
(154,000)	COSCO SHIPPING Ports Ltd	Bank of America Merrill Lynch	(8,633)
(1,130,000)	COSCO SHIPPING Ports Ltd	Citibank	(35,993)
(772,000)	COSCO SHIPPING Ports Ltd	JP Morgan	(51,158)
101,000	Country Garden Holdings Co Ltd	Credit Suisse	(10,303)
311,000	Country Garden Holdings Co Ltd	Bank of America Merrill Lynch	(49,134)
300,000	Country Garden Holdings Co Ltd	Citibank	(16,054)
1,109,000	Country Garden Holdings Co Ltd	JP Morgan	(93,256)
47,000	Country Garden Holdings Co Ltd	Deutsche Bank	(7,425)
(895,000)	CRRC Corp Ltd 'H'	Bank of America Merrill Lynch	17,105
(3,812,000)	CRRC Corp Ltd 'H'	Citibank	9,714
(2,374,000)	CRRC Corp Ltd 'H'	JP Morgan	10,298
1,036,000	CSPC Pharmaceutical Group Ltd	Bank of America Merrill Lynch	211,194
594,000	CSPC Pharmaceutical Group Ltd	Credit Suisse	238,396
1,528,000	CSPC Pharmaceutical Group Ltd	Citibank	243,352
36,000	CSPC Pharmaceutical Group Ltd	Deutsche Bank	7,339
204,000	CSPC Pharmaceutical Group Ltd	JP Morgan	81,873

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
香港(続き)			
(20,000)	Dah Sing Financial Holdings Ltd	Citibank	5,479
(164,400)	Dah Sing Financial Holdings Ltd	Bank of America Merrill Lynch	38,750
(8,800)	Dah Sing Financial Holdings Ltd	Deutsche Bank	2,074
346,000	Dongfeng Motor Group Co Ltd 'H'	Bank of America Merrill Lynch	4,408
3,824,000	Dongfeng Motor Group Co Ltd 'H'	Citibank	(82,826)
4,180,000	Dongfeng Motor Group Co Ltd 'H'	JP Morgan	223,680
4,402,000	Dongfeng Motor Group Co Ltd 'H'	Deutsche Bank	56,086
2,186,000	Dongfeng Motor Group Co Ltd 'H'	Credit Suisse	25,426
(156,000)	ENN Energy Holdings Ltd	Citibank	(14,907)
(43,000)	ENN Energy Holdings Ltd	JP Morgan	(36,505)
(244,000)	Far East Horizon Ltd	JP Morgan	(11,344)
(427,000)	Far East Horizon Ltd	Deutsche Bank	(4,352)
(208,000)	Far East Horizon Ltd	Bank of America Merrill Lynch	(2,120)
(1,742,000)	Far East Horizon Ltd	Citibank	(51,048)
325,500	Fosun International Ltd	Credit Suisse	29,860
1,357,000	Fosun International Ltd	Deutsche Bank	(46,915)
134,000	Fosun International Ltd	JP Morgan	12,292
456,500	Fosun International Ltd	Citibank	(2,327)
(9,745,000)	Fullshare Holdings Ltd	Citibank	(24,832)
(12,500)	Fullshare Holdings Ltd	JP Morgan	16
6,000	Galaxy Entertainment Group Ltd	Bank of America Merrill Lynch	612
6,000	Galaxy Entertainment Group Ltd	Credit Suisse	459
163,000	Galaxy Entertainment Group Ltd	Citibank	12,461
261,000	Galaxy Entertainment Group Ltd	JP Morgan	19,952
143,000	Galaxy Entertainment Group Ltd	Deutsche Bank	14,576
(20,091,000)	GCL-Poly Energy Holdings Ltd	Citibank	230,381
163,000	Geely Automobile Holdings Ltd	Bank of America Merrill Lynch	(19,729)
86,000	Geely Automobile Holdings Ltd	Citibank	(5,479)
397,000	Geely Automobile Holdings Ltd	JP Morgan	(35,407)
456,000	Geely Automobile Holdings Ltd	Credit Suisse	(40,669)
300,800	GF Securities Co Ltd 'H'	Deutsche Bank	(33,726)
(5,924,000)	GOME Retail Holdings Ltd	Citibank	(22,643)
(765,497)	GOME Retail Holdings Ltd	JP Morgan	(4,648)
(1,740,000)	GOME Retail Holdings Ltd	Deutsche Bank	(4,434)
(325,500)	Great Wall Motor Co Ltd 'H'	Deutsche Bank	18,662
(304,000)	Great Wall Motor Co Ltd 'H'	Bank of America Merrill Lynch	17,430
(1,120,548)	Great Wall Motor Co Ltd 'H'	Citibank	17,132
682,000	Guangdong Investment Ltd	Citibank	(17,379)
1,180,000	Guangdong Investment Ltd	JP Morgan	99,227
676,000	Guangdong Investment Ltd	Credit Suisse	58,222
1,108,000	Guangdong Investment Ltd	Deutsche Bank	13,523
1,492,000	Guangzhou Automobile Group Co Ltd 'H'	Bank of America Merrill Lynch	(258,529)
736,000	Guangzhou Automobile Group Co Ltd 'H'	Citibank	(46,887)
214,000	Guangzhou Automobile Group Co Ltd 'H'	Deutsche Bank	(37,081)
146,000	Guangzhou Automobile Group Co Ltd 'H'	JP Morgan	(9,673)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,184,000	Guangzhou Automobile Group Co Ltd 'H'	Credit Suisse	(75,467)
(21,157,000)	Guotai Junan International Holdings Ltd	Citibank	350,429
(1,363,000)	Guotai Junan International Holdings Ltd	Bank of America Merrill Lynch	27,785
(1,022,000)	Guotai Junan International Holdings Ltd	Deutsche Bank	20,834
(1,999,611)	Guotai Junan International Holdings Ltd	JP Morgan	45,859
835,000	Haier Electronics Group Co Ltd	Bank of America Merrill Lynch	101,068
264,000	Haier Electronics Group Co Ltd	Citibank	40,363
596,000	Haier Electronics Group Co Ltd	JP Morgan	119,483
376,000	Haier Electronics Group Co Ltd	Deutsche Bank	44,230
400,000	Haier Electronics Group Co Ltd	Credit Suisse	84,090
157,000	Haitian International Holdings Ltd	Bank of America Merrill Lynch	26,004
592,000	Haitian International Holdings Ltd	Citibank	45,256
1,003,000	Haitian International Holdings Ltd	JP Morgan	138,166
480,000	Haitian International Holdings Ltd	Credit Suisse	64,214
289,000	Haitian International Holdings Ltd	Deutsche Bank	38,726
(1,708,607)	Haitong International Securities Group Ltd	Credit Suisse	13,062
(3,905,000)	Haitong International Securities Group Ltd	Deutsche Bank	94,532
(483)	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	11
(8,460,773)	Haitong International Securities Group Ltd	Citibank	(93,640)
(1,213,048)	Haitong International Securities Group Ltd	JP Morgan	38,638
(353,200)	Haitong Securities Co Ltd 'H'	Deutsche Bank	42,301
(1,760,400)	Haitong Securities Co Ltd 'H'	Bank of America Merrill Lynch	210,834
(2,271,542)	Haitong Securities Co Ltd 'H'	Citibank	81,037
(362,400)	Haitong Securities Co Ltd 'H'	JP Morgan	27,768
(276,000)	Hang Lung Group Ltd	Bank of America Merrill Lynch	40,440
(78,000)	Hang Lung Group Ltd	Deutsche Bank	11,429
(190,000)	Hang Lung Group Ltd	JP Morgan	3,295
(368,000)	Hang Lung Group Ltd	Citibank	2,344
(872,000)	Hang Lung Properties Ltd	Bank of America Merrill Lynch	148,876
(64,000)	Hang Lung Properties Ltd	Deutsche Bank	10,927
(231,000)	Hang Lung Properties Ltd	Citibank	7,652
(449,000)	Hang Lung Properties Ltd	JP Morgan	44,079
94,200	Hang Seng Bank Ltd	Citibank	(6,001)
127,700	Hang Seng Bank Ltd	Deutsche Bank	(73,216)
28,300	Hang Seng Bank Ltd	JP Morgan	(4,327)
73,670	Henderson Land Development Co Ltd	Bank of America Merrill Lynch	939
60,100	Henderson Land Development Co Ltd	Citibank	4,977
122,000	Henderson Land Development Co Ltd	Deutsche Bank	1,554
73,000	Henderson Land Development Co Ltd	JP Morgan	8,626
29,000	Hengan International Group Co Ltd	Deutsche Bank	13,486
113,000	Hengan International Group Co Ltd	Citibank	59,029
3,430,500	HK Electric Investments & HK Electric Investments Ltd '144A' (Unit)	Credit Suisse	79,479
1,471,500	HK Electric Investments & HK Electric Investments Ltd '144A' (Unit)	Bank of America Merrill Lynch	58,120

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,236,500	HK Electric Investments & HK Electric Investments Ltd '144A' (Unit)	Citibank	25,207
4,076,000	HK Electric Investments & HK Electric Investments Ltd '144A' (Unit)	JP Morgan	166,183
(1,720,000)	HKT Trust & HKT Ltd (Unit)	Bank of America Merrill Lynch	26,297
(242,000)	HKT Trust & HKT Ltd (Unit)	Citibank	5,550
807,000	Hong Kong & China Gas Co Ltd	Deutsche Bank	(8,226)
1,510,500	Hong Kong & China Gas Co Ltd	Bank of America Merrill Lynch	(15,396)
1,512,800	Hong Kong & China Gas Co Ltd	Credit Suisse	69,388
340	Hong Kong & China Gas Co Ltd	Citibank	-
551,900	Hong Kong & China Gas Co Ltd	JP Morgan	25,314
98,000	Hopewell Holdings Ltd	JP Morgan	(8,586)
49,000	Hopewell Holdings Ltd	Deutsche Bank	(3,913)
109,000	Hopewell Holdings Ltd	Citibank	(6,944)
(1,818,000)	Huaneng Power International Inc 'H'	Citibank	(60,224)
(1,000,000)	Huaneng Power International Inc 'H'	JP Morgan	(78,725)
(168,000)	Huaneng Power International Inc 'H'	Deutsche Bank	(13,057)
(2,632,000)	Huaneng Power International Inc 'H'	Bank of America Merrill Lynch	(204,559)
(1,105,721)	Huatai Securities Co Ltd 'H' '144A'	Citibank	(28,176)
(201,200)	Huatai Securities Co Ltd 'H' '144A'	Deutsche Bank	16,919
(500,800)	Huatai Securities Co Ltd 'H' '144A'	Bank of America Merrill Lynch	42,112
171,000	Hysan Development Co Ltd	Citibank	18,519
186,000	Hysan Development Co Ltd	Bank of America Merrill Lynch	(5,925)
73,000	Hysan Development Co Ltd	Deutsche Bank	(2,325)
5,000	Hysan Development Co Ltd	Credit Suisse	637
105,000	Hysan Development Co Ltd	JP Morgan	13,378
270,000	Industrial & Commercial Bank of China Ltd 'H'	Bank of America Merrill Lynch	(12,728)
1,972,000	Industrial & Commercial Bank of China Ltd 'H'	Citibank	(32,663)
1,213,000	Industrial & Commercial Bank of China Ltd 'H'	JP Morgan	(43,273)
708,000	Industrial & Commercial Bank of China Ltd 'H'	Deutsche Bank	(33,376)
582,000	Industrial & Commercial Bank of China Ltd 'H'	Credit Suisse	(20,763)
166,500	Kerry Properties Ltd	Citibank	58,338
58,000	Kerry Properties Ltd	Credit Suisse	28,081
279,500	Kerry Properties Ltd	Bank of America Merrill Lynch	37,392
75,000	Kerry Properties Ltd	Deutsche Bank	10,034
218,500	Kerry Properties Ltd	JP Morgan	105,788
63,500	Kingboard Chemical Holdings Ltd	Bank of America Merrill Lynch	(15,777)
365,500	Kingboard Chemical Holdings Ltd	Credit Suisse	20,956
479,000	Kingboard Chemical Holdings Ltd	Citibank	(33,566)
177,500	Kingboard Chemical Holdings Ltd	Deutsche Bank	(44,100)
297,000	Kingboard Chemical Holdings Ltd	JP Morgan	17,028
1,223,000	Kingboard Laminates Holdings Ltd	JP Morgan	(6,894)
1,014,000	Kingboard Laminates Holdings Ltd	Citibank	(93,019)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
2,112,500	Kingboard Laminates Holdings Ltd	Deutsche Bank	(219,941)
366,500	Kingboard Laminates Holdings Ltd	Bank of America Merrill Lynch	(38,290)
1,354,000	Kingboard Laminates Holdings Ltd	Credit Suisse	(33,197)
343,000	Kingsoft Corp Ltd	Deutsche Bank	47,155
982,000	Kingsoft Corp Ltd	JP Morgan	-
(518,000)	Kunlun Energy Co Ltd	Bank of America Merrill Lynch	(9,900)
(1,508,000)	Kunlun Energy Co Ltd	Citibank	82,617
(226,000)	Kunlun Energy Co Ltd	JP Morgan	(6,446)
174,000	KWG Property Holding Ltd	Credit Suisse	(1,330)
297,000	KWG Property Holding Ltd	JP Morgan	(2,270)
571,500	KWG Property Holding Ltd	Citibank	(55,339)
372,000	Lee & Man Paper Manufacturing Ltd	Bank of America Merrill Lynch	1,422
440,000	Lee & Man Paper Manufacturing Ltd	Citibank	17,379
841,000	Lee & Man Paper Manufacturing Ltd	Credit Suisse	32,145
732,000	Lee & Man Paper Manufacturing Ltd	Deutsche Bank	2,798
(9,142,000)	Lenovo Group Ltd	Citibank	(384,377)
(1,582,000)	Li & Fung Ltd	Bank of America Merrill Lynch	272,109
(3,424,000)	Li & Fung Ltd	Citibank	152,688
(1,862,000)	Li & Fung Ltd	JP Morgan	151,711
(386,000)	Li & Fung Ltd	Deutsche Bank	66,393
150,500	Link (Reit)	Citibank	959
52,000	Link (Reit)	Credit Suisse	18,882
113,000	Link (Reit)	Deutsche Bank	15,837
136,000	Link (Reit)	JP Morgan	49,384
30,500	Link (Reit)	Bank of America Merrill Lynch	4,275
176,000	Longfor Properties Co Ltd	Bank of America Merrill Lynch	(35,879)
139,000	Longfor Properties Co Ltd	Citibank	1,771
80,000	Longfor Properties Co Ltd	Deutsche Bank	(16,308)
198,500	Longfor Properties Co Ltd	JP Morgan	5,058
(70,000)	Luk Fook Holdings International Ltd	Credit Suisse	(11,148)
(397,000)	Luk Fook Holdings International Ltd	Citibank	(116,338)
(45,000)	Luk Fook Holdings International Ltd	Deutsche Bank	(14,620)
(219,000)	Luk Fook Holdings International Ltd	Bank of America Merrill Lynch	(71,152)
(1,857,200)	Man Wah Holdings Ltd	Citibank	2,366
(9,200)	Man Wah Holdings Ltd	JP Morgan	(844)
(2,508,800)	Man Wah Holdings Ltd	Deutsche Bank	(131,220)
(2,329,200)	Man Wah Holdings Ltd	Bank of America Merrill Lynch	(127,608)
272,000	Melco International Development Ltd	Deutsche Bank	29,457
788,000	Melco International Development Ltd	Credit Suisse	(10,040)
54,000	Melco International Development Ltd	Bank of America Merrill Lynch	5,848
163,000	Melco International Development Ltd	Citibank	22,845
(547,200)	MGM China Holdings Ltd	Deutsche Bank	13,944
(1,319,600)	MGM China Holdings Ltd	Credit Suisse	20,280
(1,006,400)	MGM China Holdings Ltd	Bank of America Merrill Lynch	25,645
(883,729)	MGM China Holdings Ltd	Citibank	(90,076)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(398,400)	MGM China Holdings Ltd	JP Morgan	20,304
(242,000)	Minth Group Ltd	Bank of America Merrill Lynch	74,000
(635,750)	Minth Group Ltd	Citibank	81,001
(6,000)	Minth Group Ltd	Deutsche Bank	1,835
(294,648)	Minth Group Ltd	JP Morgan	44,879
(232,000)	MMG Ltd	Credit Suisse	10,937
(3,416,000)	MMG Ltd	Citibank	143,626
(1,328,000)	MMG Ltd	Deutsche Bank	98,136
130,000	MTR Corp Ltd	Credit Suisse	(10,766)
190,500	MTR Corp Ltd	Deutsche Bank	(53,397)
240,000	MTR Corp Ltd	Citibank	9,173
(54,600)	New China Life Insurance Co Ltd 'H'	Bank of America Merrill Lynch	15,304
(455,388)	New China Life Insurance Co Ltd 'H'	Citibank	34,812
(122,600)	New China Life Insurance Co Ltd 'H'	Deutsche Bank	34,365
(490,300)	New China Life Insurance Co Ltd 'H'	JP Morgan	126,235
(2,129,297)	New World Development Co Ltd	Citibank	(260,596)
(285,578)	New World Development Co Ltd	Deutsche Bank	(2,911)
(3,589,272)	New World Development Co Ltd	Bank of America Merrill Lynch	(36,585)
(412,000)	New World Development Co Ltd	JP Morgan	(4,875)
720,000	Nexteer Automotive Group Ltd	Deutsche Bank	75,223
482,000	Nexteer Automotive Group Ltd	JP Morgan	103,171
94,000	Nexteer Automotive Group Ltd	Credit Suisse	20,121
7,000	Nexteer Automotive Group Ltd	Citibank	696
(196,484)	Nine Dragons Paper Holdings Ltd	Citibank	(2,003)
1,454,000	People's Insurance Co Group of China Ltd/The 'H'	Bank of America Merrill Lynch	(11,115)
715,000	People's Insurance Co Group of China Ltd/The 'H'	Citibank	3,644
1,238,000	People's Insurance Co Group of China Ltd/The 'H'	JP Morgan	1,577
(468,000)	PetroChina Co Ltd 'H'	Deutsche Bank	(20,273)
(476,000)	PetroChina Co Ltd 'H'	Bank of America Merrill Lynch	(20,620)
(15,474,000)	PetroChina Co Ltd 'H'	Citibank	(670,322)
(954,000)	PICC Property & Casualty Co Ltd 'H'	JP Morgan	48,929
(1,036,000)	PICC Property & Casualty Co Ltd 'H'	Bank of America Merrill Lynch	79,198
370,000	Ping An Insurance Group Co of China Ltd 'H'	Citibank	(42,427)
130,000	Ping An Insurance Group Co of China Ltd 'H'	JP Morgan	(948)
86,000	Ping An Insurance Group Co of China Ltd 'H'	Credit Suisse	3,287
90,000	Ping An Insurance Group Co of China Ltd 'H'	Bank of America Merrill Lynch	(22,934)
17,000	Power Assets Holdings Ltd	Credit Suisse	(8,447)
107,000	Power Assets Holdings Ltd	Deutsche Bank	(6,824)
49,000	Power Assets Holdings Ltd	Bank of America Merrill Lynch	(8,428)
662,500	Power Assets Holdings Ltd	JP Morgan	(256,127)
738,000	Power Assets Holdings Ltd	Citibank	(14,104)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
341,200	Sands China Ltd	Credit Suisse	21,328
548,800	Sands China Ltd	Deutsche Bank	5,382
(3,700,500)	Semiconductor Manufacturing International Corp	Citibank	(28,289)
(1,448,000)	Semiconductor Manufacturing International Corp	Deutsche Bank	73,796
(2,471,500)	Semiconductor Manufacturing International Corp	Bank of America Merrill Lynch	125,957
(1,038,374)	Semiconductor Manufacturing International Corp	JP Morgan	10,584
1,012,000	Shanghai Industrial Holdings Ltd	JP Morgan	-
22,000	Shanghai Industrial Holdings Ltd	Deutsche Bank	(1,121)
30,000	Shanghai Industrial Holdings Ltd	Bank of America Merrill Lynch	(1,529)
650,000	Shanghai Industrial Holdings Ltd	Citibank	-
4,928,000	Shanghai Industrial Holdings Ltd	Credit Suisse	-
(94,000)	Shangri-La Asia Ltd	Deutsche Bank	(10,300)
(420,000)	Shangri-La Asia Ltd	JP Morgan	(39,059)
(534,000)	Shangri-La Asia Ltd	Bank of America Merrill Lynch	(58,512)
(496,000)	Shangri-La Asia Ltd	Citibank	(1,264)
323,000	Shimao Property Holdings Ltd	Bank of America Merrill Lynch	43,211
165,000	Shimao Property Holdings Ltd	Deutsche Bank	22,074
327,500	Shimao Property Holdings Ltd	Credit Suisse	89,712
1,066,000	Sihuan Pharmaceutical Holdings Group Ltd	Credit Suisse	10,865
951,000	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	9,693
2,936,000	Sino Biopharmaceutical Ltd	Citibank	508,742
2,071,000	Sino Biopharmaceutical Ltd	Deutsche Bank	126,655
328,000	Sino Land Co Ltd	Bank of America Merrill Lynch	(5,851)
200,000	Sino Land Co Ltd	Citibank	5,606
120,000	Sino Land Co Ltd	Credit Suisse	3,975
48,000	Sino Land Co Ltd	Deutsche Bank	(856)
78,000	Sino Land Co Ltd	JP Morgan	2,584
(2,198,500)	Sino-Ocean Group Holding Ltd	Bank of America Merrill Lynch	100,840
(789,000)	Sino-Ocean Group Holding Ltd	Citibank	(2,011)
(500)	Sino-Ocean Group Holding Ltd	JP Morgan	12
(51,500)	Sino-Ocean Group Holding Ltd	Deutsche Bank	2,362
(193,600)	Sinopharm Group Co Ltd 'H'	Bank of America Merrill Lynch	(9,867)
(698,400)	Sinopharm Group Co Ltd 'H'	Citibank	(35,593)
(1)	Sisram Medical Ltd '144A'	JP Morgan	-
128,000	SJM Holdings Ltd	Citibank	31,801
987,000	SJM Holdings Ltd	Credit Suisse	284,202
730,000	SJM Holdings Ltd	JP Morgan	210,200
(4,483,000)	SOHO China Ltd	Bank of America Merrill Lynch	(62,830)
(1,007,000)	SOHO China Ltd	JP Morgan	(23,635)
(810,000)	SOHO China Ltd	Citibank	(25,800)
(688,500)	SOHO China Ltd	Deutsche Bank	(9,649)
151,000	Sun Art Retail Group Ltd	Deutsche Bank	(2,693)
233,000	Sun Art Retail Group Ltd	Bank of America Merrill Lynch	(4,156)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
194,500	Sun Art Retail Group Ltd	Citibank	(3,965)
560,500	Sun Art Retail Group Ltd	JP Morgan	(714)
63,000	Sun Hung Kai Properties Ltd	Credit Suisse	12,843
38,000	Sun Hung Kai Properties Ltd	Deutsche Bank	(11,620)
5,000	Sun Hung Kai Properties Ltd	Bank of America Merrill Lynch	(1,529)
17,000	Sun Hung Kai Properties Ltd	Citibank	2,599
107,000	Sun Hung Kai Properties Ltd	JP Morgan	21,813
(488,000)	Sunac China Holdings Ltd	Citibank	192,745
(553,482)	Sunac China Holdings Ltd	JP Morgan	331,439
(157,000)	Sunac China Holdings Ltd	Bank of America Merrill Lynch	103,017
(45,000)	Sunac China Holdings Ltd	Credit Suisse	20,771
(9,000)	Sunny Optical Technology Group Co Ltd	Deutsche Bank	(11,467)
(15,000)	Sunny Optical Technology Group Co Ltd	Bank of America Merrill Lynch	(19,111)
(5,000)	Sunny Optical Technology Group Co Ltd	JP Morgan	(11,722)
(108,500)	Sunny Optical Technology Group Co Ltd	Citibank	(113,356)
(47,000)	Swire Pacific Ltd 'A'	Deutsche Bank	(4,491)
(535,500)	Swire Pacific Ltd 'A'	Bank of America Merrill Lynch	(51,171)
(204,000)	Swire Pacific Ltd 'A'	Citibank	(54,582)
(10,500)	Swire Pacific Ltd 'A'	JP Morgan	(4,682)
(16,800)	Swire Properties Ltd	Deutsche Bank	(2,033)
(312,800)	Swire Properties Ltd	Bank of America Merrill Lynch	(37,861)
(296,600)	Swire Properties Ltd	Citibank	(69,911)
(12,800)	Swire Properties Ltd	JP Morgan	(3,343)
55,000	Techtronic Industries Co Ltd	Bank of America Merrill Lynch	(16,117)
375,000	Techtronic Industries Co Ltd	Citibank	(90,779)
165,500	Techtronic Industries Co Ltd	JP Morgan	22,941
329,000	Techtronic Industries Co Ltd	Credit Suisse	71,260
153,000	Techtronic Industries Co Ltd	Deutsche Bank	(43,598)
38,500	Tencent Holdings Ltd	Bank of America Merrill Lynch	5,886
105,700	Tencent Holdings Ltd	JP Morgan	113,770
100,600	Tencent Holdings Ltd	Deutsche Bank	15,381
61,200	Tencent Holdings Ltd	Citibank	(60,820)
43,800	Tencent Holdings Ltd	Credit Suisse	27,898
1,568,000	Tingyi Cayman Islands Holding Corp	Credit Suisse	348,677
74,000	Tingyi Cayman Islands Holding Corp	JP Morgan	16,971
654,000	Tingyi Cayman Islands Holding Corp	Citibank	123,322
630,000	Tingyi Cayman Islands Holding Corp	Deutsche Bank	114,739
(136,000)	Tsingtao Brewery Co Ltd 'H'	Bank of America Merrill Lynch	(30,323)
(2,751,000)	Value Partners Group Ltd	Citibank	28,040
(852,087)	Value Partners Group Ltd	JP Morgan	27,141
(448,000)	Value Partners Group Ltd	Deutsche Bank	9,704
28,700	VTech Holdings Ltd	Bank of America Merrill Lynch	(4,205)
116,000	VTech Holdings Ltd	Citibank	(28,820)
78,800	VTech Holdings Ltd	JP Morgan	(10,740)
59,500	VTech Holdings Ltd	Credit Suisse	(5,806)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
香港(続き)			
122,400	VTech Holdings Ltd	Deutsche Bank	(17,934)
255,000	Want Want China Holdings Ltd	Bank of America Merrill Lynch	17,544
2,314,000	Want Want China Holdings Ltd	JP Morgan	242,421
143,000	Want Want China Holdings Ltd	Citibank	12,389
373,000	Want Want China Holdings Ltd	Credit Suisse	40,395
753,000	Want Want China Holdings Ltd	Deutsche Bank	49,114
758,000	WH Group Ltd '144A'	Citibank	(61,809)
1,207,000	WH Group Ltd '144A'	JP Morgan	13,352
570,500	WH Group Ltd '144A'	Credit Suisse	2,907
567,000	WH Group Ltd '144A'	Deutsche Bank	(9,391)
470,500	WH Group Ltd '144A'	Bank of America Merrill Lynch	(7,793)
(990,000)	Wharf Holdings Ltd/The	Citibank	12,614
(466,000)	Wharf Holdings Ltd/The	JP Morgan	14,906
(231,000)	Wharf Holdings Ltd/The	Bank of America Merrill Lynch	22,074
(163,000)	Wharf Real Estate Investment Co Ltd	Bank of America Merrill Lynch	55,035
(244,000)	Wharf Real Estate Investment Co Ltd	JP Morgan	(85,492)
(180,000)	Wheelock & Co Ltd	Bank of America Merrill Lynch	(1,147)
(136,000)	Wheelock & Co Ltd	Citibank	6,931
(40,000)	Wheelock & Co Ltd	Deutsche Bank	(255)
(154,000)	Wheelock & Co Ltd	JP Morgan	(18,844)
37,600	Wynn Macau Ltd	Bank of America Merrill Lynch	-
434,400	Wynn Macau Ltd	Citibank	5,535
350,400	Wynn Macau Ltd	Credit Suisse	5,913
312,800	Wynn Macau Ltd	JP Morgan	(19,927)
1,396,000	Xinyi Glass Holdings Ltd	Bank of America Merrill Lynch	14,229
1,694,000	Xinyi Glass Holdings Ltd	JP Morgan	(120,530)
220,000	Xinyi Glass Holdings Ltd	Deutsche Bank	2,242
164,500	Yue Yuen Industrial Holdings Ltd	Bank of America Merrill Lynch	41,918
164,500	Yue Yuen Industrial Holdings Ltd	Citibank	45,062
209,000	Yue Yuen Industrial Holdings Ltd	Credit Suisse	33,286
246,500	Yue Yuen Industrial Holdings Ltd	Deutsche Bank	62,813
406,000	Yue Yuen Industrial Holdings Ltd	JP Morgan	64,660
(563,000)	Zhongsheng Group Holdings Ltd	Citibank	(7,173)
(7,500)	Zhongsheng Group Holdings Ltd	JP Morgan	(1,099)
(185,000)	Zhongsheng Group Holdings Ltd	Deutsche Bank	(32,999)
(429,000)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Deutsche Bank	73,237
(1,337,400)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Bank of America Merrill Lynch	272,636
(677,900)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Citibank	(90,690)
			<u>1,228,548</u>
イタリア			
2,121,423	A2A SpA	Bank of America Merrill Lynch	(454,807)
2,130,252	A2A SpA	JP Morgan	(361,777)
1,174,594	A2A SpA	Citibank	(103,328)
174,625	A2A SpA	Deutsche Bank	(37,437)
1,421,712	A2A SpA	Credit Suisse	(248,555)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
56,619	ACEA SpA	Bank of America Merrill Lynch	(78,504)
51,839	ACEA SpA	Citibank	(42,884)
36,795	ACEA SpA	JP Morgan	(48,445)
39,892	ACEA SpA	Credit Suisse	(52,523)
23,197	ACEA SpA	Deutsche Bank	(32,163)
51,049	Amplifon SpA	Bank of America Merrill Lynch	(63,643)
84,138	Amplifon SpA	Citibank	(15,685)
29,738	Amplifon SpA	JP Morgan	4,846
17,593	Amplifon SpA	Credit Suisse	(21,668)
12,832	Anima Holding SpA '144A'	Bank of America Merrill Lynch	(18,868)
77,098	Anima Holding SpA '144A'	Citibank	(74,739)
463	Anima Holding SpA '144A'	Deutsche Bank	(681)
7,460	Anima Holding SpA '144A'	JP Morgan	(11,317)
2,580	Anima Holding SpA '144A'	Credit Suisse	(3,914)
42,755	Assicurazioni Generali SpA	Credit Suisse	(80,893)
56,411	Assicurazioni Generali SpA	Bank of America Merrill Lynch	(140,985)
62,791	Assicurazioni Generali SpA	Citibank	(65,479)
60,383	Assicurazioni Generali SpA	JP Morgan	(136,999)
42,666	Assicurazioni Generali SpA	Deutsche Bank	(106,633)
(7,788)	Atlantia SpA	Bank of America Merrill Lynch	30,036
(63,720)	Atlantia SpA	Citibank	113,592
(21,839)	Atlantia SpA	JP Morgan	83,462
(45,733)	Atlantia SpA	Credit Suisse	125,779
(5,775)	Atlantia SpA	Deutsche Bank	22,272
224,217	Autogrill SpA	Bank of America Merrill Lynch	(10,450)
18,527	Autogrill SpA	JP Morgan	(14,031)
151,046	Autogrill SpA	Citibank	(26,399)
70,083	Autogrill SpA	Deutsche Bank	(3,266)
14,495	Azimut Holding SpA	Credit Suisse	(47,401)
37,744	Azimut Holding SpA	Citibank	(36,941)
134,358	Azimut Holding SpA	JP Morgan	(325,836)
37,255	Azimut Holding SpA	Bank of America Merrill Lynch	(44,511)
7,884	Azimut Holding SpA	Deutsche Bank	(12,673)
5,136	Banca Generali SpA	Bank of America Merrill Lynch	(32,913)
20,112	Banca Generali SpA	Citibank	(69,832)
20,913	Banca Generali SpA	JP Morgan	(148,637)
20,697	Banca Generali SpA	Credit Suisse	(147,102)
30,253	Banca Generali SpA	Deutsche Bank	(165,925)
23,465	Banca Mediolanum SpA	Bank of America Merrill Lynch	(11,620)
18,459	Banca Mediolanum SpA	Citibank	(1,828)
18,699	Banca Mediolanum SpA	JP Morgan	(14,162)
20,133	Banca Mediolanum SpA	Deutsche Bank	(9,970)
9,052	Banca Mediolanum SpA	Credit Suisse	(6,856)
(166,067)	Banca Popolare di Sondrio SCPA	Bank of America Merrill Lynch	89,076
(110,520)	Banca Popolare di Sondrio SCPA	Citibank	19,831

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
(40,456)	Banca Popolare di Sondrio SCPA	JP Morgan	15,838
(180,507)	Banco BPM SpA	Bank of America Merrill Lynch	175,615
(1,306,652)	Banco BPM SpA	Deutsche Bank	999,828
(561,633)	Banco BPM SpA	Credit Suisse	486,738
(999,347)	Banco BPM SpA	Citibank	558,324
(421,130)	Banco BPM SpA	JP Morgan	380,767
(543,055)	BPER Banca	Citibank	391,033
(338,877)	BPER Banca	JP Morgan	187,945
48,210	Brembo SpA	Bank of America Merrill Lynch	9,549
74,434	Brembo SpA	JP Morgan	(31,222)
58,930	Brembo SpA	Citibank	13,046
15,317	Brembo SpA	Deutsche Bank	3,034
52,190	Brembo SpA	Credit Suisse	(21,891)
(3,414)	Brunello Cucinelli SpA	Bank of America Merrill Lynch	(14,320)
(30,015)	Brunello Cucinelli SpA	Deutsche Bank	(125,899)
20,030	Buzzi Unicem SpA	Bank of America Merrill Lynch	(38,974)
17,510	Buzzi Unicem SpA	Citibank	(31,827)
16,447	Buzzi Unicem SpA	JP Morgan	(32,003)
7,849	Buzzi Unicem SpA	Credit Suisse	(15,273)
14,355	Buzzi Unicem SpA	Deutsche Bank	(27,932)
(69,635)	CNH Industrial NV	Bank of America Merrill Lynch	36,444
(28,723)	CNH Industrial NV	Citibank	32,630
(97,672)	CNH Industrial NV	JP Morgan	52,918
(74,553)	CNH Industrial NV	Deutsche Bank	28,446
(423,098)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	(23,027)
(154,729)	Davide Campari-Milano SpA	Citibank	(9,916)
(190,003)	Davide Campari-Milano SpA	JP Morgan	(24,402)
(37,507)	Davide Campari-Milano SpA	Credit Suisse	(7,211)
(245,260)	Davide Campari-Milano SpA	Deutsche Bank	(10,002)
9,615	De' Longhi SpA	JP Morgan	(12,323)
19,005	De' Longhi SpA	Citibank	(8,415)
2,140	De' Longhi SpA	Deutsche Bank	(2,294)
(13,178)	DiaSorin SpA	Bank of America Merrill Lynch	(23,799)
(8,687)	DiaSorin SpA	Credit Suisse	(43,017)
(6,362)	DiaSorin SpA	JP Morgan	(31,504)
363,554	Enel SpA	Bank of America Merrill Lynch	(167,463)
327,483	Enel SpA	Citibank	(77,840)
553,339	Enel SpA	JP Morgan	(371,360)
224,253	Enel SpA	Credit Suisse	(150,502)
541,505	Enel SpA	Deutsche Bank	(290,230)
332,078	Eni SpA	Citibank	(240,665)
34,181	Eni SpA	Deutsche Bank	(14,902)
90,218	ERG SpA	Credit Suisse	(256,487)
98,385	ERG SpA	JP Morgan	(220,953)
53,477	ERG SpA	Deutsche Bank	(117,012)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
9,825	EXOR NV	Credit Suisse	(40,524)
(3,040)	Ferrari NV	Citibank	4,959
(1,632)	Ferrari NV	JP Morgan	(94)
14,550	Fiat Chrysler Automobiles NV	Citibank	1,255
51,561	Fiat Chrysler Automobiles NV	JP Morgan	18,503
24,802	Fiat Chrysler Automobiles NV	Deutsche Bank	15,489
20,233	Fiat Chrysler Automobiles NV	Credit Suisse	7,261
193,136	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	(233,049)
37,155	FinecoBank Banca Fineco SpA	Citibank	(28,572)
132,233	FinecoBank Banca Fineco SpA	JP Morgan	(197,211)
18,597	FinecoBank Banca Fineco SpA	Credit Suisse	(27,735)
123,060	FinecoBank Banca Fineco SpA	Deutsche Bank	(143,574)
1,311	IMA Industria Macchine Automatiche SpA	Bank of America Merrill Lynch	(4,430)
792	IMA Industria Macchine Automatiche SpA	JP Morgan	(1,061)
631	IMA Industria Macchine Automatiche SpA	Credit Suisse	(845)
1,257	IMA Industria Macchine Automatiche SpA	Citibank	2,124
(31,028)	Infrastrutture Wireless Italiane SpA '144A'	JP Morgan	21,691
(46,386)	Infrastrutture Wireless Italiane SpA '144A'	Credit Suisse	32,428
(69,825)	Infrastrutture Wireless Italiane SpA '144A'	Citibank	26,441
(145,780)	Infrastrutture Wireless Italiane SpA '144A'	Bank of America Merrill Lynch	102,763
7,820	Interpump Group SpA	Bank of America Merrill Lynch	(11,480)
5,685	Interpump Group SpA	Credit Suisse	(3,842)
(137,740)	Intesa Sanpaolo SpA	Bank of America Merrill Lynch	109,132
(88,357)	Intesa Sanpaolo SpA	JP Morgan	66,454
(74,716)	Intesa Sanpaolo SpA	Credit Suisse	56,194
(238,665)	Intesa Sanpaolo SpA	Citibank	83,702
770,707	Iren SpA	Credit Suisse	(330,688)
202,048	Iren SpA	Deutsche Bank	(70,937)
1,132,707	Iren SpA	JP Morgan	(525,270)
124,638	Iren SpA	Bank of America Merrill Lynch	(45,309)
302,223	Iren SpA	Citibank	(62,680)
192,384	Italgas SpA	JP Morgan	(139,832)
296,257	Italgas SpA	Credit Suisse	(172,723)
(174,366)	Leonardo SpA	Bank of America Merrill Lynch	137,338
(21,710)	Leonardo SpA	Credit Suisse	33,302
(38,016)	Leonardo SpA	JP Morgan	27,617
(6,198)	Luxottica Group SpA	Citibank	6,933
(17,597)	Luxottica Group SpA	JP Morgan	(17,633)
(23,835)	Luxottica Group SpA	Bank of America Merrill Lynch	(5,198)
(24,410)	Luxottica Group SpA	Credit Suisse	(24,460)
(49,440)	Luxottica Group SpA	Deutsche Bank	(17,282)
165,028	Mediaset SpA	Credit Suisse	(89,411)
183,049	Mediaset SpA	Bank of America Merrill Lynch	(103,441)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
1,150,577	Mediaset SpA	Citibank	(298,580)
400,261	Mediaset SpA	JP Morgan	(216,859)
684,175	Mediaset SpA	Deutsche Bank	(315,439)
73,868	Mediobanca Banca di Credito Finanziario SpA	Bank of America Merrill Lynch	(168,003)
66,504	Mediobanca Banca di Credito Finanziario SpA	Credit Suisse	(134,028)
4,896	Mediobanca Banca di Credito Finanziario SpA	JP Morgan	(11,204)
20,472	Mediobanca Banca di Credito Finanziario SpA	Deutsche Bank	(46,561)
48,922	Moncler SpA	Credit Suisse	156,754
4,339	Moncler SpA	JP Morgan	13,903
13,737	Moncler SpA	Bank of America Merrill Lynch	25,289
23,722	Moncler SpA	Citibank	39,525
57,123	Moncler SpA	Deutsche Bank	105,160
(188,944)	Poste Italiane SpA '144A'	Citibank	59,880
(147,644)	Poste Italiane SpA '144A'	JP Morgan	112,162
42,225	Prysmian SpA	Bank of America Merrill Lynch	(119,060)
25,721	Prysmian SpA	Citibank	(48,549)
31,385	Prysmian SpA	JP Morgan	(65,457)
7,510	Prysmian SpA	Credit Suisse	(15,663)
35,423	Prysmian SpA	Deutsche Bank	(99,881)
44,575	Recordati SpA	Bank of America Merrill Lynch	62,324
19,905	Recordati SpA	Citibank	(3,943)
20,692	Recordati SpA	JP Morgan	31,342
23,086	Recordati SpA	Deutsche Bank	32,278
26,481	Recordati SpA	Credit Suisse	40,111
(11)	Salvatore Ferragamo SpA	Bank of America Merrill Lynch	2
(2,292)	Salvatore Ferragamo SpA	JP Morgan	107
(10,256)	Salvatore Ferragamo SpA	Credit Suisse	478
(44,852)	Salvatore Ferragamo SpA	Deutsche Bank	10,840
(352,859)	Snam SpA	Bank of America Merrill Lynch	105,938
(402,572)	Snam SpA	Credit Suisse	163,382
(165,816)	Snam SpA	Deutsche Bank	44,850
60,759	Societa Iniziative Autostradali e Servizi SpA	Bank of America Merrill Lynch	(239,281)
44,560	Societa Iniziative Autostradali e Servizi SpA	Citibank	(101,242)
22,400	Societa Iniziative Autostradali e Servizi SpA	Credit Suisse	(107,007)
23,238	Societa Iniziative Autostradali e Servizi SpA	Deutsche Bank	(91,516)
136,293	Societa Iniziative Autostradali e Servizi SpA	JP Morgan	(651,087)
2,154,149	Telecom Italia SpA/Milano	Bank of America Merrill Lynch	(273,571)
145,716	Telecom Italia SpA/Milano	Citibank	(7,912)
1,429,967	Telecom Italia SpA/Milano	JP Morgan	(190,242)
1,361,145	Telecom Italia SpA/Milano	Credit Suisse	(238,842)
565,481	Telecom Italia SpA/Milano	Deutsche Bank	(75,507)
(334,253)	Tenaris SA	Credit Suisse	197,770

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
イタリア(続き)			
(118,576)	Tenaris SA	Bank of America Merrill Lynch	74,606
(20,760)	Tenaris SA	JP Morgan	8,466
(125,927)	Tenaris SA	Citibank	181,204
(88,750)	Tenaris SA	Deutsche Bank	64,029
551,084	Terna Rete Elettrica Nazionale SpA	Bank of America Merrill Lynch	(229,228)
118,621	Terna Rete Elettrica Nazionale SpA	JP Morgan	(61,228)
291,661	Terna Rete Elettrica Nazionale SpA	Deutsche Bank	(121,319)
(25,026)	Tod's SpA	JP Morgan	183,875
(9,575)	Tod's SpA	Citibank	13,388
(36,883)	Tod's SpA	Deutsche Bank	51,569
(101,877)	UniCredit SpA	Bank of America Merrill Lynch	444,183
(113,719)	UniCredit SpA	Citibank	342,909
(221,528)	UniCredit SpA	Credit Suisse	721,294
(76,140)	UniCredit SpA	Deutsche Bank	331,970
(115,608)	UniCredit SpA	JP Morgan	434,814
(429,045)	Unione di Banche Italiane SpA	Citibank	314,696
(69,851)	Unione di Banche Italiane SpA	Credit Suisse	70,562
(362,409)	Unione di Banche Italiane SpA	Bank of America Merrill Lynch	511,358
(116,913)	Unione di Banche Italiane SpA	Deutsche Bank	164,964
(226,263)	Unione di Banche Italiane SpA	JP Morgan	258,963
(557,834)	Unipol Gruppo SpA	Credit Suisse	466,021
(137,505)	Unipol Gruppo SpA	Deutsche Bank	117,277
(248,570)	Unipol Gruppo SpA	Bank of America Merrill Lynch	212,003
(214,686)	Unipol Gruppo SpA	Citibank	78,844
(286,495)	Unipol Gruppo SpA	JP Morgan	233,985
(494,033)	UnipolSai Assicurazioni SpA	Citibank	17,844
(91,085)	UnipolSai Assicurazioni SpA	Deutsche Bank	22,499
(332,397)	UnipolSai Assicurazioni SpA	Credit Suisse	105,731
(1,295,039)	UnipolSai Assicurazioni Spa	JP Morgan	411,934
(73,255)	Yoox Net-A-Porter Group SpA	Credit Suisse	(11,949)
(105,034)	Yoox Net-A-Porter Group SpA	Citibank	(4,895)
(11,827)	Yoox Net-A-Porter Group SpA	JP Morgan	(1,929)
			(366,490)
日本			
2,900	77 Bank Ltd/The	Deutsche Bank	(5,987)
1,600	77 Bank Ltd/The	Bank of America Merrill Lynch	(3,303)
1,100	77 Bank Ltd/The	Credit Suisse	(2,464)
800	77 Bank Ltd/The	Citibank	(1,541)
400	77 Bank Ltd/The	JP Morgan	(896)
(7,400)	ABC-Mart Inc	Deutsche Bank	40,924
(12,300)	ABC-Mart Inc	JP Morgan	51,016
(18,800)	ABC-Mart Inc	Credit Suisse	77,976
(10,300)	ABC-Mart Inc	Bank of America Merrill Lynch	56,961
(19,700)	ABC-Mart Inc	Citibank	81,709
(22,100)	Acom Co Ltd	JP Morgan	7,740

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(6,100)	Acom Co Ltd	Credit Suisse	2,137
(25,600)	Acom Co Ltd	Citibank	5,191
10,500	Advantest Corp	Citibank	(7,065)
7,000	Advantest Corp	Deutsche Bank	(16,130)
9,500	Aeon Co Ltd	Credit Suisse	-
24,700	Aeon Co Ltd	Citibank	(114)
(88,200)	AEON Financial Service Co Ltd	Credit Suisse	70,726
(15,500)	AEON Financial Service Co Ltd	Citibank	16,286
(108,500)	AEON Financial Service Co Ltd	JP Morgan	87,004
(27,900)	AEON Financial Service Co Ltd	Deutsche Bank	50,917
(97,000)	AEON Financial Service Co Ltd	Bank of America Merrill Lynch	177,022
(209,500)	Aiful Corp	Deutsche Bank	52,136
(198,900)	Aiful Corp	Bank of America Merrill Lynch	49,498
(363,600)	Aiful Corp	Citibank	50,270
(214,500)	Aiful Corp	JP Morgan	55,357
(64,700)	Ain Holdings Inc	Credit Suisse	(190,829)
(20,900)	Ain Holdings Inc	JP Morgan	(61,643)
(12,300)	Air Water Inc	Credit Suisse	1,927
(27,000)	Air Water Inc	Bank of America Merrill Lynch	28,370
(27,500)	Air Water Inc	JP Morgan	4,309
(30,500)	Air Water Inc	Deutsche Bank	32,048
(44,600)	Air Water Inc	Citibank	39,671
(6,100)	Aisin Seiki Co Ltd	Credit Suisse	27,550
(1,200)	Aisin Seiki Co Ltd	Bank of America Merrill Lynch	5,420
(2,700)	Aisin Seiki Co Ltd	Citibank	12,941
(4,400)	Aisin Seiki Co Ltd	JP Morgan	19,872
(4,900)	Aisin Seiki Co Ltd	Deutsche Bank	21,949
39,400	Ajinomoto Co Inc	Bank of America Merrill Lynch	(6,355)
27,300	Ajinomoto Co Inc	Deutsche Bank	(4,403)
17,500	Ajinomoto Co Inc	Citibank	4,274
10,500	Ajinomoto Co Inc	Credit Suisse	4,791
7,700	Alfresa Holdings Corp	Deutsche Bank	3,123
80,800	Alfresa Holdings Corp	JP Morgan	213,739
2,700	Alfresa Holdings Corp	Bank of America Merrill Lynch	1,095
7,300	Alfresa Holdings Corp	Citibank	(3,566)
(91,700)	Alps Electric Co Ltd	Credit Suisse	(35,498)
(75,700)	Alps Electric Co Ltd	Deutsche Bank	108,846
(40,500)	Alps Electric Co Ltd	Citibank	41,062
(74,900)	Alps Electric Co Ltd	JP Morgan	(17,701)
93,400	Amada Holdings Co Ltd	JP Morgan	(108,753)
95,800	Amada Holdings Co Ltd	Bank of America Merrill Lynch	(126,268)
100,200	Amada Holdings Co Ltd	Citibank	(98,819)
120,700	Amada Holdings Co Ltd	Credit Suisse	(134,612)
68,800	Amada Holdings Co Ltd	Deutsche Bank	(76,236)
(10,500)	ANA Holdings Inc	Credit Suisse	(14,710)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
日本(続き)			
(1,400)	ANA Holdings Inc	Deutsche Bank	(2,090)
(35,800)	ANA Holdings Inc	JP Morgan	(51,750)
(31,600)	ANA Holdings Inc	Bank of America Merrill Lynch	(47,184)
75,000	Aoyama Trading Co Ltd	Bank of America Merrill Lynch	(224,371)
31,700	Aoyama Trading Co Ltd	JP Morgan	(90,576)
5,200	Aoyama Trading Co Ltd	Credit Suisse	(14,858)
58,900	Aoyama Trading Co Ltd	Deutsche Bank	(173,722)
39,000	Aoyama Trading Co Ltd	Citibank	(89,043)
145,400	Aozora Bank Ltd	Bank of America Merrill Lynch	(154,118)
78,700	Aozora Bank Ltd	JP Morgan	(50,777)
38,600	Aozora Bank Ltd	Credit Suisse	(24,904)
82,800	Aozora Bank Ltd	Deutsche Bank	(83,607)
83,900	Aozora Bank Ltd	Citibank	(98,252)
19,500	Asahi Glass Co Ltd	Bank of America Merrill Lynch	(54,012)
7,600	Asahi Glass Co Ltd	Citibank	(22,766)
35,100	Asahi Glass Co Ltd	JP Morgan	(37,307)
28,100	Asahi Glass Co Ltd	Deutsche Bank	(84,174)
19,700	Asahi Glass Co Ltd	Credit Suisse	(36,907)
(25,600)	Asahi Group Holdings Ltd	Bank of America Merrill Lynch	27,607
(27,600)	Asahi Group Holdings Ltd	Credit Suisse	(9,741)
(41,600)	Asahi Group Holdings Ltd	Deutsche Bank	37,598
(6,600)	Asahi Group Holdings Ltd	Citibank	1,886
(13,700)	Asahi Group Holdings Ltd	JP Morgan	(23,487)
(29,800)	Asahi Intecc Co Ltd	Citibank	(48,067)
(3,700)	Asahi Intecc Co Ltd	Deutsche Bank	1,364
(28,000)	Asahi Intecc Co Ltd	Bank of America Merrill Lynch	10,323
(69,200)	Asahi Intecc Co Ltd	JP Morgan	(16,451)
(27,300)	Asahi Kasei Corp	Bank of America Merrill Lynch	(6,920)
(38,600)	Asahi Kasei Corp	Citibank	6,582
(11,100)	Asahi Kasei Corp	JP Morgan	1,177
47,800	Asics Corp	Bank of America Merrill Lynch	(25,493)
3,500	Asics Corp	Credit Suisse	(8,291)
22,000	Asics Corp	Citibank	(12,775)
44,400	Asics Corp	JP Morgan	(61,027)
65,000	Astellas Pharma Inc	Deutsche Bank	(3,295)
278,800	Astellas Pharma Inc	JP Morgan	(5,139)
380,500	Astellas Pharma Inc	Bank of America Merrill Lynch	(2,288)
64,800	Astellas Pharma Inc	Citibank	(3,285)
468,400	Astellas Pharma Inc	Credit Suisse	(8,635)
17,000	Autobacs Seven Co Ltd	Credit Suisse	(26,167)
66,300	Autobacs Seven Co Ltd	Citibank	(50,109)
41,500	Autobacs Seven Co Ltd	JP Morgan	(63,879)
56,700	Autobacs Seven Co Ltd	Deutsche Bank	(48,080)
43,200	Autobacs Seven Co Ltd	Bank of America Merrill Lynch	(36,632)
8,200	Azbil Corp	Credit Suisse	21,162

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
50,000	Azbil Corp	Citibank	(27,651)
21,400	Azbil Corp	JP Morgan	55,228
27,400	Azbil Corp	Bank of America Merrill Lynch	(50,509)
17,800	Azbil Corp	Deutsche Bank	(32,813)
100	Bandai Namco Holdings Inc	Deutsche Bank	498
26,600	Bandai Namco Holdings Inc	Citibank	101,747
200	Bandai Namco Holdings Inc	JP Morgan	1,530
26,100	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	129,905
6,000	Bandai Namco Holdings Inc	Credit Suisse	45,901
(24,400)	Bank of Kyoto Ltd/The	Credit Suisse	138,709
(7,000)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	43,873
(7,400)	Bank of Kyoto Ltd/The	Citibank	32,057
(26,600)	Bank of Kyoto Ltd/The	JP Morgan	159,362
(6,400)	Bank of Kyoto Ltd/The	Deutsche Bank	39,787
(5,100)	Benesse Holdings Inc	Credit Suisse	9,636
(8,900)	Benesse Holdings Inc	Bank of America Merrill Lynch	4,512
(12,600)	Benesse Holdings Inc	Citibank	9,291
(18,800)	Benesse Holdings Inc	JP Morgan	35,522
102,300	Bridgestone Corp	Bank of America Merrill Lynch	(119,646)
94,900	Bridgestone Corp	Deutsche Bank	(102,494)
47,500	Bridgestone Corp	JP Morgan	(65,233)
119,000	Bridgestone Corp	Citibank	(252,270)
93,200	Bridgestone Corp	Credit Suisse	(123,151)
68,900	Brother Industries Ltd	Citibank	(88,907)
87,900	Brother Industries Ltd	Deutsche Bank	(165,145)
39,000	Brother Industries Ltd	Bank of America Merrill Lynch	(82,624)
67,700	Brother Industries Ltd	JP Morgan	(84,239)
92,700	Brother Industries Ltd	Credit Suisse	(115,346)
(13,100)	Calbee Inc	Bank of America Merrill Lynch	5,192
(1,800)	Calbee Inc	Credit Suisse	(2,572)
(72,100)	Calbee Inc	Citibank	(9,968)
(2,500)	Calbee Inc	Deutsche Bank	1,267
(31,100)	Calbee Inc	JP Morgan	(44,431)
180,300	Canon Inc	Citibank	(132,798)
238,300	Canon Inc	Bank of America Merrill Lynch	(184,499)
65,100	Canon Inc	Credit Suisse	(42,002)
196,500	Canon Inc	Deutsche Bank	(148,317)
106,400	Canon Inc	JP Morgan	(68,648)
46,200	Canon Marketing Japan Inc	Citibank	(62,171)
38,800	Canon Marketing Japan Inc	Bank of America Merrill Lynch	(47,563)
61,000	Canon Marketing Japan Inc	JP Morgan	(76,260)
32,400	Canon Marketing Japan Inc	Credit Suisse	(43,073)
10,200	Canon Marketing Japan Inc	Deutsche Bank	(12,504)
68,800	Casio Computer Co Ltd	Bank of America Merrill Lynch	(25,365)
98,300	Casio Computer Co Ltd	JP Morgan	(5,436)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
16,200	Casio Computer Co Ltd	Citibank	(5,077)
35,700	Casio Computer Co Ltd	Credit Suisse	(3,340)
64,300	Casio Computer Co Ltd	Deutsche Bank	(21,633)
17,000	Central Japan Railway Co	JP Morgan	166,874
17,400	Central Japan Railway Co	Credit Suisse	170,800
7,800	Central Japan Railway Co	Deutsche Bank	48,174
21,400	Central Japan Railway Co	Citibank	90,732
54,400	Central Japan Railway Co	Bank of America Merrill Lynch	328,030
(6,000)	Chiba Bank Ltd/The	Deutsche Bank	1,825
(14,000)	Chiba Bank Ltd/The	JP Morgan	4,903
(9,000)	Chiba Bank Ltd/The	Bank of America Merrill Lynch	2,737
(5,000)	Chiba Bank Ltd/The	Citibank	1,475
(477,599)	Chiyoda Corp	JP Morgan	704,326
(86,800)	Chiyoda Corp	Credit Suisse	90,129
(159,000)	Chiyoda Corp	Citibank	179,135
(6,100)	Chugai Pharmaceutical Co Ltd	Credit Suisse	(18,554)
(7,500)	Chugai Pharmaceutical Co Ltd	Deutsche Bank	(20,047)
(13,600)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(36,352)
(6,500)	Chugai Pharmaceutical Co Ltd	Citibank	(17,374)
(26,400)	Chugai Pharmaceutical Co Ltd	JP Morgan	(80,299)
18,100	Chugoku Bank Ltd/The	JP Morgan	(10,343)
1,500	Chugoku Bank Ltd/The	Deutsche Bank	(1,065)
54,400	Chugoku Bank Ltd/The	Citibank	(36,101)
15,800	Chugoku Bank Ltd/The	Bank of America Merrill Lynch	(11,213)
4,300	Chugoku Bank Ltd/The	Credit Suisse	(2,457)
223,800	Citizen Watch Co Ltd	JP Morgan	(193,900)
80,600	Citizen Watch Co Ltd	Deutsche Bank	(42,345)
70,800	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(37,196)
155,600	Citizen Watch Co Ltd	Citibank	(88,918)
137,000	Citizen Watch Co Ltd	Credit Suisse	(118,697)
(77,800)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	43,025
(47,100)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	(73,801)
8,000	COMSYS Holdings Corp	Deutsche Bank	(9,586)
58,600	COMSYS Holdings Corp	Bank of America Merrill Lynch	(70,215)
1,800	COMSYS Holdings Corp	Credit Suisse	(365)
(51,100)	Concordia Financial Group Ltd	Credit Suisse	4,710
(9,200)	Concordia Financial Group Ltd	Deutsche Bank	1,526
(32,900)	Concordia Financial Group Ltd	JP Morgan	3,032
(28,300)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	4,695
26,800	Cosmo Energy Holdings Co Ltd	Bank of America Merrill Lynch	(79,045)
82,300	Cosmo Energy Holdings Co Ltd	Credit Suisse	(26,550)
16,400	Cosmo Energy Holdings Co Ltd	JP Morgan	(5,291)
(2,400)	Cosmos Pharmaceutical Corp	Deutsche Bank	32,296
(1,100)	Cosmos Pharmaceutical Corp	Credit Suisse	8,212
(5,900)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	79,395

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(200)	Cosmos Pharmaceutical Corp	JP Morgan	1,493
(9,800)	Cosmos Pharmaceutical Corp	Citibank	(10,839)
21,700	Credit Saison Co Ltd	Credit Suisse	(30,201)
400	Credit Saison Co Ltd	Deutsche Bank	(531)
25,100	Credit Saison Co Ltd	Bank of America Merrill Lynch	(33,314)
52,700	Credit Saison Co Ltd	Citibank	(75,289)
23,400	Credit Saison Co Ltd	JP Morgan	(32,567)
4,500	CyberAgent Inc	Credit Suisse	(21,983)
14,900	CyberAgent Inc	Deutsche Bank	(39,827)
12,900	CyberAgent Inc	JP Morgan	(63,017)
17,400	Dai Nippon Printing Co Ltd	Citibank	(2,726)
10,200	Dai Nippon Printing Co Ltd	JP Morgan	(2,068)
46,500	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	(27,430)
42,000	Dai Nippon Printing Co Ltd	Credit Suisse	(8,517)
6,000	Dai Nippon Printing Co Ltd	Deutsche Bank	(3,539)
(45,800)	Dai-ichi Life Holdings Inc	Citibank	82,528
(39,100)	Dai-ichi Life Holdings Inc	Credit Suisse	36,399
(85,000)	Dai-ichi Life Holdings Inc	JP Morgan	99,059
(54,200)	Dai-ichi Life Holdings Inc	Deutsche Bank	83,427
(19,900)	Dai-ichi Life Holdings Inc	Bank of America Merrill Lynch	30,631
58,200	Daicel Corp	Citibank	(34,868)
100,600	Daicel Corp	JP Morgan	(44,100)
140,800	Daicel Corp	Credit Suisse	(56,440)
69,200	Daicel Corp	Deutsche Bank	(19,772)
54,000	Daicel Corp	Bank of America Merrill Lynch	(15,429)
(8,900)	Daido Steel Co Ltd	Citibank	41,836
(8,600)	Daido Steel Co Ltd	Deutsche Bank	71,340
(15,600)	Daido Steel Co Ltd	Credit Suisse	116,466
(2,800)	Daido Steel Co Ltd	Bank of America Merrill Lynch	23,227
(5,200)	Daido Steel Co Ltd	JP Morgan	38,822
(9,100)	Daifuku Co Ltd	Deutsche Bank	10,065
(41,800)	Daifuku Co Ltd	Citibank	165,667
(14,500)	Daifuku Co Ltd	JP Morgan	45,440
(37,100)	Daifuku Co Ltd	Credit Suisse	85,497
32,500	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	(118,323)
9,500	Daiichi Sankyo Co Ltd	Citibank	(37,652)
29,900	Daiichi Sankyo Co Ltd	JP Morgan	(138,621)
15,900	Daiichikoshu Co Ltd	Citibank	(24,914)
33,300	Daiichikoshu Co Ltd	Bank of America Merrill Lynch	(57,421)
49,700	Daiichikoshu Co Ltd	JP Morgan	(278,519)
30,000	Daiichikoshu Co Ltd	Credit Suisse	(207,509)
5,000	Daiichikoshu Co Ltd	Deutsche Bank	(8,756)
(4,800)	Daikin Industries Ltd	Citibank	29,200
3,900	Daishi Bank Ltd/The	JP Morgan	(10,604)
1,100	Daishi Bank Ltd/The	Bank of America Merrill Lynch	(4,258)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
3,200	Daishi Bank Ltd/The	Citibank	(8,701)
300	Daishi Bank Ltd/The	Credit Suisse	(816)
400	Daishi Bank Ltd/The	Deutsche Bank	(1,548)
98,000	Daiwa Securities Group Inc	Citibank	(30,169)
153,000	Daiwa Securities Group Inc	JP Morgan	(43,434)
14,000	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(4,594)
12,000	Daiwa Securities Group Inc	Credit Suisse	(3,407)
122,000	Daiwa Securities Group Inc	Deutsche Bank	(40,219)
(50,000)	DeNA Co Ltd	Credit Suisse	29,034
(49,700)	DeNA Co Ltd	Deutsche Bank	33,898
(120,200)	DeNA Co Ltd	Bank of America Merrill Lynch	81,984
(92,900)	DeNA Co Ltd	JP Morgan	53,944
(4,800)	DeNA Co Ltd	Citibank	2,522
42,800	Denka Co Ltd	Bank of America Merrill Lynch	(145,961)
37,600	Denka Co Ltd	Citibank	(135,158)
13,300	Denka Co Ltd	Credit Suisse	4,291
18,000	Denka Co Ltd	Deutsche Bank	(61,385)
14,800	Denka Co Ltd	JP Morgan	4,774
23,500	Denso Corp	Bank of America Merrill Lynch	(94,221)
27,400	Denso Corp	Citibank	(133,140)
14,200	Denso Corp	JP Morgan	(40,181)
24,600	Denso Corp	Deutsche Bank	(98,525)
17,400	Denso Corp	Credit Suisse	(47,422)
(10,100)	Dentsu Inc	Deutsche Bank	(5,586)
(50,800)	Dentsu Inc	JP Morgan	28,093
(25,800)	Dentsu Inc	Credit Suisse	14,268
(20,700)	Dentsu Inc	Citibank	22,895
2,200	DIC Corp	JP Morgan	(2,028)
2,600	DIC Corp	Bank of America Merrill Lynch	(4,913)
16,000	DIC Corp	Credit Suisse	(14,747)
5,200	DIC Corp	Deutsche Bank	(9,825)
(1,100)	Disco Corp	Citibank	(2,839)
(2,600)	Disco Corp	JP Morgan	5,991
17,800	DMG Mori Co Ltd	Bank of America Merrill Lynch	(51,188)
126,400	DMG Mori Co Ltd	Credit Suisse	(322,939)
102,600	DMG Mori Co Ltd	Citibank	(317,684)
10,000	DMG Mori Co Ltd	JP Morgan	(25,439)
(27,800)	Don Quijote Holdings Co Ltd	Credit Suisse	30,748
(22,800)	Don Quijote Holdings Co Ltd	Deutsche Bank	(7,487)
(50,396)	Don Quijote Holdings Co Ltd	Citibank	(17,053)
(77,400)	Don Quijote Holdings Co Ltd	JP Morgan	35,796
(31,700)	Don Quijote Holdings Co Ltd	Bank of America Merrill Lynch	(26,296)
6,100	Dowa Holdings Co Ltd	Credit Suisse	(37,108)
3,800	Dowa Holdings Co Ltd	Deutsche Bank	(14,010)
200	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	(737)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
1,000	Dowa Holdings Co Ltd	Citibank	(2,673)
400	Dowa Holdings Co Ltd	JP Morgan	(2,433)
29,000	East Japan Railway Co	Citibank	14,701
21,200	East Japan Railway Co	JP Morgan	8,679
11,600	East Japan Railway Co	Credit Suisse	7,096
15,400	East Japan Railway Co	Deutsche Bank	(11,355)
4,600	East Japan Railway Co	Bank of America Merrill Lynch	(3,392)
(11,300)	Ebara Corp	Credit Suisse	43,744
(11,600)	Ebara Corp	Deutsche Bank	22,635
(63,700)	Ebara Corp	Citibank	211,365
(2,700)	Eisai Co Ltd	Credit Suisse	(14,682)
(17,900)	Eisai Co Ltd	JP Morgan	(72,945)
33,000	Ezaki Glico Co Ltd	Credit Suisse	(46,072)
14,200	Ezaki Glico Co Ltd	Deutsche Bank	27,072
35,700	Ezaki Glico Co Ltd	Bank of America Merrill Lynch	73,594
17,200	Ezaki Glico Co Ltd	Citibank	28,536
2,200	Ezaki Glico Co Ltd	JP Morgan	(3,042)
(13,300)	FamilyMart UNY Holdings Co Ltd	Citibank	(15,936)
(3,114)	FamilyMart UNY Holdings Co Ltd	JP Morgan	(18,082)
(9,500)	FamilyMart UNY Holdings Co Ltd	Deutsche Bank	(4,378)
(26,100)	FamilyMart UNY Holdings Co Ltd	Credit Suisse	(151,555)
(54,800)	FamilyMart UNY Holdings Co Ltd	Bank of America Merrill Lynch	(25,255)
(2,600)	FANUC Corp	Credit Suisse	10,305
(1,500)	FANUC Corp	Deutsche Bank	6,935
(4,100)	FANUC Corp	JP Morgan	16,250
(3,800)	FANUC Corp	Citibank	46,408
(900)	FANUC Corp	Bank of America Merrill Lynch	4,562
2,100	Fast Retailing Co Ltd	Bank of America Merrill Lynch	(28,066)
2,100	Fast Retailing Co Ltd	Citibank	(35,615)
2,800	Fast Retailing Co Ltd	Deutsche Bank	(37,421)
3,000	Fast Retailing Co Ltd	JP Morgan	(25,672)
(9,400)	FP Corp	Bank of America Merrill Lynch	18,194
(18,400)	FP Corp	Credit Suisse	40,702
(17,300)	FP Corp	Deutsche Bank	26,118
(32,900)	FP Corp	JP Morgan	65,845
(11,900)	FP Corp	Citibank	5,484
(70,000)	Fuji Electric Co Ltd	Citibank	19,356
(149,000)	Fuji Electric Co Ltd	Deutsche Bank	24,097
(9,500)	Fuji Oil Holdings Inc	Bank of America Merrill Lynch	(21,015)
(26,300)	Fuji Oil Holdings Inc	JP Morgan	(123,628)
(33,200)	Fuji Oil Holdings Inc	Credit Suisse	(128,726)
(19,500)	Fuji Oil Holdings Inc	Deutsche Bank	(42,340)
(9,200)	Fuji Oil Holdings Inc	Citibank	(17,807)
21,900	FUJIFILM Holdings Corp	Bank of America Merrill Lynch	(14,130)
116,500	FUJIFILM Holdings Corp	JP Morgan	(40,717)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
51,800	FUJIFILM Holdings Corp	Credit Suisse	(19,098)
7,000	FUJIFILM Holdings Corp	Citibank	(6,645)
22,400	FUJIFILM Holdings Corp	Deutsche Bank	(17,201)
184,900	Fujikura Ltd	Bank of America Merrill Lynch	(81,803)
140,900	Fujikura Ltd	Citibank	(107,790)
131,900	Fujikura Ltd	JP Morgan	(13,373)
139,200	Fujikura Ltd	Credit Suisse	(14,113)
14,300	Fujikura Ltd	Deutsche Bank	(6,327)
25,500	Fujitsu General Ltd	Deutsche Bank	(15,982)
17,000	Fujitsu General Ltd	Credit Suisse	(10,498)
6,000	Fujitsu General Ltd	Bank of America Merrill Lynch	(3,761)
9,500	Fujitsu General Ltd	JP Morgan	(5,867)
40,600	Fujitsu General Ltd	Citibank	(22,827)
161,000	Fujitsu Ltd	Citibank	(44,815)
77,000	Fujitsu Ltd	Deutsche Bank	(2,910)
430,000	Fujitsu Ltd	Credit Suisse	(74,907)
531,000	Fujitsu Ltd	Bank of America Merrill Lynch	(20,066)
(139,000)	Fukuoka Financial Group Inc	Deutsche Bank	11,530
(87,000)	Fukuoka Financial Group Inc	JP Morgan	(4,811)
(84,000)	Fukuoka Financial Group Inc	Credit Suisse	(4,645)
(38,000)	Fukuoka Financial Group Inc	Bank of America Merrill Lynch	3,152
(105,000)	Fukuoka Financial Group Inc	Citibank	22,259
(24,700)	Fukuyama Transporting Co Ltd	Bank of America Merrill Lynch	(6,770)
(13,300)	Fukuyama Transporting Co Ltd	Credit Suisse	(92,948)
(1,200)	Fukuyama Transporting Co Ltd	Deutsche Bank	(332)
(13,200)	Fukuyama Transporting Co Ltd	Citibank	14,600
(26,100)	Furukawa Electric Co Ltd	Credit Suisse	238,118
(5,200)	Furukawa Electric Co Ltd	Deutsche Bank	36,426
(34,300)	Furukawa Electric Co Ltd	JP Morgan	363,565
(6,700)	Furukawa Electric Co Ltd	Citibank	31,906
5,800	Glory Ltd	Deutsche Bank	(15,770)
53,700	Glory Ltd	Credit Suisse	(258,995)
38,400	Glory Ltd	Bank of America Merrill Lynch	(86,741)
27,900	Glory Ltd	Citibank	(45,002)
33,500	Glory Ltd	JP Morgan	(188,350)
(5,507)	GMO Payment Gateway Inc	Bank of America Merrill Lynch	(27,917)
(47,400)	GMO Payment Gateway Inc	Citibank	(34,951)
(34,100)	GMO Payment Gateway Inc	JP Morgan	(132,006)
141,000	GS Yuasa Corp	Credit Suisse	(94,871)
75,000	GS Yuasa Corp	Deutsche Bank	(33,181)
75,000	GS Yuasa Corp	Bank of America Merrill Lynch	(33,181)
71,000	GS Yuasa Corp	Citibank	(32,720)
19,000	GS Yuasa Corp	JP Morgan	(12,784)
202,400	GungHo Online Entertainment Inc	Deutsche Bank	(9,328)
944,700	GungHo Online Entertainment Inc	Credit Suisse	(78,366)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
1,291,300	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	(84,547)
662,800	GungHo Online Entertainment Inc	Citibank	(54,981)
824,700	GungHo Online Entertainment Inc	JP Morgan	(68,411)
20,300	Gunma Bank Ltd/The	Citibank	(6,923)
58,500	Gunma Bank Ltd/The	Bank of America Merrill Lynch	(22,646)
39,700	Gunma Bank Ltd/The	Deutsche Bank	(15,368)
73,300	Gunma Bank Ltd/The	JP Morgan	(13,512)
(9,500)	H2O Retailing Corp	Citibank	10,595
(8,100)	H2O Retailing Corp	Deutsche Bank	26,802
(5,100)	H2O Retailing Corp	Bank of America Merrill Lynch	16,875
(59,300)	Hachijuni Bank Ltd/The	JP Morgan	32,135
15,800	Hakuhodo DY Holdings Inc	Deutsche Bank	2,039
9,100	Hakuhodo DY Holdings Inc	Citibank	84
21,900	Hakuhodo DY Holdings Inc	JP Morgan	13,524
900	Hakuhodo DY Holdings Inc	Credit Suisse	556
(5,500)	Hamamatsu Photonics KK	Credit Suisse	(18,503)
(2,700)	Hamamatsu Photonics KK	Deutsche Bank	(5,475)
(14,900)	Hamamatsu Photonics KK	Bank of America Merrill Lynch	(30,213)
(55,800)	Hamamatsu Photonics KK	JP Morgan	(187,723)
(2,700)	Hamamatsu Photonics KK	Citibank	(2,240)
2,800	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	7,742
100	Hankyu Hanshin Holdings Inc	Deutsche Bank	65
1,100	Hankyu Hanshin Holdings Inc	Credit Suisse	1,926
10,600	Hankyu Hanshin Holdings Inc	JP Morgan	18,563
3,000	Hankyu Hanshin Holdings Inc	Citibank	2,765
(49,960)	Harmonic Drive Systems Inc	Citibank	276,289
(79,898)	Harmonic Drive Systems Inc	JP Morgan	189
(24,800)	Harmonic Drive Systems Inc	Credit Suisse	-
(38,900)	Harmonic Drive Systems Inc	Deutsche Bank	53,781
174,000	Haseko Corp	Bank of America Merrill Lynch	(67,358)
44,100	Haseko Corp	JP Morgan	(13,379)
202,100	Haseko Corp	Credit Suisse	(106,177)
171,800	Haseko Corp	Citibank	(8,358)
20,900	Haseko Corp	Deutsche Bank	(8,091)
(57,500)	Heiwa Corp	Credit Suisse	(124,658)
(139,300)	Heiwa Corp	Deutsche Bank	(61,045)
(49,400)	Heiwa Corp	JP Morgan	(89,243)
5,600	Hikari Tsushin Inc	Citibank	(2,065)
100	Hikari Tsushin Inc	Deutsche Bank	1,254
5,600	Hikari Tsushin Inc	Bank of America Merrill Lynch	70,197
(7,400)	Hino Motors Ltd	Bank of America Merrill Lynch	5,798
(12,300)	Hino Motors Ltd	Credit Suisse	6,802
2,835	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(13,849)
4,515	Hirose Electric Co Ltd	Citibank	(19,975)
4,305	Hirose Electric Co Ltd	JP Morgan	(57,535)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
1,785	Hirose Electric Co Ltd	Deutsche Bank	(8,720)
(27,300)	Hiroshima Bank Ltd/The	Citibank	14,091
(8,000)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	4,572
(45,300)	Hiroshima Bank Ltd/The	Credit Suisse	22,547
(51,700)	Hiroshima Bank Ltd/The	Deutsche Bank	28,942
(44,500)	Hiroshima Bank Ltd/The	JP Morgan	22,148
4,500	Hisamitsu Pharmaceutical Co Inc	Citibank	8,295
7,100	Hisamitsu Pharmaceutical Co Inc	JP Morgan	10,471
5,600	Hisamitsu Pharmaceutical Co Inc	Credit Suisse	8,258
10,500	Hisamitsu Pharmaceutical Co Inc	Bank of America Merrill Lynch	25,162
1,400	Hisamitsu Pharmaceutical Co Inc	Deutsche Bank	3,355
(5,200)	Hitachi Capital Corp	JP Morgan	7,093
(6,900)	Hitachi Capital Corp	Deutsche Bank	10,494
(200)	Hitachi Capital Corp	Credit Suisse	273
(2,500)	Hitachi Capital Corp	Bank of America Merrill Lynch	3,802
(8,700)	Hitachi Chemical Co Ltd	JP Morgan	8,919
(31,600)	Hitachi Chemical Co Ltd	Credit Suisse	3,786
(58,100)	Hitachi Chemical Co Ltd	Citibank	81,397
(17,100)	Hitachi Chemical Co Ltd	Deutsche Bank	22,696
6,200	Hitachi Construction Machinery Co Ltd	Citibank	(16,001)
1,300	Hitachi Construction Machinery Co Ltd	JP Morgan	479
(7,900)	Hitachi High-Technologies Corp	JP Morgan	14,774
(9,600)	Hitachi High-Technologies Corp	Credit Suisse	3,734
39,000	Hitachi Ltd	Citibank	(12,761)
340,000	Hitachi Ltd	JP Morgan	(192,414)
240,000	Hitachi Ltd	Bank of America Merrill Lynch	(149,758)
154,000	Hitachi Ltd	Credit Suisse	(76,718)
150,000	Hitachi Ltd	Deutsche Bank	(88,686)
(30,400)	Hitachi Metals Ltd	Credit Suisse	26,058
(41,500)	Hitachi Metals Ltd	Deutsche Bank	50,226
(52,900)	Hitachi Metals Ltd	Bank of America Merrill Lynch	80,938
(231,300)	Hitachi Metals Ltd	Citibank	315,521
(150,200)	Hitachi Metals Ltd	JP Morgan	128,749
(1,300)	Hitachi Transport System Ltd	Deutsche Bank	1,977
(600)	Hitachi Transport System Ltd	Citibank	387
(16,700)	Hitachi Transport System Ltd	JP Morgan	36,942
(2,000)	Hokuhoku Financial Group Inc	Credit Suisse	1,051
(10,900)	Hokuhoku Financial Group Inc	Deutsche Bank	10,047
(11,700)	Hokuhoku Financial Group Inc	JP Morgan	6,147
(800)	Hokuhoku Financial Group Inc	Citibank	671
(19,400)	Honda Motor Co Ltd	Deutsche Bank	35,404
(31,900)	Honda Motor Co Ltd	Citibank	72,330
(10,500)	Honda Motor Co Ltd	JP Morgan	17,710
900	Hoshizaki Corp	Credit Suisse	6,221
11,300	Hoshizaki Corp	Bank of America Merrill Lynch	67,699

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
600	Hoshizaki Corp	Citibank	3,097
7,300	Hoshizaki Corp	JP Morgan	50,463
4,300	Hoshizaki Corp	Deutsche Bank	25,762
(300)	House Foods Group Inc	Credit Suisse	(442)
(500)	House Foods Group Inc	Deutsche Bank	(23)
(4,200)	House Foods Group Inc	Bank of America Merrill Lynch	(194)
(20,400)	House Foods Group Inc	JP Morgan	(30,084)
10,100	Hoya Corp	Citibank	5,772
49,300	Hoya Corp	JP Morgan	294,905
39,700	Hoya Corp	Deutsche Bank	46,105
62,100	Hoya Corp	Bank of America Merrill Lynch	72,119
59,000	Hoya Corp	Credit Suisse	352,929
(28,600)	Ibiden Co Ltd	Bank of America Merrill Lynch	3,427
(39,700)	Ibiden Co Ltd	Credit Suisse	(9,880)
(22,500)	Ibiden Co Ltd	Citibank	21,983
(14,700)	Ibiden Co Ltd	JP Morgan	(3,658)
(1,900)	Idemitsu Kosan Co Ltd	Bank of America Merrill Lynch	7,793
(41,500)	Idemitsu Kosan Co Ltd	Credit Suisse	120,489
(2,900)	Idemitsu Kosan Co Ltd	Deutsche Bank	11,895
(25,500)	Idemitsu Kosan Co Ltd	JP Morgan	74,036
(40,300)	IHI Corp	Deutsche Bank	(53,280)
(18,200)	IHI Corp	JP Morgan	(67,939)
(3,300)	IHI Corp	Bank of America Merrill Lynch	(4,410)
(14,800)	IHI Corp	Credit Suisse	(55,247)
(216,800)	Iida Group Holdings Co Ltd	Credit Suisse	185,228
(176,200)	Iida Group Holdings Co Ltd	Deutsche Bank	19,488
(118,300)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	13,084
(87,400)	Iida Group Holdings Co Ltd	Citibank	118,418
(156,500)	Iida Group Holdings Co Ltd	JP Morgan	120,814
(444,800)	Inpex Corp	Credit Suisse	697,000
(16,000)	Inpex Corp	Deutsche Bank	13,454
(25,800)	Inpex Corp	JP Morgan	41,377
(84,800)	Isetan Mitsukoshi Holdings Ltd	JP Morgan	(97,700)
(26,000)	Isetan Mitsukoshi Holdings Ltd	Citibank	6,231
(48,400)	Isetan Mitsukoshi Holdings Ltd	Credit Suisse	(55,763)
(82,800)	Isetan Mitsukoshi Holdings Ltd	Deutsche Bank	13,737
(41,800)	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	6,935
(52,900)	Isuzu Motors Ltd	JP Morgan	101,904
(21,200)	Isuzu Motors Ltd	Bank of America Merrill Lynch	41,523
31,900	Ito En Ltd	Bank of America Merrill Lynch	20,582
47,800	Ito En Ltd	Citibank	37,449
29,100	Ito En Ltd	JP Morgan	21,457
58,200	Ito En Ltd	Credit Suisse	42,914
7,900	Ito En Ltd	Deutsche Bank	5,097
142,600	ITOCHU Corp	Bank of America Merrill Lynch	28,910

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
76,400	ITOCHU Corp	Citibank	(69,362)
98,400	ITOCHU Corp	JP Morgan	(27,194)
43,400	ITOCHU Corp	Credit Suisse	(14,801)
53,400	ITOCHU Corp	Deutsche Bank	11,813
21,400	Itochu Techno-Solutions Corp	Bank of America Merrill Lynch	(16,963)
25,600	Itochu Techno-Solutions Corp	Credit Suisse	(16,292)
53,600	Itochu Techno-Solutions Corp	JP Morgan	(30,630)
6,000	Itochu Techno-Solutions Corp	Deutsche Bank	(4,756)
4,600	Itochu Techno-Solutions Corp	Citibank	(2,713)
(41,400)	Itoham Yonekyu Holdings Inc	Credit Suisse	(11,448)
(86,700)	Itoham Yonekyu Holdings Inc	Deutsche Bank	7,991
(126,900)	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	11,696
(228,200)	Itoham Yonekyu Holdings Inc	JP Morgan	(56,026)
(34,200)	Itoham Yonekyu Holdings Inc	Citibank	(4,616)
(106,200)	Iyo Bank Ltd/The	Credit Suisse	96,054
(19,600)	Iyo Bank Ltd/The	Deutsche Bank	16,259
(27,000)	Iyo Bank Ltd/The	JP Morgan	25,633
(15,800)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	13,107
(1,400)	Iyo Bank Ltd/The	Citibank	865
4,800	Izumi Co Ltd	Credit Suisse	(13,715)
1,900	Izumi Co Ltd	Deutsche Bank	(5,954)
25,900	Izumi Co Ltd	JP Morgan	(74,003)
21,000	Izumi Co Ltd	Bank of America Merrill Lynch	(65,809)
14,200	Izumi Co Ltd	Citibank	(7,853)
(64,500)	J Front Retailing Co Ltd	Credit Suisse	37,701
(36,400)	J Front Retailing Co Ltd	JP Morgan	20,465
(14,300)	J Front Retailing Co Ltd	Citibank	6,854
(19,000)	J Front Retailing Co Ltd	Deutsche Bank	9,818
(8,600)	J Front Retailing Co Ltd	Bank of America Merrill Lynch	6,975
76,400	Jafco Co Ltd	Credit Suisse	(160,543)
26,800	Jafco Co Ltd	Citibank	(102,512)
13,900	Jafco Co Ltd	Bank of America Merrill Lynch	(43,008)
15,100	Jafco Co Ltd	Deutsche Bank	(42,449)
31,600	Jafco Co Ltd	JP Morgan	(64,077)
144,100	Japan Airlines Co Ltd	Credit Suisse	129,594
93,300	Japan Airlines Co Ltd	Bank of America Merrill Lynch	117,968
45,400	Japan Airlines Co Ltd	Deutsche Bank	66,952
59,000	Japan Airlines Co Ltd	Citibank	40,241
26,500	Japan Airlines Co Ltd	JP Morgan	21,494
1,200	Japan Airport Terminal Co Ltd	Bank of America Merrill Lynch	(111)
100	Japan Airport Terminal Co Ltd	Deutsche Bank	(9)
1,000	Japan Airport Terminal Co Ltd	Citibank	(92)
3,100	Japan Airport Terminal Co Ltd	JP Morgan	13,715
(42,200)	Japan Exchange Group Inc	Credit Suisse	(10,891)
(80,800)	Japan Exchange Group Inc	Citibank	7,447

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(19,000)	Japan Exchange Group Inc	JP Morgan	(4,903)
(14,100)	Japan Exchange Group Inc	Deutsche Bank	1,300
(18,500)	Japan Exchange Group Inc	Bank of America Merrill Lynch	1,705
(68,000)	Japan Post Bank Co Ltd	Credit Suisse	102,788
(10,000)	Japan Post Bank Co Ltd	Deutsche Bank	14,379
(27,100)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	38,966
(34,300)	Japan Post Bank Co Ltd	Citibank	24,975
(13,400)	Japan Post Bank Co Ltd	JP Morgan	20,255
(115,200)	Japan Post Holdings Co Ltd	JP Morgan	98,747
(23,900)	Japan Post Holdings Co Ltd	Credit Suisse	20,487
108,500	Japan Tobacco Inc	Bank of America Merrill Lynch	(117,005)
(17,900)	JFE Holdings Inc	JP Morgan	19,303
(205,500)	JGC Corp	JP Morgan	727,432
(16,500)	JGC Corp	Deutsche Bank	40,562
(77,100)	JGC Corp	Credit Suisse	287,806
(111,000)	JGC Corp	Citibank	274,188
(87,900)	JGC Corp	Bank of America Merrill Lynch	204,974
1,900	JSR Corp	Bank of America Merrill Lynch	(35)
18,000	JSR Corp	JP Morgan	7,300
2,400	JSR Corp	Citibank	(1,991)
30,900	JTEKT Corp	JP Morgan	(23,639)
28,900	JTEKT Corp	Citibank	(55,405)
3,200	JTEKT Corp	Credit Suisse	(2,448)
5,300	JTEKT Corp	Bank of America Merrill Lynch	(7,914)
(89,500)	JXTG Holdings Inc	Citibank	44,133
(454,500)	JXTG Holdings Inc	Credit Suisse	18,432
(92,400)	JXTG Holdings Inc	JP Morgan	3,747
127,400	K's Holdings Corp	Citibank	(48,144)
100,600	K's Holdings Corp	Credit Suisse	(123,322)
87,300	K's Holdings Corp	Bank of America Merrill Lynch	(42,646)
60,400	K's Holdings Corp	Deutsche Bank	(29,506)
92,100	K's Holdings Corp	JP Morgan	(76,889)
10,500	Kagome Co Ltd	Credit Suisse	-
14,200	Kagome Co Ltd	Bank of America Merrill Lynch	(5,235)
29,600	Kagome Co Ltd	JP Morgan	-
23,400	Kagome Co Ltd	Deutsche Bank	(8,627)
16,000	Kagome Co Ltd	Citibank	4,424
497,000	Kajima Corp	Bank of America Merrill Lynch	(572,607)
159,000	Kajima Corp	Credit Suisse	(180,394)
83,000	Kajima Corp	Deutsche Bank	(95,627)
256,000	Kajima Corp	Citibank	(77,725)
551,000	Kajima Corp	JP Morgan	(711,001)
171,100	Kakaku.com Inc	JP Morgan	469,955
32,300	Kakaku.com Inc	Bank of America Merrill Lynch	54,779
98,600	Kakaku.com Inc	Citibank	117,235

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
26,900	Kakaku.com Inc	Credit Suisse	73,885
15,200	Kaken Pharmaceutical Co Ltd	Credit Suisse	(54,638)
22,300	Kaken Pharmaceutical Co Ltd	Deutsche Bank	(71,939)
28,100	Kaken Pharmaceutical Co Ltd	Citibank	(38,850)
17,500	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(49,003)
21,300	Kaken Pharmaceutical Co Ltd	JP Morgan	(76,566)
36,700	Kamigumi Co Ltd	JP Morgan	(36,533)
2,000	Kamigumi Co Ltd	Credit Suisse	(1,991)
20,300	Kamigumi Co Ltd	Bank of America Merrill Lynch	(16,423)
12,700	Kamigumi Co Ltd	Deutsche Bank	(11,120)
30,100	Kamigumi Co Ltd	Citibank	(3,329)
16,000	Kaneka Corp	JP Morgan	5,456
37,000	Kaneka Corp	Credit Suisse	12,618
19,000	Kaneka Corp	Bank of America Merrill Lynch	(3,502)
29,000	Kaneka Corp	Deutsche Bank	(5,346)
77,000	Kaneka Corp	Citibank	(16,323)
(102,300)	Kansai Paint Co Ltd	Deutsche Bank	33,002
(106,300)	Kansai Paint Co Ltd	Credit Suisse	80,039
(251,300)	Kansai Paint Co Ltd	JP Morgan	201,513
(69,200)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	22,324
(36,200)	Kansai Paint Co Ltd	Citibank	29,077
27,700	Kao Corp	Bank of America Merrill Lynch	169,016
57,800	Kao Corp	Deutsche Bank	352,676
59,600	Kao Corp	Citibank	203,348
23,700	Kao Corp	JP Morgan	159,971
5,400	Kao Corp	Credit Suisse	35,089
(12,100)	Kawasaki Heavy Industries Ltd	Credit Suisse	22,305
(29,100)	Kawasaki Heavy Industries Ltd	JP Morgan	51,741
(12,800)	Kawasaki Heavy Industries Ltd	Deutsche Bank	25,955
(226,086)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	406,348
(46,602)	Kawasaki Kisen Kaisha Ltd	Bank of America Merrill Lynch	105,235
(74,086)	Kawasaki Kisen Kaisha Ltd	Citibank	194,613
(104,600)	Kawasaki Kisen Kaisha Ltd	Deutsche Bank	236,204
(156,700)	Kawasaki Kisen Kaisha Ltd	JP Morgan	294,396
29,100	KDDI Corp	Citibank	(4,291)
21,300	KDDI Corp	Credit Suisse	(1,691)
10,300	KDDI Corp	Bank of America Merrill Lynch	(2,041)
4,800	KDDI Corp	Deutsche Bank	(951)
5,600	KDDI Corp	JP Morgan	2,065
(28,000)	Keihan Holdings Co Ltd	Citibank	12,830
(28,300)	Keihan Holdings Co Ltd	Deutsche Bank	1,304
(1,600)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	74
(12,700)	Keihan Holdings Co Ltd	JP Morgan	(16,388)
(40,800)	Keihan Holdings Co Ltd	Credit Suisse	(38,979)
(62,700)	Keikyu Corp	Citibank	(7,488)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(117,300)	Keikyu Corp	Credit Suisse	123,246
(96,100)	Keikyu Corp	Deutsche Bank	40,745
(2,800)	Keikyu Corp	Bank of America Merrill Lynch	1,187
(16,200)	Keikyu Corp	JP Morgan	20,904
(39,100)	Keio Corp	Credit Suisse	(60,748)
(23,900)	Keio Corp	Deutsche Bank	(27,048)
(8,300)	Keio Corp	Citibank	(8,033)
(32,400)	Keio Corp	JP Morgan	(52,260)
(10,800)	Keio Corp	Bank of America Merrill Lynch	(11,448)
(2,400)	Keisei Electric Railway Co Ltd	Deutsche Bank	(111)
(60,300)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	(2,779)
(9,400)	Keisei Electric Railway Co Ltd	Credit Suisse	(5,607)
(30,000)	Keisei Electric Railway Co Ltd	Citibank	(1,383)
(37,500)	Keisei Electric Railway Co Ltd	JP Morgan	(48,389)
(55,500)	Kewpie Corp	Deutsche Bank	7,249
(22,000)	Kewpie Corp	Credit Suisse	406
(1,200)	Kewpie Corp	Citibank	(133)
(17,500)	Kewpie Corp	Bank of America Merrill Lynch	5,645
(21,000)	Kewpie Corp	JP Morgan	387
(1,100)	Keyence Corp	Credit Suisse	1,825
(2,900)	Keyence Corp	Deutsche Bank	42,232
(11,500)	Keyence Corp	Citibank	181,253
(8,500)	Keyence Corp	JP Morgan	14,102
(2,500)	Keyence Corp	Bank of America Merrill Lynch	36,407
7,100	Kikkoman Corp	Citibank	13,743
37,000	Kikkoman Corp	Bank of America Merrill Lynch	29,646
124,000	Kikkoman Corp	Credit Suisse	283,407
54,200	Kinden Corp	Bank of America Merrill Lynch	(38,466)
131,100	Kinden Corp	JP Morgan	(114,793)
75,800	Kinden Corp	Credit Suisse	(57,381)
87,300	Kinden Corp	Deutsche Bank	(61,958)
127,000	Kinden Corp	Citibank	(52,675)
(1,000)	Kintetsu Group Holdings Co Ltd	Deutsche Bank	(1,060)
(2,800)	Kintetsu Group Holdings Co Ltd	Bank of America Merrill Lynch	(2,968)
(23,600)	Kintetsu Group Holdings Co Ltd	JP Morgan	(17,402)
(7,200)	Kintetsu Group Holdings Co Ltd	Credit Suisse	(5,309)
(36,800)	Kintetsu Group Holdings Co Ltd	Citibank	(55,966)
70,900	Kirin Holdings Co Ltd	Citibank	85,280
30,400	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	49,875
67,100	Kirin Holdings Co Ltd	JP Morgan	17,935
1,800	Kissei Pharmaceutical Co Ltd	Deutsche Bank	(2,854)
13,800	Kissei Pharmaceutical Co Ltd	JP Morgan	(18,698)
9,600	Kissei Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(15,219)
4,400	Kissei Pharmaceutical Co Ltd	Credit Suisse	(5,962)
9,600	Kissei Pharmaceutical Co Ltd	Citibank	(8,140)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
15,200	Kobayashi Pharmaceutical Co Ltd	Credit Suisse	-
700	Kobayashi Pharmaceutical Co Ltd	Bank of America Merrill Lynch	1,226
100	Kobayashi Pharmaceutical Co Ltd	JP Morgan	-
(94,500)	Kobe Steel Ltd	Bank of America Merrill Lynch	79,262
(19,000)	Kobe Steel Ltd	JP Morgan	13,484
(41,900)	Kobe Steel Ltd	Deutsche Bank	35,144
800	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	516
900	Koito Manufacturing Co Ltd	Citibank	(1,576)
4,900	Koito Manufacturing Co Ltd	Credit Suisse	21,227
2,100	Koito Manufacturing Co Ltd	Deutsche Bank	1,355
(60,800)	Komatsu Ltd	Credit Suisse	10,087
(22,100)	Komatsu Ltd	Deutsche Bank	21,999
(9,900)	Komatsu Ltd	Bank of America Merrill Lynch	9,855
(28,100)	Komatsu Ltd	JP Morgan	4,662
(39,800)	Komatsu Ltd	Citibank	77,036
18,100	Komeri Co Ltd	Bank of America Merrill Lynch	(27,026)
11,800	Komeri Co Ltd	Deutsche Bank	(17,619)
2,800	Komeri Co Ltd	Citibank	(3,639)
23,300	Komeri Co Ltd	Credit Suisse	(42,029)
17,000	Komeri Co Ltd	JP Morgan	(32,435)
38,400	Konami Holdings Corp	Bank of America Merrill Lynch	(99,101)
5,600	Konami Holdings Corp	Citibank	(17,549)
8,200	Konami Holdings Corp	JP Morgan	(27,209)
6,000	Konami Holdings Corp	Credit Suisse	(19,909)
1,200	Konami Holdings Corp	Deutsche Bank	(3,097)
215,300	Konica Minolta Inc	Citibank	(89,299)
245,700	Konica Minolta Inc	JP Morgan	106,437
4,300	Konica Minolta Inc	Bank of America Merrill Lynch	(515)
2,400	Kose Corp	Bank of America Merrill Lynch	43,136
1,700	Kose Corp	Credit Suisse	42,619
(56,000)	Kubota Corp	Deutsche Bank	48,518
(108,100)	Kubota Corp	JP Morgan	(498)
(139,400)	Kubota Corp	Bank of America Merrill Lynch	120,776
(36,000)	Kubota Corp	Citibank	36,665
185,400	Kuraray Co Ltd	Bank of America Merrill Lynch	(391,323)
83,300	Kuraray Co Ltd	Credit Suisse	(89,062)
124,000	Kuraray Co Ltd	Citibank	(117,551)
65,100	Kuraray Co Ltd	JP Morgan	(67,800)
52,800	Kuraray Co Ltd	Deutsche Bank	(111,445)
29,200	Kurita Water Industries Ltd	JP Morgan	(67,284)
55,300	Kurita Water Industries Ltd	Bank of America Merrill Lynch	(86,649)
15,300	Kurita Water Industries Ltd	Citibank	(16,922)
28,100	Kurita Water Industries Ltd	Credit Suisse	(64,750)
42,000	Kurita Water Industries Ltd	Deutsche Bank	(65,809)
(7,200)	Kyocera Corp	Credit Suisse	14,977

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(5,900)	Kyocera Corp	Deutsche Bank	16,097
(22,100)	Kyocera Corp	Citibank	64,979
(21,600)	Kyocera Corp	Bank of America Merrill Lynch	58,930
(30,900)	Kyocera Corp	JP Morgan	68,069
57,900	Kyowa Exeo Corp	JP Morgan	12,190
45,700	Kyowa Exeo Corp	Bank of America Merrill Lynch	(25,973)
39,300	Kyowa Exeo Corp	Citibank	(25,718)
39,400	Kyowa Exeo Corp	Deutsche Bank	(23,605)
(72,200)	Kyowa Hakko Kirin Co Ltd	Credit Suisse	63,542
(4,100)	Kyowa Hakko Kirin Co Ltd	Deutsche Bank	(642)
(6,600)	Kyowa Hakko Kirin Co Ltd	Citibank	3,589
(5,600)	Kyowa Hakko Kirin Co Ltd	Bank of America Merrill Lynch	(877)
(12,000)	Kyowa Hakko Kirin Co Ltd	JP Morgan	12,166
(57,000)	Kyudenko Corp	Credit Suisse	(42,030)
(17,200)	Kyudenko Corp	Deutsche Bank	26,951
(8,800)	Kyudenko Corp	Citibank	22,711
(700)	Kyudenko Corp	JP Morgan	(516)
(104,200)	Kyushu Financial Group Inc	Deutsche Bank	35,535
(53,500)	Kyushu Financial Group Inc	Credit Suisse	10,355
(130,800)	Kyushu Financial Group Inc	JP Morgan	25,317
(9,300)	Kyushu Financial Group Inc	Citibank	3,600
(190,900)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	64,330
25,900	Kyushu Railway Co	Bank of America Merrill Lynch	8,355
16,300	Kyushu Railway Co	Credit Suisse	(6,009)
121,900	Kyushu Railway Co	Citibank	22,471
41,400	Kyushu Railway Co	Deutsche Bank	13,355
41,300	Kyushu Railway Co	JP Morgan	(15,227)
10,700	Lawson Inc	Deutsche Bank	(8,876)
17,400	Lawson Inc	Credit Suisse	18,276
37,200	Lawson Inc	Bank of America Merrill Lynch	(30,859)
22,400	Lawson Inc	JP Morgan	24,775
39,600	Lawson Inc	Citibank	(25,222)
(61,600)	LINE Corp	Citibank	(44,465)
(60,857)	LINE Corp	Bank of America Merrill Lynch	67,310
(226,200)	LINE Corp	Credit Suisse	147,940
(70,400)	LINE Corp	Deutsche Bank	77,865
(130,548)	LINE Corp	JP Morgan	90,245
54,400	Lintec Corp	Bank of America Merrill Lynch	(79,292)
31,300	Lintec Corp	Citibank	(36,062)
9,000	Lintec Corp	JP Morgan	2,074
13,600	Lintec Corp	Deutsche Bank	(21,936)
11,800	Lintec Corp	Credit Suisse	2,719
36,000	Lion Corp	Credit Suisse	(117,793)
63,700	Lion Corp	JP Morgan	(208,429)
3,400	Lion Corp	Bank of America Merrill Lynch	(3,792)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
11,500	Lion Corp	Deutsche Bank	(12,825)
4,200	Lion Corp	Citibank	(5,845)
30,400	Lixil Group Corp	Credit Suisse	(34,464)
10,000	Lixil Group Corp	Deutsche Bank	(16,038)
21,400	Lixil Group Corp	Bank of America Merrill Lynch	(34,320)
27,100	Lixil Group Corp	JP Morgan	(30,723)
20,500	Lixil Group Corp	Citibank	(29,476)
(185,200)	M3 Inc	Bank of America Merrill Lynch	(409,678)
(2,400)	M3 Inc	Citibank	(332)
(44,100)	M3 Inc	JP Morgan	(140,232)
13,700	Mabuchi Motor Co Ltd	Citibank	(50,509)
20,100	Mabuchi Motor Co Ltd	JP Morgan	(50,021)
10,600	Mabuchi Motor Co Ltd	Bank of America Merrill Lynch	(35,172)
100	Mabuchi Motor Co Ltd	Credit Suisse	(249)
2,400	Mabuchi Motor Co Ltd	Deutsche Bank	(7,964)
(20,500)	Makita Corp	Deutsche Bank	30,232
(7,300)	Makita Corp	Credit Suisse	5,046
(3,600)	Makita Corp	JP Morgan	2,489
(500)	Makita Corp	Citibank	1,521
(4,400)	Makita Corp	Bank of America Merrill Lynch	6,489
166,900	Marubeni Corp	Credit Suisse	(17,537)
295,100	Marubeni Corp	Deutsche Bank	(49,231)
286,600	Marubeni Corp	Bank of America Merrill Lynch	(47,813)
267,900	Marubeni Corp	Citibank	(104,297)
497,200	Marubeni Corp	JP Morgan	(54,498)
(25,500)	Marui Group Co Ltd	Citibank	8,173
(16,600)	Marui Group Co Ltd	JP Morgan	3,626
(145,500)	Marui Group Co Ltd	Deutsche Bank	114,625
(300)	Marui Group Co Ltd	Credit Suisse	88
300	Maruichi Steel Tube Ltd	Citibank	(719)
28,900	Maruichi Steel Tube Ltd	JP Morgan	(94,238)
37,100	Maruichi Steel Tube Ltd	Deutsche Bank	(121,393)
31,900	Maruichi Steel Tube Ltd	Credit Suisse	(60,360)
38,300	Maruichi Steel Tube Ltd	Bank of America Merrill Lynch	(125,319)
104,100	Matsui Securities Co Ltd	Bank of America Merrill Lynch	(20,376)
97,200	Matsui Securities Co Ltd	Citibank	(31,356)
99,900	Matsui Securities Co Ltd	JP Morgan	15,026
106,700	Matsui Securities Co Ltd	Credit Suisse	15,735
60,700	Matsui Securities Co Ltd	Deutsche Bank	(11,749)
14,600	Matsumotokiyoshi Holdings Co Ltd	Deutsche Bank	(47,099)
7,400	Matsumotokiyoshi Holdings Co Ltd	Credit Suisse	17,051
5,400	Matsumotokiyoshi Holdings Co Ltd	Bank of America Merrill Lynch	(17,420)
31,300	Matsumotokiyoshi Holdings Co Ltd	Citibank	(72,123)
22,900	Matsumotokiyoshi Holdings Co Ltd	JP Morgan	52,767
(57,600)	Mazda Motor Corp	Credit Suisse	48,843

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(6,400)	McDonald's Holdings Co Japan Ltd	Credit Suisse	(18,287)
(19,100)	McDonald's Holdings Co Japan Ltd	JP Morgan	(54,574)
(771,000)	Mebuki Financial Group Inc	Citibank	191,871
(240,000)	Mebuki Financial Group Inc	Bank of America Merrill Lynch	70,787
(571,900)	Mebuki Financial Group Inc	Credit Suisse	141,855
(77,000)	Mebuki Financial Group Inc	Deutsche Bank	22,711
(1,685,400)	Mebuki Financial Group Inc	JP Morgan	401,333
5,000	Medipal Holdings Corp	Deutsche Bank	3,549
26,600	Medipal Holdings Corp	JP Morgan	40,944
6,300	Medipal Holdings Corp	Citibank	(4,123)
9,800	Medipal Holdings Corp	Credit Suisse	15,085
20,700	Medipal Holdings Corp	Bank of America Merrill Lynch	14,691
7,800	Megmilk Snow Brand Co Ltd	Credit Suisse	(10,424)
13,000	Megmilk Snow Brand Co Ltd	Deutsche Bank	(1,198)
5,800	Megmilk Snow Brand Co Ltd	JP Morgan	(7,752)
33,100	Megmilk Snow Brand Co Ltd	Bank of America Merrill Lynch	(3,051)
9,500	Megmilk Snow Brand Co Ltd	Citibank	(2,189)
5,600	MEIJI Holdings Co Ltd	Credit Suisse	25,808
17,100	MEIJI Holdings Co Ltd	Deutsche Bank	20,489
5,300	MEIJI Holdings Co Ltd	Citibank	9,770
3,300	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	3,954
(63,200)	Minebea Mitsumi Inc	JP Morgan	98,445
(34,300)	Minebea Mitsumi Inc	Citibank	72,081
37,700	Miraca Holdings Inc	JP Morgan	(248,449)
2,200	Miraca Holdings Inc	Credit Suisse	(14,498)
76,300	Miraca Holdings Inc	Deutsche Bank	(14,065)
23,200	Miraca Holdings Inc	Citibank	(22,453)
20,500	Miraca Holdings Inc	Bank of America Merrill Lynch	(3,779)
(18,300)	MISUMI Group Inc	Credit Suisse	(6,747)
(8,100)	MISUMI Group Inc	Bank of America Merrill Lynch	(10,079)
(18,800)	MISUMI Group Inc	Deutsche Bank	(23,393)
(80,000)	MISUMI Group Inc	JP Morgan	(29,494)
93,100	Mitsubishi Chemical Holdings Corp	Credit Suisse	(13,224)
240,500	Mitsubishi Chemical Holdings Corp	Citibank	(96,426)
380,600	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	(25,747)
239,400	Mitsubishi Chemical Holdings Corp	JP Morgan	(33,458)
167,600	Mitsubishi Chemical Holdings Corp	Deutsche Bank	(5,407)
74,300	Mitsubishi Corp	JP Morgan	(99,984)
11,400	Mitsubishi Corp	Credit Suisse	(15,970)
31,400	Mitsubishi Corp	Deutsche Bank	(46,318)
47,700	Mitsubishi Electric Corp	Citibank	(48,801)
66,300	Mitsubishi Electric Corp	JP Morgan	(57,303)
153,200	Mitsubishi Electric Corp	Bank of America Merrill Lynch	(160,973)
57,000	Mitsubishi Electric Corp	Deutsche Bank	(53,019)
13,100	Mitsubishi Electric Corp	Credit Suisse	(10,384)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
41,600	Mitsubishi Gas Chemical Co Inc	Bank of America Merrill Lynch	(27,223)
17,500	Mitsubishi Gas Chemical Co Inc	Citibank	(24,840)
50,600	Mitsubishi Gas Chemical Co Inc	JP Morgan	116,129
52,200	Mitsubishi Gas Chemical Co Inc	Deutsche Bank	(35,297)
(67,600)	Mitsubishi Heavy Industries Ltd	Credit Suisse	(6,062)
(22,700)	Mitsubishi Heavy Industries Ltd	Deutsche Bank	19,347
(50,600)	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	34,046
(3,200)	Mitsubishi Heavy Industries Ltd	Citibank	5,456
(34,500)	Mitsubishi Heavy Industries Ltd	JP Morgan	(3,180)
(232,800)	Mitsubishi Logistics Corp	Credit Suisse	360,731
(51,100)	Mitsubishi Logistics Corp	Deutsche Bank	105,031
(20,500)	Mitsubishi Logistics Corp	Bank of America Merrill Lynch	42,136
(116,600)	Mitsubishi Logistics Corp	JP Morgan	186,115
30,900	Mitsubishi Materials Corp	Bank of America Merrill Lynch	(41,297)
21,800	Mitsubishi Materials Corp	Citibank	(35,163)
17,600	Mitsubishi Materials Corp	JP Morgan	(46,233)
19,800	Mitsubishi Materials Corp	Credit Suisse	(52,012)
13,900	Mitsubishi Materials Corp	Deutsche Bank	(18,577)
(539,000)	Mitsubishi Motors Corp	Credit Suisse	(162,041)
(174,700)	Mitsubishi Motors Corp	Bank of America Merrill Lynch	78,900
(310,300)	Mitsubishi Motors Corp	JP Morgan	(88,661)
(37,000)	Mitsubishi Motors Corp	Deutsche Bank	16,710
(861,400)	Mitsubishi Motors Corp	Citibank	585,483
8,600	Mitsubishi Tanabe Pharma Corp	Credit Suisse	(15,853)
48,100	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	(887)
16,300	Mitsubishi Tanabe Pharma Corp	JP Morgan	(30,047)
71,500	Mitsubishi Tanabe Pharma Corp	Citibank	(13,839)
(351,900)	Mitsubishi UFJ Financial Group Inc	JP Morgan	192,013
(25,800)	Mitsubishi UFJ Financial Group Inc	Credit Suisse	14,078
(249,500)	Mitsubishi UFJ Financial Group Inc	Citibank	144,418
(73,100)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	53,222
(49,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Deutsche Bank	28,239
(10,800)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America Merrill Lynch	5,375
(6,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Citibank	1,652
(55,400)	Mitsubishi UFJ Lease & Finance Co Ltd	JP Morgan	39,318
119,700	Mitsui & Co Ltd	Deutsche Bank	(58,474)
101,400	Mitsui & Co Ltd	Bank of America Merrill Lynch	(49,534)
83,200	Mitsui & Co Ltd	Citibank	(62,667)
90,100	Mitsui & Co Ltd	JP Morgan	(21,083)
60,600	Mitsui & Co Ltd	Credit Suisse	(3,631)
7,200	Mitsui Chemicals Inc	Deutsche Bank	(9,291)
16,100	Mitsui Chemicals Inc	Bank of America Merrill Lynch	(20,775)
31,400	Mitsui Chemicals Inc	JP Morgan	-
20,600	Mitsui Chemicals Inc	Citibank	(18,038)
17,100	Mitsui Chemicals Inc	Credit Suisse	-

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(16,000)	Mitsui Mining & Smelting Co Ltd	Credit Suisse	(11,798)
(5,800)	Mitsui Mining & Smelting Co Ltd	JP Morgan	(4,277)
(5,800)	Mitsui Mining & Smelting Co Ltd	Citibank	29,402
(37,200)	Mitsui OSK Lines Ltd	Bank of America Merrill Lynch	146,407
(22,000)	Mitsui OSK Lines Ltd	Credit Suisse	87,599
(13,600)	Mitsui OSK Lines Ltd	Deutsche Bank	53,525
(58,700)	Mitsui OSK Lines Ltd	JP Morgan	233,729
(1,500)	Mitsui OSK Lines Ltd	Citibank	5,281
(11,800)	Miura Co Ltd	JP Morgan	35,130
(19,500)	Miura Co Ltd	Credit Suisse	58,053
148,600	Mixi Inc	Deutsche Bank	(343,118)
44,000	Mixi Inc	Bank of America Merrill Lynch	(99,359)
65,500	Mixi Inc	Citibank	(265,154)
31,600	Mixi Inc	Credit Suisse	(97,571)
12,300	Mixi Inc	JP Morgan	(37,979)
(934,100)	Mizuho Financial Group Inc	Credit Suisse	73,182
(1,205,100)	Mizuho Financial Group Inc	Bank of America Merrill Lynch	128,846
(145,300)	Mizuho Financial Group Inc	Deutsche Bank	15,535
(2,027,300)	Mizuho Financial Group Inc	JP Morgan	158,828
2,200	Mochida Pharmaceutical Co Ltd	Deutsche Bank	(4,461)
5,400	Mochida Pharmaceutical Co Ltd	Citibank	(22,397)
4,900	Mochida Pharmaceutical Co Ltd	JP Morgan	(1,807)
7,900	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(16,019)
3,300	Mochida Pharmaceutical Co Ltd	Credit Suisse	(1,217)
(1,900)	MonotaRO Co Ltd	Deutsche Bank	(700)
(36,000)	MonotaRO Co Ltd	Credit Suisse	(72,999)
(104,745)	MonotaRO Co Ltd	Bank of America Merrill Lynch	(38,617)
(95,800)	MonotaRO Co Ltd	JP Morgan	(194,258)
37,100	Morinaga & Co Ltd/Japan	Deutsche Bank	(128,141)
33,200	Morinaga & Co Ltd/Japan	Credit Suisse	36,044
5,500	Morinaga & Co Ltd/Japan	JP Morgan	7,604
15,500	Morinaga & Co Ltd/Japan	Citibank	(54,288)
4,800	Morinaga & Co Ltd/Japan	Bank of America Merrill Lynch	(17,254)
42,000	MS&AD Insurance Group Holdings Inc	Deutsche Bank	(112,263)
67,400	MS&AD Insurance Group Holdings Inc	Bank of America Merrill Lynch	(157,547)
67,500	MS&AD Insurance Group Holdings Inc	Citibank	(92,700)
47,400	MS&AD Insurance Group Holdings Inc	JP Morgan	(86,504)
5,600	MS&AD Insurance Group Holdings Inc	Credit Suisse	(9,963)
(35,000)	Murata Manufacturing Co Ltd	Credit Suisse	(523,326)
(13,800)	Murata Manufacturing Co Ltd	Deutsche Bank	(44,518)
(97,200)	Murata Manufacturing Co Ltd	JP Morgan	(1,679,801)
(7,100)	Nabtesco Corp	Credit Suisse	8,180
(6,300)	Nabtesco Corp	Deutsche Bank	10,742
(22,600)	Nabtesco Corp	JP Morgan	26,038
(3,300)	Nabtesco Corp	Bank of America Merrill Lynch	5,627

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(10,300)	Nabtesco Corp	Citibank	31,329
18,000	Nagase & Co Ltd	Bank of America Merrill Lynch	(26,213)
19,000	Nagase & Co Ltd	Citibank	(22,241)
20,600	Nagase & Co Ltd	JP Morgan	(24,683)
13,600	Nagoya Railroad Co Ltd	Citibank	3,510
25,700	Nagoya Railroad Co Ltd	JP Morgan	(15,397)
11,200	Nagoya Railroad Co Ltd	Credit Suisse	(6,710)
15,000	Nagoya Railroad Co Ltd	Deutsche Bank	2,627
(16,100)	Nankai Electric Railway Co Ltd	Credit Suisse	(1,484)
(400)	Nankai Electric Railway Co Ltd	Deutsche Bank	147
(4,800)	Nankai Electric Railway Co Ltd	Bank of America Merrill Lynch	1,770
(11,200)	Nankai Electric Railway Co Ltd	Citibank	3,097
(17,400)	Nankai Electric Railway Co Ltd	JP Morgan	(1,604)
7,900	NEC Corp	Credit Suisse	3,277
4,300	NEC Corp	Bank of America Merrill Lynch	595
25,600	NEC Corp	Citibank	4,719
23,600	NEC Corp	Deutsche Bank	3,263
(41,400)	Nexon Co Ltd	Deutsche Bank	(57,238)
(63,600)	Nexon Co Ltd	Bank of America Merrill Lynch	(87,930)
(210,100)	Nexon Co Ltd	Citibank	(160,473)
(162,400)	Nexon Co Ltd	JP Morgan	(261,131)
(33,500)	NGK Insulators Ltd	Credit Suisse	20,688
(29,600)	NGK Insulators Ltd	Deutsche Bank	23,036
(44,000)	NGK Insulators Ltd	Citibank	53,127
(9,500)	NGK Spark Plug Co Ltd	Citibank	24,517
(10,900)	NGK Spark Plug Co Ltd	JP Morgan	3,014
(46,200)	NH Foods Ltd	Credit Suisse	106,252
(6,300)	NH Foods Ltd	Deutsche Bank	4,023
(55,400)	NH Foods Ltd	JP Morgan	150,634
132,600	NHK Spring Co Ltd	Bank of America Merrill Lynch	(106,329)
233,800	NHK Spring Co Ltd	Citibank	(251,533)
197,700	NHK Spring Co Ltd	JP Morgan	(244,603)
76,700	NHK Spring Co Ltd	Credit Suisse	(106,042)
153,700	NHK Spring Co Ltd	Deutsche Bank	(123,249)
9,400	Nichirei Corp	Deutsche Bank	(8,577)
24,100	Nichirei Corp	Citibank	7,997
21,300	Nichirei Corp	Bank of America Merrill Lynch	(19,436)
28,700	Nichirei Corp	Credit Suisse	(24,866)
(22,700)	Nidec Corp	Credit Suisse	(11,475)
(16,700)	Nidec Corp	Deutsche Bank	110,729
(17,100)	Nidec Corp	Bank of America Merrill Lynch	113,480
(17,100)	Nidec Corp	JP Morgan	(22,066)
(7,200)	Nidec Corp	Citibank	40,813
(3,400)	Nifco Inc/Japan	Credit Suisse	4,074
(25,900)	Nifco Inc/Japan	Citibank	57,955

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(14,800)	Nifco Inc/Japan	Deutsche Bank	31,350
(2,400)	Nifco Inc/Japan	Bank of America Merrill Lynch	4,977
(7,600)	Nifco Inc/Japan	JP Morgan	9,106
58,200	Nihon Kohden Corp	Deutsche Bank	36,477
10,000	Nihon Kohden Corp	Bank of America Merrill Lynch	6,268
23,300	Nihon Kohden Corp	JP Morgan	-
(25,600)	Nihon M&A Center Inc	Citibank	(24,775)
(58,300)	Nihon M&A Center Inc	JP Morgan	(145,085)
(46,400)	Nihon M&A Center Inc	Credit Suisse	(115,471)
140,000	Nikon Corp	Credit Suisse	(193,557)
171,500	Nikon Corp	Bank of America Merrill Lynch	(128,109)
77,700	Nikon Corp	JP Morgan	(107,424)
44,300	Nikon Corp	Deutsche Bank	(33,539)
69,100	Nikon Corp	Citibank	(57,958)
(2,800)	Nintendo Co Ltd	Credit Suisse	57,809
(1,000)	Nintendo Co Ltd	Citibank	(6,360)
(2,100)	Nintendo Co Ltd	Deutsche Bank	(6,760)
(1,800)	Nintendo Co Ltd	Bank of America Merrill Lynch	16,591
(7,200)	Nintendo Co Ltd	JP Morgan	136,282
(38,600)	Nippon Electric Glass Co Ltd	Credit Suisse	75,475
(9,600)	Nippon Electric Glass Co Ltd	Deutsche Bank	16,498
(4,300)	Nippon Electric Glass Co Ltd	Bank of America Merrill Lynch	8,442
(1,600)	Nippon Electric Glass Co Ltd	Citibank	3,952
(48,500)	Nippon Electric Glass Co Ltd	JP Morgan	90,746
11,400	Nippon Express Co Ltd	Deutsche Bank	1,051
9,900	Nippon Express Co Ltd	Credit Suisse	(11,862)
14,900	Nippon Express Co Ltd	JP Morgan	(17,853)
11,600	Nippon Express Co Ltd	Bank of America Merrill Lynch	1,069
22,100	Nippon Express Co Ltd	Citibank	6,111
140,700	Nippon Kayaku Co Ltd	Citibank	(129,743)
19,400	Nippon Kayaku Co Ltd	Deutsche Bank	(18,954)
(92,100)	Nippon Paint Holdings Co Ltd	Credit Suisse	(50,933)
(74,600)	Nippon Paint Holdings Co Ltd	Deutsche Bank	106,576
(72,300)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	103,290
(15,100)	Nippon Paint Holdings Co Ltd	JP Morgan	(8,351)
14,300	Nippon Paper Industries Co Ltd	Credit Suisse	(33,083)
11,300	Nippon Paper Industries Co Ltd	Deutsche Bank	(20,206)
60,500	Nippon Paper Industries Co Ltd	JP Morgan	(139,965)
72,200	Nippon Paper Industries Co Ltd	Bank of America Merrill Lynch	(129,101)
32,700	Nippon Paper Industries Co Ltd	Citibank	(52,142)
(5,300)	Nippon Shinyaku Co Ltd	Credit Suisse	(4,782)
(23,800)	Nippon Shinyaku Co Ltd	Deutsche Bank	(5,309)
(2,000)	Nippon Shinyaku Co Ltd	Bank of America Merrill Lynch	(737)
(19,100)	Nippon Shinyaku Co Ltd	JP Morgan	(26,407)
(11,000)	Nippon Shinyaku Co Ltd	Citibank	7,097

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(14,200)	Nippon Shokubai Co Ltd	Credit Suisse	(134,024)
(5,800)	Nippon Shokubai Co Ltd	Deutsche Bank	(23,073)
(1,000)	Nippon Shokubai Co Ltd	Bank of America Merrill Lynch	(6,913)
(10,500)	Nippon Shokubai Co Ltd	JP Morgan	(114,643)
(14,700)	Nippon Shokubai Co Ltd	Citibank	(81,294)
(13,400)	Nippon Steel & Sumitomo Metal Corp	JP Morgan	19,514
(24,800)	Nippon Steel & Sumitomo Metal Corp	Citibank	43,431
(29,000)	Nippon Steel & Sumitomo Metal Corp	Deutsche Bank	60,007
29,800	Nippon Telegraph & Telephone Corp	Citibank	(46,419)
23,300	Nippon Telegraph & Telephone Corp	Credit Suisse	(38,227)
9,800	Nippon Telegraph & Telephone Corp	Deutsche Bank	(29,176)
19,600	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	(53,709)
6,100	Nippon Telegraph & Telephone Corp	JP Morgan	(10,008)
(43,400)	Nippon Yusen KK	Bank of America Merrill Lynch	100,805
(103,000)	Nippon Yusen KK	Credit Suisse	194,617
(18,400)	Nippon Yusen KK	Citibank	29,403
(40,600)	Nippon Yusen KK	Deutsche Bank	94,301
(121,400)	Nippon Yusen KK	JP Morgan	229,384
(19,400)	Nipro Corp	Bank of America Merrill Lynch	(7,689)
(29,100)	Nipro Corp	Credit Suisse	58,739
(51,800)	Nipro Corp	Deutsche Bank	757
(168,100)	Nipro Corp	JP Morgan	195,487
(25,800)	Nipro Corp	Citibank	8,085
272,600	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	(325,467)
72,100	Nishi-Nippon Financial Holdings Inc	Credit Suisse	(29,240)
88,900	Nishi-Nippon Financial Holdings Inc	Citibank	(112,257)
64,800	Nishi-Nippon Financial Holdings Inc	Deutsche Bank	(76,450)
33,100	Nishi-Nippon Financial Holdings Inc	JP Morgan	(43,580)
(38,400)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	58,335
(16,600)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	24,480
(8,400)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	12,388
(24,900)	Nishi-Nippon Railroad Co Ltd	JP Morgan	50,491
(12,700)	Nishi-Nippon Railroad Co Ltd	Citibank	4,682
16,300	Nissan Chemical Industries Ltd	Bank of America Merrill Lynch	28,545
6,200	Nissan Chemical Industries Ltd	Deutsche Bank	10,858
18,400	Nissan Chemical Industries Ltd	JP Morgan	50,878
233,000	Nissan Motor Co Ltd	Credit Suisse	(69,796)
340,500	Nissan Motor Co Ltd	Citibank	(199,288)
210,300	Nissan Motor Co Ltd	JP Morgan	(62,996)
148,700	Nissan Motor Co Ltd	Deutsche Bank	(61,676)
164,200	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(68,105)
(27,600)	Nissan Shatai Co Ltd	Bank of America Merrill Lynch	26,965
(47,400)	Nissan Shatai Co Ltd	Citibank	24,903
(26,600)	Nissan Shatai Co Ltd	Deutsche Bank	25,988
(37,000)	Nissan Shatai Co Ltd	Credit Suisse	52,519

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(13,400)	Nisshin Seifun Group Inc	Credit Suisse	14,574
(15,000)	Nisshin Seifun Group Inc	JP Morgan	16,314
(1,700)	Nisshin Seifun Group Inc	Bank of America Merrill Lynch	(16)
(6,300)	Nisshin Seifun Group Inc	Citibank	(1,161)
3,300	Nisshinbo Holdings Inc	JP Morgan	(8,121)
32,800	Nisshinbo Holdings Inc	Citibank	(48,976)
9,700	Nisshinbo Holdings Inc	Bank of America Merrill Lynch	(13,858)
21,800	Nisshinbo Holdings Inc	Credit Suisse	(53,649)
(21,100)	Nissin Foods Holdings Co Ltd	Citibank	(11,669)
(12,300)	Nissin Foods Holdings Co Ltd	Deutsche Bank	15,872
(23,000)	Nissin Foods Holdings Co Ltd	Credit Suisse	(436)
(16,100)	Nissin Foods Holdings Co Ltd	JP Morgan	11,872
(3,500)	Nitori Holdings Co Ltd	Bank of America Merrill Lynch	(3,226)
(8,300)	Nitori Holdings Co Ltd	Credit Suisse	(9,180)
(6,000)	Nitori Holdings Co Ltd	Deutsche Bank	(5,530)
(22,600)	Nitori Holdings Co Ltd	JP Morgan	(24,997)
(8,200)	Nitto Denko Corp	Credit Suisse	(6,349)
(1,200)	Nitto Denko Corp	Deutsche Bank	(310)
(6,000)	Nitto Denko Corp	Bank of America Merrill Lynch	(1,548)
(500)	Nitto Denko Corp	Citibank	1,263
(10,000)	NOK Corp	Deutsche Bank	23,503
(6,300)	NOK Corp	Credit Suisse	12,136
(11,000)	NOK Corp	Bank of America Merrill Lynch	25,854
(5,900)	NOK Corp	Citibank	12,453
(18,600)	NOK Corp	JP Morgan	35,830
(42,500)	Nomura Holdings Inc	Citibank	17,353
(170,300)	Nomura Holdings Inc	JP Morgan	66,553
(55,900)	Nomura Holdings Inc	Deutsche Bank	26,483
27,500	Nomura Research Institute Ltd	JP Morgan	-
40,200	Nomura Research Institute Ltd	Bank of America Merrill Lynch	(66,694)
15,400	Nomura Research Institute Ltd	Citibank	1,489
8,700	Nomura Research Institute Ltd	Credit Suisse	(9,215)
14,700	Nomura Research Institute Ltd	Deutsche Bank	(24,388)
(800)	NS Solutions Corp	Credit Suisse	900
(22,200)	NS Solutions Corp	Citibank	11,663
(200)	NS Solutions Corp	Deutsche Bank	87
(11,100)	NS Solutions Corp	Bank of America Merrill Lynch	4,809
(15,600)	NS Solutions Corp	JP Morgan	17,542
(112,100)	NSK Ltd	Deutsche Bank	191,989
(81,200)	NSK Ltd	JP Morgan	163,156
(7,300)	NSK Ltd	Bank of America Merrill Lynch	13,457
(41,100)	NSK Ltd	Credit Suisse	82,583
34,000	NTN Corp	Bank of America Merrill Lynch	(8,461)
131,000	NTN Corp	Credit Suisse	(19,319)
53,400	NTN Corp	Citibank	(31,992)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
153,200	NTN Corp	Deutsche Bank	(52,124)
16,700	NTN Corp	JP Morgan	(2,463)
31,700	NTT Data Corp	Bank of America Merrill Lynch	(877)
30,800	NTT Data Corp	JP Morgan	568
14,900	NTT Data Corp	Citibank	2,472
110,400	NTT Data Corp	Credit Suisse	2,035
95,700	NTT DOCOMO Inc	Citibank	(13,396)
19,100	NTT DOCOMO Inc	JP Morgan	2,905
66,800	NTT DOCOMO Inc	Bank of America Merrill Lynch	616
2,900	NTT DOCOMO Inc	Credit Suisse	441
56,900	NTT DOCOMO Inc	Deutsche Bank	524
146,900	Obayashi Corp	Credit Suisse	(185,495)
179,500	Obayashi Corp	Bank of America Merrill Lynch	(218,388)
159,100	Obayashi Corp	Deutsche Bank	(155,420)
40,200	Obayashi Corp	Citibank	(20,379)
96,900	Obayashi Corp	JP Morgan	(122,359)
1,200	Obic Co Ltd	Citibank	2,212
7,600	Obic Co Ltd	JP Morgan	8,406
(59,200)	Odakyu Electric Railway Co Ltd	Credit Suisse	1,637
(41,900)	Odakyu Electric Railway Co Ltd	Deutsche Bank	(1,931)
(34,500)	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	(1,590)
(114,300)	Odakyu Electric Railway Co Ltd	JP Morgan	2,224
(48,200)	Odakyu Electric Railway Co Ltd	Citibank	(1,588)
300,000	Oji Holdings Corp	Credit Suisse	(135,490)
247,000	Oji Holdings Corp	Citibank	(129,766)
260,000	Oji Holdings Corp	Bank of America Merrill Lynch	(62,307)
142,000	Oji Holdings Corp	JP Morgan	(64,132)
136,000	Oji Holdings Corp	Deutsche Bank	(32,591)
6,800	OKUMA Corp	JP Morgan	(23,190)
3,600	OKUMA Corp	Credit Suisse	(20,315)
(3,100)	Olympus Corp	JP Morgan	5,000
(19,200)	Olympus Corp	Credit Suisse	30,969
(5,100)	Olympus Corp	Deutsche Bank	1,410
(12,600)	Olympus Corp	Bank of America Merrill Lynch	4,219
19,900	Omron Corp	Credit Suisse	(53,191)
35,800	Omron Corp	JP Morgan	(95,691)
15,900	Omron Corp	Bank of America Merrill Lynch	(43,965)
18,700	Omron Corp	Deutsche Bank	(51,707)
(30,400)	Ono Pharmaceutical Co Ltd	Credit Suisse	(44,551)
(18,600)	Ono Pharmaceutical Co Ltd	Citibank	13,201
(51,400)	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(8,054)
(27,400)	Ono Pharmaceutical Co Ltd	JP Morgan	(23,494)
(5,500)	Open House Co Ltd	Citibank	(11,660)
(3,600)	Open House Co Ltd	JP Morgan	(7,760)
(7,900)	Open House Co Ltd	Deutsche Bank	(25,485)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
1,600	Oracle Corp Japan	Citibank	(12,240)
4,300	Oracle Corp Japan	Credit Suisse	(26,554)
13,400	Oracle Corp Japan	Deutsche Bank	(88,926)
(34,400)	Orient Corp	Credit Suisse	5,390
(56,900)	Orient Corp	JP Morgan	8,916
(3,000)	Orient Corp	Deutsche Bank	221
(109,000)	Orient Corp	Bank of America Merrill Lynch	8,037
(71,900)	Orient Corp	Citibank	5,302
(9,000)	Oriental Land Co Ltd/Japan	Citibank	8,710
(7,900)	Oriental Land Co Ltd/Japan	Bank of America Merrill Lynch	11,650
(7,500)	Oriental Land Co Ltd/Japan	Credit Suisse	22,812
(2,100)	Oriental Land Co Ltd/Japan	Deutsche Bank	3,097
100,500	ORIX Corp	Bank of America Merrill Lynch	(133,389)
30,900	ORIX Corp	Citibank	(32,610)
72,100	ORIX Corp	JP Morgan	(114,012)
13,600	ORIX Corp	Credit Suisse	(22,814)
32,300	ORIX Corp	Deutsche Bank	(42,870)
32,500	OSG Corp	JP Morgan	(72,495)
23,900	OSG Corp	Citibank	(63,443)
20,300	OSG Corp	Deutsche Bank	(55,757)
29,100	OSG Corp	Credit Suisse	(71,613)
58,400	Otsuka Corp	Credit Suisse	13,160
65,100	Otsuka Corp	Citibank	60,003
24,000	Otsuka Corp	Deutsche Bank	18,803
17,600	Otsuka Corp	Bank of America Merrill Lynch	13,789
40,400	Otsuka Corp	JP Morgan	5,586
(7,800)	Otsuka Holdings Co Ltd	Credit Suisse	15,313
(12,500)	Otsuka Holdings Co Ltd	Citibank	(13,710)
(36,900)	Otsuka Holdings Co Ltd	JP Morgan	17,691
(39,000)	Otsuka Holdings Co Ltd	Deutsche Bank	(52,628)
(12,400)	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	(17,144)
(7,300)	Paltac Corporation	Citibank	7,401
(6,700)	Paltac Corporation	JP Morgan	(26,017)
(26,800)	Paltac Corporation	Credit Suisse	(137,288)
148,500	Panasonic Corp	Citibank	(104,023)
115,900	Panasonic Corp	Bank of America Merrill Lynch	(149,021)
71,800	Panasonic Corp	JP Morgan	(70,811)
54,500	Panasonic Corp	Deutsche Bank	(57,344)
(53,600)	Park24 Co Ltd	Deutsche Bank	33,100
(20,900)	Park24 Co Ltd	Credit Suisse	44,691
(26,800)	Park24 Co Ltd	JP Morgan	57,308
(93,100)	Park24 Co Ltd	Citibank	83,236
(18,800)	Park24 Co Ltd	Bank of America Merrill Lynch	11,610
(139,700)	PeptiDream Inc	Credit Suisse	(114,765)
(25,400)	PeptiDream Inc	Deutsche Bank	(46,822)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(2,600)	PeptiDream Inc	Bank of America Merrill Lynch	(4,793)
(75,500)	PeptiDream Inc	Citibank	3,479
(31,400)	PeptiDream Inc	JP Morgan	(50,896)
(5,900)	Persol Holdings Co Ltd	Credit Suisse	18,163
(43,000)	Persol Holdings Co Ltd	Deutsche Bank	135,840
(13,500)	Persol Holdings Co Ltd	JP Morgan	41,560
(35,100)	Persol Holdings Co Ltd	Citibank	41,087
(5,000)	Pigeon Corp	Credit Suisse	(6,452)
(7,100)	Pigeon Corp	Citibank	-
(7,200)	Pigeon Corp	Bank of America Merrill Lynch	(11,945)
(20,300)	Pigeon Corp	JP Morgan	(26,195)
4,700	Pola Orbis Holdings Inc	Deutsche Bank	15,162
28,400	Pola Orbis Holdings Inc	Credit Suisse	94,235
29,600	Pola Orbis Holdings Inc	JP Morgan	98,217
4,500	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	14,517
51,200	Pola Orbis Holdings Inc	Citibank	122,697
(121,900)	Rakuten Inc	JP Morgan	92,244
(185,800)	Rakuten Inc	Credit Suisse	140,598
(579,100)	Rakuten Inc	Deutsche Bank	266,345
(262,700)	Rakuten Inc	Bank of America Merrill Lynch	120,823
(95,700)	Rakuten Inc	Citibank	35,636
178,700	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	445,653
4,700	Recruit Holdings Co Ltd	Credit Suisse	17,003
70,400	Recruit Holdings Co Ltd	JP Morgan	254,685
160,500	Recruit Holdings Co Ltd	Deutsche Bank	421,609
10,000	Recruit Holdings Co Ltd	Citibank	10,738
(30,400)	Renesas Electronics Corp	Bank of America Merrill Lynch	(8,966)
(561,700)	Renesas Electronics Corp	Deutsche Bank	(165,670)
(16,300)	Renesas Electronics Corp	JP Morgan	(1,653)
(543,600)	Renesas Electronics Corp	Credit Suisse	(52,530)
(15,400)	Renesas Electronics Corp	Citibank	(2,271)
(109,700)	Resona Holdings Inc	Bank of America Merrill Lynch	28,412
(122,800)	Resona Holdings Inc	Credit Suisse	15,867
(1,700)	Resona Holdings Inc	Deutsche Bank	440
(21,600)	Resona Holdings Inc	JP Morgan	896
(128,300)	Resona Holdings Inc	Citibank	35,476
(74,600)	Resorttrust Inc	Bank of America Merrill Lynch	214,528
(73,000)	Resorttrust Inc	Credit Suisse	220,019
(38,400)	Resorttrust Inc	Citibank	43,534
(47,300)	Resorttrust Inc	Deutsche Bank	88,290
(89,800)	Resorttrust Inc	JP Morgan	270,654
(264,900)	Ricoh Co Ltd	Credit Suisse	141,612
(68,200)	Ricoh Co Ltd	Deutsche Bank	42,745
(22,900)	Ricoh Co Ltd	Citibank	7,986
(38,700)	Ricoh Co Ltd	JP Morgan	20,689

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(400)	Rinnai Corp	Credit Suisse	1,917
(8,000)	Rinnai Corp	JP Morgan	38,343
(2,100)	Rinnai Corp	Citibank	6,000
(4,600)	Rinnai Corp	Bank of America Merrill Lynch	17,807
200	Rohm Co Ltd	Citibank	(442)
7,000	Rohm Co Ltd	JP Morgan	(22,582)
600	Rohm Co Ltd	Bank of America Merrill Lynch	(3,152)
800	Rohm Co Ltd	Credit Suisse	(2,581)
18,400	Rohto Pharmaceutical Co Ltd	Deutsche Bank	(848)
16,400	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(756)
5,900	Rohto Pharmaceutical Co Ltd	Citibank	(4,079)
17,300	Rohto Pharmaceutical Co Ltd	JP Morgan	51,025
(1,400)	Ryohin Keikaku Co Ltd	JP Morgan	23,227
6,600	Sankyo Co Ltd	Credit Suisse	23,725
12,100	Sankyo Co Ltd	Deutsche Bank	1,673
11,200	Sankyo Co Ltd	JP Morgan	40,260
13,700	Sankyo Co Ltd	Bank of America Merrill Lynch	1,894
21,600	Sankyo Co Ltd	Citibank	(14,932)
3,300	Sankyu Inc	Deutsche Bank	4,258
8,300	Sankyu Inc	Bank of America Merrill Lynch	10,710
14,400	Sankyu Inc	Credit Suisse	72,999
1,800	Sankyu Inc	Citibank	1,825
12,300	Sankyu Inc	JP Morgan	62,353
19,700	Santen Pharmaceutical Co Ltd	Credit Suisse	230
26,100	Santen Pharmaceutical Co Ltd	Deutsche Bank	6,894
113,700	Sanwa Holdings Corp	Bank of America Merrill Lynch	(139,375)
33,300	Sanwa Holdings Corp	Credit Suisse	(65,375)
177,200	Sanwa Holdings Corp	Citibank	(135,560)
232,600	Sanwa Holdings Corp	Deutsche Bank	(265,238)
12,600	Sapporo Holdings Ltd	Citibank	(13,355)
18,100	Sapporo Holdings Ltd	Credit Suisse	(54,219)
12,800	Sapporo Holdings Ltd	Deutsche Bank	(21,472)
(110,500)	Sawai Pharmaceutical Co Ltd	Credit Suisse	(35,647)
(30,300)	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(41,891)
(50,700)	Sawai Pharmaceutical Co Ltd	Citibank	101,024
(96,400)	Sawai Pharmaceutical Co Ltd	Deutsche Bank	(133,278)
(37,400)	Sawai Pharmaceutical Co Ltd	JP Morgan	6,925
(10,900)	SBI Holdings Inc/Japan	JP Morgan	10,136
(17,900)	SBI Holdings Inc/Japan	Credit Suisse	(14,354)
(26,900)	SBI Holdings Inc/Japan	Deutsche Bank	(3,719)
(9,000)	SBI Holdings Inc/Japan	Citibank	17,088
2,000	SCREEN Holdings Co Ltd	Credit Suisse	(3,871)
2,600	SCREEN Holdings Co Ltd	Bank of America Merrill Lynch	(13,264)
5,500	SCREEN Holdings Co Ltd	Citibank	(9,632)
500	SCREEN Holdings Co Ltd	Deutsche Bank	(2,857)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
5,600	SCREEN Holdings Co Ltd	JP Morgan	(10,839)
(24,000)	SCSK Corp	Credit Suisse	(14,379)
(39,800)	SCSK Corp	JP Morgan	(23,844)
(19,800)	SCSK Corp	Bank of America Merrill Lynch	-
(18,700)	SCSK Corp	Citibank	6,894
21,200	Secom Co Ltd	Citibank	(5,110)
5,800	Secom Co Ltd	Credit Suisse	(10,959)
4,900	Secom Co Ltd	Deutsche Bank	(3,432)
28,400	Secom Co Ltd	Bank of America Merrill Lynch	(17,445)
16,700	Secom Co Ltd	JP Morgan	(31,554)
12,700	Sega Sammy Holdings Inc	Deutsche Bank	3,278
69,600	Sega Sammy Holdings Inc	JP Morgan	58,377
32,100	Sega Sammy Holdings Inc	Bank of America Merrill Lynch	8,284
35,700	Sega Sammy Holdings Inc	Credit Suisse	29,943
(43,500)	Seibu Holdings Inc	Credit Suisse	51,320
(36,500)	Seibu Holdings Inc	Bank of America Merrill Lynch	5,383
(17,400)	Seibu Holdings Inc	Citibank	3,047
(35,600)	Seibu Holdings Inc	JP Morgan	42,000
23,500	Seiko Epson Corp	Deutsche Bank	(29,241)
50,000	Seiko Epson Corp	JP Morgan	(48,389)
18,100	Seiko Epson Corp	Bank of America Merrill Lynch	(22,522)
48,500	Seiko Epson Corp	Citibank	(61,689)
207,100	Seino Holdings Co Ltd	Credit Suisse	(40,086)
179,700	Seino Holdings Co Ltd	Bank of America Merrill Lynch	254,663
44,500	Seino Holdings Co Ltd	Citibank	8,203
137,300	Seino Holdings Co Ltd	Deutsche Bank	133,709
57,300	Seino Holdings Co Ltd	JP Morgan	(11,091)
187,400	Sekisui Chemical Co Ltd	Bank of America Merrill Lynch	(81,930)
119,800	Sekisui Chemical Co Ltd	Citibank	(57,809)
185,500	Sekisui Chemical Co Ltd	JP Morgan	(99,559)
128,300	Sekisui Chemical Co Ltd	Credit Suisse	(70,953)
38,500	Sekisui Chemical Co Ltd	Deutsche Bank	(19,162)
56,300	Sekisui House Ltd	Deutsche Bank	(37,622)
71,700	Sekisui House Ltd	JP Morgan	(34,176)
2,000	Seria Co Ltd	Deutsche Bank	(1,659)
9,200	Seria Co Ltd	JP Morgan	(14,415)
27,700	Seven & i Holdings Co Ltd	Credit Suisse	5,362
42,400	Seven & i Holdings Co Ltd	Deutsche Bank	(14,361)
33,600	Seven & i Holdings Co Ltd	Bank of America Merrill Lynch	(10,220)
23,000	Seven & i Holdings Co Ltd	JP Morgan	4,452
32,500	Seven & i Holdings Co Ltd	Citibank	(1,797)
(74,000)	Seven Bank Ltd	Deutsche Bank	6,821
(114,100)	Seven Bank Ltd	Bank of America Merrill Lynch	10,517
(101,700)	Seven Bank Ltd	JP Morgan	27,184
(101,400)	Seven Bank Ltd	Citibank	6,542

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(10,800)	Shimadzu Corp	JP Morgan	(2,489)
(2,000)	Shimadzu Corp	Bank of America Merrill Lynch	2,396
2,000	Shimamura Co Ltd	Credit Suisse	(27,651)
800	Shimamura Co Ltd	Deutsche Bank	(10,544)
5,000	Shimamura Co Ltd	JP Morgan	(69,128)
3,100	Shimamura Co Ltd	Citibank	(41,716)
13,100	Shimamura Co Ltd	Bank of America Merrill Lynch	(172,662)
(1,700)	Shimano Inc	Credit Suisse	(9,715)
(10,900)	Shimano Inc	Deutsche Bank	(46,214)
(12,500)	Shimano Inc	Citibank	(11,521)
(13,700)	Shimano Inc	JP Morgan	(78,289)
(3,400)	Shimano Inc	Bank of America Merrill Lynch	(14,415)
190,700	Shimizu Corp	Bank of America Merrill Lynch	(107,219)
42,900	Shimizu Corp	Credit Suisse	4,745
20,600	Shimizu Corp	Citibank	(7,785)
110,300	Shimizu Corp	JP Morgan	12,200
(6,700)	Shin-Etsu Chemical Co Ltd	Credit Suisse	12,351
(200)	Shin-Etsu Chemical Co Ltd	Deutsche Bank	959
(11,100)	Shin-Etsu Chemical Co Ltd	Bank of America Merrill Lynch	53,201
(2,400)	Shin-Etsu Chemical Co Ltd	Citibank	14,932
(8,300)	Shin-Etsu Chemical Co Ltd	JP Morgan	15,300
(27,400)	Shinsei Bank Ltd	Credit Suisse	(3,788)
(31,700)	Shinsei Bank Ltd	Deutsche Bank	26,881
(91,100)	Shinsei Bank Ltd	JP Morgan	(12,595)
(29,200)	Shinsei Bank Ltd	Bank of America Merrill Lynch	24,761
(37,200)	Shinsei Bank Ltd	Citibank	37,716
46,800	Shionogi & Co Ltd	Credit Suisse	12,509
12,300	Shionogi & Co Ltd	Deutsche Bank	(1,020)
9,100	Shionogi & Co Ltd	JP Morgan	2,432
22,800	Shionogi & Co Ltd	Bank of America Merrill Lynch	(1,891)
60,700	Shionogi & Co Ltd	Citibank	20,497
65,900	Shiseido Co Ltd	Deutsche Bank	319,493
6,800	Shiseido Co Ltd	JP Morgan	88,318
2,400	Shiseido Co Ltd	Bank of America Merrill Lynch	11,636
20,800	Shiseido Co Ltd	Citibank	104,947
115,000	Shizuoka Bank Ltd/The	Bank of America Merrill Lynch	(79,497)
122,000	Shizuoka Bank Ltd/The	Citibank	(75,340)
13,000	Shizuoka Bank Ltd/The	JP Morgan	(6,590)
50,000	Shizuoka Bank Ltd/The	Credit Suisse	(25,347)
15,000	Shizuoka Bank Ltd/The	Deutsche Bank	(10,369)
(9,700)	Showa Denko KK	Deutsche Bank	(51,168)
(17,900)	Showa Denko KK	JP Morgan	(107,772)
(9,000)	Showa Denko KK	Citibank	(17,420)
315,700	Showa Shell Sekiyu KK	Credit Suisse	(367,429)
70,200	Showa Shell Sekiyu KK	Bank of America Merrill Lynch	(113,231)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
34,600	Showa Shell Sekiyu KK	JP Morgan	(53,171)
4,900	Showa Shell Sekiyu KK	Citibank	(9,168)
184,400	Showa Shell Sekiyu KK	Deutsche Bank	(297,433)
(21,000)	SKY Perfect JSAT Holdings Inc	Credit Suisse	2,129
(64,100)	SKY Perfect JSAT Holdings Inc	JP Morgan	6,499
(13,400)	SKY Perfect JSAT Holdings Inc	Deutsche Bank	2,964
(35,900)	SKY Perfect JSAT Holdings Inc	Citibank	7,610
151,100	Skylark Co Ltd	Credit Suisse	36,210
53,700	Skylark Co Ltd	Deutsche Bank	18,313
208,100	Skylark Co Ltd	JP Morgan	49,870
97,300	Skylark Co Ltd	Bank of America Merrill Lynch	33,182
286,200	Skylark Co Ltd	Citibank	76,499
(1,800)	SMC Corp/Japan	Credit Suisse	18,416
(1,000)	SMC Corp/Japan	Deutsche Bank	8,387
(1,900)	SMC Corp/Japan	Citibank	65,846
(3,900)	SMC Corp/Japan	JP Morgan	39,900
(1,100)	SMC Corp/Japan	Bank of America Merrill Lynch	9,226
(5,400)	SoftBank Group Corp	Credit Suisse	36,035
(3,100)	SoftBank Group Corp	Bank of America Merrill Lynch	23,258
(12,200)	SoftBank Group Corp	Deutsche Bank	91,532
(2,300)	SoftBank Group Corp	Citibank	14,500
(10,600)	SoftBank Group Corp	JP Morgan	70,735
(6,100)	Sohgo Security Services Co Ltd	JP Morgan	28,955
(4,900)	Sohgo Security Services Co Ltd	Bank of America Merrill Lynch	19,194
(875,000)	Sojitz Corp	Credit Suisse	198,919
(567,500)	Sojitz Corp	Deutsche Bank	183,073
(944,100)	Sojitz Corp	Bank of America Merrill Lynch	304,562
(320,100)	Sojitz Corp	Citibank	112,114
(185,200)	Sojitz Corp	JP Morgan	40,968
16,700	Sompo Holdings Inc	Deutsche Bank	3,158
16,800	Sompo Holdings Inc	Bank of America Merrill Lynch	22
65,400	Sompo Holdings Inc	Citibank	25,317
17,100	Sompo Holdings Inc	JP Morgan	15,446
26,400	Sompo Holdings Inc	Credit Suisse	23,846
7,900	Sony Corp	Bank of America Merrill Lynch	(8,082)
30,100	Sony Corp	Deutsche Bank	(30,795)
8,500	Sony Corp	JP Morgan	1,267
6,300	Sony Corp	Credit Suisse	(7,183)
(16,700)	Sony Financial Holdings Inc	Credit Suisse	6,927
(4,900)	Sony Financial Holdings Inc	Bank of America Merrill Lynch	5,329
(13,400)	Sony Financial Holdings Inc	Deutsche Bank	14,574
(21,700)	Sony Financial Holdings Inc	JP Morgan	9,000
3,400	Sotetsu Holdings Inc	Credit Suisse	(627)
1,400	Sotetsu Holdings Inc	Citibank	(516)
6,900	Sotetsu Holdings Inc	JP Morgan	(1,272)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
29,700	Sotetsu Holdings Inc	Deutsche Bank	(13,687)
32,500	Sotetsu Holdings Inc	Bank of America Merrill Lynch	(14,978)
45,200	Square Enix Holdings Co Ltd	Credit Suisse	299,959
13,200	Square Enix Holdings Co Ltd	Citibank	32,849
37,300	Square Enix Holdings Co Ltd	Bank of America Merrill Lynch	110,014
14,200	Square Enix Holdings Co Ltd	Deutsche Bank	41,882
61,000	Square Enix Holdings Co Ltd	JP Morgan	404,811
(4,900)	Stanley Electric Co Ltd	Deutsche Bank	9,033
(24,500)	Stanley Electric Co Ltd	JP Morgan	51,938
(100)	Stanley Electric Co Ltd	Bank of America Merrill Lynch	184
(600)	Stanley Electric Co Ltd	Citibank	1,383
(23,900)	Start Today Co Ltd	JP Morgan	(68,289)
(50,400)	Start Today Co Ltd	Credit Suisse	(144,007)
(35,200)	Start Today Co Ltd	Deutsche Bank	6,489
(1,676)	Start Today Co Ltd	Citibank	927
29,600	Subaru Corp	Bank of America Merrill Lynch	(61,565)
6,100	Subaru Corp	Citibank	(15,281)
25,300	Subaru Corp	Credit Suisse	(80,684)
6,400	Subaru Corp	Deutsche Bank	(12,978)
79,100	Subaru Corp	JP Morgan	(252,257)
10,100	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	(15,218)
8,500	Sugi Holdings Co Ltd	Citibank	(2,350)
14,100	Sugi Holdings Co Ltd	JP Morgan	9,778
4,600	Sugi Holdings Co Ltd	Deutsche Bank	(6,360)
600	Sugi Holdings Co Ltd	Credit Suisse	553
(16,900)	Sumco Corp	Credit Suisse	2,960
(67,600)	Sumco Corp	Bank of America Merrill Lynch	121,499
(126,500)	Sumco Corp	JP Morgan	22,153
(54,100)	Sumco Corp	Deutsche Bank	87,560
99,000	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	5,475
163,000	Sumitomo Chemical Co Ltd	Citibank	(13,521)
64,000	Sumitomo Chemical Co Ltd	JP Morgan	12,388
215,000	Sumitomo Chemical Co Ltd	Credit Suisse	41,615
21,000	Sumitomo Chemical Co Ltd	Deutsche Bank	1,161
208,500	Sumitomo Corp	Bank of America Merrill Lynch	(217,311)
31,600	Sumitomo Corp	JP Morgan	(48,931)
95,500	Sumitomo Corp	Citibank	(126,752)
34,300	Sumitomo Corp	Credit Suisse	(53,112)
59,600	Sumitomo Corp	Deutsche Bank	(60,934)
108,300	Sumitomo Dainippon Pharma Co Ltd	Citibank	124,775
137,100	Sumitomo Dainippon Pharma Co Ltd	JP Morgan	377,832
37,600	Sumitomo Dainippon Pharma Co Ltd	Credit Suisse	103,621
87,000	Sumitomo Dainippon Pharma Co Ltd	Deutsche Bank	335,862
(44,800)	Sumitomo Electric Industries Ltd	Citibank	70,197
(33,800)	Sumitomo Electric Industries Ltd	Deutsche Bank	40,500

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(49,700)	Sumitomo Electric Industries Ltd	JP Morgan	14,201
(29,600)	Sumitomo Electric Industries Ltd	Credit Suisse	8,458
(15,700)	Sumitomo Electric Industries Ltd	Bank of America Merrill Lynch	18,812
(10,700)	Sumitomo Forestry Co Ltd	Credit Suisse	18,048
(58,400)	Sumitomo Forestry Co Ltd	Deutsche Bank	80,401
(42,700)	Sumitomo Forestry Co Ltd	Citibank	46,441
9,400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(32,923)
23,000	Sumitomo Heavy Industries Ltd	JP Morgan	(58,557)
5,700	Sumitomo Heavy Industries Ltd	Credit Suisse	(10,245)
8,900	Sumitomo Heavy Industries Ltd	Citibank	(35,274)
138,400	Sumitomo Heavy Industries Ltd	Deutsche Bank	(485,484)
(47,800)	Sumitomo Metal Mining Co Ltd	Deutsche Bank	171,884
(34,400)	Sumitomo Metal Mining Co Ltd	Credit Suisse	171,532
(68,600)	Sumitomo Metal Mining Co Ltd	Citibank	258,400
(41,900)	Sumitomo Metal Mining Co Ltd	JP Morgan	208,930
(20,500)	Sumitomo Mitsui Financial Group Inc	Credit Suisse	13,786
(28,800)	Sumitomo Mitsui Financial Group Inc	Deutsche Bank	38,490
(25,800)	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	34,481
(7,200)	Sumitomo Mitsui Financial Group Inc	Citibank	12,211
(17,800)	Sumitomo Mitsui Financial Group Inc	JP Morgan	(2,461)
(40,600)	Sumitomo Mitsui Trust Holdings Inc	Credit Suisse	44,632
(18,900)	Sumitomo Mitsui Trust Holdings Inc	Deutsche Bank	50,344
(48,500)	Sumitomo Mitsui Trust Holdings Inc	JP Morgan	45,150
(23,900)	Sumitomo Mitsui Trust Holdings Inc	Citibank	46,701
19,100	Sumitomo Rubber Industries Ltd	Deutsche Bank	(21,125)
42,500	Sumitomo Rubber Industries Ltd	JP Morgan	(35,647)
30,000	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(33,181)
8,000	Sumitomo Rubber Industries Ltd	Citibank	(9,733)
21,800	Sumitomo Rubber Industries Ltd	Credit Suisse	(18,285)
18,000	Sundrug Co Ltd	Credit Suisse	(101,203)
15,700	Sundrug Co Ltd	Bank of America Merrill Lynch	(89,718)
21,900	Sundrug Co Ltd	JP Morgan	(123,130)
10,200	Sundrug Co Ltd	Citibank	(38,546)
17,300	Sundrug Co Ltd	Deutsche Bank	(98,862)
(41,100)	Suntory Beverage & Food Ltd	Credit Suisse	151,947
(28,500)	Suntory Beverage & Food Ltd	Deutsche Bank	43,464
32,400	Suruga Bank Ltd	Bank of America Merrill Lynch	(75,554)
20,500	Suruga Bank Ltd	JP Morgan	(31,366)
39,600	Suruga Bank Ltd	Citibank	(29,565)
4,400	Suruga Bank Ltd	Credit Suisse	(6,732)
54,900	Suruga Bank Ltd	Deutsche Bank	(128,022)
58,900	Suzuken Co Ltd/Aichi Japan	Credit Suisse	97,719
17,800	Suzuken Co Ltd/Aichi Japan	Deutsche Bank	(19,688)
16,100	Suzuken Co Ltd/Aichi Japan	Bank of America Merrill Lynch	(20,027)
42,800	Suzuken Co Ltd/Aichi Japan	Citibank	(82,843)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
28,300	Suzuken Co Ltd/Aichi Japan	JP Morgan	22,828
67,100	Suzuki Motor Corp	Citibank	(71,842)
33,500	Suzuki Motor Corp	Bank of America Merrill Lynch	(4,940)
16,000	Suzuki Motor Corp	Credit Suisse	63,855
17,400	Suzuki Motor Corp	Deutsche Bank	(2,566)
54,200	Suzuki Motor Corp	JP Morgan	216,310
(8,800)	Systemex Corp	Credit Suisse	(10,544)
(17,400)	Systemex Corp	Citibank	43,302
(1,600)	Systemex Corp	Deutsche Bank	(4,719)
(36,700)	Systemex Corp	Bank of America Merrill Lynch	(108,245)
4,700	T&D Holdings Inc	Deutsche Bank	(6,216)
18,100	T&D Holdings Inc	Bank of America Merrill Lynch	(23,940)
17,700	T&D Holdings Inc	Citibank	(25,368)
40,500	T&D Holdings Inc	JP Morgan	(34,343)
(10,000)	Taiheiyo Cement Corp	Citibank	9,678
(12,900)	Taiheiyo Cement Corp	JP Morgan	4,756
153,100	Taisei Corp	Credit Suisse	127,001
49,200	Taisei Corp	Citibank	(68,022)
42,300	Taisei Corp	Deutsche Bank	(62,017)
20,200	Taisei Corp	Bank of America Merrill Lynch	(25,488)
23,100	Taisei Corp	JP Morgan	19,162
1,700	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	13,789
3,800	Taisho Pharmaceutical Holdings Co Ltd	Deutsche Bank	350
11,100	Taisho Pharmaceutical Holdings Co Ltd	Citibank	(19,439)
28,500	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	231,163
14,500	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	1,336
(72,500)	Taiyo Nippon Sanso Corp	Credit Suisse	44,103
(41,300)	Taiyo Nippon Sanso Corp	Deutsche Bank	29,808
(26,200)	Taiyo Nippon Sanso Corp	Bank of America Merrill Lynch	8,211
(150,600)	Taiyo Nippon Sanso Corp	JP Morgan	91,126
(94,700)	Taiyo Nippon Sanso Corp	Citibank	90,777
(85,600)	Takara Bio Inc	Credit Suisse	(252,472)
(65,900)	Takara Bio Inc	Deutsche Bank	(30,977)
(13,300)	Takara Bio Inc	JP Morgan	(39,228)
(11,700)	Takara Bio Inc	Bank of America Merrill Lynch	(5,500)
(17,000)	Takara Bio Inc	Citibank	5,484
(28,500)	Takara Holdings Inc	Credit Suisse	32,177
(128,000)	Takara Holdings Inc	JP Morgan	21,473
(33,900)	Takara Holdings Inc	Deutsche Bank	42,494
(37,400)	Takara Holdings Inc	Citibank	12,048
(159,000)	Takashimaya Co Ltd	Citibank	15,248
(49,000)	Takashimaya Co Ltd	JP Morgan	4,536
19,300	Takeda Pharmaceutical Co Ltd	JP Morgan	(33,087)
(40,800)	TDK Corp	Deutsche Bank	146,661
(23,200)	TDK Corp	Credit Suisse	(8,553)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(4,800)	TDK Corp	JP Morgan	(1,770)
(24,400)	TDK Corp	Citibank	213,650
116,700	Teijin Ltd	Credit Suisse	37,621
145,500	Teijin Ltd	JP Morgan	53,733
35,600	Teijin Ltd	Bank of America Merrill Lynch	(25,594)
74,900	Teijin Ltd	Citibank	(72,487)
66,700	Teijin Ltd	Deutsche Bank	(47,952)
(5,900)	Terumo Corp	Credit Suisse	(28,720)
(5,900)	Terumo Corp	Citibank	(4,341)
(12,900)	Terumo Corp	Deutsche Bank	(7,827)
(43,100)	THK Co Ltd	Credit Suisse	(32,353)
(11,600)	THK Co Ltd	Citibank	20,262
19,700	TIS Inc	Bank of America Merrill Lynch	(18,780)
29,300	TIS Inc	Credit Suisse	202,668
41,100	TIS Inc	Deutsche Bank	9,336
(3,500)	Tobu Railway Co Ltd	Credit Suisse	(161)
(7,100)	Tobu Railway Co Ltd	JP Morgan	(327)
(8,800)	Tobu Railway Co Ltd	Citibank	811
(15,200)	Toho Co Ltd/Tokyo	Deutsche Bank	7,005
(5,600)	Toho Co Ltd/Tokyo	Citibank	5,232
(10,600)	Toho Co Ltd/Tokyo	JP Morgan	6,295
(36,700)	Tokai Carbon Co Ltd	Deutsche Bank	(178,604)
(104,100)	Tokai Carbon Co Ltd	JP Morgan	(691,793)
(19,700)	Tokai Carbon Co Ltd	Citibank	(62,643)
(13,800)	Tokai Rika Co Ltd	Citibank	37,014
(42,900)	Tokai Rika Co Ltd	Credit Suisse	90,908
700	Tokai Tokyo Financial Holdings Inc	Citibank	(419)
281,100	Tokai Tokyo Financial Holdings Inc	JP Morgan	(50,072)
636,000	Tokai Tokyo Financial Holdings Inc	Bank of America Merrill Lynch	(293,070)
34,900	Tokai Tokyo Financial Holdings Inc	Deutsche Bank	(14,797)
6,600	Tokio Marine Holdings Inc	Deutsche Bank	(3,467)
34,500	Tokio Marine Holdings Inc	Bank of America Merrill Lynch	(18,125)
22,400	Tokio Marine Holdings Inc	JP Morgan	(1,032)
20,600	Tokio Marine Holdings Inc	Citibank	(18,417)
26,200	Tokio Marine Holdings Inc	Credit Suisse	(4,067)
(49,000)	Tokyo Broadcasting System Holdings Inc	Credit Suisse	36,131
(71,300)	Tokyo Broadcasting System Holdings Inc	Deutsche Bank	122,234
(10,200)	Tokyo Broadcasting System Holdings Inc	Bank of America Merrill Lynch	17,487
(59,500)	Tokyo Broadcasting System Holdings Inc	JP Morgan	43,873
(3,100)	Tokyo Century Corp	JP Morgan	12,286
(2,100)	Tokyo Century Corp	Citibank	11,033
(200)	Tokyo Century Corp	Credit Suisse	793
(300)	Tokyo Century Corp	Deutsche Bank	1,714
(1,600)	Tokyo Century Corp	Bank of America Merrill Lynch	9,143
(47,800)	Tokyu Corp	Credit Suisse	(36,819)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(6,500)	Tokyu Corp	Bank of America Merrill Lynch	(3,355)
(44,900)	Tokyu Corp	JP Morgan	(35,591)
(33,700)	Tokyu Corp	Citibank	(13,046)
(45,400)	Tokyu Corp	Deutsche Bank	(23,433)
(36,000)	Toppa Printing Co Ltd	Credit Suisse	6,456
(109,000)	Toppa Printing Co Ltd	Citibank	29,135
(71,000)	Toppa Printing Co Ltd	Deutsche Bank	11,145
(564,800)	Toray Industries Inc	Credit Suisse	434,604
(242,700)	Toray Industries Inc	Deutsche Bank	129,521
(77,700)	Toray Industries Inc	Bank of America Merrill Lynch	41,466
(163,100)	Toray Industries Inc	Citibank	76,067
(129,900)	Toray Industries Inc	JP Morgan	134,815
(243,000)	Toshiba Corp	Bank of America Merrill Lynch	(15,008)
(1,365,000)	Toshiba Corp	Deutsche Bank	(88,069)
(2,392,000)	Toshiba Corp	Credit Suisse	(267,030)
41,700	Tosoh Corp	Credit Suisse	1,537
27,000	Tosoh Corp	Bank of America Merrill Lynch	(13,274)
121,200	Tosoh Corp	Deutsche Bank	(82,666)
7,800	Tosoh Corp	Citibank	(5,608)
65,800	Tosoh Corp	JP Morgan	(16,550)
13,000	TOTO Ltd	Credit Suisse	-
37,800	TOTO Ltd	Bank of America Merrill Lynch	(83,617)
61,600	TOTO Ltd	Citibank	(59,962)
4,100	TOTO Ltd	JP Morgan	-
(64,400)	Toyo Seikan Group Holdings Ltd	JP Morgan	(71,823)
(54,500)	Toyo Seikan Group Holdings Ltd	Credit Suisse	(60,782)
(40,400)	Toyo Seikan Group Holdings Ltd	Deutsche Bank	(34,969)
(77,000)	Toyo Seikan Group Holdings Ltd	Citibank	19,162
6,400	Toyo Suisan Kaisha Ltd	Deutsche Bank	(6,194)
29,100	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	(28,163)
41,100	Toyo Suisan Kaisha Ltd	Citibank	(20,835)
27,000	Toyo Suisan Kaisha Ltd	JP Morgan	(104,521)
16,100	Toyo Suisan Kaisha Ltd	Credit Suisse	(62,325)
(18,600)	Toyo Tire & Rubber Co Ltd	Credit Suisse	22,537
(73,400)	Toyo Tire & Rubber Co Ltd	Citibank	106,215
(18,000)	Toyo Tire & Rubber Co Ltd	Deutsche Bank	11,448
(72,500)	Toyo Tire & Rubber Co Ltd	JP Morgan	61,436
3,000	Toyobo Co Ltd	Citibank	(4,839)
19,300	Toyobo Co Ltd	Credit Suisse	(53,900)
13,500	Toyobo Co Ltd	Deutsche Bank	(22,148)
21,000	Toyobo Co Ltd	Bank of America Merrill Lynch	(34,453)
5,700	Toyobo Co Ltd	JP Morgan	(15,919)
28,900	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	(13,585)
3,900	Toyoda Gosei Co Ltd	Citibank	(2,049)
2,200	Toyoda Gosei Co Ltd	JP Morgan	(750)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
65,700	Toyota Boshoku Corp	Credit Suisse	(111,400)
99,900	Toyota Boshoku Corp	Deutsche Bank	(198,888)
50,800	Toyota Boshoku Corp	Bank of America Merrill Lynch	(101,136)
130,800	Toyota Boshoku Corp	Citibank	(284,476)
27,600	Toyota Boshoku Corp	JP Morgan	(38,413)
(45,000)	Toyota Industries Corp	Deutsche Bank	223,973
(46,700)	Toyota Industries Corp	Credit Suisse	191,198
(19,200)	Toyota Industries Corp	Bank of America Merrill Lynch	95,562
(61,100)	Toyota Industries Corp	JP Morgan	202,737
(57,200)	Toyota Industries Corp	Citibank	363,777
7,500	Toyota Motor Corp	Credit Suisse	(16,176)
29,500	Toyota Motor Corp	Citibank	(164,773)
23,700	Toyota Motor Corp	Deutsche Bank	(129,537)
14,872	Toyota Motor Corp	JP Morgan	(32,076)
39,900	Toyota Motor Corp	Bank of America Merrill Lynch	(218,081)
10,400	Toyota Tsusho Corp	Bank of America Merrill Lynch	(31,633)
14,600	Toyota Tsusho Corp	Citibank	(53,155)
3,300	Toyota Tsusho Corp	JP Morgan	(9,125)
8,600	Trend Micro Inc/Japan	Citibank	(10,305)
4,800	Trend Micro Inc/Japan	Deutsche Bank	2,212
1,600	Trend Micro Inc/Japan	JP Morgan	(4,867)
8,300	Trend Micro Inc/Japan	Bank of America Merrill Lynch	3,825
1,700	TS Tech Co Ltd	Citibank	(4,857)
34,800	TS Tech Co Ltd	JP Morgan	(6,927)
34,700	TS Tech Co Ltd	Credit Suisse	(11,881)
17,900	TS Tech Co Ltd	Deutsche Bank	(49,214)
16,500	TS Tech Co Ltd	Bank of America Merrill Lynch	(42,583)
(39,100)	Tsumura & Co	JP Morgan	12,613
(83,500)	Tsumura & Co	Citibank	46,941
(10,600)	Tsumura & Co	Deutsche Bank	(2,443)
(1,400)	Tsuruha Holdings Inc	Citibank	(645)
(1,100)	Tsuruha Holdings Inc	Credit Suisse	(1,014)
(10,600)	Tsuruha Holdings Inc	JP Morgan	(9,770)
(18,600)	Tsuruha Holdings Inc	Bank of America Merrill Lynch	51,431
(22,100)	TV Asahi Holdings Corp	Credit Suisse	46,035
(5,900)	TV Asahi Holdings Corp	Citibank	4,350
(9,800)	TV Asahi Holdings Corp	Deutsche Bank	11,256
(34,900)	TV Asahi Holdings Corp	JP Morgan	72,698
18,300	Ube Industries Ltd	Bank of America Merrill Lynch	(47,228)
12,600	Ube Industries Ltd	Citibank	(38,905)
15,300	Ube Industries Ltd	JP Morgan	(25,384)
15,200	Ube Industries Ltd	Credit Suisse	(25,218)
7,400	Ube Industries Ltd	Deutsche Bank	(19,098)
6,300	Ulvac Inc	Bank of America Merrill Lynch	(49,647)
24,900	Ulvac Inc	Citibank	(120,489)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
26,200	Ulvac Inc	Deutsche Bank	(206,470)
46,400	Ulvac Inc	Credit Suisse	(388,936)
27,900	Ulvac Inc	JP Morgan	(335,587)
(16,200)	Unicharm Corp	Credit Suisse	(27,036)
(75,400)	Unicharm Corp	Deutsche Bank	(108,815)
(25,100)	Unicharm Corp	Citibank	(21,284)
(25,800)	Universal Entertainment Corp	Credit Suisse	(57,072)
(215,948)	Universal Entertainment Corp	JP Morgan	(622,392)
(67,600)	Universal Entertainment Corp	Citibank	(292,843)
(9,300)	Ushio Inc	Credit Suisse	14,829
(1,700)	Ushio Inc	Citibank	1,724
(10,600)	Ushio Inc	JP Morgan	16,902
(15,700)	Ushio Inc	Deutsche Bank	22,574
(58,700)	USS Co Ltd	Credit Suisse	145,031
(105,000)	USS Co Ltd	Citibank	170,330
(36,000)	USS Co Ltd	Deutsche Bank	78,308
(77,700)	USS Co Ltd	JP Morgan	193,468
1,300	Wacoal Holdings Corp	Credit Suisse	(899)
2,500	Wacoal Holdings Corp	Citibank	(1,498)
1,600	Wacoal Holdings Corp	JP Morgan	(1,106)
2,600	Wacoal Holdings Corp	Bank of America Merrill Lynch	(1,558)
(43,600)	Welcia Holdings Co Ltd	Bank of America Merrill Lynch	32,149
(78,800)	Welcia Holdings Co Ltd	JP Morgan	(108,945)
(17,700)	Welcia Holdings Co Ltd	Citibank	(11,420)
18,300	West Japan Railway Co	Bank of America Merrill Lynch	(19,901)
23,500	West Japan Railway Co	Citibank	(9,965)
13,600	West Japan Railway Co	Credit Suisse	(22,647)
3,000	West Japan Railway Co	JP Morgan	(6,664)
14,600	West Japan Railway Co	Deutsche Bank	(21,396)
(275,600)	Yahoo Japan Corp	Bank of America Merrill Lynch	7,454
(372,182)	Yahoo Japan Corp	JP Morgan	26,917
(8,600)	Yakult Honsha Co Ltd	Credit Suisse	52,316
(1,400)	Yakult Honsha Co Ltd	Deutsche Bank	8,517
(23,800)	Yakult Honsha Co Ltd	JP Morgan	144,781
(13,000)	Yakult Honsha Co Ltd	Bank of America Merrill Lynch	79,082
(7,000)	Yakult Honsha Co Ltd	Citibank	15,485
(62,500)	Yamada Denki Co Ltd	JP Morgan	14,978
(111,400)	Yamada Denki Co Ltd	Credit Suisse	13,461
(14,200)	Yamada Denki Co Ltd	Bank of America Merrill Lynch	393
(118,200)	Yamada Denki Co Ltd	Citibank	16,342
131,000	Yamaguchi Financial Group Inc	Credit Suisse	(80,898)
172,000	Yamaguchi Financial Group Inc	Bank of America Merrill Lynch	(125,549)
105,000	Yamaguchi Financial Group Inc	Citibank	(72,584)
114,000	Yamaguchi Financial Group Inc	JP Morgan	(70,400)
108,000	Yamaguchi Financial Group Inc	Deutsche Bank	(77,590)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
19,700	Yamaha Corp	JP Morgan	(13,472)
9,100	Yamaha Corp	Citibank	(4,194)
4,900	Yamaha Corp	Deutsche Bank	(6,775)
(8,200)	Yamaha Motor Co Ltd	Credit Suisse	12,406
(9,400)	Yamaha Motor Co Ltd	Deutsche Bank	18,194
(24,800)	Yamaha Motor Co Ltd	JP Morgan	51,431
(24,500)	Yamaha Motor Co Ltd	Citibank	47,422
(33,500)	Yamato Holdings Co Ltd	Deutsche Bank	(36,980)
(2,900)	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	(3,849)
(36,500)	Yamato Holdings Co Ltd	Citibank	7,738
(96,800)	Yamato Holdings Co Ltd	Credit Suisse	(77,622)
(98,700)	Yamato Holdings Co Ltd	JP Morgan	(79,146)
4,600	Yamato Kogyo Co Ltd	JP Morgan	(15,263)
19,400	Yamato Kogyo Co Ltd	Credit Suisse	(64,372)
2,200	Yamato Kogyo Co Ltd	Deutsche Bank	(4,968)
65,600	Yamazaki Baking Co Ltd	Deutsche Bank	13,907
62,300	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	13,207
69,500	Yamazaki Baking Co Ltd	JP Morgan	20,499
90,800	Yamazaki Baking Co Ltd	Citibank	71,137
3,300	Yamazaki Baking Co Ltd	Credit Suisse	973
(50,600)	Yaskawa Electric Corp	JP Morgan	51,302
(18,500)	Yaskawa Electric Corp	Citibank	58,828
(11,700)	Yaskawa Electric Corp	Bank of America Merrill Lynch	23,185
(13,600)	Yaskawa Electric Corp	Credit Suisse	15,965
1,000	Yokogawa Electric Corp	Credit Suisse	(3,530)
115,800	Yokogawa Electric Corp	Bank of America Merrill Lynch	(103,531)
118,700	Yokogawa Electric Corp	JP Morgan	(219,410)
15,800	Yokogawa Electric Corp	Citibank	(18,786)
30,700	Yokogawa Electric Corp	Deutsche Bank	(34,017)
26,000	Yokohama Rubber Co Ltd/The	Citibank	(65,183)
23,700	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	(44,781)
4,300	Yokohama Rubber Co Ltd/The	Deutsche Bank	(8,125)
7,300	Zenkoku Hoshu Co Ltd	Credit Suisse	13,251
33,200	Zenkoku Hoshu Co Ltd	Deutsche Bank	35,835
50,000	Zensho Holdings Co Ltd	Credit Suisse	63,137
8,800	Zensho Holdings Co Ltd	Deutsche Bank	(1,541)
19,100	Zensho Holdings Co Ltd	JP Morgan	24,118
37,000	Zensho Holdings Co Ltd	Bank of America Merrill Lynch	(6,480)
40,500	Zensho Holdings Co Ltd	Citibank	3,360
26,500	Zeon Corp	JP Morgan	(4,152)
223,800	Zeon Corp	Bank of America Merrill Lynch	(84,060)
134,100	Zeon Corp	Citibank	(100,116)
117,100	Zeon Corp	Credit Suisse	(36,224)
126,200	Zeon Corp	Deutsche Bank	(23,264)
			<u>(5,970,345)</u>

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
オランダ			
117,154	Aalberts Industries NV	Bank of America Merrill Lynch	29,106
31,430	Aalberts Industries NV	Deutsche Bank	10,986
28,944	Aegon NV	Citibank	(10,914)
117,750	Aegon NV	Bank of America Merrill Lynch	(82,318)
226,036	Aegon NV	Deutsche Bank	(153,970)
(31,920)	Akzo Nobel NV	Bank of America Merrill Lynch	(22,315)
(18,589)	Akzo Nobel NV	JP Morgan	(27,442)
(5,317)	Akzo Nobel NV	Credit Suisse	6,162
(21,174)	Akzo Nobel NV	Deutsche Bank	(16,163)
(274,385)	Altice Europe NV	Credit Suisse	1,457,149
(156,890)	Altice Europe NV	Deutsche Bank	878,721
(40,008)	Altice Europe NV	Citibank	(28,389)
(348,010)	Altice Europe NV	JP Morgan	1,875,362
(311,689)	Altice Europe NV	Bank of America Merrill Lynch	998,162
(182,625)	Altice NV (Right)	Bank of America Merrill Lynch	(1,249,476)
(274,385)	Altice NV (Right)	Credit Suisse	(1,877,276)
(40,008)	Altice NV (Right)	Citibank	(273,725)
(156,890)	Altice NV (Right)	Deutsche Bank	(1,073,403)
(348,010)	Altice NV (Right)	JP Morgan	(2,381,000)
108,821	Aperam SA	Bank of America Merrill Lynch	(101,777)
65,416	Aperam SA	Citibank	(97,547)
90,529	Aperam SA	JP Morgan	(56,959)
3,707	Aperam SA	Credit Suisse	(2,332)
85,644	Aperam SA	Deutsche Bank	(57,877)
18,931	ArcelorMittal	Bank of America Merrill Lynch	(52,607)
23,148	ArcelorMittal	Citibank	(62,707)
49,307	ArcelorMittal	Credit Suisse	(76,409)
10,288	ASM International NV	Citibank	(26,032)
23,015	ASM International NV	JP Morgan	(52,400)
16,951	ASM International NV	Credit Suisse	(46,248)
13,107	ASM International NV	Deutsche Bank	(32,834)
9,786	ASM International NV	Bank of America Merrill Lynch	(24,515)
(7,785)	ASML Holding NV	Bank of America Merrill Lynch	(8,617)
(15,841)	ASML Holding NV	JP Morgan	(114,056)
(12,895)	ASML Holding NV	Credit Suisse	(91,624)
(12,596)	ASML Holding NV	Deutsche Bank	(13,942)
12,363	ASR Nederland NV	Deutsche Bank	(33,131)
11,363	ASR Nederland NV	Bank of America Merrill Lynch	(30,451)
95,104	ASR Nederland NV	Citibank	(299,188)
44,336	ASR Nederland NV	JP Morgan	(163,239)
52,518	ASR Nederland NV	Credit Suisse	(188,599)
178,136	BE Semiconductor Industries NV	Credit Suisse	(550,617)
66,059	BE Semiconductor Industries NV	Citibank	(158,186)
32,780	BE Semiconductor Industries NV	Deutsche Bank	(108,470)
62,836	BE Semiconductor Industries NV	JP Morgan	(183,033)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
オランダ(続き)			
(95,143)	Boskalis Westminster	Bank of America Merrill Lynch	13,303
(94,029)	Boskalis Westminster	JP Morgan	163,241
(64,143)	Boskalis Westminster	Citibank	26,158
(111,439)	Boskalis Westminster	Credit Suisse	193,466
(48,324)	Boskalis Westminster	Deutsche Bank	6,757
(54,778)	Galapagos NV	JP Morgan	(589,739)
(1,319)	Galapagos NV	Citibank	(4,119)
(52,162)	Galapagos NV	Deutsche Bank	(434,095)
(7,234)	Galapagos NV	Credit Suisse	(77,881)
(32,106)	Gemalto NV	Bank of America Merrill Lynch	(10,474)
(848)	Gemalto NV	JP Morgan	(287)
(12,211)	Gemalto NV	Credit Suisse	(4,126)
(1,725)	Gemalto NV	Deutsche Bank	(563)
(3,810)	Heineken NV	Credit Suisse	6,304
(4,437)	Heineken NV	Bank of America Merrill Lynch	364
(31,213)	Heineken NV	JP Morgan	30,697
(18,641)	Heineken NV	Deutsche Bank	19,113
(15,801)	IMCD NV	JP Morgan	17,793
(41,776)	IMCD NV	Bank of America Merrill Lynch	30,255
(38,251)	IMCD NV	Credit Suisse	(82,451)
(8,070)	IMCD NV	Citibank	10,343
(35,004)	IMCD NV	Deutsche Bank	26,510
108,422	ING Groep NV	Bank of America Merrill Lynch	(117,485)
81,225	ING Groep NV	Credit Suisse	(133,631)
2,480	ING Groep NV	Deutsche Bank	(2,687)
43,857	ING Groep NV	Citibank	(52,224)
66,378	ING Groep NV	JP Morgan	(109,205)
130,003	Koninklijke Ahold Delhaize NV	Bank of America Merrill Lynch	(12,706)
94,154	Koninklijke Ahold Delhaize NV	JP Morgan	37,464
67,933	Koninklijke Ahold Delhaize NV	Citibank	(12,506)
3,866	Koninklijke Ahold Delhaize NV	Deutsche Bank	(396)
57,227	Koninklijke Ahold Delhaize NV	Credit Suisse	15,869
17,611	Koninklijke DSM NV	JP Morgan	(2,236)
16,594	Koninklijke DSM NV	Credit Suisse	1,160
39,939	Koninklijke DSM NV	Bank of America Merrill Lynch	(56,773)
23,213	Koninklijke DSM NV	Citibank	(74,649)
(256,242)	Koninklijke KPN NV	Citibank	26,572
(279,948)	Koninklijke KPN NV	Bank of America Merrill Lynch	36,532
(71,424)	Koninklijke KPN NV	Deutsche Bank	9,321
70,002	Koninklijke Philips NV	Bank of America Merrill Lynch	16,313
18,787	Koninklijke Philips NV	Citibank	(23,641)
71,043	Koninklijke Philips NV	JP Morgan	3,725
63,769	Koninklijke Philips NV	Deutsche Bank	10,596
103,333	Koninklijke Philips NV	Credit Suisse	(6,024)
(24,749)	Koninklijke Vopak NV	Citibank	(2,019)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
オランダ(続き)			
(93,114)	Koninklijke Vopak NV	JP Morgan	(92,107)
(116,851)	Koninklijke Vopak NV	Bank of America Merrill Lynch	(80,328)
(16,670)	Koninklijke Vopak NV	Deutsche Bank	(11,005)
(5,839)	Koninklijke Vopak NV	Credit Suisse	(5,851)
16,466	NN Group NV	Bank of America Merrill Lynch	(40,481)
23,799	NN Group NV	Citibank	(71,819)
38,991	NN Group NV	JP Morgan	(118,119)
35,827	NN Group NV	Deutsche Bank	(90,603)
66,403	NN Group NV	Credit Suisse	(182,226)
(114,141)	OCI NV	JP Morgan	(309,722)
(42,625)	OCI NV	Deutsche Bank	9,933
(60,225)	OCI NV	Bank of America Merrill Lynch	14,034
(19,715)	OCI NV	Citibank	23,430
(100,227)	OCI NV	Credit Suisse	(279,772)
501,429	PostNL NV	Bank of America Merrill Lynch	(63,149)
293,937	PostNL NV	Citibank	(70,893)
537,557	PostNL NV	JP Morgan	(140,925)
463,139	PostNL NV	Credit Suisse	(121,416)
284,355	PostNL NV	Deutsche Bank	(33,794)
40,346	Randstad NV	Citibank	(131,626)
78,955	Randstad NV	Bank of America Merrill Lynch	(201,328)
10,339	Randstad NV	JP Morgan	(25,779)
21,322	Randstad NV	Credit Suisse	(53,165)
27,710	Randstad NV	Deutsche Bank	(64,433)
65,594	SBM Offshore NV	Citibank	(79,866)
59,132	SBM Offshore NV	Credit Suisse	(43,133)
39,817	SBM Offshore NV	JP Morgan	(40,707)
97,647	SBM Offshore NV	Bank of America Merrill Lynch	(78,504)
10,856	Signify NV '144A'	Credit Suisse	(23,274)
135,157	Signify NV '144A'	Deutsche Bank	(110,877)
126,572	Signify NV '144A'	Bank of America Merrill Lynch	(140,102)
183,722	Signify NV '144A'	Citibank	(164,829)
76,062	Signify NV '144A'	JP Morgan	(163,067)
(67,213)	TomTom NV	Bank of America Merrill Lynch	16,759
(31,870)	TomTom NV	Citibank	13,591
(187,230)	TomTom NV	JP Morgan	(4,799)
(125,973)	TomTom NV	Credit Suisse	(3,229)
(119,364)	TomTom NV	Deutsche Bank	29,762
7,960	Unibail-Rodamco SE (Reit)	Citibank	(18,549)
2,079	Unibail-Rodamco SE (Reit)	Credit Suisse	(15,866)
1,985	Unibail-Rodamco SE (Reit)	Deutsche Bank	(8,329)
1,548	Unibail-Rodamco SE (Reit)	Bank of America Merrill Lynch	(7,575)
815	Unibail-Rodamco SE (Reit)	JP Morgan	(6,220)
(47,397)	Unilever NV - CVA	Bank of America Merrill Lynch	(43,606)
(14,138)	Unilever NV - CVA	Credit Suisse	(19,603)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
オランダ(続き)			
(5,759)	Unilever NV - CVA	JP Morgan	(7,985)
(20,010)	Wereldhave NV (Reit)	JP Morgan	15,466
10,325	Wolters Kluwer NV	Bank of America Merrill Lynch	17,083
16,449	Wolters Kluwer NV	Citibank	29,707
19,424	Wolters Kluwer NV	JP Morgan	47,980
69,891	Wolters Kluwer NV	Deutsche Bank	115,635
			<u>(8,517,482)</u>
ノルウェー			
(4,516)	Aker ASA 'A'	Deutsche Bank	(552)
(7,795)	Aker ASA 'A'	JP Morgan	(30,462)
(12,242)	Aker ASA 'A'	Citibank	53,820
(28,416)	Aker ASA 'A'	Bank of America Merrill Lynch	(3,470)
(6,335)	Aker ASA 'A'	Credit Suisse	(24,756)
(27,379)	Aker BP ASA	JP Morgan	(55,503)
14,917	DNB ASA	Bank of America Merrill Lynch	(11,385)
26,966	DNB ASA	Credit Suisse	(20,582)
4,454	DNB ASA	Deutsche Bank	(3,400)
19,416	DNB ASA	Citibank	(20,036)
35,199	DNB ASA	JP Morgan	(26,866)
78,193	Equinor ASA	Citibank	(44,880)
93,789	Equinor ASA	JP Morgan	73,303
35,031	Equinor ASA	Credit Suisse	(15,911)
45,899	Equinor ASA	Bank of America Merrill Lynch	(35,873)
(19,055)	Gjensidige Forsikring ASA	Credit Suisse	2,560
(8,343)	Gjensidige Forsikring ASA	Deutsche Bank	1,121
(15,309)	Gjensidige Forsikring ASA	Bank of America Merrill Lynch	2,056
(7,799)	Gjensidige Forsikring ASA	Citibank	(571)
(65,136)	Gjensidige Forsikring ASA	JP Morgan	8,750
154,074	Leroy Seafood Group ASA	Deutsche Bank	(47,039)
108,258	Leroy Seafood Group ASA	Credit Suisse	(106,822)
123,842	Leroy Seafood Group ASA	Bank of America Merrill Lynch	(39,133)
80,111	Leroy Seafood Group ASA	Citibank	(14,479)
262,228	Leroy Seafood Group ASA	JP Morgan	(218,928)
(76,968)	Marine Harvest ASA	Bank of America Merrill Lynch	46,997
26,162	Norsk Hydro ASA	Bank of America Merrill Lynch	11,597
86,208	Norsk Hydro ASA	JP Morgan	29,478
703,304	Orkla ASA	Bank of America Merrill Lynch	34,355
174,342	Orkla ASA	Citibank	6,387
57,024	Orkla ASA	Deutsche Bank	2,863
5,336	Salmar ASA	Deutsche Bank	(14,075)
13,339	Salmar ASA	Bank of America Merrill Lynch	(35,186)
76,798	Salmar ASA	Citibank	61,899
18,428	Salmar ASA	JP Morgan	(93,168)
15,162	Salmar ASA	Credit Suisse	(1,277)
(19,504)	Schibsted ASA 'B'	Credit Suisse	(4,764)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ノルウェー(続き)			
(22,415)	Schibsted ASA 'B'	Citibank	16,424
(12,651)	Schibsted ASA 'B'	JP Morgan	(3,090)
(14,337)	Schibsted ASA 'B'	Deutsche Bank	4,128
(40,083)	Schibsted ASA 'B'	Bank of America Merrill Lynch	(2,690)
11,871	Storebrand ASA	JP Morgan	(2,436)
11,933	Storebrand ASA	Deutsche Bank	(1,865)
524,914	Subsea 7 SA	Bank of America Merrill Lynch	217,949
142,996	Subsea 7 SA	Credit Suisse	189,056
126,160	Subsea 7 SA	Deutsche Bank	52,383
21,486	Subsea 7 SA	Citibank	(15,219)
131,400	Subsea 7 SA	JP Morgan	207,001
72,742	Telenor ASA	Bank of America Merrill Lynch	(23,039)
86,228	Telenor ASA	Citibank	(25,799)
63,242	Telenor ASA	JP Morgan	(84,954)
18,843	Telenor ASA	Deutsche Bank	(6,098)
58,136	TGS Nopec Geophysical Co ASA	Citibank	(38,338)
13,106	TGS Nopec Geophysical Co ASA	Credit Suisse	19,686
63,381	TGS Nopec Geophysical Co ASA	Deutsche Bank	1,548
171,739	TGS Nopec Geophysical Co ASA	Bank of America Merrill Lynch	4,195
39,833	TGS Nopec Geophysical Co ASA	JP Morgan	59,832
(344,309)	Wallenius Wilhelmsen Logistics	Deutsche Bank	93,400
(69,009)	Yara International ASA	Bank of America Merrill Lynch	38,627
(12,930)	Yara International ASA	Credit Suisse	12,790
(136,110)	Yara International ASA	Deutsche Bank	109,661
(61,718)	Yara International ASA	JP Morgan	61,050
(11,384)	Yara International ASA	Citibank	(278)
			<u>349,992</u>
ポルトガル			
(9,648,342)	Banco Comercial Portugues SA 'R'	Credit Suisse	411,684
(3,002,201)	Banco Comercial Portugues SA 'R'	Deutsche Bank	100,514
(6,828,422)	Banco Comercial Portugues SA 'R'	JP Morgan	303,924
22,650	EDP - Energias de Portugal SA	Bank of America Merrill Lynch	(1,821)
347,039	EDP - Energias de Portugal SA	Citibank	(31,944)
(92,964)	Galp Energia SGPS SA	Bank of America Merrill Lynch	114,686
(65,572)	Galp Energia SGPS SA	JP Morgan	29,032
(111,498)	Galp Energia SGPS SA	Deutsche Bank	147,158
203,953	Jeronimo Martins SGPS SA	JP Morgan	(23,705)
70,055	Jeronimo Martins SGPS SA	Bank of America Merrill Lynch	(23,263)
76,141	Jeronimo Martins SGPS SA	Citibank	(36,133)
7,002	Jeronimo Martins SGPS SA	Credit Suisse	(41)
38,806	Jeronimo Martins SGPS SA	Deutsche Bank	(12,886)
(21,342)	NOS SGPS SA	Credit Suisse	7,211
(370,239)	NOS SGPS SA	Deutsche Bank	105,258
(502,862)	NOS SGPS SA	Bank of America Merrill Lynch	142,962
(130,920)	NOS SGPS SA	Citibank	53,390

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ポルトガル(続き)			
(114,147)	NOS SGPS SA	JP Morgan	38,570
1,448,474	Sonae SGPS SA	Bank of America Merrill Lynch	(126,953)
491,122	Sonae SGPS SA	JP Morgan	(46,351)
233,192	Sonae SGPS SA	Citibank	(27,985)
1,366,514	Sonae SGPS SA	Credit Suisse	(130,783)
671,531	Sonae SGPS SA	Deutsche Bank	(53,988)
			<u>938,536</u>
シンガポール			
55,500	Ascendas Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(414)
1,341,200	Ascendas Real Estate Investment Trust (Reit)	Credit Suisse	(9,951)
956,000	Ascendas Real Estate Investment Trust (Reit)	Deutsche Bank	(7,138)
263,700	Ascendas Real Estate Investment Trust (Reit)	Citibank	(2,214)
393,400	Ascendas Real Estate Investment Trust (Reit)	JP Morgan	(5,874)
735,900	CapitaLand Commercial Trust (Reit)	Bank of America Merrill Lynch	(21,977)
1,156,800	CapitaLand Commercial Trust (Reit)	JP Morgan	(51,820)
200,400	CapitaLand Commercial Trust (Reit)	Credit Suisse	(8,977)
60,900	CapitaLand Commercial Trust (Reit)	Deutsche Bank	(1,819)
(107,600)	CapitaLand Ltd	Bank of America Merrill Lynch	12,050
(204,800)	CapitaLand Ltd	Citibank	19,878
(405,400)	CapitaLand Ltd	Deutsche Bank	35,788
(1,130,600)	CapitaLand Ltd	JP Morgan	168,822
2,117,800	CapitaLand Mall Trust (Reit)	Deutsche Bank	(63,246)
1,860,600	CapitaLand Mall Trust (Reit)	Credit Suisse	-
2,131,200	CapitaLand Mall Trust (Reit)	JP Morgan	-
2,673,300	CapitaLand Mall Trust (Reit)	Bank of America Merrill Lynch	(79,836)
1,476,500	CapitaLand Mall Trust (Reit)	Citibank	(29,873)
(186,000)	City Developments Ltd	Deutsche Bank	113,216
(71,100)	City Developments Ltd	JP Morgan	72,194
(14,000)	City Developments Ltd	Citibank	6,585
(18,300)	City Developments Ltd	Bank of America Merrill Lynch	13,799
1,580,900	ComfortDelGro Corp Ltd	Deutsche Bank	124,092
3,084,100	ComfortDelGro Corp Ltd	Citibank	161,182
546,100	ComfortDelGro Corp Ltd	Bank of America Merrill Lynch	44,849
1,114,300	ComfortDelGro Corp Ltd	Credit Suisse	130,488
(800)	DBS Group Holdings Ltd	Deutsche Bank	305
(58,077)	DBS Group Holdings Ltd	Bank of America Merrill Lynch	22,114
388,400	Genting Singapore Plc	Citibank	(14,499)
2,405,100	Genting Singapore Plc	JP Morgan	178,845
5,994,500	Genting Singapore Plc	Credit Suisse	447,551
881,300	Genting Singapore Plc	Deutsche Bank	(33,483)
549,700	Genting Singapore Plc	Bank of America Merrill Lynch	(24,624)
(1,332,800)	Golden Agri-Resources Ltd	Deutsche Bank	34,828

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
シンガポール(続き)			
(58,200)	Hongkong Land Holdings Ltd	Bank of America Merrill Lynch	(6,402)
(305,800)	Hongkong Land Holdings Ltd	JP Morgan	16,240
(152,800)	Hongkong Land Holdings Ltd	Citibank	(10,696)
(293,600)	Hongkong Land Holdings Ltd	Deutsche Bank	(32,785)
510,200	Hutchison Port Holdings Trust (Unit)	Citibank	(28,061)
260,700	Hutchison Port Holdings Trust (Unit)	Bank of America Merrill Lynch	(13,035)
438,700	Hutchison Port Holdings Trust (Unit)	JP Morgan	(28,516)
862,800	Hutchison Port Holdings Trust (Unit)	Deutsche Bank	(43,140)
30,100	Keppel Corp Ltd	JP Morgan	(7,191)
295,000	Keppel Corp Ltd	Citibank	(110,124)
125,800	Keppel Corp Ltd	Credit Suisse	(32,444)
405,100	Keppel Corp Ltd	Deutsche Bank	(151,727)
711,900	Mapletree Commercial Trust (Reit)	Deutsche Bank	(13,900)
1,866,300	Mapletree Commercial Trust (Reit)	Citibank	(27,868)
402,200	Mapletree Commercial Trust (Reit)	Bank of America Merrill Lynch	(9,009)
488,800	Mapletree Commercial Trust (Reit)	JP Morgan	(10,948)
963,500	Mapletree Commercial Trust (Reit)	Credit Suisse	(15,011)
1,496,800	Mapletree Industrial Trust (Reit)	Deutsche Bank	(11,175)
2,268,500	Mapletree Industrial Trust (Reit)	Citibank	16,937
576,200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	(4,302)
2,101,000	Mapletree Industrial Trust (Reit)	JP Morgan	2,331
399,300	Mapletree Industrial Trust (Reit)	Credit Suisse	1,467
530,700	Mapletree Logistics Trust (Reit)	Citibank	3,962
1,405,300	Mapletree Logistics Trust (Reit)	Deutsche Bank	-
1,420,800	Mapletree Logistics Trust (Reit)	Bank of America Merrill Lynch	-
3,400	Oversea-Chinese Banking Corp Ltd	Bank of America Merrill Lynch	(1,320)
895,400	Oversea-Chinese Banking Corp Ltd	JP Morgan	(346,157)
589,900	Oversea-Chinese Banking Corp Ltd	Deutsche Bank	(229,019)
844,500	SATS Ltd	Credit Suisse	(214,372)
427,200	SATS Ltd	Citibank	(75,695)
386,700	SATS Ltd	Deutsche Bank	(103,827)
239,500	SATS Ltd	Bank of America Merrill Lynch	(71,525)
931,200	SATS Ltd	JP Morgan	(241,625)
(2,596,800)	Sembcorp Industries Ltd	Deutsche Bank	286,670
(278,400)	Sembcorp Industries Ltd	Bank of America Merrill Lynch	33,257
(323,100)	Sembcorp Industries Ltd	Citibank	31,360
(1,493,800)	Sembcorp Industries Ltd	JP Morgan	144,986
293,500	Singapore Airlines Ltd	Bank of America Merrill Lynch	56,973
348,600	Singapore Airlines Ltd	Credit Suisse	3,925
235,400	Singapore Airlines Ltd	Deutsche Bank	45,695
603,700	Singapore Airlines Ltd	Citibank	(166,768)
308,400	Singapore Airlines Ltd	JP Morgan	29,933
(133,400)	Singapore Post Ltd	Credit Suisse	-
(939,500)	Singapore Post Ltd	Citibank	14,029
(1,479,500)	Singapore Post Ltd	JP Morgan	-

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
シンガポール(続き)			
(1,286,700)	Singapore Post Ltd	Deutsche Bank	28,820
(450,400)	Singapore Press Holdings Ltd	Citibank	33,627
464,400	Singapore Technologies Engineering Ltd	Bank of America Merrill Lynch	31,205
2,010,600	Singapore Technologies Engineering Ltd	Citibank	25,360
1,364,800	Singapore Technologies Engineering Ltd	JP Morgan	20,379
402,000	Singapore Technologies Engineering Ltd	Credit Suisse	6,003
830,300	Singapore Technologies Engineering Ltd	Deutsche Bank	55,791
(1,903,900)	Singapore Telecommunications Ltd	Bank of America Merrill Lynch	213,219
(2,644,500)	Singapore Telecommunications Ltd	JP Morgan	413,961
(981,900)	Singapore Telecommunications Ltd	Citibank	87,971
1,138,000	StarHub Ltd	Deutsche Bank	(177,706)
191,100	StarHub Ltd	Bank of America Merrill Lynch	(29,962)
57,400	StarHub Ltd	Citibank	(9,428)
916,200	StarHub Ltd	JP Morgan	(225,732)
378,700	Suntec Real Estate Investment Trust (Reit)	Citibank	-
399,900	Suntec Real Estate Investment Trust (Reit)	Credit Suisse	(32,842)
1,130,600	Suntec Real Estate Investment Trust (Reit)	Deutsche Bank	(50,647)
699,300	Suntec Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(31,326)
1,550,000	Suntec Real Estate Investment Trust (Reit)	JP Morgan	(127,296)
331,000	United Overseas Bank Ltd	Credit Suisse	(296,551)
252,800	United Overseas Bank Ltd	Deutsche Bank	(242,853)
86,200	UOL Group Ltd	Citibank	(16,733)
67,500	UOL Group Ltd	Bank of America Merrill Lynch	(24,190)
85,000	UOL Group Ltd	Credit Suisse	(29,192)
286,200	UOL Group Ltd	Deutsche Bank	(102,565)
336,100	UOL Group Ltd	JP Morgan	(115,429)
(500,700)	Wilmar International Ltd	JP Morgan	7,476
(3,214,000)	Wilmar International Ltd	Deutsche Bank	(141,214)
(701,600)	Wilmar International Ltd	Citibank	(5,238)
1,541,300	Yangzijiang Shipbuilding Holdings Ltd	Bank of America Merrill Lynch	(224,394)
3,704,000	Yangzijiang Shipbuilding Holdings Ltd	JP Morgan	(677,527)
4,399,600	Yangzijiang Shipbuilding Holdings Ltd	Credit Suisse	(804,765)
620,500	Yangzijiang Shipbuilding Holdings Ltd	Deutsche Bank	(41,143)
2,336,400	Yangzijiang Shipbuilding Holdings Ltd	Citibank	(148,271)
821,100	Yanlord Land Group Ltd	Bank of America Merrill Lynch	-
667,100	Yanlord Land Group Ltd	Credit Suisse	24,903
574,900	Yanlord Land Group Ltd	Citibank	(17,169)
1,645,000	Yanlord Land Group Ltd	Deutsche Bank	(6,028)
319,700	Yanlord Land Group Ltd	JP Morgan	11,934
			<u>(2,705,588)</u>
韓国			
(5,572)	Amorepacific Corp	Credit Suisse	79,956
(20,281)	Amorepacific Corp	Citibank	(90,129)
(974)	Amorepacific Corp	Deutsche Bank	(7,043)
(1,854)	Amorepacific Corp	Bank of America Merrill Lynch	(13,407)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
(171)	Amorepacific Corp	JP Morgan	2,449
(1,384)	BGF retail Co Ltd	Citibank	(5,047)
(2,315)	BGF retail Co Ltd	Deutsche Bank	15,471
(7,821)	BGF retail Co Ltd	JP Morgan	52,535
(76,093)	BNK Financial Group Inc	JP Morgan	51,732
(40,032)	BNK Financial Group Inc	Credit Suisse	27,251
(18,024)	BNK Financial Group Inc	Deutsche Bank	12,677
(234,351)	BNK Financial Group Inc	Citibank	162,013
(4,161)	Celltrion Healthcare Co Ltd	JP Morgan	(87,638)
(15,035)	Celltrion Healthcare Co Ltd	Citibank	(135,534)
(9,538)	CJ CheilJedang Corp	Credit Suisse	(62,187)
(403)	CJ CheilJedang Corp	Bank of America Merrill Lynch	863
(1,456)	CJ CheilJedang Corp	JP Morgan	(10,226)
(4,148)	CJ CheilJedang Corp	Deutsche Bank	8,886
2,349	CJ Corp	Bank of America Merrill Lynch	(43,853)
1,124	CJ Corp	Citibank	(15,752)
21,017	CJ Corp	JP Morgan	(291,905)
12,009	CJ Corp	Credit Suisse	(163,977)
9,545	CJ Corp	Deutsche Bank	(167,151)
(17,069)	CJ Logistics Corp	Citibank	96,982
(3,664)	CJ Logistics Corp	Credit Suisse	9,194
(16,305)	CJ Logistics Corp	JP Morgan	46,017
(3,298)	CJ Logistics Corp	Deutsche Bank	69,264
(6,165)	CJ Logistics Corp	Bank of America Merrill Lynch	129,475
25,441	Coway Co Ltd	JP Morgan	(52,860)
8,746	Coway Co Ltd	Bank of America Merrill Lynch	(32,770)
6,027	Coway Co Ltd	Citibank	617
2,778	Coway Co Ltd	Credit Suisse	(3,916)
19,568	Coway Co Ltd	Deutsche Bank	(73,319)
10,225	Daelim Industrial Co Ltd	Bank of America Merrill Lynch	(36,291)
16,363	Daelim Industrial Co Ltd	Citibank	(31,761)
22,044	Daelim Industrial Co Ltd	JP Morgan	(7,597)
33,679	Daelim Industrial Co Ltd	Deutsche Bank	(119,535)
10,409	Daelim Industrial Co Ltd	Credit Suisse	(126)
17,801	DB Insurance Co Ltd	Bank of America Merrill Lynch	(41,721)
21,120	DB Insurance Co Ltd	Citibank	(20,697)
34,230	DB Insurance Co Ltd	JP Morgan	(97,713)
23,043	DB Insurance Co Ltd	Credit Suisse	(65,705)
28,726	DB Insurance Co Ltd	Deutsche Bank	(67,327)
(3,406)	Dongsuh Cos Inc	Bank of America Merrill Lynch	6,490
(42,249)	Dongsuh Cos Inc	Citibank	17,102
(10,792)	Dongsuh Cos Inc	JP Morgan	13,768
(26,801)	Dongsuh Cos Inc	Credit Suisse	34,479
(996)	E-MART Inc	Credit Suisse	15,740
5,639	GS Holdings Corp	JP Morgan	(10,858)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
7,153	GS Holdings Corp	Citibank	(17,605)
2,987	GS Holdings Corp	Deutsche Bank	(8,389)
11,885	GS Holdings Corp	Bank of America Merrill Lynch	(33,381)
1,442	GS Holdings Corp	Credit Suisse	(2,784)
(15,602)	GS Retail Co Ltd	Bank of America Merrill Lynch	7,846
(43,910)	GS Retail Co Ltd	JP Morgan	26,643
(40,260)	GS Retail Co Ltd	Citibank	(51,829)
(3,772)	GS Retail Co Ltd	Deutsche Bank	1,897
(14,485)	GS Retail Co Ltd	Credit Suisse	24,231
4,669	Hana Financial Group Inc	JP Morgan	(16,272)
1,630	Hana Financial Group Inc	Citibank	(3,771)
4,886	Hana Financial Group Inc	Bank of America Merrill Lynch	(19,128)
3,225	Hana Financial Group Inc	Deutsche Bank	(12,625)
36,035	Hankook Tire Co Ltd	Bank of America Merrill Lynch	(158,005)
25,345	Hankook Tire Co Ltd	Citibank	(103,126)
12,634	Hankook Tire Co Ltd	JP Morgan	(62,334)
3,658	Hankook Tire Co Ltd	Deutsche Bank	(16,039)
12,234	Hankook Tire Co Ltd	Credit Suisse	(56,140)
(2,477)	Hanmi Science Co Ltd	Citibank	3,046
(9,679)	Hanmi Science Co Ltd	JP Morgan	12,010
(841)	Hanmi Science Co Ltd	Bank of America Merrill Lynch	4,122
(8,543)	Hanon Systems	JP Morgan	6,448
(153,679)	Hanon Systems	Credit Suisse	116,146
(28,958)	Hanon Systems	Citibank	(653)
(33,162)	Hanon Systems	Bank of America Merrill Lynch	24,316
(25,941)	Hanon Systems	Deutsche Bank	19,021
(28,796)	Hanssem Co Ltd	Citibank	(33,913)
(6,828)	Hanssem Co Ltd	JP Morgan	(40,327)
(1,134)	Hanssem Co Ltd	Credit Suisse	(6,687)
(2,941)	Hanssem Co Ltd	Bank of America Merrill Lynch	(7,067)
61,760	Hanwha Chemical Corp	Credit Suisse	(89,066)
27,695	Hanwha Chemical Corp	Citibank	(39,411)
10,340	Hanwha Chemical Corp	JP Morgan	(14,717)
125,351	Hanwha Chemical Corp	Deutsche Bank	(398,941)
35,227	Hanwha Chemical Corp	Bank of America Merrill Lynch	(122,871)
94,817	Hanwha Life Insurance Co Ltd	Bank of America Merrill Lynch	(45,969)
270,629	Hanwha Life Insurance Co Ltd	JP Morgan	(102,303)
231,829	Hanwha Life Insurance Co Ltd	Citibank	(82,936)
149,048	Hanwha Life Insurance Co Ltd	Credit Suisse	(56,420)
171,848	Hanwha Life Insurance Co Ltd	Deutsche Bank	(77,332)
(5,831)	Hyosung Corp	Citibank	(7,140)
(8,939)	Hyosung Corp	Deutsche Bank	20,786
(3,513)	Hyosung Corp	JP Morgan	(5,979)
(18,970)	Hyosung Corp	Credit Suisse	(24,230)
18,624	Hyundai Development Co-Engineering & Construction	Citibank	1,929

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
13,096	Hyundai Development Co-Engineering & Construction	JP Morgan	(707)
19,905	Hyundai Development Co-Engineering & Construction	Credit Suisse	(1,154)
12,295	Hyundai Development Co-Engineering & Construction	Deutsche Bank	(1,971)
3,475	Hyundai Engineering & Construction Co Ltd	JP Morgan	34,239
4,619	Hyundai Engineering & Construction Co Ltd	Citibank	21,707
(4,331)	Hyundai Glovis Co Ltd	Credit Suisse	87,227
(14,884)	Hyundai Glovis Co Ltd	Citibank	112,614
(71,327)	Hyundai Heavy Industries Co Ltd	Citibank	773,889
(358)	Hyundai Heavy Industries Co Ltd	JP Morgan	4,204
(7,179)	Hyundai Heavy Industries Co Ltd	Bank of America Merrill Lynch	66,345
(1,582)	Hyundai Heavy Industries Co Ltd	Deutsche Bank	14,620
(21,948)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	439,887
(308)	Hyundai Heavy Industries Holdings Co Ltd	Deutsche Bank	12,745
(2,010)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	41,981
(2,216)	Hyundai Heavy Industries Holdings Co Ltd	Citibank	42,173
(14,141)	Hyundai Mobis Co Ltd	Citibank	372,638
(968)	Hyundai Mobis Co Ltd	Deutsche Bank	19,207
(4,386)	Hyundai Motor Co	Bank of America Merrill Lynch	40,904
(8,277)	Hyundai Motor Co	Credit Suisse	68,532
(9,596)	Hyundai Motor Co	JP Morgan	153,077
(58,784)	Hyundai Motor Co	Citibank	280,971
(2,515)	Hyundai Motor Co	Deutsche Bank	23,455
(29,104)	Hyundai Steel Co	Citibank	12,146
(11,239)	Hyundai Steel Co	Credit Suisse	11,900
5,392	Industrial Bank of Korea	Bank of America Merrill Lynch	(5,813)
73,301	Industrial Bank of Korea	Citibank	(51,717)
35,543	Industrial Bank of Korea	Credit Suisse	(25,456)
51,037	Industrial Bank of Korea	Deutsche Bank	(55,026)
91,727	Industrial Bank of Korea	JP Morgan	(65,565)
(16,240)	Kakao Corp	Bank of America Merrill Lynch	172,147
(16,163)	Kakao Corp	Credit Suisse	129,713
(11,434)	Kakao Corp	JP Morgan	91,651
(78,490)	Kakao Corp	Citibank	635,617
(105,687)	Kangwon Land Inc	Citibank	52,351
(5,144)	Kangwon Land Inc	Credit Suisse	10,446
36,882	KB Financial Group Inc	Credit Suisse	(191,475)
7,909	KB Financial Group Inc	Bank of America Merrill Lynch	(41,920)
58,564	KB Financial Group Inc	Citibank	(188,342)
24,695	KB Financial Group Inc	JP Morgan	(152,879)
18,441	KB Financial Group Inc	Deutsche Bank	(97,742)
(292)	KCC Corp	Bank of America Merrill Lynch	8,504
(6,816)	KCC Corp	Credit Suisse	284,692
(1,823)	KCC Corp	JP Morgan	76,082

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
(507)	KCC Corp	Deutsche Bank	14,766
48,230	Kia Motors Corp	Bank of America Merrill Lynch	(115,218)
37,396	Kia Motors Corp	Citibank	(83,921)
29,287	Kia Motors Corp	Deutsche Bank	(69,965)
(52,373)	Korea Aerospace Industries Ltd	Bank of America Merrill Lynch	(48,119)
(23,266)	Korea Aerospace Industries Ltd	Citibank	(16,281)
(69,607)	Korea Aerospace Industries Ltd	JP Morgan	71,903
(209,544)	Korea Aerospace Industries Ltd	Credit Suisse	164,056
(3,911)	Korea Aerospace Industries Ltd	Deutsche Bank	(3,593)
16,488	Korea Electric Power Corp	Deutsche Bank	(60,229)
5,480	Korea Electric Power Corp	Bank of America Merrill Lynch	(20,018)
18,615	Korea Electric Power Corp	Citibank	(47,720)
34,651	Korea Electric Power Corp	JP Morgan	(117,204)
9,634	Korea Electric Power Corp	Credit Suisse	(32,617)
8,602	Korea Investment Holdings Co Ltd	Credit Suisse	45,337
6,230	Korea Investment Holdings Co Ltd	Bank of America Merrill Lynch	(10,143)
14,125	Korea Investment Holdings Co Ltd	Citibank	4,268
1,838	Korea Investment Holdings Co Ltd	JP Morgan	9,701
18,367	Korea Investment Holdings Co Ltd	Deutsche Bank	(29,902)
(2,363)	Korea Zinc Co Ltd	Credit Suisse	59,487
(304)	Korea Zinc Co Ltd	Bank of America Merrill Lynch	12,739
(1,446)	Korea Zinc Co Ltd	JP Morgan	37,618
(1,750)	Korea Zinc Co Ltd	Citibank	37,285
1,543	KT Corp	Bank of America Merrill Lynch	(503)
313	KT Corp	Deutsche Bank	(102)
770	KT Corp	Citibank	(132)
72,953	KT Corp	JP Morgan	(26,008)
3,504	KT&G Corp	Bank of America Merrill Lynch	(9,319)
1,194	KT&G Corp	Citibank	(4,164)
2,351	KT&G Corp	JP Morgan	(2,446)
7,596	KT&G Corp	Credit Suisse	(7,967)
2,638	KT&G Corp	Deutsche Bank	(7,016)
(1,172)	LG Chem Ltd	Credit Suisse	(4,803)
(623)	LG Chem Ltd	Citibank	2,412
25,715	LG Corp	Bank of America Merrill Lynch	(157,371)
24,767	LG Corp	Citibank	(87,625)
70,539	LG Corp	JP Morgan	(215,394)
36,084	LG Corp	Credit Suisse	(107,221)
66,163	LG Corp	Deutsche Bank	(401,359)
41,883	LG Display Co Ltd	Bank of America Merrill Lynch	(40,262)
138,018	LG Display Co Ltd	Citibank	(57,025)
17,851	LG Display Co Ltd	JP Morgan	(2,948)
42,560	LG Display Co Ltd	Credit Suisse	(10,575)
27,891	LG Display Co Ltd	Deutsche Bank	(26,811)
10,749	LG Electronics Inc	JP Morgan	(24,122)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
5,532	LG Electronics Inc	Credit Suisse	(24,010)
29,423	LG Electronics Inc	Bank of America Merrill Lynch	(119,002)
38,354	LG Electronics Inc	Citibank	(208,591)
13,719	LG Electronics Inc	Deutsche Bank	(55,487)
1,433	LG Household & Health Care Ltd	Citibank	132,935
2,795	LG Household & Health Care Ltd	Credit Suisse	160,682
3,549	LG Household & Health Care Ltd	Deutsche Bank	201,636
1,735	Lotte Chemical Corp	Bank of America Merrill Lynch	(19,980)
6,860	Lotte Chemical Corp	Citibank	(51,495)
1,881	Lotte Chemical Corp	JP Morgan	(26,980)
2,568	Lotte Chemical Corp	Credit Suisse	(43,194)
2,131	Lotte Chemical Corp	Deutsche Bank	(24,540)
(68,932)	Lotte Corp	Credit Suisse	165,131
(18,019)	Lotte Corp	Citibank	4,313
(7,051)	Lotte Corp	JP Morgan	16,854
(9,999)	Lotte Corp	Deutsche Bank	18,783
(11,764)	Lotte Corp	Bank of America Merrill Lynch	22,099
(3,025)	Lotte Shopping Co Ltd	JP Morgan	30,291
(1,660)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	20,606
(3,237)	Lotte Shopping Co Ltd	Deutsche Bank	40,182
(22,309)	Lotte Shopping Co Ltd	Citibank	(11,155)
(536,064)	Mirae Asset Daewoo Co Ltd	Credit Suisse	123,803
(73,152)	Mirae Asset Daewoo Co Ltd	Citibank	18,775
(39,511)	Mirae Asset Daewoo Co Ltd	Deutsche Bank	23,357
(20,868)	Mirae Asset Daewoo Co Ltd	Bank of America Merrill Lynch	12,336
(214,054)	Mirae Asset Daewoo Co Ltd	JP Morgan	49,266
(3,160)	NAVER Corp	Credit Suisse	110,459
(9,923)	NAVER Corp	Citibank	122,931
(476)	NAVER Corp	Deutsche Bank	19,716
641	NCSOFT Corp	Bank of America Merrill Lynch	(1,080)
490	NCSOFT Corp	Citibank	840
440	NCSOFT Corp	Credit Suisse	4,302
3,994	NCSOFT Corp	Deutsche Bank	(6,731)
(14,183)	Netmarble Corp '144A'	Credit Suisse	(293,657)
(25,975)	Netmarble Corp '144A'	JP Morgan	(538,111)
(29,981)	Netmarble Corp '144A'	Deutsche Bank	(472,276)
(10,407)	Netmarble Corp '144A'	Citibank	(114,406)
(29,761)	NH Investment & Securities Co Ltd	Credit Suisse	9,442
(4,103)	Orion Corp/Republic of Korea	Bank of America Merrill Lynch	(15,356)
(6,415)	Orion Corp/Republic of Korea	Credit Suisse	(25,778)
(21,902)	Orion Corp/Republic of Korea	JP Morgan	(73,628)
(143)	Ottogi Corp	Bank of America Merrill Lynch	(7,988)
(738)	Ottogi Corp	Citibank	(26,605)
4,482	POSCO	Bank of America Merrill Lynch	(134,632)
4,040	POSCO	Citibank	(45,543)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
4,922	POSCO	JP Morgan	(91,094)
3,873	POSCO	Credit Suisse	(71,800)
12,519	POSCO	Deutsche Bank	(376,051)
20,313	S-1 Corp	Credit Suisse	(79,392)
16,881	S-1 Corp	JP Morgan	(70,728)
6,696	S-1 Corp	Citibank	(12,931)
6,722	S-1 Corp	Bank of America Merrill Lynch	(39,608)
7,414	S-1 Corp	Deutsche Bank	(43,685)
(22,195)	S-Oil Corp	Credit Suisse	(27,539)
(42,974)	S-Oil Corp	Citibank	188,540
(6,509)	Samsung Biologics Co Ltd '144A'	JP Morgan	(386,666)
(13,454)	Samsung Biologics Co Ltd '144A'	Citibank	(455,077)
(7,329)	Samsung Biologics Co Ltd '144A'	Credit Suisse	(435,144)
(2,872)	Samsung Biologics Co Ltd '144A'	Bank of America Merrill Lynch	(120,035)
(6,890)	Samsung C&T Corp	Credit Suisse	15,930
(10,227)	Samsung C&T Corp	Bank of America Merrill Lynch	33,003
(102,758)	Samsung C&T Corp	Citibank	399,154
(15,758)	Samsung C&T Corp	JP Morgan	31,574
(5,876)	Samsung C&T Corp	Deutsche Bank	18,962
(6,173)	Samsung Card Co Ltd	Credit Suisse	13,475
(118)	Samsung Card Co Ltd	Bank of America Merrill Lynch	235
(1,933)	Samsung Card Co Ltd	JP Morgan	4,213
(5,995)	Samsung Card Co Ltd	Deutsche Bank	11,933
(1,507)	Samsung Electro-Mechanics Co Ltd	Bank of America Merrill Lynch	(11,230)
(7,482)	Samsung Electro-Mechanics Co Ltd	JP Morgan	(123,928)
(24,259)	Samsung Electro-Mechanics Co Ltd	Citibank	(141,960)
(2,789)	Samsung Electro-Mechanics Co Ltd	Credit Suisse	(46,167)
(187)	Samsung Electro-Mechanics Co Ltd	Deutsche Bank	(1,393)
53,850	Samsung Electronics Co Ltd	JP Morgan	(74,611)
7,500	Samsung Electronics Co Ltd	Credit Suisse	(13,712)
58,000	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	70,849
101,883	Samsung Electronics Co Ltd	Citibank	(92,187)
257,935	Samsung Electronics Co Ltd	Deutsche Bank	295,482
3,407	Samsung Fire & Marine Insurance Co Ltd	Bank of America Merrill Lynch	(48,949)
5,356	Samsung Fire & Marine Insurance Co Ltd	Credit Suisse	(106,160)
2,132	Samsung Fire & Marine Insurance Co Ltd	Deutsche Bank	(30,631)
2,115	Samsung Fire & Marine Insurance Co Ltd	JP Morgan	(41,871)
2,744	Samsung Fire & Marine Insurance Co Ltd	Citibank	(27,669)
(231,234)	Samsung Heavy Industries Co Ltd	JP Morgan	77,188
(917,716)	Samsung Heavy Industries Co Ltd	Citibank	298,900
(490,636)	Samsung Heavy Industries Co Ltd	Credit Suisse	164,111
(361,405)	Samsung Heavy Industries Co Ltd	Bank of America Merrill Lynch	93,483
3,285	Samsung Life Insurance Co Ltd	Citibank	(22,046)
20	Samsung Life Insurance Co Ltd	Deutsche Bank	(184)
(6,632)	Samsung SDI Co Ltd	Bank of America Merrill Lynch	(23,194)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
韓国(続き)			
(8,458)	Samsung SDI Co Ltd	Credit Suisse	(93,577)
(2,098)	Samsung SDI Co Ltd	JP Morgan	(31,665)
(25,313)	Samsung SDI Co Ltd	Citibank	82,375
(1,804)	Samsung SDI Co Ltd	Deutsche Bank	(6,309)
1,392	Samsung SDS Co Ltd	Deutsche Bank	(12,032)
10,319	Samsung SDS Co Ltd	JP Morgan	(30,627)
8,901	Samsung SDS Co Ltd	Credit Suisse	(18,718)
12,498	Samsung Securities Co Ltd	JP Morgan	9,331
21,685	Samsung Securities Co Ltd	Deutsche Bank	(12,773)
52,818	Samsung Securities Co Ltd	Citibank	(5,426)
29,307	Samsung Securities Co Ltd	Credit Suisse	24,212
14,434	Shinhan Financial Group Co Ltd	Bank of America Merrill Lynch	(60,646)
18,249	Shinhan Financial Group Co Ltd	JP Morgan	(55,171)
19,467	Shinhan Financial Group Co Ltd	Citibank	(56,650)
17,017	Shinhan Financial Group Co Ltd	Credit Suisse	(51,515)
35,676	Shinhan Financial Group Co Ltd	Deutsche Bank	(149,898)
(11,832)	SillaJen Inc	Credit Suisse	(161,479)
(11,156)	SillaJen Inc	JP Morgan	(152,317)
(15,824)	SillaJen Inc	Citibank	(92,174)
5,951	SK Holdings Co Ltd	Credit Suisse	(123,678)
1,603	SK Holdings Co Ltd	JP Morgan	(33,273)
2,955	SK Holdings Co Ltd	Deutsche Bank	(70,241)
9,300	SK Holdings Co Ltd	Citibank	(205,115)
3,614	SK Holdings Co Ltd	Bank of America Merrill Lynch	(85,905)
57,958	SK Hynix Inc	Credit Suisse	526,245
27,267	SK Hynix Inc	Bank of America Merrill Lynch	214,627
47,324	SK Hynix Inc	Citibank	(73,346)
54,476	SK Hynix Inc	JP Morgan	495,022
7,289	SK Innovation Co Ltd	Bank of America Merrill Lynch	8,386
4,525	SK Innovation Co Ltd	Citibank	6,268
13,300	SK Innovation Co Ltd	JP Morgan	70,935
5,768	SK Innovation Co Ltd	Credit Suisse	30,664
5,830	SK Innovation Co Ltd	Deutsche Bank	6,707
16,854	SK Telecom Co Ltd	Credit Suisse	(98,613)
16,721	SK Telecom Co Ltd	Citibank	(30,400)
9,131	SK Telecom Co Ltd	JP Morgan	(53,246)
2,970	SK Telecom Co Ltd	Deutsche Bank	1,870
8,838	SK Telecom Co Ltd	Bank of America Merrill Lynch	5,565
29,511	Woori Bank	Citibank	(12,648)
47,003	Woori Bank	Deutsche Bank	(6,861)
56,381	Woori Bank	JP Morgan	(8,859)
1,577	Yuhan Corp	Bank of America Merrill Lynch	2,374
11,222	Yuhan Corp	JP Morgan	107,443
13,027	Yuhan Corp	Credit Suisse	141,367
6,941	Yuhan Corp	Deutsche Bank	10,450

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
韓国(続き)			
17,312	Yuhan Corp	Citibank	57,262
			(2,846,822)
スペイン			
(11,024)	Acciona SA	Deutsche Bank	25,325
(3,035)	Acciona SA	Bank of America Merrill Lynch	8,515
(48,572)	Acerinox SA	Deutsche Bank	9,055
(22,026)	Acerinox SA	Bank of America Merrill Lynch	4,106
(22,155)	Acerinox SA	Citibank	7,486
27,840	ACS Actividades de Construccion y Servicios SA	Bank of America Merrill Lynch	(23,355)
59,859	ACS Actividades de Construccion y Servicios SA	Citibank	(59,817)
104,275	ACS Actividades de Construccion y Servicios SA	JP Morgan	(47,383)
78,944	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(51,277)
36,849	ACS Actividades de Construccion y Servicios SA	Deutsche Bank	(30,913)
8,116	Aena SME SA '144A'	Credit Suisse	(97,857)
3,376	Aena SME SA '144A'	Citibank	(26,945)
2,503	Aena SME SA '144A'	Bank of America Merrill Lynch	(25,865)
1,357	Aena SME SA '144A'	Deutsche Bank	(24,428)
3,816	Aena SME SA '144A'	JP Morgan	(59,135)
(1,933)	Almirall (Right)	Citibank	20
(335,660)	Almirall (Right)	Bank of America Merrill Lynch	(79,001)
(4,127)	Almirall (Right)	JP Morgan	(971)
(200,747)	Almirall (Right)	Deutsche Bank	(47,248)
(1,933)	Almirall SA	Citibank	1,396
(4,127)	Almirall SA	JP Morgan	(3,510)
(397,807)	Almirall SA	Bank of America Merrill Lynch	121,629
(251,412)	Almirall SA	Deutsche Bank	50,541
22,712	Amadeus IT Group SA	Bank of America Merrill Lynch	85,740
63,908	Amadeus IT Group SA	Citibank	111,694
44,222	Amadeus IT Group SA	JP Morgan	209,107
114,400	Amadeus IT Group SA	Credit Suisse	515,168
2,577	Amadeus IT Group SA	Deutsche Bank	9,728
67,413	Atresmedia Corp de Medios de Comunicacion SA	Credit Suisse	(46,488)
44,671	Atresmedia Corp de Medios de Comunicacion SA	Deutsche Bank	(23,161)
196,056	Atresmedia Corp de Medios de Comunicacion SA	Bank of America Merrill Lynch	(101,445)
86,006	Atresmedia Corp de Medios de Comunicacion SA	Citibank	(46,096)
19,462	Banco Bilbao Vizcaya Argentaria SA	Bank of America Merrill Lynch	(19,932)
17,854	Banco Bilbao Vizcaya Argentaria SA	Credit Suisse	(18,847)
45,282	Banco Bilbao Vizcaya Argentaria SA	Deutsche Bank	(46,376)
(485,365)	Banco de Sabadell SA	Citibank	105,187
(1,312,748)	Banco de Sabadell SA	Bank of America Merrill Lynch	420,626

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スペイン(続き)			
(764,652)	Banco de Sabadell SA	JP Morgan	208,479
(859,785)	Banco de Sabadell SA	Credit Suisse	234,416
(1,326,376)	Banco de Sabadell SA	Deutsche Bank	319,499
(338,001)	Banco Santander SA	Citibank	244,823
(252,060)	Banco Santander SA	JP Morgan	225,699
(37,258)	Banco Santander SA	Bank of America Merrill Lynch	36,965
(411,177)	Banco Santander SA	Credit Suisse	359,824
(170,389)	Banco Santander SA	Deutsche Bank	169,047
(1,607,838)	Bankia SA	Bank of America Merrill Lynch	856,250
(557,715)	Bankia SA	Credit Suisse	209,495
(406,197)	Bankia SA	Citibank	194,991
(287,531)	Bankia SA	Deutsche Bank	156,453
(136,112)	Bankia SA	JP Morgan	48,053
139,736	Bankinter SA	Bank of America Merrill Lynch	(154,021)
219,287	Bankinter SA	Citibank	(165,054)
48,653	Bankinter SA	Credit Suisse	(28,571)
14,214	Bankinter SA	Deutsche Bank	(15,667)
40,458	Bankinter SA	JP Morgan	(26,906)
(30,885)	Bolsas y Mercados Espanoles SHMSF SA	Citibank	18,721
(105,298)	CaixaBank SA	Credit Suisse	67,110
(331,364)	CaixaBank SA	Bank of America Merrill Lynch	220,349
(105,690)	CaixaBank SA	Citibank	63,543
(55,666)	CaixaBank SA	JP Morgan	35,478
(23,263)	CaixaBank SA	Deutsche Bank	16,642
(151,913)	Cellnex Telecom SA '144A'	Credit Suisse	219,482
(43,304)	Cellnex Telecom SA '144A'	Deutsche Bank	88,297
(231,505)	Cellnex Telecom SA '144A'	Bank of America Merrill Lynch	400,415
(42,158)	Cellnex Telecom SA '144A'	Citibank	46,664
(135,249)	Cellnex Telecom SA '144A'	JP Morgan	195,366
4,314	Cia de Distribucion Integral Logista Holdings SA	Citibank	4,524
4,330	Cia de Distribucion Integral Logista Holdings SA	JP Morgan	11,654
12,382	Cia de Distribucion Integral Logista Holdings SA	Deutsche Bank	14,715
7,644	Cia de Distribucion Integral Logista Holdings SA	Credit Suisse	20,574
(30,813)	CIE Automotive SA	Bank of America Merrill Lynch	3,590
(2,122)	CIE Automotive SA	Citibank	2,571
(21,685)	CIE Automotive SA	JP Morgan	(22,234)
(942)	CIE Automotive SA	Credit Suisse	(966)
(9,607)	CIE Automotive SA	Deutsche Bank	1,119
384,988	Distribuidora Internacional de Alimentacion SA	Citibank	(89,714)
209,901	Distribuidora Internacional de Alimentacion SA	JP Morgan	(147,514)
114,045	Distribuidora Internacional de Alimentacion SA	Bank of America Merrill Lynch	(47,969)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
193,666	Distribuidora Internacional de Alimentacion SA	Credit Suisse	(168,786)
180,432	Distribuidora Internacional de Alimentacion SA	Deutsche Bank	(55,241)
134,769	Ebro Foods SA	Bank of America Merrill Lynch	116,199
41,755	Ebro Foods SA	Citibank	19,460
11,285	Ebro Foods SA	JP Morgan	6,311
68,166	Ebro Foods SA	Deutsche Bank	58,773
622	Ebro Foods SA	Credit Suisse	348
65,463	Endesa SA	Bank of America Merrill Lynch	(73,605)
554	Endesa SA	Citibank	(810)
26,823	Endesa SA	JP Morgan	(27,659)
14,182	Endesa SA	Deutsche Bank	(15,946)
140,120	Endesa SA	Credit Suisse	(155,273)
(16,152)	Ferrovial SA	Credit Suisse	2,960
(339,628)	Ferrovial SA	JP Morgan	172,137
(57,519)	Ferrovial SA	Bank of America Merrill Lynch	9,481
(57,519)	Ferrovial SA (Right)	Bank of America Merrill Lynch	(20,970)
(339,628)	Ferrovial SA (Right)	JP Morgan	(123,820)
(1,756)	Gas Natural SDG SA	JP Morgan	921
(49,388)	Gas Natural SDG SA	Credit Suisse	43,744
(119,003)	Gas Natural SDG SA	Bank of America Merrill Lynch	140,043
(106,849)	Gas Natural SDG SA	Deutsche Bank	126,653
333,845	Gestamp Automocion SA '144A'	Bank of America Merrill Lynch	27,628
92,591	Gestamp Automocion SA '144A'	Deutsche Bank	7,552
110,960	Gestamp Automocion SA '144A'	Citibank	(33,018)
(15,742)	Grifols SA	Deutsche Bank	(4,823)
(20,010)	Grifols SA	Citibank	(6,528)
36,932	Grupo Catalana Occidente SA	Citibank	(51,638)
16,924	Grupo Catalana Occidente SA	JP Morgan	(21,268)
3,435	Grupo Catalana Occidente SA	Credit Suisse	(4,603)
14,091	Grupo Catalana Occidente SA	Bank of America Merrill Lynch	(13,275)
635	Grupo Catalana Occidente SA	Deutsche Bank	(592)
217,953	Iberdrola SA	Credit Suisse	(113,261)
34,824	Iberdrola SA	Bank of America Merrill Lynch	(18,259)
47,449	Indra Sistemas SA	Credit Suisse	(32,436)
195,103	Indra Sistemas SA	Bank of America Merrill Lynch	(80,016)
17,666	Indra Sistemas SA	Deutsche Bank	(3,911)
(36,622)	Industria de Diseno Textil SA	Credit Suisse	(20,055)
(100,705)	Industria de Diseno Textil SA	Deutsche Bank	(65,708)
(105,798)	Industria de Diseno Textil SA	Bank of America Merrill Lynch	(56,989)
(111,146)	Industria de Diseno Textil SA	Citibank	7,770
(94,711)	Industria de Diseno Textil SA	JP Morgan	(51,866)
(30,670)	International Consolidated Airlines Group SA	JP Morgan	7,004
188,375	Mapfre SA	Bank of America Merrill Lynch	(63,429)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
163,284	Mapfre SA	Citibank	(55,553)
126,874	Mapfre SA	JP Morgan	(44,644)
4,266	Mapfre SA	Credit Suisse	(1,501)
19,061	Mapfre SA	Deutsche Bank	(6,418)
179,268	Mediaset Espana Comunicacion SA	Bank of America Merrill Lynch	(101,095)
72,187	Mediaset Espana Comunicacion SA	Citibank	(48,110)
377,838	Mediaset Espana Comunicacion SA	JP Morgan	(216,473)
348,098	Mediaset Espana Comunicacion SA	Deutsche Bank	(206,712)
96,940	Mediaset Espana Comunicacion SA	Credit Suisse	(53,312)
(67,636)	Melia Hotels International SA	Credit Suisse	18,235
(28,788)	Melia Hotels International SA	Bank of America Merrill Lynch	1,006
(43,714)	Melia Hotels International SA	Deutsche Bank	1,528
(73,416)	Melia Hotels International SA	Citibank	(1,711)
(158,301)	Melia Hotels International SA	JP Morgan	72,121
(108,779)	Prosegur Cia de Seguridad SA	Citibank	30,419
(277,931)	Prosegur Cia de Seguridad SA	JP Morgan	78,393
(86,565)	Prosegur Cia de Seguridad SA	Credit Suisse	37,319
(47,108)	Prosegur Cia de Seguridad SA	Bank of America Merrill Lynch	7,684
(60,323)	Prosegur Cia de Seguridad SA	Deutsche Bank	9,840
48,433	Red Electrica Corp SA	Credit Suisse	(40,913)
13,188	Red Electrica Corp SA	Deutsche Bank	(5,563)
331,098	Repsol SA	Bank of America Merrill Lynch	(190,960)
230,089	Repsol SA	Citibank	(245,301)
216,435	Repsol SA	JP Morgan	29,001
320,958	Repsol SA	Deutsche Bank	(185,112)
33,942	Repsol SA	Credit Suisse	(10,619)
(46,441)	Siemens Gamesa Renewable Energy SA	Credit Suisse	34,090
(120,650)	Siemens Gamesa Renewable Energy SA	JP Morgan	88,562
(490,831)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	408,902
(2,495)	Siemens Gamesa Renewable Energy SA	Citibank	3,227
(595,843)	Siemens Gamesa Renewable Energy SA	Deutsche Bank	471,150
324,631	Telefonica SA	Bank of America Merrill Lynch	(201,226)
386,667	Telefonica SA	Citibank	(194,176)
647,753	Telefonica SA	JP Morgan	(530,158)
146,935	Telefonica SA	Deutsche Bank	(61,200)
81,601	Telefonica SA	Credit Suisse	(76,422)
12,779	Viscofan SA	Bank of America Merrill Lynch	(8,189)
31,849	Viscofan SA	Citibank	(37,109)
12,208	Viscofan SA	JP Morgan	(14,029)
30,009	Viscofan SA	Credit Suisse	(10,028)
21,410	Viscofan SA	Deutsche Bank	(13,720)
(106,327)	Zardoya Otis SA	Citibank	53,891
(9,203)	Zardoya Otis SA	Bank of America Merrill Lynch	3,968
(202,242)	Zardoya Otis SA	JP Morgan	112,023
(61,848)	Zardoya Otis SA	Credit Suisse	27,972

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スペイン(続き)			
(194,304)	Zardoya Otis SA	Deutsche Bank	83,766
			<u>3,277,507</u>
スウェーデン			
(1,582)	AAK AB	Credit Suisse	(3,139)
(23,461)	AAK AB	Deutsche Bank	(72,647)
(6,353)	AAK AB	Citibank	(12,965)
(19,012)	AAK AB	Bank of America Merrill Lynch	(57,119)
(32,919)	AAK AB	JP Morgan	(65,312)
1,632	Ahlsell AB '144A'	Credit Suisse	(65)
273,492	Ahlsell AB '144A'	Citibank	(13,953)
84,027	Ahlsell AB '144A'	Deutsche Bank	(1,748)
81,213	Ahlsell AB '144A'	JP Morgan	(3,223)
98,431	Ahlsell AB '144A'	Bank of America Merrill Lynch	928
(11,892)	Alfa Laval AB	Credit Suisse	12,404
(37,575)	Alfa Laval AB	Bank of America Merrill Lynch	34,506
(117,018)	Assa Abloy AB 'B'	Deutsche Bank	663
(77,859)	Assa Abloy AB 'B'	Bank of America Merrill Lynch	1,376
(144,915)	Assa Abloy AB 'B'	Credit Suisse	9,036
(53,192)	Assa Abloy AB 'B'	Citibank	20,202
(134,013)	Assa Abloy AB 'B'	JP Morgan	6,275
32,968	Atlas Copco AB 'A'	JP Morgan	23,174
13,186	Atlas Copco AB 'A'	Bank of America Merrill Lynch	(5,531)
213,759	Atlas Copco AB 'A'	Citibank	(292,025)
120,987	Atlas Copco AB 'A'	Citibank	110
32,968	Atlas Copco AB 'A'	JP Morgan	29,815
13,186	Atlas Copco AB 'A'	Bank of America Merrill Lynch	(34)
86,894	Atlas Copco AB 'A'	Credit Suisse	(15,834)
75,217	Atlas Copco AB 'A'	Credit Suisse	68,024
(64,545)	BillerudKorsnas AB	Credit Suisse	5,122
(15,309)	BillerudKorsnas AB	Deutsche Bank	(1,822)
(59,888)	BillerudKorsnas AB	Citibank	(5,895)
(40,624)	BillerudKorsnas AB	JP Morgan	3,224
(172,639)	BillerudKorsnas AB	Bank of America Merrill Lynch	(47,394)
189,251	Boliden AB	Bank of America Merrill Lynch	(248,889)
13,264	Boliden AB	Credit Suisse	(12,782)
75,992	Boliden AB	Citibank	(122,770)
39,994	Boliden AB	Deutsche Bank	(52,597)
27,426	Boliden AB	JP Morgan	(25,936)
189,251	Boliden AB	Bank of America Merrill Lynch	122,964
39,994	Boliden AB	Deutsche Bank	25,986
13,264	Boliden AB	Credit Suisse	8,618
75,992	Boliden AB	Citibank	78
19,789	Boliden AB	JP Morgan	12,858
52,498	Castellum AB	Citibank	(595)
54,171	Castellum AB	Credit Suisse	(12,897)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スウェーデン(続き)			
69,391	Castellum AB	Deutsche Bank	(16,128)
28,042	Castellum AB	Bank of America Merrill Lynch	(6,517)
108,275	Castellum AB	JP Morgan	(8,626)
70,622	Electrolux AB 'B'	Bank of America Merrill Lynch	(69,658)
98,049	Electrolux AB 'B'	Citibank	(86,706)
95,503	Electrolux AB 'B'	Credit Suisse	(135,617)
49,078	Electrolux AB 'B'	Deutsche Bank	(41,821)
67,814	Electrolux AB 'B'	JP Morgan	(89,953)
(20,203)	Elekta AB 'B'	Deutsche Bank	(13,399)
(86,886)	Elekta AB 'B'	Bank of America Merrill Lynch	(57,626)
(58,030)	Elekta AB 'B'	JP Morgan	(38,816)
(69,440)	Essity AB 'B'	Bank of America Merrill Lynch	56,683
(42,261)	Essity AB 'B'	Deutsche Bank	33,230
(22,759)	Essity AB 'B'	JP Morgan	16,772
32,880	Fabege AB	Bank of America Merrill Lynch	8,723
16,014	Fabege AB	Credit Suisse	4,067
48,356	Fabege AB	Citibank	9,868
63,146	Fabege AB	Deutsche Bank	16,752
31,872	Fabege AB	JP Morgan	8,094
10,828	Fastighets AB Balder 'B'	Bank of America Merrill Lynch	(2,946)
14,806	Fastighets AB Balder 'B'	JP Morgan	5,529
86,281	Fastighets AB Balder 'B'	Credit Suisse	5,869
20,335	Fastighets AB Balder 'B'	Citibank	6,455
54,262	Fastighets AB Balder 'B'	Deutsche Bank	(4,757)
(87,772)	Getinge AB 'B'	Citibank	7,961
(223,838)	Getinge AB 'B'	Bank of America Merrill Lynch	1,992
(37,818)	Getinge AB 'B'	Credit Suisse	13,291
(92,751)	Getinge AB 'B'	Deutsche Bank	1,682
(39,165)	Hennes & Mauritz AB 'B'	Citibank	55,148
(219,622)	Hennes & Mauritz AB 'B'	JP Morgan	402,371
(31,335)	Hexagon AB 'B'	Credit Suisse	(46,705)
(7,200)	Hexagon AB 'B'	Deutsche Bank	(8,489)
(41,039)	Hexagon AB 'B'	JP Morgan	(50,482)
(31,748)	Hexagon AB 'B'	Bank of America Merrill Lynch	(37,433)
(29,201)	Hexagon AB 'B'	Citibank	(15,229)
(172,909)	Hexpol AB	Credit Suisse	19,603
(38,348)	Hexpol AB	Deutsche Bank	1,739
(92,016)	Hexpol AB	Bank of America Merrill Lynch	4,173
(95,366)	Hexpol AB	Citibank	18,921
(164,748)	Hexpol AB	JP Morgan	18,678
73,826	Holmen AB 'B'	Bank of America Merrill Lynch	(35,518)
54,150	Holmen AB 'B'	Credit Suisse	(11,664)
66,827	Holmen AB 'B'	Citibank	(18,269)
19,320	Holmen AB 'B'	Deutsche Bank	(3,943)
55,528	Holmen AB 'B'	JP Morgan	(9,512)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スウェーデン(続き)			
13,378	Hufvudstaden AB 'A'	Credit Suisse	(5,764)
14,484	Hufvudstaden AB 'A'	Bank of America Merrill Lynch	(4,434)
33,205	Hufvudstaden AB 'A'	Citibank	(2,259)
72,869	Hufvudstaden AB 'A'	JP Morgan	(31,393)
9,184	Hufvudstaden AB 'A'	Deutsche Bank	(2,811)
(95,177)	Husqvarna AB 'B'	Bank of America Merrill Lynch	(12,733)
(55,105)	Husqvarna AB 'B'	JP Morgan	1,249
(25,192)	Husqvarna AB 'B'	Citibank	2,171
(8,993)	ICA Gruppen AB	Bank of America Merrill Lynch	6,933
(5,944)	ICA Gruppen AB	Deutsche Bank	4,582
(100,350)	ICA Gruppen AB	Citibank	44,370
(131,800)	ICA Gruppen AB	JP Morgan	97,127
(2,148)	ICA Gruppen AB	Credit Suisse	1,583
(86,281)	Industrivarden AB 'C'	JP Morgan	78,518
(46,882)	Industrivarden AB 'C'	Deutsche Bank	41,515
(159,335)	Industrivarden AB 'C'	Bank of America Merrill Lynch	125,547
(61,818)	Industrivarden AB 'C'	Credit Suisse	77,165
(8,321)	Indutrade AB	Bank of America Merrill Lynch	(5,283)
(27,837)	Indutrade AB	JP Morgan	(13,886)
(8,252)	Intrum AB	Bank of America Merrill Lynch	12,911
(76,867)	Intrum AB	Credit Suisse	166,449
(60,346)	Intrum AB	Deutsche Bank	94,414
(89,611)	Intrum AB	JP Morgan	194,046
(14,921)	Investor AB 'B'	Deutsche Bank	22,931
(34,828)	Investor AB 'B'	Credit Suisse	122,405
(73,166)	Investor AB 'B'	Bank of America Merrill Lynch	121,738
(27,033)	Investor AB 'B'	Citibank	60,377
(21,034)	Investor AB 'B'	JP Morgan	73,925
68,154	JM AB	Credit Suisse	(157,030)
50,567	JM AB	Bank of America Merrill Lynch	(53,030)
72,394	JM AB	JP Morgan	(14,774)
69,478	JM AB	Citibank	(118,548)
92,698	JM AB	Deutsche Bank	(97,212)
(32,144)	Kinnevik AB 'B'	Credit Suisse	52,842
(7,338)	Kinnevik AB 'B'	Deutsche Bank	10,732
(20,737)	Kinnevik AB 'B'	Citibank	44,669
(76,689)	Kinnevik AB 'B'	JP Morgan	126,070
18,854	L E Lundbergforetagen AB 'B'	Citibank	(23,085)
2,222	L E Lundbergforetagen AB 'B'	Credit Suisse	(5,101)
14,582	L E Lundbergforetagen AB 'B'	Deutsche Bank	(30,088)
18,776	L E Lundbergforetagen AB 'B'	Bank of America Merrill Lynch	(36,762)
9,000	L E Lundbergforetagen AB 'B'	JP Morgan	(20,662)
36,167	Loomis AB 'B'	Credit Suisse	22,142
20,540	Loomis AB 'B'	Citibank	(932)
9,142	Loomis AB 'B'	Deutsche Bank	4,560

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
1,506	Loomis AB 'B'	JP Morgan	922
45,045	Loomis AB 'B'	Bank of America Merrill Lynch	20,429
44,294	Lundin Petroleum AB	Credit Suisse	103,950
78,680	Lundin Petroleum AB	Deutsche Bank	(3,568)
68,158	Lundin Petroleum AB	JP Morgan	159,954
500	Lundin Petroleum AB	Citibank	(573)
81,273	Lundin Petroleum AB	Bank of America Merrill Lynch	(3,686)
(718)	Modern Times Group MTG AB 'B'	Credit Suisse	961
(38,555)	Modern Times Group MTG AB 'B'	Deutsche Bank	39,340
(45,204)	Modern Times Group MTG AB 'B'	JP Morgan	49,553
(21,017)	Modern Times Group MTG AB 'B'	Bank of America Merrill Lynch	28,836
(30,087)	Modern Times Group MTG AB 'B'	Citibank	98,238
37,680	NCC AB 'B'	Credit Suisse	15,008
59,282	NCC AB 'B'	Deutsche Bank	16,466
76,714	NCC AB 'B'	Bank of America Merrill Lynch	826
45,495	NCC AB 'B'	Citibank	(11,347)
42,306	NCC AB 'B'	JP Morgan	8,686
(380,688)	Nibe Industrier AB 'B'	Credit Suisse	126,026
(41,607)	Nibe Industrier AB 'B'	Deutsche Bank	15,189
(385)	Nibe Industrier AB 'B'	Bank of America Merrill Lynch	141
(52,528)	Nibe Industrier AB 'B'	Citibank	13,697
(426,653)	Nibe Industrier AB 'B'	JP Morgan	139,047
(111,030)	Nordea Bank AB	JP Morgan	52,253
(81,513)	Nordea Bank AB	Credit Suisse	36,592
(499,014)	Nordea Bank AB	Deutsche Bank	359,815
(84,327)	Nordea Bank AB	Bank of America Merrill Lynch	60,804
(68,976)	Nordea Bank AB	Citibank	40,351
174,078	Peab AB	Deutsche Bank	(90,798)
49,328	Peab AB	Credit Suisse	(15,659)
158,032	Peab AB	Bank of America Merrill Lynch	(80,624)
197,362	Peab AB	Citibank	(59,650)
54,376	Peab AB	JP Morgan	(17,261)
(16,328)	Saab AB 'B'	Citibank	(20,363)
(19,150)	Saab AB 'B'	JP Morgan	(35,823)
(22,982)	Saab AB 'B'	Deutsche Bank	(63,315)
(6,025)	Saab AB 'B'	Credit Suisse	(11,271)
260,305	Sandvik AB	Credit Suisse	(101,333)
23,137	Sandvik AB	Deutsche Bank	(13,378)
151,356	Sandvik AB	Bank of America Merrill Lynch	(87,514)
281,509	Sandvik AB	Citibank	(314,368)
27,977	Securitas AB 'B'	JP Morgan	(1,110)
19,825	Securitas AB 'B'	Deutsche Bank	7,305
164,778	Skandinaviska Enskilda Banken AB 'A'	Credit Suisse	(75,146)
50,338	Skandinaviska Enskilda Banken AB 'A'	Citibank	(28,763)
(195,976)	Skanska AB 'B'	JP Morgan	167,787

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スウェーデン(続き)			
(122,103)	Skanska AB 'B'	Bank of America Merrill Lynch	61,602
(169,000)	Skanska AB 'B'	Deutsche Bank	85,262
(118,483)	Skanska AB 'B'	Credit Suisse	121,016
22,386	SKF AB 'B'	Credit Suisse	(33,755)
43,547	SKF AB 'B'	Deutsche Bank	(67,391)
14,279	SKF AB 'B'	Citibank	(25,902)
13,197	SKF AB 'B'	JP Morgan	(19,899)
76,704	SKF AB 'B'	Bank of America Merrill Lynch	(123,235)
233,789	Svenska Cellulosa AB SCA 'B'	Credit Suisse	(28,626)
153,791	Svenska Cellulosa AB SCA 'B'	Citibank	(36,964)
90,066	Svenska Cellulosa AB SCA 'B'	Deutsche Bank	(31,858)
492,187	Svenska Cellulosa AB SCA 'B'	JP Morgan	(60,265)
46,752	Svenska Handelsbanken AB 'A'	Credit Suisse	(13,145)
(46,312)	Sweco AB 'B'	Citibank	(3,150)
(28,273)	Sweco AB 'B'	Deutsche Bank	(12,246)
(84,102)	Sweco AB 'B'	JP Morgan	(136,648)
(47,408)	Sweco AB 'B'	Credit Suisse	(63,899)
15,447	Swedbank AB 'A'	Bank of America Merrill Lynch	(17,075)
10,037	Swedbank AB 'A'	Credit Suisse	(9,128)
1,779	Swedbank AB 'A'	Deutsche Bank	(1,967)
6,426	Swedbank AB 'A'	JP Morgan	(4,736)
3,620	Swedbank AB 'A'	Citibank	(3,632)
56,906	Swedish Match AB	Bank of America Merrill Lynch	11,613
62,397	Swedish Match AB	Citibank	(5,659)
135,626	Swedish Match AB	JP Morgan	107,573
45,390	Swedish Match AB	Credit Suisse	50,431
61,327	Swedish Match AB	Deutsche Bank	12,515
40,029	Swedish Orphan Biovitrum AB	Credit Suisse	(27,229)
37,177	Swedish Orphan Biovitrum AB	Citibank	(5,690)
77,659	Tele2 AB 'B'	Credit Suisse	(63,392)
(287,949)	Telefonaktiebolaget LM Ericsson 'B'	Credit Suisse	158,786
(621,242)	Telefonaktiebolaget LM Ericsson 'B'	Deutsche Bank	198,206
(219,610)	Telefonaktiebolaget LM Ericsson 'B'	JP Morgan	129,967
(245,930)	Telia Co AB	Citibank	54,369
(51,268)	Telia Co AB	Bank of America Merrill Lynch	9,433
(241,302)	Telia Co AB	JP Morgan	43,290
(7,609)	Trelleborg AB 'B'	Credit Suisse	15,485
(13,766)	Trelleborg AB 'B'	JP Morgan	28,014
(29,715)	Trelleborg AB 'B'	Bank of America Merrill Lynch	40,595
47,842	Volvo AB 'B'	Bank of America Merrill Lynch	(30,103)
154,491	Volvo AB 'B'	Citibank	(155,884)
95,676	Volvo AB 'B'	Deutsche Bank	(64,562)
113,162	Volvo AB 'B'	JP Morgan	(58,374)
(19,757)	Wallenstam AB 'B'	JP Morgan	5,712
			<u>749,243</u>

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス		
68,212	ABB Ltd Reg	Deutsche Bank	(95,964)
1,622	Adecco Group AG Reg	Credit Suisse	(7,635)
20,265	Adecco Group AG Reg	Deutsche Bank	(85,114)
18,779	Adecco Group AG Reg	JP Morgan	(88,053)
62,618	Adecco Group AG Reg	Bank of America Merrill Lynch	(262,999)
120,502	Adecco Group AG Reg	Citibank	(537,541)
5,299	Allreal Holding AG Reg	Credit Suisse	(26,342)
5,354	Allreal Holding AG Reg	Citibank	(10,320)
1,470	Allreal Holding AG Reg	Bank of America Merrill Lynch	(6,264)
4,828	Allreal Holding AG Reg	Deutsche Bank	(20,572)
2,445	Allreal Holding AG Reg	JP Morgan	(12,154)
(38,893)	ams AG	Bank of America Merrill Lynch	252,526
(29,117)	ams AG	Citibank	171,786
(18,211)	ams AG	Credit Suisse	155,192
(32,436)	ams AG	Deutsche Bank	210,602
(99,010)	Aryzta AG	Bank of America Merrill Lynch	644,112
(94,752)	Aryzta AG	JP Morgan	682,980
(5,537)	Aryzta AG	Citibank	32,552
(28,859)	Aryzta AG	Credit Suisse	208,018
(18,063)	Aryzta AG	Deutsche Bank	124,885
13,491	Baloise Holding AG Reg	Credit Suisse	(130,995)
12,376	Baloise Holding AG Reg	Deutsche Bank	(107,978)
9,838	Baloise Holding AG Reg	Bank of America Merrill Lynch	(85,834)
18,622	Baloise Holding AG Reg	Citibank	(181,365)
11,871	Baloise Holding AG Reg	JP Morgan	(114,391)
282	Banque Cantonale Vaudoise Reg	Credit Suisse	(6,866)
585	Banque Cantonale Vaudoise Reg	Deutsche Bank	(15,431)
573	Banque Cantonale Vaudoise Reg	JP Morgan	(13,951)
2,227	Banque Cantonale Vaudoise Reg	Bank of America Merrill Lynch	(58,742)
380	Banque Cantonale Vaudoise Reg	Citibank	(7,710)
(310)	Barry Callebaut AG Reg	Citibank	10,693
(434)	Barry Callebaut AG Reg	JP Morgan	42,709
(98)	Barry Callebaut AG Reg	Credit Suisse	9,644
10,722	BKW AG	Bank of America Merrill Lynch	(60,914)
1,919	BKW AG	Citibank	(7,982)
1,710	BKW AG	Credit Suisse	(6,245)
4,798	BKW AG	Deutsche Bank	(27,259)
4,912	BKW AG	JP Morgan	(17,940)
6,780	Bucher Industries AG Reg	Credit Suisse	(156,827)
7,173	Bucher Industries AG Reg	Deutsche Bank	(154,274)
4,455	Bucher Industries AG Reg	Bank of America Merrill Lynch	(87,396)
4,243	Bucher Industries AG Reg	Citibank	(105,031)
3,420	Bucher Industries AG Reg	JP Morgan	(74,644)
10,434	Cembra Money Bank AG	Bank of America Merrill Lynch	(44,988)
22,448	Cembra Money Bank AG	Credit Suisse	(93,370)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
2,649	Cembra Money Bank AG	Citibank	(8,062)
9,186	Cembra Money Bank AG	JP Morgan	(34,459)
(25,984)	Cie Financiere Richemont SA Reg	Citibank	48,504
(6,495)	Cie Financiere Richemont SA Reg	Bank of America Merrill Lynch	42,293
(33,948)	Cie Financiere Richemont SA Reg	JP Morgan	117,276
(39,590)	Cie Financiere Richemont SA Reg	Credit Suisse	181,543
(30,083)	Cie Financiere Richemont SA Reg	Deutsche Bank	185,558
(65,018)	Clariant AG Reg	Bank of America Merrill Lynch	17,872
(94,061)	Clariant AG Reg	Citibank	76,340
(53,236)	Clariant AG Reg	Credit Suisse	19,911
(105)	Cosmo Pharmaceuticals NV	Credit Suisse	4,005
(6,092)	Cosmo Pharmaceuticals NV	Bank of America Merrill Lynch	22,249
(14,937)	Cosmo Pharmaceuticals NV	Citibank	277,313
(10,079)	Cosmo Pharmaceuticals NV	JP Morgan	384,468
(52,725)	Credit Suisse Group AG Reg	Citibank	99,491
(97,661)	Credit Suisse Group AG Reg	JP Morgan	154,561
(23,064)	Credit Suisse Group AG Reg	Bank of America Merrill Lynch	34,089
(263,640)	Credit Suisse Group AG Reg	Deutsche Bank	510,858
(457)	Dormakaba Holding AG	Citibank	13,445
(880)	Dormakaba Holding AG	Bank of America Merrill Lynch	14,234
(19,891)	Dufry AG Reg	JP Morgan	216,930
(7,705)	Dufry AG Reg	Credit Suisse	64,464
(4,680)	Dufry AG Reg	Bank of America Merrill Lynch	47,954
(42,016)	Dufry AG Reg	Citibank	332,479
(213,531)	EFG International AG	Credit Suisse	76,939
(124,964)	EFG International AG	Citibank	27,891
(71,124)	EFG International AG	Deutsche Bank	23,811
(29,616)	EFG International AG	JP Morgan	13,521
(93)	Emmi AG Reg	Deutsche Bank	(1,227)
(262)	Emmi AG Reg	JP Morgan	(8,107)
(613)	Emmi AG Reg	Citibank	(8,085)
(8,402)	EMS-Chemie Holding AG Reg	Bank of America Merrill Lynch	136,382
(643)	EMS-Chemie Holding AG Reg	Citibank	14,677
(2,892)	EMS-Chemie Holding AG Reg	JP Morgan	27,449
(1,685)	EMS-Chemie Holding AG Reg	Credit Suisse	8,547
(2,002)	EMS-Chemie Holding AG Reg	Deutsche Bank	30,124
(457)	Flughafen Zuerich AG Reg	Credit Suisse	278
(11,212)	Flughafen Zuerich AG Reg	JP Morgan	6,825
(10,810)	Flughafen Zuerich AG Reg	Bank of America Merrill Lynch	70,188
(2,726)	Flughafen Zuerich AG Reg	Citibank	13,275
(5,721)	Flughafen Zuerich AG Reg	Deutsche Bank	37,146
756	Forbo Holding AG Reg	JP Morgan	(40,649)
811	Forbo Holding AG Reg	Bank of America Merrill Lynch	(27,151)
41	Forbo Holding AG Reg	Deutsche Bank	(1,373)
101,168	GAM Holding AG	Citibank	(138,558)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
100,211	GAM Holding AG	Bank of America Merrill Lynch	(167,491)
19,318	GAM Holding AG	JP Morgan	(25,478)
42,520	GAM Holding AG	Deutsche Bank	(72,901)
65,905	GAM Holding AG	Credit Suisse	(80,236)
(2,756)	Geberit AG Reg	Credit Suisse	43,897
(626)	Geberit AG Reg	Deutsche Bank	7,804
(1,300)	Geberit AG Reg	Bank of America Merrill Lynch	17,013
(5,833)	Geberit AG Reg	Citibank	93,498
(3,139)	Geberit AG Reg	JP Morgan	49,997
1,176	Georg Fischer AG Reg	Bank of America Merrill Lynch	5,965
613	Georg Fischer AG Reg	Credit Suisse	13,682
1,334	Georg Fischer AG Reg	Deutsche Bank	(11,165)
531	Georg Fischer AG Reg	Citibank	(45,251)
2,046	Georg Fischer AG Reg	JP Morgan	39,895
(1,408)	Givaudan SA Reg	Bank of America Merrill Lynch	77,294
(556)	Givaudan SA Reg	Citibank	24,255
(580)	Givaudan SA Reg	Credit Suisse	15,887
(607)	Givaudan SA Reg	Deutsche Bank	36,075
1,369	Helvetia Holding AG Reg	Bank of America Merrill Lynch	(54,166)
1,341	Helvetia Holding AG Reg	Citibank	(51,017)
773	Helvetia Holding AG Reg	Credit Suisse	(29,016)
401	Helvetia Holding AG Reg	Deutsche Bank	(15,866)
1,144	Helvetia Holding AG Reg	JP Morgan	(42,942)
(45,553)	Idorsia Ltd	Bank of America Merrill Lynch	(61,002)
(58,413)	Idorsia Ltd	Deutsche Bank	(78,224)
15,145	Julius Baer Group Ltd	Citibank	(79,589)
15,248	Julius Baer Group Ltd	JP Morgan	(45,479)
14,312	Julius Baer Group Ltd	Deutsche Bank	(70,856)
4,584	Kuehne + Nagel International AG Reg	Deutsche Bank	(21,160)
11,418	Kuehne + Nagel International AG Reg	Bank of America Merrill Lynch	(52,706)
13,718	Kuehne + Nagel International AG Reg	Citibank	(36,184)
5,711	Kuehne + Nagel International AG Reg	JP Morgan	(41,716)
600	Kuehne + Nagel International AG Reg	Credit Suisse	(4,383)
7,455	Logitech International SA Reg	Deutsche Bank	44,155
1,335	Logitech International SA Reg	Bank of America Merrill Lynch	(176)
27,742	Logitech International SA Reg	Citibank	(7,318)
38,247	Logitech International SA Reg	JP Morgan	(2,328)
(13,893)	Lonza Group AG Reg	Credit Suisse	(63,425)
(9,828)	Lonza Group AG Reg	Citibank	53,841
(4,682)	Lonza Group AG Reg	Deutsche Bank	(3,040)
(11,707)	Lonza Group AG Reg	Bank of America Merrill Lynch	(32,589)
(15,727)	Nestle SA Reg	Citibank	14,679
(11,792)	Nestle SA Reg	JP Morgan	20,098
(19,073)	Nestle SA Reg	Credit Suisse	32,944
4,030	Novartis AG Reg	Deutsche Bank	(15,046)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
24,142	Novartis AG Reg	Citibank	(58,292)
6,316	Novartis AG Reg	Bank of America Merrill Lynch	(23,580)
19,723	Novartis AG Reg	JP Morgan	(68,431)
66,820	Novartis AG Reg	Credit Suisse	(231,840)
42,901	OC Oerlikon Corp AG Reg	Bank of America Merrill Lynch	(36,560)
79,779	OC Oerlikon Corp AG Reg	Credit Suisse	(73,568)
32,191	OC Oerlikon Corp AG Reg	Deutsche Bank	(17,259)
(14,346)	Panalpina Welttransport Holding AG Reg	JP Morgan	69,548
(12,512)	Panalpina Welttransport Holding AG Reg	Citibank	46,051
(4,250)	Pargesa Holding SA	JP Morgan	32,122
(9,922)	Pargesa Holding SA	Credit Suisse	74,991
(5,962)	Pargesa Holding SA	Citibank	31,150
(5,769)	Pargesa Holding SA	Deutsche Bank	28,971
1,038	Partners Group Holding AG	JP Morgan	(27,906)
282	Partners Group Holding AG	Credit Suisse	(7,581)
31	Partners Group Holding AG	Citibank	(865)
2,246	Partners Group Holding AG	Deutsche Bank	(50,585)
5,491	PSP Swiss Property AG Reg	Deutsche Bank	(12,813)
37,627	PSP Swiss Property AG Reg	Citibank	(7,767)
3,826	PSP Swiss Property AG Reg	JP Morgan	(13,003)
14,669	PSP Swiss Property AG Reg	Bank of America Merrill Lynch	(29,655)
2,654	PSP Swiss Property AG Reg	Credit Suisse	(9,020)
23,034	Roche Holding AG	Credit Suisse	(287,428)
13,066	Roche Holding AG	Citibank	(139,183)
30,237	Roche Holding AG	Bank of America Merrill Lynch	(355,407)
7,310	Roche Holding AG	JP Morgan	(91,217)
28,250	Roche Holding AG	Deutsche Bank	(352,516)
1,630	SFS Group AG	Citibank	(8,232)
(249)	SFS Group AG	JP Morgan	1,263
1,584	SFS Group AG	Credit Suisse	(11,266)
159	SGS SA Reg	Credit Suisse	11,291
1,040	SGS SA Reg	Citibank	(15,137)
683	SGS SA Reg	Deutsche Bank	42,960
1,452	SGS SA Reg	JP Morgan	103,115
815	SGS SA Reg	Bank of America Merrill Lynch	51,263
199	Sika AG	Bank of America Merrill Lynch	(43,406)
107	Sika AG	JP Morgan	(22,997)
1,925	Sonova Holding AG Reg	Deutsche Bank	16,893
9,220	Sonova Holding AG Reg	JP Morgan	88,965
6	Straumann Holding AG Reg	Credit Suisse	(189)
584	Straumann Holding AG Reg	Bank of America Merrill Lynch	(19,552)
2,766	Straumann Holding AG Reg	Citibank	(42,092)
(796)	Sulzer AG Reg	Bank of America Merrill Lynch	-
(8,057)	Sulzer AG Reg	JP Morgan	2,131
(2,801)	Sulzer AG Reg	Deutsche Bank	-

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
(11,455)	Sulzer AG Reg	Citibank	42,773
(9,617)	Sunrise Communications Group AG '144A'	JP Morgan	1,464
(4,865)	Sunrise Communications Group AG '144A'	Credit Suisse	(2,295)
(36,800)	Sunrise Communications Group AG '144A'	Bank of America Merrill Lynch	20,419
4,211	Swiss Life Holding AG Reg	Bank of America Merrill Lynch	(90,996)
7,686	Swiss Life Holding AG Reg	Citibank	(160,629)
5,644	Swiss Life Holding AG Reg	JP Morgan	(81,307)
24,731	Swiss Prime Site AG Reg	Citibank	(10,036)
13,443	Swiss Prime Site AG Reg	JP Morgan	(18,400)
4,999	Swiss Prime Site AG Reg	Bank of America Merrill Lynch	(7,100)
2,752	Swiss Prime Site AG Reg	Credit Suisse	(5,584)
17,649	Swiss Re AG	Credit Suisse	(143,812)
17,857	Swiss Re AG	Deutsche Bank	(136,728)
45,214	Swiss Re AG	Bank of America Merrill Lynch	(382,555)
5,708	Swiss Re AG	Citibank	(49,222)
7,907	Swiss Re AG	JP Morgan	(64,976)
4,159	Swisscom AG Reg	Credit Suisse	(49,068)
2,687	Swisscom AG Reg	Deutsche Bank	(37,346)
5,514	Swisscom AG Reg	Bank of America Merrill Lynch	(72,564)
1,163	Swisscom AG Reg	Citibank	(16,282)
4,606	Swisscom AG Reg	JP Morgan	(79,905)
8,221	Temenos AG Reg	Bank of America Merrill Lynch	34,350
3,945	Temenos AG Reg	Deutsche Bank	17,610
(53,366)	UBS Group AG Reg	Bank of America Merrill Lynch	59,196
(61,034)	UBS Group AG Reg	Credit Suisse	73,818
(467)	Valiant Holding AG Reg	Bank of America Merrill Lynch	4,738
(158)	Valiant Holding AG Reg	Citibank	1,379
(280)	Valiant Holding AG Reg	JP Morgan	2,386
(607)	Valiant Holding AG Reg	Credit Suisse	4,755
(2,978)	VAT Group AG '144A'	Bank of America Merrill Lynch	44,714
(9,295)	VAT Group AG '144A'	JP Morgan	81,097
(25,488)	Vifor Pharma AG	Citibank	(60,766)
(27,389)	Vifor Pharma AG	Bank of America Merrill Lynch	114,432
(19,051)	Vifor Pharma AG	JP Morgan	154,619
(24,015)	Vifor Pharma AG	Credit Suisse	191,226
(15,606)	Vifor Pharma AG	Deutsche Bank	121,118
9,538	Vontobel Holding AG Reg	Citibank	(11,612)
28,233	Vontobel Holding AG Reg	JP Morgan	(22,914)
9,568	Vontobel Holding AG Reg	Bank of America Merrill Lynch	(7,280)
206,127	Vontobel Holding AG Reg	Credit Suisse	(167,294)
24,563	Vontobel Holding AG Reg	Deutsche Bank	(18,689)
3,993	Zurich Insurance Group AG	Citibank	(69,319)
4,534	Zurich Insurance Group AG	Credit Suisse	(95,722)
2,514	Zurich Insurance Group AG	Deutsche Bank	(54,070)
			<u>(104,954)</u>

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾		
(654,949)	Advantech Co Ltd	Citibank	125,787
(51,000)	Advantech Co Ltd	Bank of America Merrill Lynch	5,615
(1,130,500)	ASE Industrial Holding Co Ltd	Bank of America Merrill Lynch	151,295
(538,859)	ASE Industrial Holding Co Ltd	Citibank	55,688
(3,364,000)	Asia Cement Corp	Citibank	119,893
(1,603,000)	Asia Cement Corp	JP Morgan	(24,152)
(1,946,000)	Asia Cement Corp	Bank of America Merrill Lynch	53,985
(42,000)	Asustek Computer Inc	Bank of America Merrill Lynch	3,590
(162,000)	Asustek Computer Inc	Citibank	20,738
5,875,000	AU Optronics Corp	Bank of America Merrill Lynch	58,877
25,694,000	AU Optronics Corp	JP Morgan	253,775
13,841,000	AU Optronics Corp	Citibank	154,479
203,000	Catcher Technology Co Ltd	JP Morgan	70,740
30,000	Catcher Technology Co Ltd	Citibank	(6,942)
(241,000)	Cathay Financial Holding Co Ltd	Bank of America Merrill Lynch	4,906
(366,000)	Cathay Financial Holding Co Ltd	Citibank	14,252
330,000	Chailease Holding Co Ltd	Bank of America Merrill Lynch	(37,751)
391,000	Chailease Holding Co Ltd	Citibank	(8,236)
5,782,650	Chang Hwa Commercial Bank Ltd	JP Morgan	73,196
2,279,550	Chang Hwa Commercial Bank Ltd	Citibank	(12,969)
1,679,700	Chang Hwa Commercial Bank Ltd	Bank of America Merrill Lynch	7,432
(957,000)	Cheng Shin Rubber Industry Co Ltd	Citibank	33,325
(355,109)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	10,467
(763,000)	China Development Financial Holding Corp	JP Morgan	(3,369)
(1,926,000)	China Development Financial Holding Corp	Bank of America Merrill Lynch	(416)
(1,448,000)	China Development Financial Holding Corp	Citibank	12,760
642,538	China Life Insurance Co Ltd/Taiwan	Bank of America Merrill Lynch	(1,545)
1,475,697	China Life Insurance Co Ltd/Taiwan	Citibank	(70,928)
892,849	China Life Insurance Co Ltd/Taiwan	JP Morgan	3,251
(789,000)	China Steel Corp	Bank of America Merrill Lynch	(4,194)
(8,912,000)	China Steel Corp	Citibank	(80,785)
(196,000)	China Steel Corp	JP Morgan	(370)
(1,945,000)	Chunghwa Telecom Co Ltd	Bank of America Merrill Lynch	(5,083)
(7,000)	Chunghwa Telecom Co Ltd	JP Morgan	861
4,257,000	Compal Electronics Inc	Citibank	(24,025)
1,084,000	Compal Electronics Inc	JP Morgan	2,893
3,468,000	Compal Electronics Inc	Bank of America Merrill Lynch	(37,914)
1,031,000	CTBC Financial Holding Co Ltd	Citibank	(19,856)
2,891,000	CTBC Financial Holding Co Ltd	JP Morgan	11,497
(481,000)	Delta Electronics Inc	Bank of America Merrill Lynch	71,392
(2,044,000)	Delta Electronics Inc	Citibank	248,302
(2,259,303)	E.Sun Financial Holding Co Ltd	Bank of America Merrill Lynch	25,050
(241,668)	E.Sun Financial Holding Co Ltd	Citibank	3,032
(362,275)	Eclat Textile Co Ltd	Citibank	138,565
(67,407)	Eclat Textile Co Ltd	JP Morgan	(5,052)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
(111,180)	Eclat Textile Co Ltd	Bank of America Merrill Lynch	22,042
3,141,470	Eva Airways Corp	JP Morgan	(19,177)
203,631	Eva Airways Corp	Bank of America Merrill Lynch	282
1,437,570	Eva Airways Corp	Citibank	3,917
3,818,000	Far Eastern New Century Corp	Citibank	(54,447)
657,000	Far Eastern New Century Corp	Bank of America Merrill Lynch	6,372
5,106,000	Far Eastern New Century Corp	JP Morgan	(4,096)
(489,000)	Far Eastone Telecommunications Co Ltd	Bank of America Merrill Lynch	(19,730)
(638,000)	Far Eastone Telecommunications Co Ltd	JP Morgan	20,683
123,000	Feng TAY Enterprise Co Ltd	JP Morgan	411
87,000	Feng TAY Enterprise Co Ltd	Citibank	983
2,751,080	First Financial Holding Co Ltd	Citibank	(34,455)
6,991,820	First Financial Holding Co Ltd	Bank of America Merrill Lynch	(65,311)
1,521,840	First Financial Holding Co Ltd	JP Morgan	(6,335)
200,000	Formosa Chemicals & Fibre Corp	Bank of America Merrill Lynch	13,769
1,259,000	Formosa Chemicals & Fibre Corp	JP Morgan	106,816
2,381,000	Formosa Chemicals & Fibre Corp	Citibank	(130,495)
(102,000)	Formosa Petrochemical Corp	Bank of America Merrill Lynch	5,025
(18,000)	Formosa Petrochemical Corp	JP Morgan	447
(68,000)	Formosa Petrochemical Corp	Citibank	8,290
1,329,000	Formosa Plastics Corp	Citibank	(94,638)
1,368,000	Formosa Plastics Corp	JP Morgan	(9,877)
(156,000)	Foxconn Technology Co Ltd	Bank of America Merrill Lynch	8,811
(177,000)	Fubon Financial Holding Co Ltd	Citibank	9,839
(203,000)	Fubon Financial Holding Co Ltd	Bank of America Merrill Lynch	(4,749)
61,000	Globalwafers Co Ltd	Citibank	102,487
(4,788,554)	Hon Hai Precision Industry Co Ltd	Citibank	(257,948)
(131,915)	Hotai Motor Co Ltd	JP Morgan	59,904
(76,000)	Hotai Motor Co Ltd	Citibank	23,703
(49,000)	Hotai Motor Co Ltd	Bank of America Merrill Lynch	23,903
3,440,598	Hua Nan Financial Holdings Co Ltd	Bank of America Merrill Lynch	(19,518)
583,050	Hua Nan Financial Holdings Co Ltd	Citibank	1,523
4,973,950	Hua Nan Financial Holdings Co Ltd	JP Morgan	(1,511)
9,260,000	Innolux Corp	Citibank	(12,322)
15,405,000	Innolux Corp	Bank of America Merrill Lynch	28,442
13,504,000	Innolux Corp	JP Morgan	(43,686)
(1,354,000)	Inventec Corp	Citibank	(48,434)
(1,378,000)	Inventec Corp	JP Morgan	(52,882)
(8,236,000)	Inventec Corp	Bank of America Merrill Lynch	(277,641)
(16,550)	Largan Precision Co Ltd	JP Morgan	(47,254)
(93,000)	Largan Precision Co Ltd	Citibank	(366,427)
(2,000)	Largan Precision Co Ltd	Bank of America Merrill Lynch	394
1,633,686	Lite-On Technology Corp	Bank of America Merrill Lynch	40,978
1,257,234	Lite-On Technology Corp	Citibank	25,307
1,588,000	Lite-On Technology Corp	JP Morgan	25,820

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
(245,136)	MediaTek Inc	Bank of America Merrill Lynch	71,507
(736,891)	MediaTek Inc	Citibank	230,966
(6,977,000)	Mega Financial Holding Co Ltd	Bank of America Merrill Lynch	35,449
(8,761,000)	Mega Financial Holding Co Ltd	Citibank	170,768
(1,036,000)	Mega Financial Holding Co Ltd	JP Morgan	3,823
(52,000)	Nan Ya Plastics Corp	Citibank	5,390
(370,000)	Nan Ya Plastics Corp	Bank of America Merrill Lynch	22,613
(650,000)	Nanya Technology Corp	Citibank	(49,495)
(309,000)	Nanya Technology Corp	JP Morgan	(51,813)
1,165,000	Novatek Microelectronics Corp	Citibank	(25,891)
423,000	Novatek Microelectronics Corp	JP Morgan	57,247
46,000	Novatek Microelectronics Corp	Bank of America Merrill Lynch	(3,120)
535,000	Pegatron Corp	Bank of America Merrill Lynch	(68,926)
1,899,000	Pegatron Corp	Citibank	(113,201)
1,269,000	Pegatron Corp	JP Morgan	(301,944)
1,325,000	Pou Chen Corp	Bank of America Merrill Lynch	(46,264)
4,066,000	Pou Chen Corp	Citibank	41,480
1,690,000	Pou Chen Corp	JP Morgan	(20,669)
311,000	President Chain Store Corp	Bank of America Merrill Lynch	(7,175)
216,000	President Chain Store Corp	Citibank	8,128
155,000	President Chain Store Corp	JP Morgan	60,534
(1,463,000)	Quanta Computer Inc	Bank of America Merrill Lynch	(14,451)
(2,311,000)	Quanta Computer Inc	JP Morgan	1,525
(8,915,653)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	43,751
1,676,461	Taishin Financial Holding Co Ltd	Bank of America Merrill Lynch	5,217
6,749,341	Taishin Financial Holding Co Ltd	Citibank	(26,610)
3,523,836	Taishin Financial Holding Co Ltd	JP Morgan	24,867
(2,381,000)	Taiwan Cement Corp	Bank of America Merrill Lynch	5,488
(9,000)	Taiwan Cement Corp	Citibank	617
(3,391,094)	Taiwan Cement Corp	JP Morgan	(125,512)
4,609,576	Taiwan Cooperative Financial Holding Co Ltd	Bank of America Merrill Lynch	20,334
2,317,090	Taiwan Cooperative Financial Holding Co Ltd	Citibank	(5,537)
6,175,000	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	60,649
38,000	Taiwan High Speed Rail Corp	Bank of America Merrill Lynch	(432)
88,000	Taiwan High Speed Rail Corp	Citibank	(1,700)
461,000	Taiwan High Speed Rail Corp	JP Morgan	10,202
(1,539,000)	Taiwan Mobile Co Ltd	Bank of America Merrill Lynch	(132,736)
(158,000)	Taiwan Mobile Co Ltd	JP Morgan	3,555
800,000	Taiwan Semiconductor Manufacturing Co Ltd	Citibank	(140,963)
1,432,000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(257,962)
673,000	Uni-President Enterprises Corp	Bank of America Merrill Lynch	18,423
1,989,000	Uni-President Enterprises Corp	Citibank	80,488
1,327,000	Uni-President Enterprises Corp	JP Morgan	127,212
5,615,000	United Microelectronics Corp	Bank of America Merrill Lynch	25,499
6,227,000	United Microelectronics Corp	Citibank	89,417

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
台湾(続き)			
2,985,000	United Microelectronics Corp	JP Morgan	70,024
14,000	Yageo Corp	JP Morgan	106,817
214,000	Yageo Corp	Citibank	(172,763)
9,841,000	Yuanta Financial Holding Co Ltd	Citibank	(135,635)
2,022,000	Yuanta Financial Holding Co Ltd	JP Morgan	(19,237)
2,522,000	Yuanta Financial Holding Co Ltd	Bank of America Merrill Lynch	(34,188)
			7,037
英国			
(6,364)	Abcam Plc	Bank of America Merrill Lynch	3,092
(32,865)	Abcam Plc	Citibank	(5,951)
(13,164)	Abcam Plc	JP Morgan	4,200
(39,612)	Admiral Group Plc	JP Morgan	29,751
(2,175)	Admiral Group Plc	Credit Suisse	1,634
(32,766)	Admiral Group Plc	Deutsche Bank	(1,282)
(16,663)	Admiral Group Plc	Bank of America Merrill Lynch	886
(49,941)	Admiral Group Plc	Citibank	10,622
(65,221)	Aggreko Plc	Bank of America Merrill Lynch	18,380
(43,790)	Aggreko Plc	JP Morgan	14,087
55,316	Anglo American Plc	Citibank	(91,473)
52,337	Anglo American Plc	JP Morgan	50,787
381,037	Anglo American Plc	Bank of America Merrill Lynch	(3,039)
194,228	Anglo American Plc	Deutsche Bank	(113,742)
257,760	Anglo American Plc	Credit Suisse	211,675
(176,400)	Antofagasta Plc	Bank of America Merrill Lynch	(14,069)
43,520	Ashmore Group Plc	Bank of America Merrill Lynch	(17,702)
376,519	Ashmore Group Plc	Citibank	(151,392)
184,345	Ashmore Group Plc	JP Morgan	(74,931)
51,661	Ashmore Group Plc	Credit Suisse	(19,091)
216,465	Ashmore Group Plc	Deutsche Bank	(88,051)
9,989	Ashtead Group Plc	Bank of America Merrill Lynch	11,287
15,953	Ashtead Group Plc	JP Morgan	32,701
13,609	Ashtead Group Plc	Citibank	(4,523)
(17,616)	ASOS Plc	Bank of America Merrill Lynch	(73,160)
(7,555)	ASOS Plc	JP Morgan	(41,979)
(19,287)	ASOS Plc	Deutsche Bank	(93,930)
(28,403)	ASOS Plc	Credit Suisse	(158,040)
(5,228)	ASOS Plc	Citibank	(1,112)
105,015	Associated British Foods Plc	Bank of America Merrill Lynch	(74,676)
29,255	Associated British Foods Plc	Credit Suisse	(14,189)
58,232	Associated British Foods Plc	Citibank	(66,571)
(19,437)	AstraZeneca Plc	Citibank	(11,885)
(4,318)	AstraZeneca Plc	Deutsche Bank	(11,939)
123,380	Auto Trader Group Plc '144A'	Credit Suisse	(26,855)
45,334	Auto Trader Group Plc '144A'	Citibank	(14,448)
214,695	Auto Trader Group Plc '144A'	Deutsche Bank	(46,234)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
47,835	Aviva Plc	Bank of America Merrill Lynch	(20,520)
61,856	Aviva Plc	JP Morgan	(24,599)
42,423	Aviva Plc	Credit Suisse	(15,564)
26,469	Aviva Plc	Deutsche Bank	(11,330)
(301,891)	B&M European Value Retail SA	Citibank	(73,979)
(47,211)	B&M European Value Retail SA	JP Morgan	(13,807)
(428,731)	B&M European Value Retail SA	Deutsche Bank	(125,278)
(10,956)	Babcock International Group Plc	Credit Suisse	(12,554)
(84,487)	Babcock International Group Plc	Deutsche Bank	(101,752)
(187,205)	Babcock International Group Plc	Bank of America Merrill Lynch	(225,459)
(64,127)	Babcock International Group Plc	JP Morgan	(71,997)
134,962	BAE Systems Plc	Citibank	(359)
169,794	BAE Systems Plc	Credit Suisse	33,597
111,824	BAE Systems Plc	Deutsche Bank	12,784
240,069	BAE Systems Plc	Bank of America Merrill Lynch	27,445
(238,004)	Balfour Beatty Plc	Credit Suisse	(5,951)
(121,062)	Balfour Beatty Plc	Deutsche Bank	-
(853,173)	Balfour Beatty Plc	Bank of America Merrill Lynch	-
(332,327)	Balfour Beatty Plc	Citibank	10,602
(189,262)	Balfour Beatty Plc	JP Morgan	(6,541)
122,832	Barratt Developments Plc	Bank of America Merrill Lynch	(32,330)
265,203	Barratt Developments Plc	JP Morgan	(41,822)
121,383	Barratt Developments Plc	Credit Suisse	(19,040)
59,058	Barratt Developments Plc	Deutsche Bank	(15,544)
49,168	Barratt Developments Plc	Citibank	(12,287)
(532,516)	BBA Aviation Plc	Credit Suisse	(4,247)
(423,455)	BBA Aviation Plc	Deutsche Bank	(3,877)
(974,428)	BBA Aviation Plc	Bank of America Merrill Lynch	(28,951)
(149,212)	BBA Aviation Plc	Citibank	9,521
(425,510)	BBA Aviation Plc	JP Morgan	(3,394)
57,270	Beazley Plc	Credit Suisse	(15,987)
54,420	Beazley Plc	Bank of America Merrill Lynch	(6,511)
39,277	Beazley Plc	JP Morgan	(10,964)
108,277	Beazley Plc	Deutsche Bank	(12,954)
19,937	Bellway Plc	Bank of America Merrill Lynch	(33,948)
17,707	Bellway Plc	JP Morgan	(12,710)
22,678	Bellway Plc	Citibank	(40,697)
3,887	Bellway Plc	Credit Suisse	(2,790)
4,392	Bellway Plc	Deutsche Bank	(8,524)
21,211	Berkeley Group Holdings Plc	Citibank	1,692
28,512	Berkeley Group Holdings Plc	JP Morgan	44,558
57,153	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	54,499
91,382	Berkeley Group Holdings Plc	Deutsche Bank	70,455
7,361	Berkeley Group Holdings Plc	Credit Suisse	14,286
42,274	Bodycote Plc	Bank of America Merrill Lynch	42,146

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
33,994	Bodycote Plc	Citibank	22,594
118,868	Bodycote Plc	JP Morgan	136,680
115,040	Bodycote Plc	Deutsche Bank	111,488
8,228	Bodycote Plc	Credit Suisse	9,461
(427,445)	boohoo.com Plc	Credit Suisse	(121,027)
(569,604)	boohoo.com Plc	Citibank	21,201
(98,767)	boohoo.com Plc	Deutsche Bank	(8,074)
(812,291)	boohoo.com Plc	JP Morgan	(229,993)
(408,447)	boohoo.com Plc	Bank of America Merrill Lynch	(33,391)
(168,389)	BP Plc	Bank of America Merrill Lynch	6,715
(442,324)	BP Plc	JP Morgan	(139,939)
(404,417)	BP Plc	Credit Suisse	(127,947)
(72,074)	BP Plc	Citibank	13,605
(66,134)	British American Tobacco Plc	Bank of America Merrill Lynch	(31,102)
(41,148)	British American Tobacco Plc	Citibank	(48,681)
(79,971)	British American Tobacco Plc	Deutsche Bank	(22,587)
(92,375)	British American Tobacco Plc	JP Morgan	(52,187)
(33,492)	British American Tobacco Plc	Credit Suisse	(18,921)
104,952	British Land Co Plc/The (Reit)	Credit Suisse	(6,139)
134,353	British Land Co Plc/The (Reit)	Citibank	(31,790)
47,871	British Land Co Plc/The (Reit)	Deutsche Bank	(6,281)
101,950	British Land Co Plc/The (Reit)	JP Morgan	(10,399)
201,892	Britvic Plc	Deutsche Bank	159,683
206,631	Britvic Plc	Credit Suisse	181,285
48,694	Britvic Plc	Bank of America Merrill Lynch	38,514
188,776	Britvic Plc	Citibank	127,979
95,394	Britvic Plc	JP Morgan	83,693
784,094	BT Group Plc	Citibank	(23,404)
90,594	BT Group Plc	JP Morgan	(38,777)
87,175	BT Group Plc	Credit Suisse	(37,314)
6,819	BT Group Plc	Deutsche Bank	(231)
(87,212)	BTG Plc	Citibank	13,332
(28,243)	BTG Plc	Credit Suisse	8,079
(46,267)	BTG Plc	Deutsche Bank	(8,610)
(51,406)	BTG Plc	Bank of America Merrill Lynch	(9,567)
(150,153)	BTG Plc	JP Morgan	150,697
(125,759)	Bunzl Plc	Bank of America Merrill Lynch	(142,096)
(23,613)	Bunzl Plc	JP Morgan	(39,864)
(15,080)	Bunzl Plc	Credit Suisse	(13,796)
61,554	Burberry Group Plc	Credit Suisse	159,494
66,270	Burberry Group Plc	Deutsche Bank	237,410
8,469	Burberry Group Plc	Bank of America Merrill Lynch	30,340
(1,419,030)	Cairn Energy Plc	Bank of America Merrill Lynch	381,695
(937,248)	Cairn Energy Plc	Citibank	387,479
(145,351)	Cairn Energy Plc	JP Morgan	6,569

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(974,774)	Cairn Energy Plc	Credit Suisse	61,513
(507,955)	Cairn Energy Plc	Deutsche Bank	133,694
(111,025)	Capital & Counties Properties Plc	Citibank	(22,433)
(188,546)	Capital & Counties Properties Plc	JP Morgan	(93,486)
(472,214)	Capital & Counties Properties Plc	Deutsche Bank	(109,850)
(260,288)	Capital & Counties Properties Plc	Bank of America Merrill Lynch	(60,550)
197,901	Centrica Plc	Bank of America Merrill Lynch	(10,128)
178,565	Centrica Plc	Citibank	(6,884)
326,580	Centrica Plc	Deutsche Bank	(16,714)
182,755	Centrica Plc	Credit Suisse	(22,107)
(791,658)	Cineworld Group Plc	Credit Suisse	88,397
(548,525)	Cineworld Group Plc	Deutsche Bank	47,670
39,959	Close Brothers Group Plc	Bank of America Merrill Lynch	(54,180)
32,977	Close Brothers Group Plc	Citibank	(63,563)
52,891	Close Brothers Group Plc	JP Morgan	(63,277)
50,163	Close Brothers Group Plc	Deutsche Bank	(70,237)
37,207	Close Brothers Group Plc	Credit Suisse	(48,663)
(3,266,546)	Cobham Plc	Bank of America Merrill Lynch	(258,362)
(503,792)	Cobham Plc	JP Morgan	(48,553)
(562,508)	Cobham Plc	Deutsche Bank	(43,040)
(527,366)	Cobham Plc	Citibank	(42,062)
(1,408,347)	Cobham Plc	Credit Suisse	(130,536)
(22,327)	Compass Group Plc	Credit Suisse	(11,723)
(44,061)	Compass Group Plc	JP Morgan	(23,135)
(20,815)	Compass Group Plc	Bank of America Merrill Lynch	(21,726)
(580,716)	ConvaTec Group Plc '144A'	Credit Suisse	(22,853)
(428,238)	ConvaTec Group Plc '144A'	Citibank	(106,680)
(446,655)	ConvaTec Group Plc '144A'	JP Morgan	(126,087)
(386,370)	ConvaTec Group Plc '144A'	Deutsche Bank	(7,704)
(17,669)	Croda International Plc	Bank of America Merrill Lynch	(30,805)
(2,788)	Croda International Plc	Citibank	1,964
(3,860)	Croda International Plc	JP Morgan	(6,876)
(2,650)	Croda International Plc	Credit Suisse	(4,720)
(9,173)	Croda International Plc	Deutsche Bank	(16,827)
177,132	CYBG Plc	Bank of America Merrill Lynch	(33,906)
50,041	CYBG Plc	JP Morgan	(20,621)
(44,467)	Daily Mail & General Trust Plc 'A'	JP Morgan	15,664
(15,280)	Daily Mail & General Trust Plc 'A'	Bank of America Merrill Lynch	11,476
(59,458)	Daily Mail & General Trust Plc 'A'	Credit Suisse	20,945
(37,911)	Daily Mail & General Trust Plc 'A'	Deutsche Bank	28,473
(117,204)	Daily Mail & General Trust Plc 'A'	Citibank	135,545
(10,588)	DCC Plc	Citibank	48,557
(2,244)	DCC Plc	JP Morgan	7,223
(7,825)	DCC Plc	Bank of America Merrill Lynch	12,876
(11,652)	Dechra Pharmaceuticals Plc	Bank of America Merrill Lynch	(11,939)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(31,251)	Dechra Pharmaceuticals Plc	Credit Suisse	8,201
(17,138)	Derwent London Plc (Reit)	Bank of America Merrill Lynch	16,858
(14,327)	Derwent London Plc (Reit)	Citibank	10,284
(22,871)	Derwent London Plc (Reit)	JP Morgan	31,852
(5,091)	Derwent London Plc (Reit)	Credit Suisse	8,392
(9,537)	Derwent London Plc (Reit)	Deutsche Bank	9,381
(41,851)	Diageo Plc	Bank of America Merrill Lynch	(47,844)
(452)	Diageo Plc	JP Morgan	(604)
(80)	Diageo Plc	Deutsche Bank	(91)
(23,635)	Diageo Plc	Credit Suisse	(19,159)
(58,152)	Diageo Plc	Citibank	(32,467)
56,011	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	(9,084)
317,882	Direct Line Insurance Group Plc	Citibank	(76,483)
4,408	Direct Line Insurance Group Plc	JP Morgan	(639)
171,650	Direct Line Insurance Group Plc	Credit Suisse	(28,731)
498,944	Direct Line Insurance Group Plc	Deutsche Bank	(93,934)
141,567	Dixons Carphone Plc	Citibank	(93,622)
243,631	Dixons Carphone Plc	Credit Suisse	(112,884)
637,229	Dixons Carphone Plc	Deutsche Bank	(325,698)
(1,087)	Domino's Pizza Group Plc	JP Morgan	(270)
(80,669)	Domino's Pizza Group Plc	Citibank	(7,292)
(300,043)	Drax Group Plc	Bank of America Merrill Lynch	66,209
(197,505)	Drax Group Plc	Citibank	71,412
(325,665)	Drax Group Plc	JP Morgan	(55,412)
(319,287)	DS Smith Plc	Bank of America Merrill Lynch	(44,275)
(158,184)	DS Smith Plc	JP Morgan	(32,382)
80,656	Dunelm Group Plc	JP Morgan	(52,801)
94,240	Dunelm Group Plc	Credit Suisse	(28,186)
67,631	Dunelm Group Plc	Bank of America Merrill Lynch	(60,468)
51,391	Dunelm Group Plc	Citibank	(48,503)
57,660	Dunelm Group Plc	Deutsche Bank	(49,821)
(52,893)	easyJet Plc	Credit Suisse	(30,234)
(6,671)	easyJet Plc	Deutsche Bank	2,926
(14,897)	easyJet Plc	Citibank	14,357
(56,739)	easyJet Plc	Bank of America Merrill Lynch	22,216
(121,526)	easyJet Plc	JP Morgan	(71,359)
112,502	Electrocomponents Plc	Citibank	118,443
152,182	Electrocomponents Plc	JP Morgan	182,840
105,601	Electrocomponents Plc	Bank of America Merrill Lynch	140,937
273,174	Electrocomponents Plc	Deutsche Bank	374,750
159,048	Electrocomponents Plc	Credit Suisse	186,155
(78,793)	Essentra Plc	Deutsche Bank	(11,940)
(542,378)	Essentra Plc	Bank of America Merrill Lynch	(63,629)
(128,372)	Essentra Plc	Citibank	12,628
(480,062)	Essentra Plc	JP Morgan	(153,155)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
72,507	Experian Plc	Credit Suisse	100,829
45,156	Ferguson Plc	Bank of America Merrill Lynch	120,052
6,809	Ferguson Plc	Citibank	-
(88,392)	Fevertree Drinks Plc	Credit Suisse	(159,799)
(22,116)	Fevertree Drinks Plc	JP Morgan	(39,982)
(21,135)	Fevertree Drinks Plc	Bank of America Merrill Lynch	(25,942)
(122,147)	Fresnillo Plc	Bank of America Merrill Lynch	(175,360)
(44,267)	Fresnillo Plc	Citibank	(20,890)
(189,302)	Fresnillo Plc	JP Morgan	(186,213)
(144,372)	Fresnillo Plc	Credit Suisse	(165,386)
(169,392)	Fresnillo Plc	Deutsche Bank	(193,132)
(196,976)	G4S Plc	Bank of America Merrill Lynch	(30,635)
(421,722)	G4S Plc	Deutsche Bank	(65,590)
(265,046)	G4S Plc	Citibank	(4,228)
121,155	GlaxoSmithKline Plc	Citibank	32,532
183,993	GlaxoSmithKline Plc	Credit Suisse	110,197
229,677	GlaxoSmithKline Plc	Deutsche Bank	181,354
86,341	GlaxoSmithKline Plc	Bank of America Merrill Lynch	68,175
293,261	GlaxoSmithKline Plc	JP Morgan	226,102
(298,582)	Glencore Plc	JP Morgan	(59,734)
(925,864)	Glencore Plc	Credit Suisse	(159,113)
(245,722)	Glencore Plc	Deutsche Bank	16,169
(1,292,124)	Glencore Plc	Bank of America Merrill Lynch	86,709
(483,747)	Glencore Plc	Citibank	99,350
181,243	Grafton Group Plc (Unit)	Bank of America Merrill Lynch	(9,637)
215,788	Grafton Group Plc (Unit)	Credit Suisse	(105,331)
21,356	Grafton Group Plc (Unit)	Deutsche Bank	(1,136)
123,772	Grafton Group Plc (Unit)	Citibank	(15,630)
210,521	Grafton Group Plc (Unit)	JP Morgan	(62,987)
(122,546)	Great Portland Estates Plc (Reit)	Bank of America Merrill Lynch	(8,294)
(92,951)	Great Portland Estates Plc (Reit)	Credit Suisse	4,353
(40,074)	Great Portland Estates Plc (Reit)	Citibank	(5,167)
(63,151)	Great Portland Estates Plc (Reit)	Deutsche Bank	839
(97,013)	Great Portland Estates Plc (Reit)	JP Morgan	23,857
14	Greencore Group PLC	Deutsche Bank	4
(78,905)	Greene King Plc	Credit Suisse	(43,613)
(163,593)	Greene King Plc	Deutsche Bank	(50,408)
(36,416)	Greene King Plc	Bank of America Merrill Lynch	(11,221)
(5,520)	Greene King Plc	Citibank	721
(450,205)	Greene King Plc	JP Morgan	(233,306)
(63,463)	GVC Holdings Plc	Bank of America Merrill Lynch	(87,764)
(61,074)	GVC Holdings Plc	Citibank	(27,342)
(177,624)	GVC Holdings Plc	JP Morgan	(343,424)
(41,477)	GVC Holdings Plc	Credit Suisse	(79,946)
(42,007)	GVC Holdings Plc	Deutsche Bank	(55,561)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(57,100)	Halma Plc	Bank of America Merrill Lynch	(50,096)
(48,074)	Halma Plc	JP Morgan	(52,402)
(22,340)	Hammerson Plc (Reit)	Credit Suisse	950
(69,767)	Hammerson Plc (Reit)	Citibank	3,339
(53,099)	Hammerson Plc (Reit)	Deutsche Bank	705
(92,256)	Hammerson Plc (Reit)	JP Morgan	502
(18,235)	Hargreaves Lansdown Plc	Credit Suisse	(5,856)
(26,301)	Hargreaves Lansdown Plc	Deutsche Bank	(1,573)
(30,225)	Hargreaves Lansdown Plc	Citibank	13,661
(41,773)	Hargreaves Lansdown Plc	JP Morgan	(47,199)
(58,506)	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	12,623
(161,325)	Hays Plc	JP Morgan	(1,287)
(5,162)	Hikma Pharmaceuticals Plc	Bank of America Merrill Lynch	(609)
(5,267)	Hikma Pharmaceuticals Plc	Citibank	499
(733)	Hikma Pharmaceuticals Plc	Deutsche Bank	(87)
(2,755)	Hikma Pharmaceuticals Plc	Credit Suisse	(691)
(255,213)	Hikma Pharmaceuticals Plc	JP Morgan	(64,051)
2,327	Hiscox Ltd	Credit Suisse	(124)
1,532	Hiscox Ltd	Deutsche Bank	41
413	Hiscox Ltd	Bank of America Merrill Lynch	11
9,890	Hiscox Ltd	JP Morgan	(526)
70,371	HomeServe Plc	Bank of America Merrill Lynch	109,914
30,831	HomeServe Plc	JP Morgan	46,295
255,312	Howden Joinery Group Plc	Bank of America Merrill Lynch	(21,818)
171,749	Howden Joinery Group Plc	Citibank	(30,136)
221,251	Howden Joinery Group Plc	JP Morgan	(50,587)
515,294	Howden Joinery Group Plc	Credit Suisse	(104,560)
376,050	Howden Joinery Group Plc	Deutsche Bank	(25,994)
(332,092)	HSBC Holdings Plc	Bank of America Merrill Lynch	76,380
(31,374)	HSBC Holdings Plc	JP Morgan	(4,421)
42,095	IG Group Holdings Plc	JP Morgan	770
73,068	IG Group Holdings Plc	Bank of America Merrill Lynch	4,856
13,133	IG Group Holdings Plc	Credit Suisse	4,103
107,787	IG Group Holdings Plc	Citibank	(25,791)
312,028	IMI Plc	Credit Suisse	377,449
97,602	IMI Plc	Deutsche Bank	51,897
41,696	IMI Plc	Bank of America Merrill Lynch	22,171
36,183	IMI Plc	JP Morgan	43,769
65,802	IMI Plc	Citibank	(22,742)
16,551	Imperial Brands Plc	Bank of America Merrill Lynch	(7,425)
23,514	Imperial Brands Plc	Citibank	(22,427)
13,417	Imperial Brands Plc	Credit Suisse	16,631
7,834	Imperial Brands Plc	JP Morgan	9,711
107,948	Inchcape Plc	Credit Suisse	(10,045)
88,909	Inchcape Plc	Deutsche Bank	(18,910)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
217,729	Inchcape Plc	Bank of America Merrill Lynch	(32,007)
198,783	Inchcape Plc	Citibank	(9,248)
395,760	Inchcape Plc	JP Morgan	(59,449)
499,407	Indivior Plc	Bank of America Merrill Lynch	135,658
119,754	Indivior Plc	Citibank	14,486
428,978	Indivior Plc	JP Morgan	51,322
322,079	Indivior Plc	Credit Suisse	61,606
204,763	Indivior Plc	Deutsche Bank	60,426
(86,304)	Informa Plc	Credit Suisse	(32,811)
(138,227)	Informa Plc	Deutsche Bank	(63,208)
(234,538)	Informa Plc	JP Morgan	(94,458)
(208,748)	Informa Plc	Bank of America Merrill Lynch	(95,456)
(99,266)	Informa Plc	Citibank	(24,280)
(12,960)	Inmarsat Plc	Bank of America Merrill Lynch	1,344
(15,057)	Inmarsat Plc	Deutsche Bank	1,561
(106,248)	Inmarsat Plc	Credit Suisse	22,880
(145,491)	Inmarsat Plc	Citibank	(26,109)
(251,987)	Inmarsat Plc	JP Morgan	24,534
16,527	InterContinental Hotels Group Plc	Citibank	(6,151)
11,842	InterContinental Hotels Group Plc	JP Morgan	11,980
97	InterContinental Hotels Group Plc	Deutsche Bank	144
54,653	Intermediate Capital Group Plc	Bank of America Merrill Lynch	(13,077)
10,653	Intermediate Capital Group Plc	Citibank	(8,921)
16,112	Intermediate Capital Group Plc	JP Morgan	1,071
23,195	Intermediate Capital Group Plc	Credit Suisse	1,542
6,502	Intermediate Capital Group Plc	Deutsche Bank	(1,556)
(9,498)	Intertek Group Plc	Bank of America Merrill Lynch	(53,463)
(12,160)	Intertek Group Plc	JP Morgan	(81,468)
(122,191)	Investec Plc	Bank of America Merrill Lynch	13,644
(28,420)	Investec Plc	Citibank	11,183
(190,459)	Investec Plc	JP Morgan	53,674
(91,623)	Investec Plc	Credit Suisse	25,820
(1,663)	Investec Plc	Deutsche Bank	186
478,474	ITV Plc	Bank of America Merrill Lynch	(10,813)
309,579	ITV Plc	Credit Suisse	24,802
(172,382)	IWG Plc	Bank of America Merrill Lynch	(8,004)
(147,459)	IWG Plc	JP Morgan	(151,717)
(153,500)	IWG Plc	Credit Suisse	(163,883)
423,052	J Sainsbury Plc	Citibank	7,873
128,663	J Sainsbury Plc	JP Morgan	42,074
235,283	J Sainsbury Plc	Deutsche Bank	38,947
650,262	J Sainsbury Plc	Credit Suisse	212,641
1,171,550	J Sainsbury Plc	Bank of America Merrill Lynch	249,175
85,799	JD Sports Fashion Plc	Credit Suisse	(13,116)
423,510	JD Sports Fashion Plc	Bank of America Merrill Lynch	(57,986)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
171,677	JD Sports Fashion Plc	Citibank	(685)
131,025	JD Sports Fashion Plc	JP Morgan	(20,030)
(898,313)	John Wood Group Plc	Deutsche Bank	59,706
(341,605)	John Wood Group Plc	Credit Suisse	(451,371)
(136,141)	John Wood Group Plc	Citibank	25,336
(244,823)	John Wood Group Plc	Bank of America Merrill Lynch	16,788
(49,197)	Johnson Matthey Plc	Bank of America Merrill Lynch	(20,019)
(33,010)	Johnson Matthey Plc	Credit Suisse	(65,381)
(4,163)	Johnson Matthey Plc	JP Morgan	(8,245)
(37,307)	Johnson Matthey Plc	Deutsche Bank	(22,812)
(15,646)	Johnson Matthey Plc	Citibank	4,928
206,003	Jupiter Fund Management Plc	Bank of America Merrill Lynch	(21,907)
186,357	Jupiter Fund Management Plc	Citibank	(81,501)
410,702	Jupiter Fund Management Plc	JP Morgan	(38,762)
355,673	Jupiter Fund Management Plc	Credit Suisse	(33,569)
182,918	Jupiter Fund Management Plc	Deutsche Bank	(19,452)
(64,979)	Just Eat Plc	Credit Suisse	(37,660)
(32,813)	Just Eat Plc	Bank of America Merrill Lynch	(14,332)
(106,653)	Just Eat Plc	Citibank	11,909
(370,810)	Just Eat Plc	JP Morgan	(214,912)
65,248	KAZ Minerals Plc	Credit Suisse	24,700
61,896	KAZ Minerals Plc	Citibank	(40,316)
30,495	KAZ Minerals Plc	Bank of America Merrill Lynch	(1,216)
198,754	KAZ Minerals Plc	Deutsche Bank	(7,926)
116,840	KAZ Minerals Plc	JP Morgan	82,783
(769,488)	Kingfisher Plc	Citibank	(81,044)
(119,792)	Lancashire Holdings Ltd	Citibank	12,739
(97,110)	Lancashire Holdings Ltd	Credit Suisse	(9,036)
(81,632)	Lancashire Holdings Ltd	Deutsche Bank	5,973
(103,090)	Lancashire Holdings Ltd	Bank of America Merrill Lynch	2,056
(40,552)	Lancashire Holdings Ltd	JP Morgan	(476)
54,274	Land Securities Group Plc (Reit)	Bank of America Merrill Lynch	(14,862)
20,947	Land Securities Group Plc (Reit)	Credit Suisse	(15,315)
4,874	Land Securities Group Plc (Reit)	Citibank	(1,594)
47,972	Land Securities Group Plc (Reit)	JP Morgan	(35,073)
7,364	Land Securities Group Plc (Reit)	Deutsche Bank	(2,017)
615,146	Legal & General Group Plc	Bank of America Merrill Lynch	(99,761)
1,063,763	Legal & General Group Plc	Citibank	(222,007)
178,933	Legal & General Group Plc	JP Morgan	(28,340)
293,359	Legal & General Group Plc	Credit Suisse	(15,988)
132,651	Legal & General Group Plc	Deutsche Bank	(21,513)
891,878	Lloyds Banking Group Plc	JP Morgan	(31,559)
2,207,926	Lloyds Banking Group Plc	Bank of America Merrill Lynch	(94,800)
89,558	Lloyds Banking Group Plc	Credit Suisse	(2,774)
1,513,997	Lloyds Banking Group Plc	Citibank	(69,836)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
608,998	Lloyds Banking Group Plc	Deutsche Bank	(26,148)
(15,634)	London Stock Exchange Group Plc	Citibank	12,469
(21,092)	London Stock Exchange Group Plc	Credit Suisse	(5,096)
(3,365)	London Stock Exchange Group Plc	Deutsche Bank	(313)
(29,599)	London Stock Exchange Group Plc	Bank of America Merrill Lynch	(1,005)
1,070,502	Man Group Plc	JP Morgan	(106,401)
1,039,471	Man Group Plc	Bank of America Merrill Lynch	(149,231)
104,428	Man Group Plc	Credit Suisse	(9,856)
497,369	Man Group Plc	Deutsche Bank	(71,404)
412,591	Man Group Plc	Citibank	(82,817)
650,047	Marks & Spencer Group Plc	Credit Suisse	(54,439)
629,100	Marks & Spencer Group Plc	Citibank	(56,030)
119,013	Marks & Spencer Group Plc	Deutsche Bank	(4,588)
516,444	Marks & Spencer Group Plc	Bank of America Merrill Lynch	(41,023)
320,034	Marks & Spencer Group Plc	JP Morgan	(26,802)
(99,693)	Mediclinic International Plc	Credit Suisse	81,837
(66,239)	Mediclinic International Plc	Deutsche Bank	56,353
(265,730)	Mediclinic International Plc	Bank of America Merrill Lynch	226,070
(366,424)	Mediclinic International Plc	Citibank	317,581
(406,231)	Mediclinic International Plc	JP Morgan	422,282
(56,990)	Meggitt Plc	JP Morgan	(5,833)
(1,661,050)	Melrose Industries Plc	Citibank	238,468
(1,537,025)	Melrose Industries Plc	JP Morgan	(61,295)
(682,831)	Melrose Industries Plc	Bank of America Merrill Lynch	(32,677)
(634,750)	Melrose Industries Plc	Credit Suisse	(25,313)
(850,145)	Melrose Industries Plc	Deutsche Bank	(14,137)
(621,235)	Merlin Entertainments Plc '144A'	Bank of America Merrill Lynch	26,426
(82,733)	Merlin Entertainments Plc '144A'	Deutsche Bank	3,519
(1,065,951)	Merlin Entertainments Plc '144A'	Credit Suisse	38,725
(142,621)	Merlin Entertainments Plc '144A'	Citibank	26,732
(415,479)	Merlin Entertainments Plc '144A'	JP Morgan	18,226
(104,851)	Metro Bank Plc	Bank of America Merrill Lynch	60,897
(40,244)	Metro Bank Plc	Citibank	65,266
(35,711)	Metro Bank Plc	Deutsche Bank	21,836
(2,232)	Metro Bank Plc	Credit Suisse	237
(36,405)	Metro Bank Plc	JP Morgan	3,871
62,250	Mondi Plc	Bank of America Merrill Lynch	44,431
41,032	Mondi Plc	Citibank	(13,636)
19,779	Mondi Plc	JP Morgan	31,288
22,141	Mondi Plc	Credit Suisse	35,024
1,132,086	Moneysupermarket.com Group Plc	Citibank	(1,505)
313,910	Moneysupermarket.com Group Plc	Credit Suisse	5,842
287,729	Moneysupermarket.com Group Plc	Bank of America Merrill Lynch	1,005
378,610	Moneysupermarket.com Group Plc	Deutsche Bank	7,783
547,138	National Express Group Plc	Bank of America Merrill Lynch	(37,870)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
179,996	National Express Group Plc	Citibank	(32,541)
283,699	National Express Group Plc	JP Morgan	(7,489)
146,575	National Express Group Plc	Credit Suisse	11,301
161,856	National Express Group Plc	Deutsche Bank	(5,164)
(127,624)	National Grid Plc	Citibank	80,584
(120,687)	National Grid Plc	JP Morgan	4,813
(181,986)	National Grid Plc	Credit Suisse	(7,125)
(164,292)	National Grid Plc	Deutsche Bank	(4,368)
(52,178)	NEX Group Plc	Deutsche Bank	(10,404)
(129,304)	NEX Group Plc	Citibank	(32,700)
(16,026)	NEX Group Plc	JP Morgan	(5,645)
17,468	Next Plc	Bank of America Merrill Lynch	47,369
30,210	Next Plc	JP Morgan	262,634
24,487	Next Plc	Citibank	1,953
21,621	Next Plc	Credit Suisse	187,965
1,468	Next Plc	Deutsche Bank	3,981
(39,011)	NMC Health Plc	Bank of America Merrill Lynch	18,407
(61,109)	NMC Health Plc	Citibank	136,470
(20,746)	NMC Health Plc	Deutsche Bank	(7,722)
(275,317)	Ocado Group Plc	JP Morgan	(1,233,348)
(271,515)	Ocado Group Plc	Citibank	9,384
(111,714)	Ocado Group Plc	Bank of America Merrill Lynch	(519,183)
(200,373)	Old Mutual Plc	JP Morgan	46,346
(104,712)	Old Mutual Plc	Credit Suisse	24,220
259,146	Pagegroup Plc	Bank of America Merrill Lynch	(53,395)
396,677	Pagegroup Plc	Citibank	(84,368)
416,910	Pagegroup Plc	Credit Suisse	(19,397)
139,933	Pagegroup Plc	Deutsche Bank	(19,594)
21,162	Pagegroup Plc	JP Morgan	(985)
74,934	Pearson Plc	Bank of America Merrill Lynch	(7,006)
24,454	Pearson Plc	Deutsche Bank	(3,564)
270,460	Pearson Plc	Credit Suisse	(19,287)
109,092	Pearson Plc	Citibank	(18,272)
(163,960)	Pennon Group Plc	Credit Suisse	(81,781)
(122,235)	Pennon Group Plc	Deutsche Bank	(69,544)
(169,355)	Pennon Group Plc	JP Morgan	(93,319)
(168,748)	Pennon Group Plc	Bank of America Merrill Lynch	(96,007)
(104,236)	Pennon Group Plc	Citibank	(23,555)
63,826	Persimmon Plc	Bank of America Merrill Lynch	22,908
68,668	Persimmon Plc	Citibank	(4,564)
38,782	Persimmon Plc	Credit Suisse	47,526
134,570	Persimmon Plc	Deutsche Bank	47,011
64,602	Petrofac Ltd	Credit Suisse	(26,621)
34,305	Petrofac Ltd	Deutsche Bank	(26,267)
407,843	Petrofac Ltd	Bank of America Merrill Lynch	(209,029)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
358,615	Petrofac Ltd	Citibank	(79,133)
167,604	Petrofac Ltd	JP Morgan	(69,067)
(283,342)	Phoenix Group Holdings	Deutsche Bank	32,768
(527,451)	Phoenix Group Holdings	Credit Suisse	5,762
(72,261)	Phoenix Group Holdings	Bank of America Merrill Lynch	8,357
(417,690)	Phoenix Group Holdings	Citibank	100,040
(177,681)	Phoenix Group Holdings	JP Morgan	472
(145,297)	Playtech Plc	Deutsche Bank	60,840
(67,588)	Prudential Plc	Citibank	104,709
161,606	QinetiQ Group Plc	Bank of America Merrill Lynch	67,669
389,918	QinetiQ Group Plc	Citibank	105,737
36,975	QinetiQ Group Plc	JP Morgan	18,628
10,782	QinetiQ Group Plc	Credit Suisse	5,432
240,302	QinetiQ Group Plc	Deutsche Bank	100,622
(8,555)	Randgold Resources Ltd	Deutsche Bank	(21,607)
(30,755)	Randgold Resources Ltd	Bank of America Merrill Lynch	(79,353)
(9,034)	Randgold Resources Ltd	JP Morgan	961
(12,546)	Randgold Resources Ltd	Citibank	(38,358)
(7,348)	Randgold Resources Ltd	Credit Suisse	(14,036)
(66,968)	Reckitt Benckiser Group Plc	Bank of America Merrill Lynch	(65,984)
(55,149)	Reckitt Benckiser Group Plc	Deutsche Bank	(64,512)
(49,083)	Reckitt Benckiser Group Plc	Credit Suisse	(74,310)
(6,314)	Reckitt Benckiser Group Plc	JP Morgan	(14,184)
48,501	Redrow Plc	Bank of America Merrill Lynch	(23,855)
44,321	Redrow Plc	Deutsche Bank	(8,534)
96,485	Redrow Plc	Credit Suisse	(23,235)
134,410	RELX Plc	Bank of America Merrill Lynch	116,576
145,590	RELX Plc	Citibank	35,804
177,279	RELX Plc	JP Morgan	181,456
50,236	RELX Plc	Credit Suisse	51,420
147,440	RELX Plc	Deutsche Bank	143,074
(54,755)	Rentokil Initial Plc	Citibank	(4,003)
(204,413)	Rentokil Initial Plc	Bank of America Merrill Lynch	(56,645)
(819,288)	Rentokil Initial Plc	Credit Suisse	(261,173)
(282,759)	Rentokil Initial Plc	JP Morgan	(90,961)
42,105	Rightmove Plc	Bank of America Merrill Lynch	117,537
27,256	Rightmove Plc	Citibank	32,687
51,696	Rightmove Plc	JP Morgan	226,774
52,089	Rightmove Plc	Deutsche Bank	141,042
(6,338,809)	Rolls Royce Holdings Plc 'C' (Pref)	Bank of America Merrill Lynch	-
(3,349,141)	Rolls Royce Holdings Plc 'C' (Pref)	Credit Suisse	-
(5,985,939)	Rolls Royce Holdings Plc 'C' (Pref)	Citibank	(7,956)
(9,839,890)	Rolls Royce Holdings Plc 'C' (Pref)	Deutsche Bank	-
(7,466,999)	Rolls Royce Holdings Plc 'C' (Pref)	JP Morgan	(9,926)
(215,727)	Rolls-Royce Holdings Plc	Bank of America Merrill Lynch	38,984

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(84,309)	Rolls-Royce Holdings Plc	Citibank	42,587
(105,169)	Rolls-Royce Holdings Plc	JP Morgan	22,368
(84,636)	Rolls-Royce Holdings Plc	Credit Suisse	13,237
(138,590)	Rolls-Royce Holdings Plc	Deutsche Bank	25,423
(235,867)	Rotork Plc	Credit Suisse	20,133
(40,151)	Rotork Plc	Deutsche Bank	5,444
(276,379)	Rotork Plc	Bank of America Merrill Lynch	40,163
(452,981)	Rotork Plc	Citibank	108,989
(146,689)	Rotork Plc	JP Morgan	2,535
(482,732)	Royal Bank of Scotland Group Plc	Credit Suisse	(8,628)
(336,759)	Royal Bank of Scotland Group Plc	Deutsche Bank	80,578
(197,441)	Royal Bank of Scotland Group Plc	Bank of America Merrill Lynch	47,242
(666,751)	Royal Bank of Scotland Group Plc	Citibank	181,263
(291,409)	Royal Bank of Scotland Group Plc	JP Morgan	(8,135)
(78,143)	Royal Dutch Shell Plc 'B'	Bank of America Merrill Lynch	87,775
(47,675)	Royal Dutch Shell Plc 'B'	JP Morgan	(34,856)
83,371	Royal Mail Plc	Credit Suisse	(95,309)
1,751,477	Royal Mail Plc	Bank of America Merrill Lynch	(1,918,689)
1,176,138	Royal Mail Plc	JP Morgan	(1,347,174)
(200,521)	RPC Group Plc	JP Morgan	(30,920)
(152,018)	RPC Group Plc	Credit Suisse	(9,881)
(261,735)	RPC Group Plc	Deutsche Bank	(50,101)
(138,540)	RPC Group Plc	Bank of America Merrill Lynch	(19,385)
(221,446)	RPC Group Plc	Citibank	81,246
15,428	RSA Insurance Group Plc	Credit Suisse	2,338
9,315	RSA Insurance Group Plc	Citibank	(2,699)
70,502	RSA Insurance Group Plc	Bank of America Merrill Lynch	(1,484)
(940,768)	Saga Plc	Bank of America Merrill Lynch	92,542
(113,242)	Saga Plc	JP Morgan	11,440
(639,718)	Saga Plc	Credit Suisse	63,046
(146,755)	Saga Plc	Deutsche Bank	4,515
68,711	Sage Group Plc/The	Bank of America Merrill Lynch	3,836
174,795	Sage Group Plc/The	JP Morgan	31,136
89,289	Sage Group Plc/The	Deutsche Bank	4,985
40,187	Schroders Plc	Bank of America Merrill Lynch	(89,212)
36,769	Schroders Plc	JP Morgan	(67,261)
28,648	Schroders Plc	Credit Suisse	(51,215)
39,662	Schroders Plc	Deutsche Bank	(88,047)
11,491	Schroders Plc	Citibank	(34,063)
(2,485)	Severn Trent Plc	Deutsche Bank	(628)
(28,621)	Severn Trent Plc	Credit Suisse	435
(30,098)	Severn Trent Plc	Bank of America Merrill Lynch	(7,602)
(26,173)	Severn Trent Plc	Citibank	26,616
(3,759)	Severn Trent Plc	JP Morgan	700
(158,821)	Shaftesbury Plc (Reit)	Bank of America Merrill Lynch	124,095

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(13,326)	Shaftesbury Plc (Reit)	Citibank	10,894
(44,535)	Shaftesbury Plc (Reit)	JP Morgan	48,840
(161,913)	Shaftesbury Plc (Reit)	Deutsche Bank	129,816
(33,853)	Shaftesbury Plc (Reit)	Credit Suisse	37,126
(39,870)	Shire Plc	Citibank	54,854
(12,206)	Shire Plc	Bank of America Merrill Lynch	15,889
(27,834)	Shire Plc	JP Morgan	(29,785)
(91,662)	Sky Plc	Credit Suisse	15,190
(87,933)	Sky Plc	Bank of America Merrill Lynch	28,638
(12,600)	Sky Plc	Citibank	3,099
(14,314)	Sky Plc	JP Morgan	951
187,801	Smith & Nephew Plc	Bank of America Merrill Lynch	167,261
465,245	Smith & Nephew Plc	Citibank	264,982
30,460	Smith & Nephew Plc	JP Morgan	26,926
24,081	Smith & Nephew Plc	Credit Suisse	21,287
269,734	Smith & Nephew Plc	Deutsche Bank	228,231
98,994	Smiths Group Plc	Bank of America Merrill Lynch	130,935
47,034	Smiths Group Plc	Citibank	21,883
6,068	Smiths Group Plc	Credit Suisse	8,349
36,680	Smiths Group Plc	Deutsche Bank	48,515
(328,139)	Sophos Group Plc '144A'	Deutsche Bank	(187,564)
(73,688)	Sophos Group Plc '144A'	JP Morgan	(48,977)
(13,120)	Sophos Group Plc '144A'	Citibank	(3,488)
17,423	Spectris Plc	Citibank	3,474
52,205	Spectris Plc	Credit Suisse	40,852
18,299	Spectris Plc	Deutsche Bank	11,433
52,999	Spectris Plc	Bank of America Merrill Lynch	33,112
(544)	Spirax-Sarco Engineering Plc	Credit Suisse	(2,025)
(29,955)	Spirax-Sarco Engineering Plc	Deutsche Bank	(89,593)
(5,461)	Spirax-Sarco Engineering Plc	JP Morgan	(20,326)
(11,574)	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	(30,652)
(2,338)	Spirax-Sarco Engineering Plc	Citibank	(932)
(302,505)	Sports Direct International Plc	Credit Suisse	(8,292)
(252,279)	Sports Direct International Plc	Citibank	43,931
(243,019)	Sports Direct International Plc	JP Morgan	5,486
58,918	SSE Plc	Bank of America Merrill Lynch	(37,321)
11,168	SSE Plc	Citibank	(8,685)
21,107	SSE Plc	JP Morgan	(5,050)
60,129	SSE Plc	Credit Suisse	(14,387)
205,194	SSE Plc	Deutsche Bank	(73,638)
27,239	SSP Group Plc	Bank of America Merrill Lynch	9,088
322,682	SSP Group Plc	Credit Suisse	(15,013)
209,899	SSP Group Plc	Citibank	10,324
449,955	SSP Group Plc	Deutsche Bank	150,129
339,246	SSP Group Plc	JP Morgan	(11,860)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(27,269)	St James's Place Plc	Credit Suisse	(8,156)
(58,705)	St James's Place Plc	Deutsche Bank	(11,627)
(67,948)	St James's Place Plc	Citibank	23,484
(65,176)	St James's Place Plc	JP Morgan	(19,494)
(64,753)	St James's Place Plc	Bank of America Merrill Lynch	(8,673)
(243,707)	Standard Life Aberdeen Plc	Bank of America Merrill Lynch	51,510
(661,550)	Standard Life Aberdeen Plc	Deutsche Bank	139,824
(769,055)	Standard Life Aberdeen Plc	Citibank	196,282
(118,978)	Standard Life Aberdeen Plc	Credit Suisse	23,244
310,940	TalkTalk Telecom Group Plc	Bank of America Merrill Lynch	(85,146)
52,315	TalkTalk Telecom Group Plc	Citibank	(8,484)
20,451	TalkTalk Telecom Group Plc	JP Morgan	(6,144)
198,070	TalkTalk Telecom Group Plc	Deutsche Bank	(54,239)
275,446	Tate & Lyle Plc	Citibank	318,551
200,633	Tate & Lyle Plc	JP Morgan	246,432
2,970	Tate & Lyle Plc	Credit Suisse	3,648
527,568	Tate & Lyle Plc	Bank of America Merrill Lynch	631,940
196,275	Tate & Lyle Plc	Deutsche Bank	243,688
276,611	Taylor Wimpey Plc	Bank of America Merrill Lynch	(42,837)
532,999	Taylor Wimpey Plc	JP Morgan	(12,753)
1,112,641	Taylor Wimpey Plc	Credit Suisse	(38,025)
996,944	Taylor Wimpey Plc	Deutsche Bank	(145,902)
191,683	Taylor Wimpey Plc	Citibank	(36,564)
(616,367)	Tesco Plc	Deutsche Bank	(8,193)
(383,663)	Tesco Plc	Citibank	(2,040)
(281,532)	Tesco Plc	JP Morgan	(18,452)
1,447,698	Thomas Cook Group Plc	Citibank	(86,599)
1,448,999	Thomas Cook Group Plc	Credit Suisse	(431,626)
742,221	Thomas Cook Group Plc	Deutsche Bank	(249,618)
1,386,071	Thomas Cook Group Plc	Bank of America Merrill Lynch	(315,075)
635,579	Thomas Cook Group Plc	JP Morgan	(161,371)
23,708	TP ICAP Plc	Citibank	(5,578)
26,639	TP ICAP Plc	Deutsche Bank	(7,720)
94,799	TP ICAP Plc	Bank of America Merrill Lynch	(27,472)
79,043	TP ICAP Plc	JP Morgan	(40,424)
60,523	Travis Perkins Plc	Credit Suisse	34,997
48,593	Travis Perkins Plc	Citibank	(323)
93,731	Travis Perkins Plc	JP Morgan	54,200
33,076	TUI AG	Credit Suisse	(3,078)
19,593	TUI AG	Deutsche Bank	(9,376)
87,201	TUI AG	Bank of America Merrill Lynch	(36,828)
32,954	TUI AG	Citibank	(9,637)
(1,260,649)	Tullow Oil Plc	JP Morgan	(425,648)
(216,786)	UBM Plc	Bank of America Merrill Lynch	(138,323)
(43,434)	UBM Plc	Citibank	(15,012)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(87,118)	UBM Plc	Credit Suisse	(49,995)
(8,228)	UBM Plc	JP Morgan	(4,594)
13,459	UDG Healthcare Plc	Citibank	3,220
18,703	UDG Healthcare Plc	Bank of America Merrill Lynch	(7,086)
(61,591)	United Utilities Group Plc	Deutsche Bank	(15,392)
(160,785)	United Utilities Group Plc	Bank of America Merrill Lynch	(38,652)
(109,413)	United Utilities Group Plc	Citibank	29,670
(108,138)	United Utilities Group Plc	JP Morgan	(11,212)
27,699	Vedanta Resources Plc	Credit Suisse	(10,825)
12,753	Vedanta Resources Plc	Citibank	(23,293)
5,644	Vedanta Resources Plc	Deutsche Bank	(5,702)
13,680	Vedanta Resources Plc	Bank of America Merrill Lynch	(13,820)
10,293	Vedanta Resources Plc	JP Morgan	(4,023)
(12,008)	Victrex Plc	Bank of America Merrill Lynch	(28,732)
(15,585)	Victrex Plc	Credit Suisse	(26,104)
(2,091)	Victrex Plc	JP Morgan	(3,502)
(172,213)	Virgin Money Holdings UK Plc	Credit Suisse	(2,291)
(7,713)	Virgin Money Holdings UK Plc	Deutsche Bank	(174)
(55,701)	Virgin Money Holdings UK Plc	Bank of America Merrill Lynch	(1,259)
(16,398)	Virgin Money Holdings UK Plc	Citibank	(22)
(80,794)	Virgin Money Holdings UK Plc	JP Morgan	(1,181)
840,415	Vodafone Group Plc	Bank of America Merrill Lynch	(52,406)
360,690	Vodafone Group Plc	Citibank	(32,604)
206,788	Vodafone Group Plc	JP Morgan	(47,120)
371,767	Vodafone Group Plc	Deutsche Bank	(29,849)
482,884	Vodafone Group Plc	Credit Suisse	(62,778)
(23,951)	Weir Group Plc/The	Citibank	42,026
(28,253)	Weir Group Plc/The	JP Morgan	13,896
(130,898)	Weir Group Plc/The	Credit Suisse	67,195
(46,640)	Weir Group Plc/The	Deutsche Bank	58,279
(59,015)	Weir Group Plc/The	Bank of America Merrill Lynch	77,440
128,896	WH Smith Plc	Bank of America Merrill Lynch	(75,390)
89,371	WH Smith Plc	Citibank	(62,964)
117,003	WH Smith Plc	JP Morgan	(26,440)
61,881	WH Smith Plc	Deutsche Bank	(36,194)
47,127	WH Smith Plc	Credit Suisse	(31,167)
(4,461)	Whitbread Plc	Citibank	474
(31,443)	Whitbread Plc	Bank of America Merrill Lynch	(18,809)
(1,054)	Whitbread Plc	Credit Suisse	420
(19,894)	Whitbread Plc	Deutsche Bank	(12,170)
(31,460)	Whitbread Plc	JP Morgan	12,546
220,561	William Hill Plc	Citibank	(31,665)
93,653	William Hill Plc	JP Morgan	47,681
1,166,734	William Hill Plc	Bank of America Merrill Lynch	72,189
134,565	William Hill Plc	Credit Suisse	40,834

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
英国(続き)			
444,515	William Hill Plc	Deutsche Bank	28,954
284,982	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	(15,532)
383,712	Wm Morrison Supermarkets Plc	Citibank	(43,866)
271,252	Wm Morrison Supermarkets Plc	JP Morgan	4,327
89,516	Wm Morrison Supermarkets Plc	Deutsche Bank	(4,879)
(15,421)	Workspace Group Plc (Reit)	Citibank	(1,025)
(2,252)	Workspace Group Plc (Reit)	Deutsche Bank	(958)
(2,922)	Workspace Group Plc (Reit)	Bank of America Merrill Lynch	(1,243)
(33,498)	Workspace Group Plc (Reit)	JP Morgan	(15,585)
(181,984)	WPP Plc	Bank of America Merrill Lynch	103,719
(17,465)	WPP Plc	Citibank	28,672
(36,123)	WPP Plc	Deutsche Bank	19,688
			(6,994,442)
米国			
(46,022)	2U Inc	Bank of America Merrill Lynch	(62,590)
(10,209)	2U Inc	Citibank	(32,056)
3,408	3M Co	JP Morgan	(12,610)
4,154	3M Co	Bank of America Merrill Lynch	(18,153)
5,442	3M Co	Deutsche Bank	(23,782)
6,595	Aaron's Inc	Credit Suisse	8,442
9,722	Aaron's Inc	Deutsche Bank	778
19,775	Aaron's Inc	Citibank	7,910
2,469	Aaron's Inc	Bank of America Merrill Lynch	198
17,120	Aaron's Inc	JP Morgan	14,811
(12,304)	Abbott Laboratories	Bank of America Merrill Lynch	(18,702)
(20,541)	Abbott Laboratories	Credit Suisse	(68,812)
(20,913)	Abbott Laboratories	Deutsche Bank	(31,788)
(7,084)	Abbott Laboratories	JP Morgan	(23,731)
24,822	AbbVie Inc	JP Morgan	(3,816)
58,673	AbbVie Inc	Bank of America Merrill Lynch	(194,208)
2,702	AbbVie Inc	Citibank	(14,483)
18,396	AbbVie Inc	Deutsche Bank	(60,891)
(1,672)	Abiomed Inc	Credit Suisse	(67,933)
(3,656)	Abiomed Inc	Citibank	(6,069)
(10,546)	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	17,083
(39,131)	Acadia Healthcare Co Inc	Citibank	59,870
(47,455)	Acadia Healthcare Co Inc	JP Morgan	33,465
(75,372)	Acadia Healthcare Co Inc	Credit Suisse	38,440
(21,779)	Acadia Healthcare Co Inc	Deutsche Bank	18,294
(65,681)	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	(12,689)
(36,963)	ACADIA Pharmaceuticals Inc	Citibank	(36,224)
(101,851)	ACADIA Pharmaceuticals Inc	Credit Suisse	(4,760)
(14,571)	ACADIA Pharmaceuticals Inc	JP Morgan	(1,749)
(29,225)	ACADIA Pharmaceuticals Inc	Deutsche Bank	10,229

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
米国(続き)			
(6,051)	Acadia Realty Trust (Reit)	Citibank	(6,475)
(7,373)	Acadia Realty Trust (Reit)	Bank of America Merrill Lynch	(14,304)
(7,089)	Acadia Realty Trust (Reit)	JP Morgan	(10,775)
(6,288)	Acadia Realty Trust (Reit)	Credit Suisse	(9,558)
(10,383)	Acadia Realty Trust (Reit)	Deutsche Bank	(20,143)
22,353	Accenture Plc 'A'	Citibank	23,247
3,942	Accenture Plc 'A'	Bank of America Merrill Lynch	9,067
(63,551)	ACI Worldwide Inc	Bank of America Merrill Lynch	(123,289)
(42,067)	ACI Worldwide Inc	Citibank	(26,082)
(37,699)	ACI Worldwide Inc	JP Morgan	(34,078)
(5,466)	ACI Worldwide Inc	Credit Suisse	(5,466)
(61,235)	ACI Worldwide Inc	Deutsche Bank	(118,796)
9,330	Activision Blizzard Inc	Bank of America Merrill Lynch	12,502
10,492	Activision Blizzard Inc	JP Morgan	19,935
1,318	Activision Blizzard Inc	Credit Suisse	2,504
6,591	Activision Blizzard Inc	Citibank	1,055
10,757	Acuity Brands Inc	Bank of America Merrill Lynch	44,621
14,166	Acuity Brands Inc	Citibank	27,199
2,434	Acuity Brands Inc	Deutsche Bank	3,822
(55,660)	Acxiom Corp	Deutsche Bank	(128,575)
(27,965)	Acxiom Corp	Credit Suisse	(37,199)
(25,162)	Adient Plc	Citibank	86,054
(38,716)	Adient Plc	Credit Suisse	143,479
(20,303)	Adient Plc	JP Morgan	77,151
7,625	Adobe Systems Inc	Bank of America Merrill Lynch	88,327
981	Adobe Systems Inc	JP Morgan	13,724
5,694	Adobe Systems Inc	Deutsche Bank	68,043
10,575	Adobe Systems Inc	Credit Suisse	134,156
(11,411)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(73,030)
(16,782)	Advance Auto Parts Inc	Credit Suisse	(159,765)
(4,253)	Advance Auto Parts Inc	Deutsche Bank	(27,219)
15,220	Advanced Energy Industries Inc	Credit Suisse	35,638
12,550	Advanced Energy Industries Inc	Citibank	20,833
6,183	Advanced Energy Industries Inc	Bank of America Merrill Lynch	11,377
9,415	Advanced Energy Industries Inc	Deutsche Bank	17,324
11,929	Advanced Energy Industries Inc	JP Morgan	30,300
(43,694)	Advanced Micro Devices Inc	Citibank	(39,325)
(307,427)	Advanced Micro Devices Inc	Credit Suisse	(669,619)
(63,386)	Advanced Micro Devices Inc	Deutsche Bank	(90,642)
(3,007)	Advanced Micro Devices Inc	Bank of America Merrill Lynch	(4,300)
(94,177)	Advanced Micro Devices Inc	JP Morgan	(213,782)
(44,640)	AECOM	Bank of America Merrill Lynch	16,826
(61,067)	AECOM	Citibank	7,939
(16,644)	AECOM	Deutsche Bank	2,969

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(22,571)	AECOM	Credit Suisse	49,656
(3,564)	AECOM	JP Morgan	7,841
111,338	AerCap Holdings NV	Bank of America Merrill Lynch	(56,157)
81,435	AerCap Holdings NV	Citibank	(17,101)
79,240	AerCap Holdings NV	JP Morgan	32,488
4,939	AerCap Holdings NV	Credit Suisse	2,025
21,322	AerCap Holdings NV	Deutsche Bank	(9,382)
70,997	AES Corp/VA	Deutsche Bank	26,624
133,042	AES Corp/VA	Bank of America Merrill Lynch	55,921
48,561	AES Corp/VA	JP Morgan	45,890
108,234	AES Corp/VA	Citibank	51,411
176,607	AES Corp/VA	Credit Suisse	137,014
1,029	Affiliated Managers Group Inc	Deutsche Bank	(7,244)
142,152	Aflac Inc	Citibank	(82,448)
36,966	Aflac Inc	JP Morgan	6,654
34,932	Aflac Inc	Bank of America Merrill Lynch	(3,493)
36,354	Aflac Inc	Credit Suisse	6,544
11,636	Aflac Inc	Deutsche Bank	(1,164)
14,726	AGCO Corp	Credit Suisse	15,163
1,334	AGCO Corp	Deutsche Bank	614
8,116	AGCO Corp	Bank of America Merrill Lynch	3,733
6,131	AGCO Corp	JP Morgan	9,871
5,275	AGCO Corp	Citibank	(12,818)
10,826	Agilent Technologies Inc	Bank of America Merrill Lynch	1,949
45,231	Agilent Technologies Inc	JP Morgan	(174,908)
28,798	Agilent Technologies Inc	Credit Suisse	(50,276)
25,516	Agilent Technologies Inc	Deutsche Bank	4,593
(11,336)	Agios Pharmaceuticals Inc	Citibank	(72,210)
(8,306)	Agios Pharmaceuticals Inc	JP Morgan	(50,520)
(11,159)	Agios Pharmaceuticals Inc	Credit Suisse	(120,406)
(30,768)	Agios Pharmaceuticals Inc	Deutsche Bank	(211,376)
16,383	AGNC Investment Corp (Reit)	Credit Suisse	5,161
4,927	AGNC Investment Corp (Reit)	Deutsche Bank	1,207
150	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	37
17,364	AGNC Investment Corp (Reit)	Citibank	87
9,898	AGNC Investment Corp (Reit)	JP Morgan	3,118
(10,285)	Air Lease Corp	Citibank	6,891
(4,919)	Air Lease Corp	Bank of America Merrill Lynch	1,574
(20,056)	Air Lease Corp	JP Morgan	(3,270)
(8,049)	Air Lease Corp	Deutsche Bank	2,576
5,478	Air Products & Chemicals Inc	Bank of America Merrill Lynch	(18,132)
1,352	Air Products & Chemicals Inc	Citibank	(6,679)
4,960	Air Products & Chemicals Inc	JP Morgan	(7,482)
(173,646)	AK Steel Holding Corp	Credit Suisse	(53,830)
(657,460)	AK Steel Holding Corp	Deutsche Bank	(203,813)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(63,945)	AK Steel Holding Corp	Citibank	(12,150)
22,949	Akamai Technologies Inc	Citibank	(18,359)
18,930	Akamai Technologies Inc	Deutsche Bank	(13,251)
(13,372)	Akorn Inc	Citibank	(5,215)
(8,186)	Akorn Inc	Bank of America Merrill Lynch	327
(12,242)	Albemarle Corp	Credit Suisse	85,327
(15,630)	Albemarle Corp	Deutsche Bank	110,348
(20,124)	Albemarle Corp	Bank of America Merrill Lynch	145,833
(4,634)	Albemarle Corp	Citibank	39,806
(9,798)	Albemarle Corp	JP Morgan	68,292
30,274	Alcoa Corp	Credit Suisse	(136,536)
142,558	Alcoa Corp	Bank of America Merrill Lynch	(165,218)
44,125	Alcoa Corp	Citibank	(19,415)
1,805	Alexander's Inc (Reit)	Bank of America Merrill Lynch	10,902
628	Alexander's Inc (Reit)	Credit Suisse	955
905	Alexander's Inc (Reit)	Citibank	3,330
251	Alexander's Inc (Reit)	Deutsche Bank	1,516
138	Alexander's Inc (Reit)	JP Morgan	210
(2,007)	Alexandria Real Estate Equities Inc (Reit)	Deutsche Bank	(1,846)
(4,777)	Alexandria Real Estate Equities Inc (Reit)	JP Morgan	15,621
(7,994)	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	(7,354)
(8,062)	Alexion Pharmaceuticals Inc	Citibank	20,074
(6,326)	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	30,845
3,713	Align Technology Inc	Citibank	145,958
3,025	Align Technology Inc	JP Morgan	216,923
2,650	Align Technology Inc	Bank of America Merrill Lynch	141,510
(5,863)	Alkermes Plc	Citibank	(11,140)
(53,341)	Alkermes Plc	Credit Suisse	(165,866)
(21,314)	Alkermes Plc	JP Morgan	(70,123)
(1,026)	Alkermes Plc	Deutsche Bank	(1,272)
(567)	Alleghany Corp	Credit Suisse	1,400
(2,666)	Alleghany Corp	Deutsche Bank	37,648
(1,688)	Alleghany Corp	Bank of America Merrill Lynch	23,029
(1,303)	Alleghany Corp	Citibank	15,401
(40,430)	Allegheny Technologies Inc	Citibank	(4,852)
(87,875)	Allegheny Technologies Inc	JP Morgan	8,866
(71,447)	Allegheny Technologies Inc	Credit Suisse	1,429
(70,874)	Allegheny Technologies Inc	Deutsche Bank	(13,692)
(2,367)	Allegiant Travel Co	Bank of America Merrill Lynch	8,876
(8,754)	Allegiant Travel Co	JP Morgan	55,596
(10,007)	Allegiant Travel Co	Citibank	(5,004)
(3,116)	Allegiant Travel Co	Credit Suisse	24,772
8,669	Allegion Plc	Credit Suisse	22,626
8,322	Allegion Plc	Bank of America Merrill Lynch	8,827
10,316	Allegion Plc	Citibank	(1,754)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,148	Alllegion Plc	JP Morgan	10,826
10,279	Alllegion Plc	Deutsche Bank	20,969
(13,139)	Allergan Plc	Citibank	40,862
(7,349)	Allergan Plc	JP Morgan	25,190
(13,735)	Allergan Plc	Credit Suisse	(98,469)
(15,645)	Allergan Plc	Deutsche Bank	14,706
(16,083)	ALLETE Inc	Bank of America Merrill Lynch	(41,172)
(8,918)	ALLETE Inc	Citibank	(23,187)
(9,356)	ALLETE Inc	JP Morgan	(5,614)
(226)	ALLETE Inc	Credit Suisse	(136)
(983)	ALLETE Inc	Deutsche Bank	(2,516)
(2,529)	Alliance Data Systems Corp	Citibank	1,087
(4,365)	Alliance Data Systems Corp	Deutsche Bank	(19,424)
(273)	Alliance Data Systems Corp	Credit Suisse	(2,883)
10,863	Alliant Energy Corp	Bank of America Merrill Lynch	3,042
9,713	Alliant Energy Corp	Citibank	10,199
1,971	Alliant Energy Corp	JP Morgan	(769)
9,730	Alliant Energy Corp	Credit Suisse	(3,795)
2,397	Alliant Energy Corp	Deutsche Bank	671
64,775	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	(92,100)
99,109	Allison Transmission Holdings Inc	Citibank	(232,906)
30,365	Allison Transmission Holdings Inc	JP Morgan	(17,004)
57,947	Allison Transmission Holdings Inc	Credit Suisse	(32,450)
14,758	Allison Transmission Holdings Inc	Deutsche Bank	(16,824)
(17,940)	Allscripts Healthcare Solutions Inc	Bank of America Merrill Lynch	(4,664)
(7,544)	Allscripts Healthcare Solutions Inc	Citibank	(1,961)
3,629	Allstate Corp/The	JP Morgan	(8,238)
1,194	Allstate Corp/The	Credit Suisse	(2,710)
21,830	Allstate Corp/The	Deutsche Bank	(52,829)
39,171	Allstate Corp/The	Bank of America Merrill Lynch	(94,794)
24,023	Allstate Corp/The	Citibank	(58,616)
(17,686)	Ally Financial Inc	Citibank	26,529
(700)	Ally Financial Inc	JP Morgan	427
(13,764)	Ally Financial Inc	Bank of America Merrill Lynch	8,809
(7,780)	Ally Financial Inc	Credit Suisse	4,746
(9,117)	Ally Financial Inc	Deutsche Bank	5,835
(16,824)	Alnylam Pharmaceuticals Inc	Citibank	(49,463)
(2,638)	Alnylam Pharmaceuticals Inc	JP Morgan	(15,195)
(6,847)	Alnylam Pharmaceuticals Inc	Credit Suisse	(11,591)
(222)	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	20
(939)	Alnylam Pharmaceuticals Inc	Deutsche Bank	85
2,644	Alphabet Inc 'A'	Bank of America Merrill Lynch	26,546
1,689	Alphabet Inc 'A'	Citibank	33,104
345	Alphabet Inc 'A'	JP Morgan	12,530
448	Alphabet Inc 'A'	Deutsche Bank	4,498

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(876)	Alphabet Inc 'C'	JP Morgan	448
(1,695)	Alphabet Inc 'C'	Citibank	(23,679)
(21,375)	Altria Group Inc	Credit Suisse	(12,398)
(10,986)	Altria Group Inc	Citibank	(7,031)
(37,143)	Altria Group Inc	JP Morgan	(21,543)
(6,318)	Altria Group Inc	Bank of America Merrill Lynch	(6,413)
(1,296)	Amazon.com Inc	JP Morgan	(47,746)
(1,730)	Amazon.com Inc	Credit Suisse	(60,654)
(604)	Amazon.com Inc	Deutsche Bank	(31,003)
(2,162)	Amazon.com Inc	Bank of America Merrill Lynch	(110,975)
(481)	Amazon.com Inc	Citibank	(22,150)
(19,530)	Ambarella Inc	Citibank	7,421
(12,775)	Ambarella Inc	JP Morgan	1,150
(4,923)	Ambarella Inc	Credit Suisse	443
(73,652)	Ambarella Inc	Deutsche Bank	18,233
40,874	AMC Networks Inc 'A'	JP Morgan	140,470
16,561	AMC Networks Inc 'A'	Credit Suisse	87,111
45,749	AMC Networks Inc 'A'	Deutsche Bank	62,219
8,403	AMC Networks Inc 'A'	Bank of America Merrill Lynch	11,428
33,009	AMC Networks Inc 'A'	Citibank	6,272
(1,491)	AMERCO	Deutsche Bank	35,575
(68)	AMERCO	Credit Suisse	254
(7,462)	AMERCO	Bank of America Merrill Lynch	174,026
(1,266)	AMERCO	Citibank	26,548
(2,300)	AMERCO	JP Morgan	49,696
29,745	Ameren Corp	Credit Suisse	67,521
17,183	Ameren Corp	Bank of America Merrill Lynch	47,425
30,990	Ameren Corp	JP Morgan	77,789
17,860	Ameren Corp	Citibank	44,293
33,331	Ameren Corp	Deutsche Bank	91,994
8,591	American Airlines Group Inc	JP Morgan	1,375
33,447	American Airlines Group Inc	Bank of America Merrill Lynch	(22,092)
10,686	American Airlines Group Inc	Citibank	2,992
51,354	American Airlines Group Inc	Credit Suisse	25,116
(13,421)	American Campus Communities Inc (Reit)	Citibank	(33,418)
(64,961)	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	(129,752)
(45,831)	American Campus Communities Inc (Reit)	JP Morgan	(56,202)
(22,981)	American Campus Communities Inc (Reit)	Credit Suisse	(2,988)
(11,716)	American Campus Communities Inc (Reit)	Deutsche Bank	(20,972)
64,116	American Eagle Outfitters Inc	Credit Suisse	88,495
11,952	American Eagle Outfitters Inc	Deutsche Bank	10,876
89,802	American Eagle Outfitters Inc	JP Morgan	231,136
83,743	American Eagle Outfitters Inc	Bank of America Merrill Lynch	76,206
4,699	American Eagle Outfitters Inc	Citibank	1,833
11,350	American Electric Power Co Inc	JP Morgan	4,654

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
498	American Electric Power Co Inc	Deutsche Bank	423
9,629	American Electric Power Co Inc	Bank of America Merrill Lynch	8,185
3,329	American Electric Power Co Inc	Citibank	7,390
5,723	American Electric Power Co Inc	Credit Suisse	2,346
10,691	American Express Co	Credit Suisse	(23,998)
7,107	American Express Co	Bank of America Merrill Lynch	(14,996)
13,171	American Express Co	Deutsche Bank	(27,791)
4,646	American Express Co	JP Morgan	(5,157)
13,682	American Express Co	Citibank	(55,686)
12,105	American Financial Group Inc/OH	Bank of America Merrill Lynch	5,084
11,129	American Financial Group Inc/OH	JP Morgan	(4,659)
22,902	American Financial Group Inc/OH	Credit Suisse	411
3,938	American Financial Group Inc/OH	Deutsche Bank	1,654
27,143	American Financial Group Inc/OH	Citibank	(35,014)
(15,881)	American Homes 4 Rent 'A' (Reit)	Bank of America Merrill Lynch	2,620
(48,687)	American Homes 4 Rent 'A' (Reit)	Citibank	(14,363)
(20,208)	American Homes 4 Rent 'A' (Reit)	Credit Suisse	6,648
(40,690)	American International Group Inc	JP Morgan	30,876
(11,532)	American International Group Inc	Credit Suisse	6,343
(23,775)	American International Group Inc	Bank of America Merrill Lynch	16,643
4,900	American National Insurance Co	Credit Suisse	(13,746)
(7,739)	American Tower Corp (Reit)	Deutsche Bank	(6,036)
(6,120)	American Tower Corp (Reit)	Citibank	(2,020)
(3,912)	American Tower Corp (Reit)	Credit Suisse	(2,364)
(3,503)	American Tower Corp (Reit)	Bank of America Merrill Lynch	(2,732)
(19,445)	American Water Works Co Inc	Bank of America Merrill Lynch	(56,466)
(12,135)	American Water Works Co Inc	Deutsche Bank	(32,036)
(9,688)	American Water Works Co Inc	Citibank	(34,974)
(11,378)	American Water Works Co Inc	JP Morgan	(40,094)
6,605	Ameriprise Financial Inc	Bank of America Merrill Lynch	2,774
21,447	Ameriprise Financial Inc	Citibank	(121,390)
15,362	Ameriprise Financial Inc	JP Morgan	65,596
1,513	Ameriprise Financial Inc	Credit Suisse	6,461
8,471	Ameriprise Financial Inc	Deutsche Bank	3,558
13,673	AmerisourceBergen Corp	Bank of America Merrill Lynch	(33,196)
9,541	AmerisourceBergen Corp	JP Morgan	(12,749)
6,079	AmerisourceBergen Corp	Credit Suisse	(8,085)
2,959	AmerisourceBergen Corp	Citibank	(3,403)
585	AmerisourceBergen Corp	Deutsche Bank	(1,351)
(8,691)	AMETEK Inc	Credit Suisse	(8,778)
(24,597)	AMETEK Inc	Bank of America Merrill Lynch	(5,165)
(5,467)	AMETEK Inc	Citibank	6,068
33,330	Amgen Inc	Credit Suisse	387,961
24,605	Amgen Inc	Deutsche Bank	191,673
37,691	Amgen Inc	Citibank	66,713

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
20,703	Amgen Inc	JP Morgan	237,269
11,931	Amgen Inc	Bank of America Merrill Lynch	48,246
33,759	Amkor Technology Inc	Credit Suisse	24,644
22,475	Amkor Technology Inc	Bank of America Merrill Lynch	13,710
175	Amkor Technology Inc	Citibank	81
4,186	Amkor Technology Inc	JP Morgan	3,056
29,510	AMN Healthcare Services Inc	Credit Suisse	74,949
9,143	AMN Healthcare Services Inc	Citibank	(5,029)
20,635	AMN Healthcare Services Inc	Deutsche Bank	(10,318)
(53,285)	Amphenol Corp 'A'	JP Morgan	(57,124)
(2,420)	Amphenol Corp 'A'	Credit Suisse	(4,429)
(7,671)	Amphenol Corp 'A'	Deutsche Bank	2,225
(35,627)	Amphenol Corp 'A'	Citibank	18,882
(160,272)	AmTrust Financial Services Inc	Credit Suisse	(14,424)
(18,964)	AmTrust Financial Services Inc	Citibank	8,155
(72,436)	AmTrust Financial Services Inc	Deutsche Bank	(3,622)
(695)	AmTrust Financial Services Inc	JP Morgan	(63)
6,426	Anadarko Petroleum Corp	Credit Suisse	(40)
5,117	Anadarko Petroleum Corp	Bank of America Merrill Lynch	3,531
37,922	Anadarko Petroleum Corp	Citibank	(5,309)
30,766	Anadarko Petroleum Corp	JP Morgan	102,758
6,502	Anadarko Petroleum Corp	Deutsche Bank	4,486
(24,596)	Analog Devices Inc	Bank of America Merrill Lynch	(93,219)
(33,777)	Analog Devices Inc	Credit Suisse	(168,939)
(22,985)	Analog Devices Inc	Citibank	(37,695)
(9,574)	Analog Devices Inc	Deutsche Bank	(36,285)
(28,163)	Analog Devices Inc	JP Morgan	(119,415)
4,082	Andeavor	Bank of America Merrill Lynch	29,350
(10,163)	Anixter International Inc	Bank of America Merrill Lynch	15,245
(6,740)	Anixter International Inc	Citibank	4,718
(10,721)	Anixter International Inc	JP Morgan	(13,401)
(5,465)	Anixter International Inc	Credit Suisse	(6,831)
(4,293)	Anixter International Inc	Deutsche Bank	4,046
38,888	Annaly Capital Management Inc (Reit)	Deutsche Bank	8,166
5,385	Ansys Inc	Credit Suisse	(20,301)
430	Ansys Inc	Deutsche Bank	(761)
51	Ansys Inc	JP Morgan	(192)
13,504	Antero Resources Corp	Bank of America Merrill Lynch	135
44,869	Antero Resources Corp	Credit Suisse	7,531
38,291	Antero Resources Corp	Citibank	(3,829)
11,036	Antero Resources Corp	Deutsche Bank	110
57,325	Antero Resources Corp	JP Morgan	13,777
7,396	Anthem Inc	Bank of America Merrill Lynch	(8,505)
4,964	Anthem Inc	Citibank	(20,898)
2,467	Anthem Inc	JP Morgan	(3,935)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
854	Anthem Inc	Deutsche Bank	(3,698)
17,721	AO Smith Corp	Credit Suisse	16,303
41,419	AO Smith Corp	Bank of America Merrill Lynch	31,577
12,568	AO Smith Corp	Citibank	2,639
16,646	AO Smith Corp	JP Morgan	15,314
47,806	AO Smith Corp	Deutsche Bank	33,619
3,298	Aon Plc	Deutsche Bank	(3,595)
2,632	Aon Plc	Citibank	(8,501)
16,853	Apache Corp	Credit Suisse	674
11,950	Apache Corp	Bank of America Merrill Lynch	(28,202)
10,179	Apache Corp	Citibank	(30,232)
33,982	Apache Corp	JP Morgan	(32,727)
579	Apartment Investment & Management Co 'A' (Reit)	Credit Suisse	(197)
2,516	Apartment Investment & Management Co 'A' (Reit)	Citibank	3,623
12,155	Apartment Investment & Management Co 'A' (Reit)	JP Morgan	(4,133)
6,814	Apartment Investment & Management Co 'A' (Reit)	Deutsche Bank	6,269
10,210	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	9,393
26,970	Apple Hospitality Inc (Reit)	Bank of America Merrill Lynch	25,622
31,207	Apple Hospitality Inc (Reit)	JP Morgan	25,902
33,696	Apple Hospitality Inc (Reit)	Credit Suisse	27,968
28,972	Apple Hospitality Inc (Reit)	Deutsche Bank	27,523
12,539	Apple Hospitality Inc (Reit)	Citibank	6,896
(6,207)	Apple Inc	Deutsche Bank	(6,393)
(8,292)	Apple Inc	Bank of America Merrill Lynch	(8,541)
(1,192)	Apple Inc	Citibank	(370)
(6,795)	Apple Inc	JP Morgan	2,203
3,427	Applied Industrial Technologies Inc	Credit Suisse	3,941
43,536	Applied Industrial Technologies Inc	Deutsche Bank	-
34,224	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	-
7,973	Applied Industrial Technologies Inc	Citibank	3,588
32,578	Applied Industrial Technologies Inc	JP Morgan	30,034
128,992	Applied Materials Inc	Bank of America Merrill Lynch	(242,660)
41,563	Applied Materials Inc	JP Morgan	(82,087)
30,500	Applied Materials Inc	Citibank	37,362
32,636	Applied Materials Inc	Credit Suisse	(73,566)
1,526	Applied Materials Inc	Deutsche Bank	(3,990)
4,673	AptarGroup Inc	Citibank	(2,103)
8,373	AptarGroup Inc	JP Morgan	14,653
2,485	AptarGroup Inc	Deutsche Bank	3,504
(23,640)	Aptiv Plc	Credit Suisse	(82,740)
(10,876)	Aptiv Plc	JP Morgan	(7,850)
(2,329)	Aptiv Plc	Citibank	2,329

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(60,886)	Aqua America Inc	Citibank	(104,724)
(21,833)	Aqua America Inc	Bank of America Merrill Lynch	(39,954)
(18,539)	Aqua America Inc	Deutsche Bank	(33,926)
(26,140)	Aqua America Inc	JP Morgan	(22,219)
(75,408)	Aqua America Inc	Credit Suisse	(127,806)
(34,115)	Aramark	Bank of America Merrill Lynch	(30,421)
(22,216)	Aramark	Citibank	(1,111)
(20,763)	Aramark	JP Morgan	2,229
(25,877)	Aramark	Credit Suisse	(8,436)
(37,414)	Aramark	Deutsche Bank	(31,802)
5	Arch Capital Group Ltd	Credit Suisse	(8)
8,966	Arch Capital Group Ltd	JP Morgan	(14,615)
705	Arch Capital Group Ltd	Bank of America Merrill Lynch	155
(17,337)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(14,563)
(24,993)	Archer-Daniels-Midland Co	Credit Suisse	7,254
(18,405)	Archer-Daniels-Midland Co	Deutsche Bank	6,810
(10,741)	Archer-Daniels-Midland Co	JP Morgan	(967)
(140,755)	Arconic Inc	Credit Suisse	30,245
(2,023)	Arconic Inc	Citibank	1,416
(39,740)	Arconic Inc	Deutsche Bank	4,371
(142,083)	Arconic Inc	Bank of America Merrill Lynch	17,936
(22,431)	Arconic Inc	JP Morgan	(1,570)
(2,516)	Arista Networks Inc	Bank of America Merrill Lynch	(12,078)
(5,636)	Arista Networks Inc	Citibank	(26,884)
1,340	Armstrong World Industries Inc	JP Morgan	3,886
9,207	Armstrong World Industries Inc	Credit Suisse	26,700
7,000	Armstrong World Industries Inc	Citibank	5,250
(98,235)	Array BioPharma Inc	Bank of America Merrill Lynch	(99,438)
(26,600)	Array BioPharma Inc	Credit Suisse	(74,480)
(58,169)	Array BioPharma Inc	Deutsche Bank	(61,659)
(17,061)	Array BioPharma Inc	JP Morgan	(11,340)
20,753	ARRIS International Plc	JP Morgan	(29,469)
17,989	ARRIS International Plc	Bank of America Merrill Lynch	(14,751)
(8,809)	Arrow Electronics Inc	Bank of America Merrill Lynch	97
(9,774)	Arrow Electronics Inc	Credit Suisse	3,546
(6,956)	Arrow Electronics Inc	JP Morgan	(184)
(25,261)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	21,127
(13,081)	Arthur J Gallagher & Co	JP Morgan	32,964
7,458	ASGN Inc	Credit Suisse	(42,277)
11,136	ASGN Inc	Bank of America Merrill Lynch	(53,230)
5,446	ASGN Inc	Citibank	(27,829)
11,036	ASGN Inc	Deutsche Bank	(52,752)
(17,439)	Ashland Global Holdings Inc	Credit Suisse	(46,804)
(5,506)	Ashland Global Holdings Inc	JP Morgan	521
(5,317)	Aspen Insurance Holdings Ltd	Deutsche Bank	(1,861)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(8,642)	Aspen Insurance Holdings Ltd	Bank of America Merrill Lynch	(3,025)
(15,026)	Aspen Insurance Holdings Ltd	Credit Suisse	(3,367)
(16,977)	Aspen Insurance Holdings Ltd	Citibank	(3,395)
(41,649)	Aspen Insurance Holdings Ltd	JP Morgan	(10,274)
10,837	Aspen Technology Inc	Credit Suisse	37,388
18,204	Aspen Technology Inc	Deutsche Bank	25,850
35,188	Aspen Technology Inc	Bank of America Merrill Lynch	49,967
18,193	Aspen Technology Inc	Citibank	(4,912)
4,686	Aspen Technology Inc	JP Morgan	16,167
(25,004)	Associated Banc-Corp	JP Morgan	6,666
(10,042)	Associated Banc-Corp	Credit Suisse	(5,022)
(35,246)	Associated Banc-Corp	Bank of America Merrill Lynch	(20,587)
7,085	Assurant Inc	Bank of America Merrill Lynch	36,063
9,752	Assurant Inc	Citibank	(12,580)
3,245	Assurant Inc	JP Morgan	26,901
697	Assurant Inc	Deutsche Bank	3,548
15,336	Assured Guaranty Ltd	Bank of America Merrill Lynch	(3,221)
23,135	Assured Guaranty Ltd	Citibank	(17,351)
21,469	Assured Guaranty Ltd	JP Morgan	7,085
14,505	Assured Guaranty Ltd	Credit Suisse	4,787
16,241	Assured Guaranty Ltd	Deutsche Bank	(3,411)
33,258	AT&T Inc	Bank of America Merrill Lynch	6,485
100,936	AT&T Inc	Citibank	(14,636)
13,718	AT&T Inc	Credit Suisse	8,025
2,199	AT&T Inc	Deutsche Bank	429
111,800	AT&T Inc	JP Morgan	14,047
2,562	athenahealth Inc	Bank of America Merrill Lynch	6,066
1,408	athenahealth Inc	Deutsche Bank	(2,880)
19,674	Athene Holding Ltd 'A'	JP Morgan	(27,476)
101,478	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	(174,599)
18,794	Athene Holding Ltd 'A'	Deutsche Bank	(33,265)
13,803	Athene Holding Ltd 'A'	Citibank	(29,262)
1,021	Atmos Energy Corp	Credit Suisse	2,001
5,672	Atmos Energy Corp	Citibank	19,852
1,988	Atmos Energy Corp	Deutsche Bank	6,262
4,551	Atmos Energy Corp	JP Morgan	8,920
(21,956)	Autodesk Inc	Bank of America Merrill Lynch	113,293
(1,085)	Autodesk Inc	Credit Suisse	1,910
(4,695)	Autodesk Inc	Citibank	26,808
(27,146)	Autodesk Inc	Deutsche Bank	141,363
(927)	Autoliv Inc	Citibank	983
(15,704)	Autoliv Inc	Deutsche Bank	(30,466)
6,390	Automatic Data Processing Inc	Bank of America Merrill Lynch	17,171
4,830	Automatic Data Processing Inc	Credit Suisse	22,846
19,073	Automatic Data Processing Inc	Deutsche Bank	65,420

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(6,644)	AutoNation Inc	Deutsche Bank	399
(12,821)	AutoNation Inc	JP Morgan	18,334
1,639	AutoZone Inc	Bank of America Merrill Lynch	(9,185)
738	AutoZone Inc	JP Morgan	(5,122)
7	AvalonBay Communities Inc (Reit)	JP Morgan	1
4,114	AvalonBay Communities Inc (Reit)	Credit Suisse	782
5,398	AvalonBay Communities Inc (Reit)	Deutsche Bank	21,646
3,630	AvalonBay Communities Inc (Reit)	Bank of America Merrill Lynch	14,556
6,726	Avery Dennison Corp	Credit Suisse	9,215
14,482	Avery Dennison Corp	Citibank	(48,370)
33,310	Avery Dennison Corp	Deutsche Bank	17,654
9,398	Avery Dennison Corp	Bank of America Merrill Lynch	4,981
35,553	Avery Dennison Corp	JP Morgan	48,708
20,089	Avis Budget Group Inc	Credit Suisse	(83,168)
27,735	Avis Budget Group Inc	Citibank	(95,408)
1,640	Avista Corp	Bank of America Merrill Lynch	328
3,867	Avista Corp	JP Morgan	2,243
570	Avista Corp	Citibank	(11)
(44,846)	Avnet Inc	Deutsche Bank	65,027
(147,463)	Avnet Inc	Credit Suisse	160,195
(48,733)	Avnet Inc	JP Morgan	33,962
(36,074)	Avnet Inc	Bank of America Merrill Lynch	52,307
(42,707)	Avnet Inc	Citibank	13,666
2,026	AVX Corp	Credit Suisse	(263)
17,064	AVX Corp	Deutsche Bank	(1,877)
47,368	AVX Corp	Bank of America Merrill Lynch	(5,210)
3,969	AVX Corp	Citibank	(635)
18,468	AVX Corp	JP Morgan	(2,401)
(53,526)	Axalta Coating Systems Ltd	Bank of America Merrill Lynch	15,487
(6,988)	Axalta Coating Systems Ltd	JP Morgan	7,241
(38,711)	Axalta Coating Systems Ltd	Credit Suisse	19,356
(35,629)	Axalta Coating Systems Ltd	Deutsche Bank	4,632
10,775	Axis Capital Holdings Ltd	JP Morgan	(5,603)
2,670	Axis Capital Holdings Ltd	Deutsche Bank	(2,430)
4,926	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(4,483)
(20,759)	B&G Foods Inc	Bank of America Merrill Lynch	(24,911)
(14,861)	B&G Foods Inc	Citibank	(22,292)
(17,850)	B&G Foods Inc	Credit Suisse	(35,700)
(30,485)	B&G Foods Inc	Deutsche Bank	(36,582)
(109,559)	B&G Foods Inc	JP Morgan	(174,341)
(1,902)	Balchem Corp	Credit Suisse	(5,231)
(8,784)	Balchem Corp	JP Morgan	(24,156)
(9,304)	Balchem Corp	Deutsche Bank	(57,127)
(12,339)	Balchem Corp	Bank of America Merrill Lynch	(75,761)
(19,079)	Balchem Corp	Citibank	(36,250)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(28,875)	Ball Corp	Credit Suisse	14,878
(3,293)	Ball Corp	Deutsche Bank	823
(50,327)	Ball Corp	Bank of America Merrill Lynch	18,136
(78,620)	Ball Corp	Citibank	68,399
(17,510)	Ball Corp	JP Morgan	10,156
(13,755)	BancorpSouth Bank	Credit Suisse	11,122
(11,585)	BancorpSouth Bank	Citibank	8,689
8,037	Bank of Hawaii Corp	Credit Suisse	2,786
9,111	Bank of Hawaii Corp	Bank of America Merrill Lynch	4,009
6,592	Bank of Hawaii Corp	Citibank	(6,790)
10,626	Bank of Hawaii Corp	JP Morgan	4,463
12,843	Bank of Hawaii Corp	Deutsche Bank	(2,018)
3,264	Bank of New York Mellon Corp/The	Citibank	(9,792)
2,282	Bank of New York Mellon Corp/The	JP Morgan	(3,400)
12,413	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	(36,580)
5,509	Bank of New York Mellon Corp/The	Deutsche Bank	(12,671)
(17,184)	Bank of the Ozarks Inc	Deutsche Bank	10,310
(18,971)	Bank of the Ozarks Inc	Bank of America Merrill Lynch	11,383
(39,096)	Bank of the Ozarks Inc	Citibank	37,923
(7,352)	Bank of the Ozarks Inc	Credit Suisse	1,781
(20,976)	Bank of the Ozarks Inc	JP Morgan	8,824
(10,806)	BankUnited Inc	Bank of America Merrill Lynch	(11,670)
(12,034)	BankUnited Inc	Citibank	8,544
(2,191)	BankUnited Inc	Deutsche Bank	(2,366)
(248)	BankUnited Inc	JP Morgan	(474)
(2,937)	BankUnited Inc	Credit Suisse	(5,610)
11,349	Barnes Group Inc	Credit Suisse	18,292
1,660	Barnes Group Inc	Citibank	(1,461)
6,214	Barnes Group Inc	Deutsche Bank	5,033
65,548	Baxter International Inc	Bank of America Merrill Lynch	100,857
26,535	Baxter International Inc	JP Morgan	70,318
5,557	Baxter International Inc	Credit Suisse	14,726
17,199	Baxter International Inc	Citibank	6,536
(7,617)	BB&T Corp	Bank of America Merrill Lynch	22,013
(12,199)	BB&T Corp	Citibank	35,743
(6,162)	BB&T Corp	Deutsche Bank	17,808
(5,276)	BB&T Corp	JP Morgan	8,547
(92,107)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(173,232)
(6,173)	Beacon Roofing Supply Inc	Credit Suisse	50,032
(9,850)	Becton Dickinson and Co	Bank of America Merrill Lynch	2,650
(15,384)	Becton Dickinson and Co	JP Morgan	(24,839)
(1,753)	Becton Dickinson and Co	Credit Suisse	(4,437)
49,578	Bed Bath & Beyond Inc	Credit Suisse	60,981
86,662	Bed Bath & Beyond Inc	Bank of America Merrill Lynch	47,791
65,526	Bed Bath & Beyond Inc	Citibank	23,589

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
45,196	Bed Bath & Beyond Inc	JP Morgan	55,591
(12,277)	Belden Inc	Bank of America Merrill Lynch	2,701
(2,138)	Belden Inc	Citibank	4,062
(6,944)	Belden Inc	Credit Suisse	9,786
(7,004)	Belden Inc	Deutsche Bank	1,541
(1,268)	Belden Inc	JP Morgan	4,184
4,820	Bemis Co Inc	Bank of America Merrill Lynch	3,181
1,797	Bemis Co Inc	JP Morgan	791
9,922	Bemis Co Inc	Credit Suisse	(1,506)
(25,591)	Berkshire Hathaway Inc 'B'	Credit Suisse	106,154
(16,094)	Berkshire Hathaway Inc 'B'	Deutsche Bank	70,975
(15,010)	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	66,194
(20,006)	Berkshire Hathaway Inc 'B'	Citibank	103,631
16,072	Berry Global Group Inc	Credit Suisse	4,742
25,499	Berry Global Group Inc	Bank of America Merrill Lynch	35,137
1,977	Berry Global Group Inc	JP Morgan	969
4,025	Berry Global Group Inc	Deutsche Bank	5,555
23,701	Best Buy Co Inc	Credit Suisse	(205,699)
16,318	Best Buy Co Inc	Deutsche Bank	(143,229)
18,094	Best Buy Co Inc	Bank of America Merrill Lynch	(179,492)
23,323	Best Buy Co Inc	Citibank	(158,363)
18,347	Best Buy Co Inc	JP Morgan	(127,512)
44,483	BGC Partners Inc 'A'	Deutsche Bank	(20,959)
1,048	BGC Partners Inc 'A'	Bank of America Merrill Lynch	(487)
31,122	BGC Partners Inc 'A'	JP Morgan	(21,941)
7,709	BGC Partners Inc 'A'	Credit Suisse	(5,435)
40,832	Big Lots Inc	Credit Suisse	(55,649)
77,403	Big Lots Inc	Deutsche Bank	(79,859)
29,788	Big Lots Inc	Bank of America Merrill Lynch	(46,469)
51,242	Big Lots Inc	Citibank	30,233
50,734	Big Lots Inc	JP Morgan	42,617
(2,921)	Bio-Rad Laboratories Inc 'A'	Credit Suisse	(106,208)
(706)	Bio-Rad Laboratories Inc 'A'	Deutsche Bank	(4,243)
(4,452)	Bio-Rad Laboratories Inc 'A'	JP Morgan	(137,023)
(11,375)	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	(68,364)
(1,764)	Bio-Rad Laboratories Inc 'A'	Citibank	(1,217)
10,737	Bio-Techne Corp	Deutsche Bank	1,718
3,238	Bio-Techne Corp	JP Morgan	1,166
2,573	Bio-Techne Corp	Credit Suisse	629
6,112	Bio-Techne Corp	Citibank	(16,197)
3,650	Bio-Techne Corp	Bank of America Merrill Lynch	(7,550)
8,207	Biogen Inc	Credit Suisse	238,003
14,387	Biogen Inc	Bank of America Merrill Lynch	326,153
5,957	Biogen Inc	Citibank	113,421
6,685	Biogen Inc	JP Morgan	169,072

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
6,841	Biogen Inc	Deutsche Bank	155,085
(9,993)	BioMarin Pharmaceutical Inc	Citibank	(35,175)
(9,245)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(22,465)
(22,883)	BioMarin Pharmaceutical Inc	Credit Suisse	(98,855)
(43,936)	BioMarin Pharmaceutical Inc	Deutsche Bank	(115,900)
(1,766)	Black Hills Corp	Deutsche Bank	(1,907)
(28,370)	Black Hills Corp	Citibank	(47,094)
(8,796)	Black Hills Corp	Credit Suisse	(10,421)
(17,923)	Black Hills Corp	JP Morgan	(9,386)
(18,417)	Black Hills Corp	Bank of America Merrill Lynch	(19,890)
(1,745)	Black Knight Inc	Credit Suisse	(175)
(26,142)	Black Knight Inc	Citibank	(27,449)
(29,080)	Black Knight Inc	JP Morgan	(26,088)
(22,368)	Black Knight Inc	Bank of America Merrill Lynch	(8,947)
(10,435)	Blackbaud Inc	Credit Suisse	28,797
(8,119)	Blackbaud Inc	JP Morgan	27,767
(12,546)	Blackbaud Inc	Bank of America Merrill Lynch	4,266
(7,612)	Blackhawk Network Holdings Inc	Bank of America Merrill Lynch	(952)
(5,239)	Blackhawk Network Holdings Inc	JP Morgan	(655)
(60,374)	Blackstone Mortgage Trust Inc 'A' (Reit)	Citibank	(10,867)
(8,845)	Blackstone Mortgage Trust Inc 'A' (Reit)	Credit Suisse	(5,307)
(49,826)	Blackstone Mortgage Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	(24,913)
(8,656)	Blackstone Mortgage Trust Inc 'A' (Reit)	Deutsche Bank	(4,328)
(48,693)	Blackstone Mortgage Trust Inc 'A' (Reit)	JP Morgan	(29,216)
66,955	Bloomin' Brands Inc	Citibank	36,156
53,793	Bloomin' Brands Inc	Bank of America Merrill Lynch	11,618
81,901	Bloomin' Brands Inc	JP Morgan	(210,486)
22,077	Bloomin' Brands Inc	Deutsche Bank	(3,753)
67,548	Bloomin' Brands Inc	Credit Suisse	(104,267)
(1,706)	Bluebird Bio Inc	Bank of America Merrill Lynch	3,683
(6,300)	Bluebird Bio Inc	JP Morgan	(72,135)
(12,203)	Bluebird Bio Inc	Credit Suisse	(126,699)
(6,109)	Bluebird Bio Inc	Deutsche Bank	(56,814)
(13,161)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(47,854)
(12,654)	Blueprint Medicines Corp	Credit Suisse	(61,036)
(3,151)	Blueprint Medicines Corp	JP Morgan	(21,238)
5,300	Boeing Co/The	Credit Suisse	86,761
3,350	Boeing Co/The	Deutsche Bank	42,277
5,082	Boeing Co/The	JP Morgan	83,192
(398)	BOK Financial Corp	Credit Suisse	80
(6,760)	BOK Financial Corp	JP Morgan	1,352
(2,008)	BOK Financial Corp	Bank of America Merrill Lynch	5,422
(5,545)	BOK Financial Corp	Deutsche Bank	14,972
(1,175)	Booking Holdings Inc	Bank of America Merrill Lynch	(46,424)
(979)	Booking Holdings Inc	Citibank	(29,439)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(712)	Booking Holdings Inc	JP Morgan	(20,843)
59,572	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	247,820
25,647	Booz Allen Hamilton Holding Corp	JP Morgan	120,797
31,938	Booz Allen Hamilton Holding Corp	Deutsche Bank	132,862
28,933	BorgWarner Inc	Bank of America Merrill Lynch	(52,658)
21,339	BorgWarner Inc	Credit Suisse	(46,016)
7,955	BorgWarner Inc	Citibank	(29,752)
20,546	BorgWarner Inc	Deutsche Bank	(51,599)
8,491	BorgWarner Inc	JP Morgan	(6,684)
2,390	Boston Properties Inc (Reit)	Credit Suisse	(2,701)
7,342	Boston Properties Inc (Reit)	Deutsche Bank	18,019
18,079	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	63,891
9,036	Boston Properties Inc (Reit)	Citibank	21,686
2,075	Boston Properties Inc (Reit)	JP Morgan	(2,345)
(38,480)	Boston Scientific Corp	Credit Suisse	(30,591)
(37,210)	Boston Scientific Corp	JP Morgan	(32,745)
(30,907)	Boyd Gaming Corp	Bank of America Merrill Lynch	(59,651)
(2,511)	Boyd Gaming Corp	Credit Suisse	(10,370)
(30,849)	Boyd Gaming Corp	Deutsche Bank	(56,285)
(10,959)	Boyd Gaming Corp	JP Morgan	(45,261)
(27,479)	Boyd Gaming Corp	Citibank	(45,340)
41,106	Brandywine Realty Trust (Reit)	Credit Suisse	3,163
86,007	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	41,283
90,881	Brandywine Realty Trust (Reit)	Citibank	39,988
34,806	Brandywine Realty Trust (Reit)	JP Morgan	10,002
9,230	Brandywine Realty Trust (Reit)	Deutsche Bank	4,430
(5,428)	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	(14,371)
(3,735)	Bright Horizons Family Solutions Inc	Citibank	(6,611)
(15,167)	Bright Horizons Family Solutions Inc	Credit Suisse	(40,799)
(7,903)	Bright Horizons Family Solutions Inc	Deutsche Bank	(25,764)
(1,454)	Bright Horizons Family Solutions Inc	JP Morgan	(3,911)
(23,082)	Brighthouse Financial Inc	Credit Suisse	75,016
(5,536)	Brighthouse Financial Inc	Deutsche Bank	7,806
(10,183)	Brighthouse Financial Inc	JP Morgan	13,657
(18,241)	Brighthouse Financial Inc	Bank of America Merrill Lynch	21,702
(10,266)	Brighthouse Financial Inc	Citibank	7,084
6,786	Brink ' s Co/The	Citibank	45,805
7,733	Brink ' s Co/The	JP Morgan	11,986
604	Brink ' s Co/The	Deutsche Bank	2,899
2,565	Brink ' s Co/The	Credit Suisse	3,976
1,934	Brinker International Inc	Credit Suisse	(4,390)
37,900	Brinker International Inc	Deutsche Bank	12,886
15,071	Brinker International Inc	Bank of America Merrill Lynch	5,124
14,279	Brinker International Inc	Citibank	2,856
47,095	Brinker International Inc	JP Morgan	(106,906)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
45,942	Bristol-Myers Squibb Co	Credit Suisse	113,017
1,734	Bristol-Myers Squibb Co	Deutsche Bank	1,196
60,129	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	38,956
8,069	Bristol-Myers Squibb Co	Citibank	5,245
2,347	Bristol-Myers Squibb Co	JP Morgan	5,774
(25,485)	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	(37,845)
(29,716)	Brixmor Property Group Inc (Reit)	Citibank	(20,058)
(3,233)	Brixmor Property Group Inc (Reit)	Deutsche Bank	(4,801)
(3,285)	Brixmor Property Group Inc (Reit)	JP Morgan	(3,334)
(6,684)	Broadcom Inc	Credit Suisse	(88,392)
(9,338)	Broadcom Inc	Citibank	(121,207)
(7,333)	Broadcom Inc	JP Morgan	(85,370)
16,817	Broadridge Financial Solutions Inc	Credit Suisse	46,523
19,876	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	22,261
2,459	Broadridge Financial Solutions Inc	JP Morgan	11,139
35,955	Broadridge Financial Solutions Inc	Citibank	87,011
4,782	Broadridge Financial Solutions Inc	Deutsche Bank	5,356
(30,978)	Brown & Brown Inc	Bank of America Merrill Lynch	(13,940)
(8,370)	Brown & Brown Inc	Citibank	837
(10,416)	Brown & Brown Inc	Credit Suisse	(2,916)
17,168	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(17,855)
7,421	Brown-Forman Corp 'B'	JP Morgan	10,909
18,986	Bruker Corp	Bank of America Merrill Lynch	18,606
37,127	Bruker Corp	Citibank	(9,653)
21,852	Bruker Corp	JP Morgan	14,381
14,501	Bruker Corp	Deutsche Bank	14,211
5,620	Bruker Corp	Credit Suisse	2,136
13,251	Brunswick Corp/DE	Credit Suisse	37,979
11,705	Brunswick Corp/DE	Deutsche Bank	33,125
10,498	Brunswick Corp/DE	JP Morgan	38,447
16,256	Brunswick Corp/DE	Bank of America Merrill Lynch	46,004
(947)	Bunge Ltd	JP Morgan	(114)
(2,304)	Bunge Ltd	Bank of America Merrill Lynch	3,226
(60)	Bunge Ltd	Citibank	20
6,232	Burlington Stores Inc	Bank of America Merrill Lynch	50,645
11,136	Burlington Stores Inc	Citibank	132,518
13,028	Burlington Stores Inc	JP Morgan	139,878
5,895	Burlington Stores Inc	Deutsche Bank	49,754
9,305	BWX Technologies Inc	Bank of America Merrill Lynch	(5,862)
11,587	BWX Technologies Inc	Citibank	(9,965)
11,400	BWX Technologies Inc	JP Morgan	6,156
5,145	BWX Technologies Inc	Deutsche Bank	(3,241)
9,344	BWX Technologies Inc	Credit Suisse	5,046
10,413	CA Inc	Deutsche Bank	1,978
17,545	CA Inc	Bank of America Merrill Lynch	3,334

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
84,026	CA Inc	JP Morgan	76,464
51,594	CA Inc	Citibank	9,803
51,054	CA Inc	Credit Suisse	32,756
(517)	Cable One Inc	Deutsche Bank	9,037
(528)	Cable One Inc	JP Morgan	(21,648)
(443)	Cable One Inc	Credit Suisse	12,564
15,122	Cabot Corp	Bank of America Merrill Lynch	(11,342)
14,381	Cabot Corp	Citibank	13,231
6,399	Cabot Corp	JP Morgan	2,688
7,701	Cabot Corp	Credit Suisse	3,234
5,911	Cabot Corp	Deutsche Bank	(4,433)
51,364	Cabot Oil & Gas Corp	Credit Suisse	(21,573)
19,897	Cabot Oil & Gas Corp	Deutsche Bank	(5,571)
37,100	Cabot Oil & Gas Corp	JP Morgan	(15,582)
53,809	Cabot Oil & Gas Corp	Citibank	6,995
10,682	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(2,991)
2,039	CACI International Inc 'A'	Deutsche Bank	7,861
4,327	CACI International Inc 'A'	Bank of America Merrill Lynch	17,502
3,268	CACI International Inc 'A'	Credit Suisse	22,397
21,410	Cadence Design Systems Inc	Credit Suisse	37,039
36,399	Cadence Design Systems Inc	Bank of America Merrill Lynch	56,418
8,845	Cadence Design Systems Inc	JP Morgan	15,302
135,003	Cadence Design Systems Inc	Citibank	78,302
4,348	Cadence Design Systems Inc	Deutsche Bank	6,739
(248,062)	Caesars Entertainment Corp	Bank of America Merrill Lynch	86,822
(49,130)	Caesars Entertainment Corp	Citibank	17,196
(231,933)	Caesars Entertainment Corp	Deutsche Bank	81,177
(17,385)	Caesars Entertainment Corp	JP Morgan	(9,562)
(466,551)	Caesars Entertainment Corp	Credit Suisse	(124,132)
(27,267)	Cal-Maine Foods Inc	Deutsche Bank	(21,814)
(15,221)	Cal-Maine Foods Inc	Bank of America Merrill Lynch	(12,177)
(54,542)	Cal-Maine Foods Inc	JP Morgan	(13,636)
(219,570)	Callon Petroleum Co	Deutsche Bank	375,465
(127,885)	Callon Petroleum Co	Credit Suisse	280,068
(205,295)	Callon Petroleum Co	JP Morgan	449,596
(177,825)	Callon Petroleum Co	Bank of America Merrill Lynch	304,081
(82,754)	Callon Petroleum Co	Citibank	120,821
4,783	Camden Property Trust (Reit)	Credit Suisse	10,941
420	Camden Property Trust (Reit)	JP Morgan	428
4,767	Camden Property Trust (Reit)	Citibank	18,353
1,436	Camden Property Trust (Reit)	Bank of America Merrill Lynch	5,241
32,983	Campbell Soup Co	Citibank	(8,246)
10,352	Campbell Soup Co	Bank of America Merrill Lynch	(11,380)
(2,828)	Cantel Medical Corp	Bank of America Merrill Lynch	9,643
2,201	Cantel Medical Corp	JP Morgan	(12,878)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(13,666)	Capital One Financial Corp	Bank of America Merrill Lynch	21,456
(10,205)	Capital One Financial Corp	Credit Suisse	(29,595)
(4,305)	Capital One Financial Corp	Deutsche Bank	6,759
(5,409)	Capital One Financial Corp	Citibank	19,797
(5,951)	Capital One Financial Corp	JP Morgan	(17,258)
109,728	Capitol Federal Financial Inc	JP Morgan	17,845
11,204	Capitol Federal Financial Inc	Credit Suisse	3,249
19,541	Capitol Federal Financial Inc	Deutsche Bank	3,517
41,625	Capitol Federal Financial Inc	Bank of America Merrill Lynch	7,493
46,772	Capitol Federal Financial Inc	Citibank	(1,871)
(15,367)	Cardinal Health Inc	Deutsche Bank	24,280
(9,758)	Cardinal Health Inc	JP Morgan	585
(7,214)	Cardinal Health Inc	Citibank	2,813
(7,163)	Carlisle Cos Inc	Credit Suisse	(5,587)
(25,223)	Carlisle Cos Inc	Deutsche Bank	(70,404)
(18,341)	Carlisle Cos Inc	Citibank	(22,009)
(9,413)	CarMax Inc	Bank of America Merrill Lynch	(35,864)
(58,178)	CarMax Inc	Citibank	(212,350)
(9,935)	CarMax Inc	JP Morgan	(56,232)
(73,214)	CarMax Inc	Credit Suisse	(351,976)
(32,863)	CarMax Inc	Deutsche Bank	(121,398)
33,949	Carnival Corp	Bank of America Merrill Lynch	(81,271)
10,192	Carnival Corp	JP Morgan	(1,936)
917	Carnival Corp	Credit Suisse	(174)
10,506	Carnival Corp	Deutsche Bank	(23,323)
(9,126)	Carpenter Technology Corp	Credit Suisse	(19,300)
(6,847)	Carpenter Technology Corp	Citibank	(8,490)
(3,335)	Carpenter Technology Corp	Deutsche Bank	(7,104)
(12,819)	Carpenter Technology Corp	Bank of America Merrill Lynch	(27,304)
(17,050)	Carpenter Technology Corp	JP Morgan	(58,522)
14,438	Carter ' s Inc	Bank of America Merrill Lynch	46,635
21,407	Carter ' s Inc	JP Morgan	120,724
7,212	Carter ' s Inc	Credit Suisse	50,772
4,425	Carter ' s Inc	Citibank	(3,275)
19,617	Carter ' s Inc	Deutsche Bank	63,363
(21,238)	Casey ' s General Stores Inc	Credit Suisse	15,795
(4,730)	Casey ' s General Stores Inc	Deutsche Bank	11,920
(18,522)	Casey ' s General Stores Inc	Bank of America Merrill Lynch	55,863
(4,836)	Casey ' s General Stores Inc	JP Morgan	4,111
(2,678)	Casey ' s General Stores Inc	Citibank	(2,839)
(7,414)	Catalent Inc	JP Morgan	(2,595)
(24,868)	Catalent Inc	Bank of America Merrill Lynch	(8,260)
(9,073)	Catalent Inc	Citibank	4,083
(20,655)	Catalent Inc	Credit Suisse	(4,432)
(3,071)	Catalent Inc	Deutsche Bank	(1,167)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
2,676	Caterpillar Inc	Citibank	(8,001)
1,355	Caterpillar Inc	JP Morgan	4,444
31,055	Cathay General Bancorp	Citibank	(11,490)
2,315	Cathay General Bancorp	Bank of America Merrill Lynch	1,690
52,484	Cathay General Bancorp	JP Morgan	30,350
45,111	Cathay General Bancorp	Credit Suisse	38,989
9,042	Cathay General Bancorp	Deutsche Bank	6,601
(8,462)	Cavium Inc	Bank of America Merrill Lynch	(55,511)
(12,841)	Cavium Inc	Citibank	(48,924)
(965)	Cavium Inc	Deutsche Bank	(6,330)
(18,745)	Cavium Inc	JP Morgan	(166,456)
(2,043)	Cboe Global Markets Inc	Citibank	11,911
(6,769)	Cboe Global Markets Inc	JP Morgan	33,567
(2,276)	Cboe Global Markets Inc	Deutsche Bank	21,622
(7,255)	Cboe Global Markets Inc	Bank of America Merrill Lynch	71,417
(9,189)	Cboe Global Markets Inc	Credit Suisse	34,551
13,150	CBRE Group Inc 'A'	Bank of America Merrill Lynch	395
13,397	CBRE Group Inc 'A'	Citibank	(9,646)
100,726	CBRE Group Inc 'A'	JP Morgan	13,092
20,411	CBRE Group Inc 'A'	Deutsche Bank	612
8,863	CBRE Group Inc 'A'	Credit Suisse	4,254
12,400	CBS Corp 'B non-voting share'	Citibank	(14,384)
13,155	CBS Corp 'B non-voting share'	JP Morgan	(11,971)
29,851	CBS Corp 'B non-voting share'	Deutsche Bank	(105,658)
6,450	CDK Global Inc	Credit Suisse	(839)
29,663	CDK Global Inc	Bank of America Merrill Lynch	22,841
22,732	CDK Global Inc	JP Morgan	(2,955)
21,013	CDK Global Inc	Citibank	31,520
8,249	CDK Global Inc	Deutsche Bank	6,352
4,374	CDW Corp/DE	Citibank	9,098
771	CDW Corp/DE	JP Morgan	3,454
2,589	CDW Corp/DE	Bank of America Merrill Lynch	7,689
5,314	CDW Corp/DE	Credit Suisse	23,807
4,435	CDW Corp/DE	Deutsche Bank	13,172
16,260	Celanese Corp 'A'	Bank of America Merrill Lynch	78,806
10,201	Celanese Corp 'A'	Citibank	11,323
8,451	Celanese Corp 'A'	JP Morgan	53,072
12,375	Celanese Corp 'A'	Credit Suisse	77,715
11,932	Celanese Corp 'A'	Deutsche Bank	57,788
39,972	Celgene Corp	Credit Suisse	(83,121)
61,917	Celgene Corp	Deutsche Bank	(240,857)
30,026	Celgene Corp	Bank of America Merrill Lynch	(113,986)
9,053	Celgene Corp	Citibank	13,398
5,414	Celgene Corp	JP Morgan	(27,287)
15,027	Centene Corp	Citibank	39,220

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
2,957	Centene Corp	Bank of America Merrill Lynch	15,495
5,331	Centene Corp	Deutsche Bank	27,934
(48,639)	Centennial Resource Development Inc/DE 'A'	JP Morgan	74,457
(81,995)	Centennial Resource Development Inc/DE 'A'	Credit Suisse	93,474
(119,597)	Centennial Resource Development Inc/DE 'A'	Citibank	171,024
(451,391)	Centennial Resource Development Inc/DE 'A'	Deutsche Bank	618,406
99,543	CenterPoint Energy Inc	Bank of America Merrill Lynch	-
183,228	CenterPoint Energy Inc	Citibank	119,098
83,237	CenterPoint Energy Inc	JP Morgan	8,598
36,646	CenterPoint Energy Inc	Credit Suisse	(17,957)
11,426	CenterPoint Energy Inc	Deutsche Bank	-
(11,217)	CenturyLink Inc	Bank of America Merrill Lynch	12,339
(147,797)	CenturyLink Inc	Deutsche Bank	162,577
(27,086)	CenturyLink Inc	JP Morgan	(4,202)
(20,349)	CenturyLink Inc	Credit Suisse	21,401
(134,783)	CenturyLink Inc	Citibank	137,479
(11,167)	Cerner Corp	Bank of America Merrill Lynch	(18,091)
(23,922)	Cerner Corp	Citibank	(4,784)
(37,689)	CF Industries Holdings Inc	Bank of America Merrill Lynch	17,337
(23,024)	CF Industries Holdings Inc	JP Morgan	(80,354)
8,709	CH Robinson Worldwide Inc	Credit Suisse	23,350
8,488	CH Robinson Worldwide Inc	Deutsche Bank	15,945
2,947	CH Robinson Worldwide Inc	JP Morgan	13,999
5,149	Charles River Laboratories International Inc	Credit Suisse	12,049
2,049	Charles River Laboratories International Inc	Bank of America Merrill Lynch	6,393
4,920	Charles River Laboratories International Inc	Citibank	2,903
11,249	Charles River Laboratories International Inc	JP Morgan	23,130
3,503	Charles River Laboratories International Inc	Deutsche Bank	10,929
(16,529)	Charles Schwab Corp/The	Citibank	65,785
(3,965)	Charles Schwab Corp/The	Bank of America Merrill Lynch	12,728
(3,113)	Charles Schwab Corp/The	Deutsche Bank	9,993
(1,890)	Charles Schwab Corp/The	JP Morgan	3,194
6,895	Cheesecake Factory Inc/The	Credit Suisse	(14,480)
14,656	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	3,371
8,337	Cheesecake Factory Inc/The	Citibank	12,839
16,493	Cheesecake Factory Inc/The	JP Morgan	(34,635)
11,365	Cheesecake Factory Inc/The	Deutsche Bank	2,614
10,311	Chemed Corp	Bank of America Merrill Lynch	677
3,104	Chemed Corp	Citibank	1,707
19,638	Chemed Corp	JP Morgan	62,559

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
7,841	Chemed Corp	Credit Suisse	47,203
4,383	Chemed Corp	Deutsche Bank	307
(26,397)	Chemical Financial Corp	Citibank	40,651
(14,457)	Chemical Financial Corp	Bank of America Merrill Lynch	3,824
(22,197)	Chemical Financial Corp	Credit Suisse	(15,538)
(1,698)	Chemical Financial Corp	Deutsche Bank	(645)
(3,971)	Chemical Financial Corp	JP Morgan	(2,780)
13,036	Chemours Co/The	JP Morgan	(13,773)
14,484	Chemours Co/The	Deutsche Bank	(20,133)
17,074	Chemours Co/The	Bank of America Merrill Lynch	(23,733)
12,259	Chemours Co/The	Citibank	(22,802)
3,287	Chemours Co/The	Credit Suisse	(2,137)
(32,012)	Cheniere Energy Inc	JP Morgan	(153,183)
(58,542)	Cheniere Energy Inc	Bank of America Merrill Lynch	(290,602)
(9,495)	Cheniere Energy Inc	Citibank	(48,140)
(40,852)	Cheniere Energy Inc	Deutsche Bank	(203,443)
(178,155)	Chesapeake Energy Corp	Deutsche Bank	(134,507)
(15,223)	Chesapeake Energy Corp	JP Morgan	(20,323)
24,061	Chevron Corp	Credit Suisse	(63,040)
7,491	Chevron Corp	Bank of America Merrill Lynch	(43,373)
5,970	Chevron Corp	Citibank	(25,552)
22,476	Chevron Corp	JP Morgan	(70,381)
11,640	Chevron Corp	Deutsche Bank	(67,396)
67,232	Chimera Investment Corp (Reit)	Bank of America Merrill Lynch	13,876
45,262	Chimera Investment Corp (Reit)	JP Morgan	28,103
27,402	Chimera Investment Corp (Reit)	Citibank	2,740
56,623	Chimera Investment Corp (Reit)	Deutsche Bank	7,463
(3,736)	Chipotle Mexican Grill Inc	JP Morgan	(41,157)
(7,130)	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(60,277)
(4,395)	Chipotle Mexican Grill Inc	Deutsche Bank	(45,576)
7,708	Choice Hotels International Inc	Bank of America Merrill Lynch	13,489
25,049	Choice Hotels International Inc	Credit Suisse	(31,030)
20,519	Choice Hotels International Inc	Citibank	25,649
(5,246)	Chubb Ltd	Citibank	23,974
(11,768)	Chubb Ltd	JP Morgan	25,772
(1,120)	Chubb Ltd	Credit Suisse	2,453
(6,909)	Chubb Ltd	Deutsche Bank	26,461
(6,683)	Church & Dwight Co Inc	Credit Suisse	4,344
(25,766)	Church & Dwight Co Inc	Bank of America Merrill Lynch	(14,448)
(2,709)	Churchill Downs Inc	Bank of America Merrill Lynch	(12,205)
(36,836)	Ciena Corp	Bank of America Merrill Lynch	43,098
(22,672)	Ciena Corp	Credit Suisse	60,988
(37,469)	Ciena Corp	Deutsche Bank	43,839
8,202	Cigna Corp	Deutsche Bank	(30,511)
2,660	Cigna Corp	Credit Suisse	(13,718)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
29,261	Cigna Corp	Citibank	(143,379)
7,490	Cigna Corp	JP Morgan	(18,951)
26,699	Cimarex Energy Co	Credit Suisse	(156,990)
30,077	Cimarex Energy Co	JP Morgan	(176,853)
4,937	Cimarex Energy Co	Bank of America Merrill Lynch	(25,884)
15,291	Cimarex Energy Co	Citibank	(79,054)
36,799	Cimarex Energy Co	Deutsche Bank	(155,660)
(6,628)	Cimpress NV	Citibank	(27,506)
(2,176)	Cincinnati Financial Corp	Deutsche Bank	4,178
(18,958)	Cincinnati Financial Corp	JP Morgan	26,135
(7,727)	Cincinnati Financial Corp	Bank of America Merrill Lynch	14,836
(12,215)	Cincinnati Financial Corp	Citibank	30,293
(567)	Cincinnati Financial Corp	Credit Suisse	686
(18,738)	Cinemark Holdings Inc	Bank of America Merrill Lynch	50,593
(16,544)	Cinemark Holdings Inc	Citibank	15,386
(7,110)	Cinemark Holdings Inc	Deutsche Bank	19,197
(13,673)	Cinemark Holdings Inc	Credit Suisse	69,869
4,777	Cintas Corp	Citibank	12,898
1,714	Cintas Corp	Deutsche Bank	720
1,500	Cintas Corp	JP Morgan	3,823
8,019	Cintas Corp	Credit Suisse	39,876
321	Cirrus Logic Inc	Bank of America Merrill Lynch	(173)
15,943	Cirrus Logic Inc	Citibank	(6,377)
12,338	Cirrus Logic Inc	JP Morgan	(7,033)
6,178	Cirrus Logic Inc	Deutsche Bank	(3,336)
287	Cirrus Logic Inc	Credit Suisse	(164)
7,075	Cisco Systems Inc	Credit Suisse	(16,015)
20,739	Cisco Systems Inc	Deutsche Bank	(51,433)
55,844	Cisco Systems Inc	Bank of America Merrill Lynch	(138,493)
1,029	Cisco Systems Inc	Citibank	(669)
37,056	Cisco Systems Inc	JP Morgan	(82,872)
31,956	CIT Group Inc	Citibank	(166,171)
22,579	CIT Group Inc	Deutsche Bank	(81,284)
29,733	CIT Group Inc	JP Morgan	(110,167)
30,165	CIT Group Inc	Bank of America Merrill Lynch	(108,594)
(26,841)	Citigroup Inc	Bank of America Merrill Lynch	176,555
(10,874)	Citigroup Inc	JP Morgan	54,370
15,726	Citizens Financial Group Inc	Credit Suisse	(26,881)
82,333	Citizens Financial Group Inc	Citibank	(139,966)
28,213	Citizens Financial Group Inc	Bank of America Merrill Lynch	(62,915)
20,233	Citizens Financial Group Inc	JP Morgan	(16,793)
2,409	Citizens Financial Group Inc	Deutsche Bank	(5,372)
32,890	Citrix Systems Inc	Credit Suisse	(20,063)
8,202	Citrix Systems Inc	Deutsche Bank	4,429
10,934	Citrix Systems Inc	Bank of America Merrill Lynch	8,510

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
16,571	Citrix Systems Inc	Citibank	21,045
18,387	Citrix Systems Inc	JP Morgan	(11,216)
(50,353)	Clean Harbors Inc	Bank of America Merrill Lynch	(88,118)
(36,252)	Clean Harbors Inc	Credit Suisse	(60,739)
(29,311)	Clean Harbors Inc	Deutsche Bank	(51,294)
(22,898)	Clean Harbors Inc	Citibank	(27,936)
(24,650)	Clean Harbors Inc	JP Morgan	(38,947)
(94,449)	Cleveland-Cliffs Inc	Credit Suisse	(87,838)
(94,389)	Cleveland-Cliffs Inc	Citibank	(15,102)
11,387	Clorox Co/The	Deutsche Bank	56,821
328	Clorox Co/The	Credit Suisse	1,207
2,078	Clorox Co/The	JP Morgan	7,647
13,985	Clorox Co/The	Bank of America Merrill Lynch	69,785
1,280	Clorox Co/The	Citibank	3,622
(734)	Clovis Oncology Inc	Citibank	1,527
(32,761)	Clovis Oncology Inc	Deutsche Bank	94,024
(19,712)	Clovis Oncology Inc	Bank of America Merrill Lynch	52,240
(10,838)	Clovis Oncology Inc	JP Morgan	(56,791)
(39,443)	Clovis Oncology Inc	Credit Suisse	(206,681)
(8,226)	CME Group Inc	Credit Suisse	(50,425)
28,828	CMS Energy Corp	Credit Suisse	29,981
46,788	CMS Energy Corp	Bank of America Merrill Lynch	72,807
6,444	CMS Energy Corp	Citibank	12,308
18,184	CMS Energy Corp	JP Morgan	31,503
10,545	CMS Energy Corp	Deutsche Bank	14,763
13,940	CNX Resources Corp	Bank of America Merrill Lynch	(627)
(62,565)	Coca-Cola Co/The	Bank of America Merrill Lynch	(61,939)
(16,852)	Coca-Cola Co/The	JP Morgan	(15,167)
(27,057)	Coca-Cola Co/The	Credit Suisse	(29,046)
(109,341)	Coca-Cola European Partners Plc	JP Morgan	21,868
(6,961)	Coca-Cola European Partners Plc	Deutsche Bank	1,183
(31,123)	Cognex Corp	Credit Suisse	38,605
(3,076)	Cognex Corp	Deutsche Bank	3,630
(9,392)	Cognex Corp	Citibank	1,221
(20,492)	Cognex Corp	JP Morgan	8,745
(31,410)	Cognex Corp	Bank of America Merrill Lynch	37,064
16,775	Cognizant Technology Solutions Corp 'A'	Deutsche Bank	9,730
10,507	Cognizant Technology Solutions Corp 'A'	Citibank	8,406
6,167	Cognizant Technology Solutions Corp 'A'	JP Morgan	3,022
1,193	Coherent Inc	Bank of America Merrill Lynch	(4,319)
507	Coherent Inc	JP Morgan	127
3,364	Coherent Inc	Deutsche Bank	(12,178)
1,227	Coherent Inc	Credit Suisse	(9,429)
(70,130)	Colfax Corp	Bank of America Merrill Lynch	20,338
(93,562)	Colfax Corp	Citibank	75,785

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(29,910)	Colfax Corp	JP Morgan	9,571
(6,809)	Colfax Corp	Credit Suisse	2,179
(25,946)	Colfax Corp	Deutsche Bank	17,392
5,875	Colgate-Palmolive Co	Credit Suisse	7,579
31,358	Colgate-Palmolive Co	Citibank	36,375
2,237	Colgate-Palmolive Co	JP Morgan	2,886
24,755	Colgate-Palmolive Co	Bank of America Merrill Lynch	47,530
31,335	Colgate-Palmolive Co	Deutsche Bank	51,590
(8,677)	Columbia Banking System Inc	Credit Suisse	1,135
(7,238)	Columbia Banking System Inc	JP Morgan	6,329
32,253	Columbia Property Trust Inc (Reit)	Bank of America Merrill Lynch	14,836
27,676	Columbia Property Trust Inc (Reit)	JP Morgan	(9,410)
60,227	Columbia Property Trust Inc (Reit)	Citibank	21,682
75,757	Columbia Property Trust Inc (Reit)	Credit Suisse	(28,255)
48,032	Columbia Property Trust Inc (Reit)	Deutsche Bank	18,451
(5,623)	Columbia Sportswear Co	Bank of America Merrill Lynch	(31,320)
(1,320)	Columbia Sportswear Co	Citibank	(3,828)
(5,720)	Columbia Sportswear Co	JP Morgan	(35,064)
(6,423)	Comcast Corp 'A'	Credit Suisse	(2,826)
(18,133)	Comcast Corp 'A'	Deutsche Bank	17,770
(31,350)	Comcast Corp 'A'	Bank of America Merrill Lynch	30,723
(27,211)	Comcast Corp 'A'	Citibank	40,272
(4,547)	Comcast Corp 'A'	JP Morgan	(2,001)
33,357	Comerica Inc	Citibank	(201,476)
472	Comerica Inc	Credit Suisse	(708)
2,418	Comerica Inc	Deutsche Bank	(9,986)
31,391	Comerica Inc	JP Morgan	(103,076)
6,414	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	(2,437)
19,438	Commerce Bancshares Inc/MO	Credit Suisse	(2,527)
11,450	Commerce Bancshares Inc/MO	Citibank	(9,046)
30,578	Commerce Bancshares Inc/MO	Deutsche Bank	(17,553)
11,836	Commerce Bancshares Inc/MO	JP Morgan	(1,539)
(27,396)	Commercial Metals Co	Bank of America Merrill Lynch	(35,341)
(12,259)	Commercial Metals Co	Citibank	(4,536)
(10,936)	Commercial Metals Co	Deutsche Bank	(14,107)
(10,328)	Commercial Metals Co	JP Morgan	(22,161)
(18,431)	CommScope Holding Co Inc	Bank of America Merrill Lynch	(184)
(52,029)	CommScope Holding Co Inc	JP Morgan	13,772
(1,768)	CommScope Holding Co Inc	Deutsche Bank	(18)
(44,246)	CommScope Holding Co Inc	Credit Suisse	18,968
4,322	Community Bank System Inc	Credit Suisse	4,797
5,743	Community Bank System Inc	Citibank	(1,551)
7,026	Community Bank System Inc	JP Morgan	7,799
9,527	CommVault Systems Inc	Bank of America Merrill Lynch	4,287
6,099	CommVault Systems Inc	Citibank	5,489

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
5,155	CommVault Systems Inc	JP Morgan	(258)
1,594	CommVault Systems Inc	Deutsche Bank	717
(19,298)	Compass Minerals International Inc	Credit Suisse	55,964
(80,646)	Compass Minerals International Inc	Deutsche Bank	239,537
(10,605)	Compass Minerals International Inc	Citibank	10,075
(12,832)	Compass Minerals International Inc	JP Morgan	37,213
35,347	Conagra Brands Inc	JP Morgan	-
39,828	Conagra Brands Inc	Citibank	21,109
47,910	Conagra Brands Inc	Credit Suisse	6,977
51,839	Conagra Brands Inc	Deutsche Bank	(16,588)
25,235	Conagra Brands Inc	Bank of America Merrill Lynch	(8,075)
(14,864)	Concho Resources Inc	Bank of America Merrill Lynch	140,332
(3,925)	Concho Resources Inc	Citibank	29,595
(22,874)	Concho Resources Inc	Deutsche Bank	223,021
(1,047)	Concho Resources Inc	Credit Suisse	19,286
(24,238)	Conduent Inc	JP Morgan	4,242
(40,292)	Conduent Inc	Bank of America Merrill Lynch	(6,648)
78,161	ConocoPhillips	Credit Suisse	(89,713)
73,190	ConocoPhillips	Citibank	(194,685)
66,287	ConocoPhillips	JP Morgan	(17,897)
48,059	ConocoPhillips	Bank of America Merrill Lynch	(125,915)
27,795	ConocoPhillips	Deutsche Bank	(80,417)
18,867	Consolidated Edison Inc	Bank of America Merrill Lynch	22,263
7,453	Consolidated Edison Inc	Credit Suisse	4,630
9,301	Consolidated Edison Inc	Deutsche Bank	12,980
7,782	Consolidated Edison Inc	Citibank	15,097
2,361	Consolidated Edison Inc	JP Morgan	(354)
(10,777)	Constellation Brands Inc 'A'	Citibank	(74,685)
(1,335)	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	(9,231)
(3,948)	Constellation Brands Inc 'A'	Deutsche Bank	(4,264)
(1,383)	Constellation Brands Inc 'A'	Credit Suisse	(1,842)
(19,654)	Continental Resources Inc/OK	JP Morgan	(27,319)
124,472	Convergys Corp	Credit Suisse	83,267
50,998	Convergys Corp	Deutsche Bank	(54,058)
32,310	Convergys Corp	Bank of America Merrill Lynch	(34,249)
105,489	Convergys Corp	Citibank	13,714
72,865	Convergys Corp	JP Morgan	42,990
2,705	Cooper Cos Inc/The	Bank of America Merrill Lynch	(8,115)
1,676	Cooper Cos Inc/The	Deutsche Bank	(5,028)
123	Cooper Cos Inc/The	JP Morgan	300
4,013	Cooper Cos Inc/The	Citibank	(11,236)
36,988	Copart Inc	JP Morgan	101,347
3,777	Copart Inc	Citibank	11,104
19,131	Copart Inc	Credit Suisse	18,772
10,202	Copart Inc	Deutsche Bank	5,611

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
19,706	Core Laboratories NV	Credit Suisse	17,144
21,846	Core Laboratories NV	Citibank	(49,809)
5,115	Core Laboratories NV	Bank of America Merrill Lynch	3,785
15,393	Core Laboratories NV	Deutsche Bank	11,391
30,440	Core Laboratories NV	JP Morgan	(1,311)
(9,984)	CoreCivic Inc (Reit)	Deutsche Bank	(10,583)
(36,781)	CoreCivic Inc (Reit)	JP Morgan	(28,460)
18,145	CoreLogic Inc/United States	Credit Suisse	24,859
6,950	CoreLogic Inc/United States	Citibank	6,881
17,405	CoreLogic Inc/United States	JP Morgan	23,845
16,747	CoreLogic Inc/United States	Bank of America Merrill Lynch	25,958
13,352	CoreLogic Inc/United States	Deutsche Bank	20,696
5,085	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	8,645
2,314	CoreSite Realty Corp (Reit)	Citibank	11,339
6,377	CoreSite Realty Corp (Reit)	JP Morgan	25,253
426	CoreSite Realty Corp (Reit)	Credit Suisse	1,687
5,108	CoreSite Realty Corp (Reit)	Deutsche Bank	8,684
(26,151)	Cornerstone OnDemand Inc	Citibank	(61,716)
(9,839)	Cornerstone OnDemand Inc	JP Morgan	(46,932)
(26,104)	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(87,448)
(23,407)	Cornerstone OnDemand Inc	Credit Suisse	(111,651)
(9,832)	Cornerstone OnDemand Inc	Deutsche Bank	(32,937)
(40,546)	Corning Inc	Citibank	12,569
(90,976)	Corning Inc	JP Morgan	(48,217)
(33,389)	Corning Inc	Deutsche Bank	11,456
(24,541)	Corning Inc	Credit Suisse	(7,392)
(8,473)	Corporate Office Properties Trust (Reit)	Credit Suisse	(6,057)
(17,285)	Corporate Office Properties Trust (Reit)	JP Morgan	(1,079)
(16,115)	Corporate Office Properties Trust (Reit)	Citibank	(11,442)
(7,330)	CoStar Group Inc	Bank of America Merrill Lynch	8,269
(6,666)	CoStar Group Inc	Citibank	(47,662)
(2,217)	CoStar Group Inc	JP Morgan	4,168
11,711	Costco Wholesale Corp	Deutsche Bank	39,232
2,509	Costco Wholesale Corp	JP Morgan	791
(6,441)	Cotiviti Holdings Inc	Deutsche Bank	(2,448)
(36,473)	Cotiviti Holdings Inc	JP Morgan	(35,379)
(28,810)	Cotiviti Holdings Inc	Bank of America Merrill Lynch	(10,948)
(884)	Cotiviti Holdings Inc	Citibank	(919)
(147,408)	Coty Inc 'A'	Citibank	79,600
(43,642)	Coty Inc 'A'	Deutsche Bank	33,168
(375,017)	Coty Inc 'A'	Bank of America Merrill Lynch	349,435
(140,866)	Coty Inc 'A'	JP Morgan	200,359
(14,369)	Coty Inc 'A'	Credit Suisse	37,216
(78,919)	Cousins Properties Inc (Reit)	Credit Suisse	(15,389)
(6,156)	Cousins Properties Inc (Reit)	Citibank	(3,170)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(84,766)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	(41,112)
(52,185)	Cousins Properties Inc (Reit)	Deutsche Bank	(25,310)
(11,688)	Cousins Properties Inc (Reit)	JP Morgan	(2,279)
(52,225)	Covanta Holding Corp	Credit Suisse	(45,204)
(24,769)	Covanta Holding Corp	Deutsche Bank	(22,911)
(28,974)	Covanta Holding Corp	JP Morgan	(23,904)
(39,545)	Covanta Holding Corp	Citibank	(36,579)
(55,273)	Covanta Holding Corp	Bank of America Merrill Lynch	(48,510)
13,786	Cracker Barrel Old Country Store Inc	Credit Suisse	(45,016)
8,751	Cracker Barrel Old Country Store Inc	Bank of America Merrill Lynch	29,491
6,907	Cracker Barrel Old Country Store Inc	Citibank	15,472
17,990	Cracker Barrel Old Country Store Inc	JP Morgan	(27,267)
9,784	Cracker Barrel Old Country Store Inc	Deutsche Bank	32,972
5,077	Crane Co	Deutsche Bank	(4,315)
7,303	Crane Co	Citibank	(15,774)
19,865	Crane Co	JP Morgan	(24,574)
4,739	Crane Co	Bank of America Merrill Lynch	(4,028)
19,118	Crane Co	Credit Suisse	(23,161)
2,372	Credit Acceptance Corp	Citibank	(33,801)
1,023	Credit Acceptance Corp	Bank of America Merrill Lynch	7,130
2,038	Credit Acceptance Corp	Credit Suisse	42,961
121	Credit Acceptance Corp	Deutsche Bank	843
187	Credit Acceptance Corp	JP Morgan	3,942
(32,338)	Cree Inc	Bank of America Merrill Lynch	(122,238)
(42,300)	Cree Inc	Citibank	(90,945)
(21,792)	Cree Inc	JP Morgan	(139,687)
(30,048)	Cree Inc	Deutsche Bank	(113,581)
(4,626)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	(3,574)
(6,909)	Crown Castle International Corp (Reit)	Citibank	(13,542)
(9,777)	Crown Castle International Corp (Reit)	JP Morgan	(9,190)
(4,217)	Crown Castle International Corp (Reit)	Deutsche Bank	(1,687)
45,743	Crown Holdings Inc	Bank of America Merrill Lynch	(2,569)
23,653	Crown Holdings Inc	JP Morgan	(30,400)
10,446	Crown Holdings Inc	Credit Suisse	(2,820)
11,028	Crown Holdings Inc	Citibank	(15,329)
11,711	Crown Holdings Inc	Deutsche Bank	586
(23,104)	CSX Corp	Bank of America Merrill Lynch	(63,767)
(34,580)	CSX Corp	JP Morgan	(165,984)
(3,925)	CSX Corp	Citibank	(7,458)
21,780	CubeSmart (Reit)	Citibank	20,038
56,804	CubeSmart (Reit)	Bank of America Merrill Lynch	41,421
21,186	CubeSmart (Reit)	Credit Suisse	3,813
60,936	CubeSmart (Reit)	Deutsche Bank	38,999
7,296	CubeSmart (Reit)	JP Morgan	1,313
4,655	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	(15,608)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
9,142	Cullen/Frost Bankers Inc	Citibank	(38,671)
2,936	Cullen/Frost Bankers Inc	JP Morgan	(4,580)
2,812	Cullen/Frost Bankers Inc	Credit Suisse	(4,387)
4,788	Cullen/Frost Bankers Inc	Deutsche Bank	(15,896)
8,183	Cummins Inc	Credit Suisse	(10,474)
86,243	Cummins Inc	Bank of America Merrill Lynch	(167,533)
13,374	Cummins Inc	Citibank	(58,177)
2,747	Cummins Inc	JP Morgan	(3,516)
8,011	Cummins Inc	Deutsche Bank	(35,870)
6,242	Curtiss-Wright Corp	Bank of America Merrill Lynch	(6,304)
1,609	Curtiss-Wright Corp	Citibank	(579)
3,633	Curtiss-Wright Corp	Credit Suisse	7,121
19,379	Curtiss-Wright Corp	Deutsche Bank	(17,689)
12,368	Curtiss-Wright Corp	JP Morgan	(7,794)
(8,811)	CVR Energy Inc	JP Morgan	31,340
(10,258)	CVS Health Corp	Deutsche Bank	10,668
(24,104)	CVS Health Corp	Credit Suisse	(87,688)
(15,431)	Cypress Semiconductor Corp	Citibank	(5,015)
(105,747)	Cypress Semiconductor Corp	Credit Suisse	(102,046)
(69,326)	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	(141,934)
(16,607)	CyrusOne Inc (Reit)	Citibank	(56,464)
(22,776)	CyrusOne Inc (Reit)	JP Morgan	(45,552)
(4,891)	CyrusOne Inc (Reit)	Credit Suisse	(9,782)
(14,602)	CyrusOne Inc (Reit)	Deutsche Bank	(24,093)
63,144	Dana Inc	JP Morgan	(87,139)
31,692	Dana Inc	Bank of America Merrill Lynch	(43,101)
34,057	Dana Inc	Citibank	(53,810)
134,998	Dana Inc	Credit Suisse	(209,944)
19,514	Dana Inc	Deutsche Bank	(26,539)
(5,521)	Danaher Corp	Bank of America Merrill Lynch	(3,589)
(23,132)	Danaher Corp	Citibank	12,029
8,273	Darden Restaurants Inc	Credit Suisse	13,712
12,360	Darden Restaurants Inc	Bank of America Merrill Lynch	13,843
4,594	Darden Restaurants Inc	Citibank	11,393
4,102	Darden Restaurants Inc	JP Morgan	(15,793)
28,615	Darden Restaurants Inc	Deutsche Bank	32,049
(35,968)	Darling Ingredients Inc	Credit Suisse	(58,586)
(5,455)	Darling Ingredients Inc	Deutsche Bank	(7,964)
(42,330)	Darling Ingredients Inc	Citibank	(27,938)
(38,600)	Darling Ingredients Inc	JP Morgan	(87,236)
(75,855)	Darling Ingredients Inc	Bank of America Merrill Lynch	(110,748)
3,070	Dave & Buster 's Entertainment Inc	Bank of America Merrill Lynch	5,741
12,790	Dave & Buster 's Entertainment Inc	Credit Suisse	4,349
21,452	Dave & Buster 's Entertainment Inc	Citibank	18,020
8,064	DaVita Inc	Deutsche Bank	13,548

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,388	DaVita Inc	Bank of America Merrill Lynch	4,955
20,510	DCT Industrial Trust Inc (Reit)	JP Morgan	(7,179)
4,170	DCT Industrial Trust Inc (Reit)	Credit Suisse	(1,460)
22,681	DCT Industrial Trust Inc (Reit)	Bank of America Merrill Lynch	15,196
35,615	DCT Industrial Trust Inc (Reit)	Deutsche Bank	23,862
9,309	DCT Industrial Trust Inc (Reit)	Citibank	11,450
(29,482)	DDR Corp (Reit)	Bank of America Merrill Lynch	(13,562)
(19,529)	DDR Corp (Reit)	Credit Suisse	(7,421)
(39,430)	DDR Corp (Reit)	Citibank	(63,877)
(39,837)	DDR Corp (Reit)	Deutsche Bank	(18,325)
(129,992)	DDR Corp (Reit)	JP Morgan	(7,253)
20,537	Deckers Outdoor Corp	JP Morgan	295,280
4,303	Deckers Outdoor Corp	Credit Suisse	51,812
14,728	Deckers Outdoor Corp	Citibank	134,614
3,193	Deckers Outdoor Corp	Deutsche Bank	39,338
(4,524)	Deere & Co	Deutsche Bank	(28,411)
(20,214)	Deere & Co	JP Morgan	(170,938)
4,665	Delek US Holdings Inc	Citibank	30,229
8,492	Delek US Holdings Inc	Deutsche Bank	62,926
5,819	Dell Technologies Inc 'V'	Bank of America Merrill Lynch	41,955
37,049	Dell Technologies Inc 'V'	Deutsche Bank	267,123
15,279	Delphi Technologies Plc	Citibank	(47,365)
37,026	Delphi Technologies Plc	Deutsche Bank	(22,216)
19,855	Delta Air Lines Inc	Bank of America Merrill Lynch	35,938
17,303	Delta Air Lines Inc	Citibank	11,420
3,061	Delta Air Lines Inc	Credit Suisse	5,540
16,461	Delta Air Lines Inc	JP Morgan	29,794
29,014	Delta Air Lines Inc	Deutsche Bank	52,515
31,671	Deluxe Corp	Credit Suisse	(92,796)
21,593	Deluxe Corp	Deutsche Bank	(98,248)
51,617	Deluxe Corp	Bank of America Merrill Lynch	(234,857)
53,666	Deluxe Corp	Citibank	(119,675)
2,449	Deluxe Corp	JP Morgan	(7,176)
(4,922)	DENTSPLY SIRONA Inc	JP Morgan	(2,264)
(47,462)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	142,804
(47,981)	DENTSPLY SIRONA Inc	Citibank	111,316
(7,170)	DENTSPLY SIRONA Inc	Credit Suisse	(3,298)
(40,909)	DENTSPLY SIRONA Inc	Deutsche Bank	114,337
11,929	Devon Energy Corp	Credit Suisse	32,328
150,534	Devon Energy Corp	Bank of America Merrill Lynch	67,740
48,001	Devon Energy Corp	Citibank	(3,360)
24,949	Devon Energy Corp	JP Morgan	67,612
921	Devon Energy Corp	Deutsche Bank	414
(14,153)	DexCom Inc	Citibank	(26,608)
(24,146)	DexCom Inc	JP Morgan	(71,472)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(7,601)	DexCom Inc	Credit Suisse	(22,499)
(37,639)	DexCom Inc	Deutsche Bank	(39,830)
86,622	Diamond Offshore Drilling Inc	Credit Suisse	(81,727)
80,488	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	(97,390)
20,794	Diamond Offshore Drilling Inc	Citibank	(36,597)
39,126	Diamond Offshore Drilling Inc	JP Morgan	(34,822)
38,560	Diamond Offshore Drilling Inc	Deutsche Bank	(46,658)
(14,395)	Diamondback Energy Inc	Bank of America Merrill Lynch	100,765
(10,020)	Diamondback Energy Inc	JP Morgan	89,454
(2,770)	Diamondback Energy Inc	Credit Suisse	36,536
(10,459)	Diamondback Energy Inc	Deutsche Bank	73,213
3,785	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	4,674
85	DiamondRock Hospitality Co (Reit)	Citibank	47
12,576	DiamondRock Hospitality Co (Reit)	Deutsche Bank	15,531
22,103	Dick's Sporting Goods Inc	JP Morgan	164,225
58,102	Dick's Sporting Goods Inc	Bank of America Merrill Lynch	285,281
31,246	Dick's Sporting Goods Inc	Citibank	237,782
7,470	Dick's Sporting Goods Inc	Credit Suisse	55,502
64,224	Dick's Sporting Goods Inc	Deutsche Bank	363,846
(13,802)	Digital Realty Trust Inc (Reit)	Citibank	(14,216)
(3,629)	Digital Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(508)
(5,847)	Digital Realty Trust Inc (Reit)	Deutsche Bank	(819)
(31,106)	Digital Realty Trust Inc (Reit)	JP Morgan	(88,030)
(4,128)	Digital Realty Trust Inc (Reit)	Credit Suisse	(4,551)
795	Discover Financial Services	Credit Suisse	835
11,355	Discover Financial Services	JP Morgan	11,923
570	Discover Financial Services	Citibank	(2,451)
22,974	Discovery Inc 'A'	Credit Suisse	(52,932)
55,259	Discovery Inc 'A'	Bank of America Merrill Lynch	(112,176)
12,084	Discovery Inc 'A'	JP Morgan	(25,618)
53,577	Discovery Inc 'A'	Citibank	(119,477)
40,108	Discovery Inc 'A'	Deutsche Bank	(81,419)
(49,877)	DISH Network Corp 'A'	Bank of America Merrill Lynch	152,125
(8,022)	DISH Network Corp 'A'	Citibank	24,307
4,717	Dolby Laboratories Inc 'A'	Credit Suisse	3,632
9,669	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	(483)
3,159	Dolby Laboratories Inc 'A'	Citibank	2,306
14,960	Dolby Laboratories Inc 'A'	JP Morgan	11,519
1,155	Dolby Laboratories Inc 'A'	Deutsche Bank	(58)
4,234	Dollar General Corp	Credit Suisse	(21,170)
3,659	Dollar General Corp	Bank of America Merrill Lynch	(18,734)
4,103	Dollar General Corp	JP Morgan	(30,761)
(4,054)	Dollar Tree Inc	Credit Suisse	38,148
(11,569)	Dollar Tree Inc	Citibank	107,823
(3,179)	Dollar Tree Inc	JP Morgan	28,356

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(22,300)	Dollar Tree Inc	Bank of America Merrill Lynch	236,629
(42,926)	Dominion Energy Inc	Citibank	13,307
(51,404)	Dominion Energy Inc	JP Morgan	(11,871)
(26,500)	Dominion Energy Inc	Bank of America Merrill Lynch	26,765
(27,368)	Dominion Energy Inc	Credit Suisse	(10,126)
2,804	Domino's Pizza Inc	Bank of America Merrill Lynch	6,644
445	Domino's Pizza Inc	Citibank	881
2,189	Domino's Pizza Inc	JP Morgan	(482)
8,693	Domino's Pizza Inc	Deutsche Bank	26,861
13,402	Domtar Corp	Credit Suisse	50,928
17,539	Domtar Corp	Bank of America Merrill Lynch	43,321
56,475	Domtar Corp	Citibank	114,079
19,835	Domtar Corp	JP Morgan	75,373
22,788	Domtar Corp	Deutsche Bank	56,286
7,803	Donaldson Co Inc	Citibank	780
110	Donaldson Co Inc	Deutsche Bank	42
22,302	Donaldson Co Inc	Bank of America Merrill Lynch	8,475
32,621	Donaldson Co Inc	JP Morgan	38,819
(15,360)	Dorman Products Inc	Credit Suisse	21,965
(3,785)	Dorman Products Inc	Bank of America Merrill Lynch	1,438
(6,744)	Dorman Products Inc	Citibank	540
(13,951)	Dorman Products Inc	Deutsche Bank	5,301
(10,264)	Dorman Products Inc	JP Morgan	9,474
6,713	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	6,780
20,950	Douglas Emmett Inc (Reit)	Citibank	30,378
4,048	Douglas Emmett Inc (Reit)	JP Morgan	(81)
7,020	Douglas Emmett Inc (Reit)	Deutsche Bank	7,090
(6,307)	Dover Corp	Bank of America Merrill Lynch	(6,875)
(34,593)	DR Horton Inc	Credit Suisse	(6,090)
(6,089)	DR Horton Inc	Deutsche Bank	(11,204)
(17,351)	DR Horton Inc	Bank of America Merrill Lynch	(31,926)
(26,790)	DR Horton Inc	Citibank	(41,525)
(34,035)	DR Horton Inc	JP Morgan	43,125
(2,544)	Dril-Quip Inc	Citibank	1,018
(1,018)	Dril-Quip Inc	JP Morgan	(3,258)
(8,783)	Dril-Quip Inc	Credit Suisse	(18,434)
(3,750)	Dril-Quip Inc	Bank of America Merrill Lynch	(6,563)
22,529	DTE Energy Co	Credit Suisse	38,440
16,558	DTE Energy Co	Bank of America Merrill Lynch	9,604
17,227	DTE Energy Co	Citibank	33,248
9,410	DTE Energy Co	JP Morgan	8,940
7,009	DTE Energy Co	Deutsche Bank	4,065
(7,111)	Duke Energy Corp	Bank of America Merrill Lynch	(10,282)
(17,200)	Duke Energy Corp	Citibank	(48,160)
(22,544)	Duke Energy Corp	JP Morgan	(2,050)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(9,487)	Duke Energy Corp	Credit Suisse	9,582
(12,560)	Duke Energy Corp	Deutsche Bank	754
21,077	Duke Realty Corp (Reit)	Deutsche Bank	3,162
26,977	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	4,047
41,982	Duke Realty Corp (Reit)	Citibank	26,029
72,618	Duke Realty Corp (Reit)	JP Morgan	(13,797)
32	Duke Realty Corp (Reit)	Credit Suisse	(6)
5,756	Dun & Bradstreet Corp/The	Credit Suisse	44,077
5,982	Dun & Bradstreet Corp/The	Bank of America Merrill Lynch	3,170
2,973	Dun & Bradstreet Corp/The	Citibank	2,884
10,755	Dun & Bradstreet Corp/The	JP Morgan	31,765
6,249	Dun & Bradstreet Corp/The	Deutsche Bank	3,312
(8,687)	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	5,820
(5,689)	Dunkin' Brands Group Inc	Citibank	5,973
(16,721)	Dunkin' Brands Group Inc	Deutsche Bank	11,203
3,759	DXC Technology Co	Credit Suisse	(38,304)
(6,562)	Dycom Industries Inc	Credit Suisse	90,752
(3,852)	Dycom Industries Inc	Deutsche Bank	65,561
(4,431)	Dycom Industries Inc	Citibank	(10,989)
(4,297)	Dycom Industries Inc	Bank of America Merrill Lynch	73,135
(7,947)	Dycom Industries Inc	JP Morgan	132,627
12,063	E*TRADE Financial Corp	Credit Suisse	(13,468)
19,452	E*TRADE Financial Corp	Deutsche Bank	(10,504)
8,871	E*TRADE Financial Corp	Bank of America Merrill Lynch	(4,790)
43,293	E*TRADE Financial Corp	Citibank	(88,751)
14,139	E*TRADE Financial Corp	JP Morgan	10,180
(4,787)	Eagle Materials Inc	Deutsche Bank	(3,112)
(6,049)	Eagle Materials Inc	Credit Suisse	(30,910)
(5,778)	Eagle Materials Inc	Bank of America Merrill Lynch	(3,756)
(3,413)	Eagle Materials Inc	Citibank	(1,331)
8,465	East West Bancorp Inc	Bank of America Merrill Lynch	(4,656)
18,544	East West Bancorp Inc	Citibank	(35,790)
3,070	East West Bancorp Inc	JP Morgan	4,759
21,048	East West Bancorp Inc	Credit Suisse	15,670
22,203	East West Bancorp Inc	Deutsche Bank	(12,212)
5,630	EastGroup Properties Inc (Reit)	Credit Suisse	3,660
14,395	EastGroup Properties Inc (Reit)	Citibank	49,231
22,491	EastGroup Properties Inc (Reit)	Bank of America Merrill Lynch	73,030
8,765	EastGroup Properties Inc (Reit)	Deutsche Bank	25,156
15,883	EastGroup Properties Inc (Reit)	JP Morgan	10,324
17,898	Eastman Chemical Co	Credit Suisse	(12,887)
21,850	Eastman Chemical Co	JP Morgan	(15,732)
17,977	Eastman Chemical Co	Bank of America Merrill Lynch	(65,216)
6,914	Eastman Chemical Co	Citibank	(25,098)
4,540	Eastman Chemical Co	Deutsche Bank	(12,213)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(18,372)	Eaton Corp Plc	Citibank	29,579
(10,922)	Eaton Corp Plc	Credit Suisse	(29,817)
19,932	Eaton Vance Corp	Credit Suisse	(28,104)
750	Eaton Vance Corp	Bank of America Merrill Lynch	(1,800)
11,540	Eaton Vance Corp	Citibank	(14,310)
5,590	Eaton Vance Corp	JP Morgan	(7,882)
8,483	eBay Inc	Bank of America Merrill Lynch	(4,666)
21,797	eBay Inc	Citibank	(5,231)
12,780	eBay Inc	JP Morgan	(7,285)
25,848	eBay Inc	Deutsche Bank	(14,216)
10,288	EchoStar Corp 'A'	Credit Suisse	(40,535)
385	EchoStar Corp 'A'	JP Morgan	(1,517)
3,556	EchoStar Corp 'A'	Bank of America Merrill Lynch	(13,299)
4,074	EchoStar Corp 'A'	Citibank	(10,796)
6,860	EchoStar Corp 'A'	Deutsche Bank	(25,656)
(17,181)	Ecolab Inc	Bank of America Merrill Lynch	53,605
(3,684)	Ecolab Inc	Citibank	12,599
(11,542)	Ecolab Inc	JP Morgan	27,701
(19,655)	Ecolab Inc	Deutsche Bank	61,324
(3,944)	Edgewell Personal Care Co	Citibank	(276)
(7,104)	Edgewell Personal Care Co	JP Morgan	(10,380)
(24,070)	Edison International	Citibank	(1,444)
(1,305)	Education Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(3,471)
(32,357)	Education Realty Trust Inc (Reit)	Citibank	(99,983)
(20,749)	Education Realty Trust Inc (Reit)	Credit Suisse	(47,100)
(46,999)	Education Realty Trust Inc (Reit)	Deutsche Bank	(129,213)
(9,443)	Education Realty Trust Inc (Reit)	JP Morgan	(21,436)
25,873	Edwards Lifesciences Corp	Bank of America Merrill Lynch	65,593
21,687	Edwards Lifesciences Corp	JP Morgan	93,328
(13,694)	Eldorado Resorts Inc	Credit Suisse	(43,279)
(8,583)	Eldorado Resorts Inc	JP Morgan	(24,860)
271	Electronic Arts Inc	Credit Suisse	2,114
1,720	Electronic Arts Inc	Citibank	(843)
9,247	Electronic Arts Inc	JP Morgan	53,821
705	Electronic Arts Inc	Deutsche Bank	1,114
18,724	Eli Lilly & Co	Credit Suisse	103,169
18,334	Eli Lilly & Co	Bank of America Merrill Lynch	39,968
59,464	Eli Lilly & Co	Citibank	129,037
3,596	Eli Lilly & Co	Deutsche Bank	7,839
75	Eli Lilly & Co	JP Morgan	413
(33,599)	Ellie Mae Inc	JP Morgan	(118,268)
(27,051)	Ellie Mae Inc	Bank of America Merrill Lynch	(167,279)
(8,326)	Ellie Mae Inc	Citibank	(49,290)
(14,301)	Ellie Mae Inc	Credit Suisse	(79,886)
(21,565)	Ellie Mae Inc	Deutsche Bank	(134,781)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
17,328	EMCOR Group Inc	Bank of America Merrill Lynch	34,656
8,961	EMCOR Group Inc	Citibank	4,122
19,977	EMCOR Group Inc	JP Morgan	(11,091)
9,977	EMCOR Group Inc	Credit Suisse	812
2,474	EMCOR Group Inc	Deutsche Bank	4,948
7,780	Emerson Electric Co	Bank of America Merrill Lynch	(7,953)
5,809	Emerson Electric Co	Citibank	(10,979)
6,344	Emerson Electric Co	JP Morgan	(4,543)
605	Emerson Electric Co	Credit Suisse	974
91	Empire State Realty Trust Inc 'A' (Reit)	Deutsche Bank	34
11,440	Empire State Realty Trust Inc 'A' (Reit)	Citibank	9,324
577	Empire State Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	216
9,502	Empire State Realty Trust Inc 'A' (Reit)	JP Morgan	(3,658)
9,322	Encompass Health Corp	Bank of America Merrill Lynch	24,237
15,719	Encompass Health Corp	Credit Suisse	29,866
48,343	Encompass Health Corp	Citibank	70,097
34,221	Encompass Health Corp	Deutsche Bank	88,975
16,751	Encompass Health Corp	JP Morgan	28,156
30,289	Energen Corp	Bank of America Merrill Lynch	49,977
31,219	Energen Corp	Deutsche Bank	22,046
20,338	Energizer Holdings Inc	Credit Suisse	118,774
27,024	Energizer Holdings Inc	Bank of America Merrill Lynch	110,440
7,433	Energizer Holdings Inc	Citibank	17,170
18,799	Energizer Holdings Inc	JP Morgan	109,181
1,902	Energizer Holdings Inc	Deutsche Bank	10,062
3,302	EnerSys	Bank of America Merrill Lynch	22,222
2,396	EnerSys	JP Morgan	15,718
4,937	EnerSys	Citibank	2,814
17,808	EnLink Midstream LLC	Citibank	6,233
(223,344)	Ensco Plc 'A'	Citibank	176,442
(12,724)	Ensco Plc 'A'	Credit Suisse	(4,581)
(14,454)	Ensco Plc 'A'	JP Morgan	(5,203)
(1,001,939)	Ensco Plc 'A'	Deutsche Bank	490,950
722	Enstar Group Ltd	Bank of America Merrill Lynch	(3,646)
899	Enstar Group Ltd	Deutsche Bank	(4,540)
785	Enstar Group Ltd	Citibank	(6,516)
42	Enstar Group Ltd	JP Morgan	(193)
15,040	Entegris Inc	Bank of America Merrill Lynch	(2,256)
5,090	Entegris Inc	Credit Suisse	(4,033)
16,436	Entegris Inc	Deutsche Bank	(2,465)
3,119	Entegris Inc	Citibank	2,651
13,532	Entegris Inc	JP Morgan	9,472
30,908	Entergy Corp	Bank of America Merrill Lynch	79,124
8,364	Entergy Corp	Citibank	28,689
60,640	Entergy Corp	JP Morgan	168,705

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
34,490	Entergy Corp	Credit Suisse	24,488
2,117	Entergy Corp	Deutsche Bank	5,420
(40,305)	Envision Healthcare Corp	JP Morgan	(172,102)
(21,792)	Envision Healthcare Corp	Credit Suisse	(93,052)
(16,169)	Envision Healthcare Corp	Deutsche Bank	(21,343)
13,354	EOG Resources Inc	Bank of America Merrill Lynch	(10,683)
28,987	EOG Resources Inc	Citibank	(125,514)
25,893	EOG Resources Inc	JP Morgan	56,187
17,118	EOG Resources Inc	Credit Suisse	70,869
3,490	EOG Resources Inc	Deutsche Bank	(2,792)
(16,412)	EPAM Systems Inc	Bank of America Merrill Lynch	7,878
(20,585)	EPAM Systems Inc	Citibank	(22,232)
(8,576)	EPAM Systems Inc	JP Morgan	(52,559)
(2,079)	EPAM Systems Inc	Credit Suisse	(365)
29,947	EPR Properties (Reit)	Bank of America Merrill Lynch	72,172
9,909	EPR Properties (Reit)	Citibank	11,494
7,923	EPR Properties (Reit)	JP Morgan	29,315
(56,807)	EQT Corp	Bank of America Merrill Lynch	45,446
(117,750)	EQT Corp	JP Morgan	(107,153)
(12,938)	EQT Corp	Citibank	14,232
(30,948)	EQT Corp	Deutsche Bank	24,758
(5,957)	Equifax Inc	Deutsche Bank	(9,769)
(7,650)	Equifax Inc	JP Morgan	(33,660)
(3,715)	Equifax Inc	Credit Suisse	(16,346)
(16,838)	Equifax Inc	Bank of America Merrill Lynch	(18,955)
(9,098)	Equifax Inc	Citibank	(182)
(8,020)	Equinix Inc (Reit)	Citibank	(127,759)
(1,731)	Equinix Inc (Reit)	Credit Suisse	(19,172)
(948)	Equinix Inc (Reit)	Bank of America Merrill Lynch	(10,238)
(841)	Equinix Inc (Reit)	JP Morgan	(9,066)
(2,893)	Equinix Inc (Reit)	Deutsche Bank	(31,244)
36,924	Equity Commonwealth (Reit)	Credit Suisse	(12,923)
19,172	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	8,052
11,881	Equity Commonwealth (Reit)	Citibank	6,416
41,628	Equity Commonwealth (Reit)	JP Morgan	(3,807)
17,638	Equity Commonwealth (Reit)	Deutsche Bank	7,408
26,703	Equity LifeStyle Properties Inc (Reit)	Bank of America Merrill Lynch	71,790
29,720	Equity LifeStyle Properties Inc (Reit)	JP Morgan	48,075
25,810	Equity LifeStyle Properties Inc (Reit)	Credit Suisse	7,993
16,119	Equity LifeStyle Properties Inc (Reit)	Citibank	53,354
23,950	Equity LifeStyle Properties Inc (Reit)	Deutsche Bank	56,761
9,886	Equity Residential (Reit)	Deutsche Bank	28,373
16,125	Equity Residential (Reit)	Credit Suisse	27,896
13,277	Equity Residential (Reit)	Bank of America Merrill Lynch	38,105
17,164	Equity Residential (Reit)	JP Morgan	29,694

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,083)	Erie Indemnity Co 'A'	Credit Suisse	9,636
(8,967)	Erie Indemnity Co 'A'	JP Morgan	21,162
(2,428)	Erie Indemnity Co 'A'	Bank of America Merrill Lynch	753
(8,556)	Erie Indemnity Co 'A'	Citibank	14,973
(3,100)	Erie Indemnity Co 'A'	Deutsche Bank	961
22,434	Essent Group Ltd	Bank of America Merrill Lynch	(17,274)
23,150	Essent Group Ltd	Citibank	(19,678)
24,398	Essent Group Ltd	JP Morgan	(35,621)
4,337	Essent Group Ltd	Deutsche Bank	(3,339)
29,057	Essent Group Ltd	Credit Suisse	(42,423)
3,670	Essex Property Trust Inc (Reit)	Bank of America Merrill Lynch	20,222
1,608	Essex Property Trust Inc (Reit)	Deutsche Bank	8,860
1,955	Essex Property Trust Inc (Reit)	JP Morgan	(4,242)
3,044	Essex Property Trust Inc (Reit)	Credit Suisse	(6,605)
8,249	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	67,889
31,264	Estee Lauder Cos Inc/The 'A'	JP Morgan	337,070
18,939	Estee Lauder Cos Inc/The 'A'	Citibank	47,537
8,922	Estee Lauder Cos Inc/The 'A'	Credit Suisse	86,836
12,804	Estee Lauder Cos Inc/The 'A'	Deutsche Bank	105,377
7,396	Etsy Inc	Credit Suisse	20,406
48,323	Etsy Inc	JP Morgan	103,648
5,592	Euronet Worldwide Inc	Credit Suisse	2,460
13,125	Euronet Worldwide Inc	Bank of America Merrill Lynch	(1,706)
3,355	Euronet Worldwide Inc	Citibank	839
1,499	Euronet Worldwide Inc	JP Morgan	660
7,465	Euronet Worldwide Inc	Deutsche Bank	(970)
4,269	Evercore Inc 'A'	Citibank	(25,614)
9,986	Evercore Inc 'A'	Bank of America Merrill Lynch	(27,961)
16,406	Evercore Inc 'A'	JP Morgan	(7,383)
532	Evercore Inc 'A'	Credit Suisse	(239)
2,231	Evercore Inc 'A'	Deutsche Bank	(6,247)
1,981	Everest Re Group Ltd	Citibank	(8,360)
6,750	Everest Re Group Ltd	Bank of America Merrill Lynch	(21,600)
5,425	Everest Re Group Ltd	Deutsche Bank	(17,360)
4,917	Everest Re Group Ltd	JP Morgan	(11,555)
(14,220)	Eversource Energy	Citibank	10,096
(13,848)	Eversource Energy	Credit Suisse	3,462
(55,528)	Eversource Energy	Bank of America Merrill Lynch	22,624
(13,163)	Eversource Energy	JP Morgan	(1,677)
(4,941)	Eversource Energy	Deutsche Bank	1,581
(3,351)	Exact Sciences Corp	Bank of America Merrill Lynch	(35,521)
(19,946)	Exact Sciences Corp	Citibank	(167,147)
(8,561)	Exact Sciences Corp	JP Morgan	(82,055)
(20,076)	Exact Sciences Corp	Credit Suisse	(209,393)
(8,602)	Exact Sciences Corp	Deutsche Bank	(91,181)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(9,964)	Exelixis Inc	Citibank	4,285
(40,093)	Exelixis Inc	JP Morgan	5,633
74,171	Exelon Corp	JP Morgan	49,902
30,475	Exelon Corp	Bank of America Merrill Lynch	27,885
25,642	Exelon Corp	Citibank	32,181
55,545	Exelon Corp	Credit Suisse	66,636
20,154	Exelon Corp	Deutsche Bank	18,441
(7,827)	Expedia Group Inc	Citibank	(23,716)
(13,509)	Expedia Group Inc	Bank of America Merrill Lynch	(71,868)
(15,771)	Expedia Group Inc	Credit Suisse	(120,935)
(5,255)	Expedia Group Inc	Deutsche Bank	(27,957)
(6,288)	Expedia Group Inc	JP Morgan	(22,069)
17,178	Expeditors International of Washington Inc	Credit Suisse	91,405
17,139	Expeditors International of Washington Inc	Deutsche Bank	59,472
31,838	Expeditors International of Washington Inc	Citibank	69,725
11,215	Expeditors International of Washington Inc	JP Morgan	66,393
7,457	Expeditors International of Washington Inc	Bank of America Merrill Lynch	25,876
13,989	Express Scripts Holding Co	Bank of America Merrill Lynch	39,519
8,060	Express Scripts Holding Co	Citibank	(13,581)
57,580	Express Scripts Holding Co	JP Morgan	457,473
20,405	Express Scripts Holding Co	Credit Suisse	162,118
22,084	Express Scripts Holding Co	Deutsche Bank	62,387
(14,859)	Extended Stay America Inc (Unit)	Citibank	(16,048)
(6,150)	Extended Stay America Inc (Unit)	Credit Suisse	(6,519)
(16,367)	Extended Stay America Inc (Unit)	JP Morgan	(17,349)
(17,686)	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	(23,346)
4,554	Extra Space Storage Inc (Reit)	Citibank	17,806
12,465	Extra Space Storage Inc (Reit)	Credit Suisse	36,896
5,411	Extra Space Storage Inc (Reit)	Deutsche Bank	21,398
4,835	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	21,004
11,021	Extra Space Storage Inc (Reit)	JP Morgan	32,622
1,653	Exxon Mobil Corp	Credit Suisse	4,397
4,744	Exxon Mobil Corp	Deutsche Bank	(4,934)
56,786	Exxon Mobil Corp	Bank of America Merrill Lynch	(59,057)
17,017	Exxon Mobil Corp	Citibank	(15,145)
89,907	Exxon Mobil Corp	JP Morgan	113,452
14,845	F5 Networks Inc	Bank of America Merrill Lynch	35,331
15,095	F5 Networks Inc	JP Morgan	59,625
9,089	F5 Networks Inc	Citibank	(3,454)
6,345	F5 Networks Inc	Credit Suisse	25,063
11,850	F5 Networks Inc	Deutsche Bank	19,048
(14,517)	Facebook Inc 'A'	Bank of America Merrill Lynch	(75,707)
(2,347)	Facebook Inc 'A'	Citibank	(12,603)
(4,501)	Facebook Inc 'A'	Credit Suisse	(30,996)
5,729	FactSet Research Systems Inc	Bank of America Merrill Lynch	30,310

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
5,958	FactSet Research Systems Inc	Citibank	8,103
2,147	FactSet Research Systems Inc	JP Morgan	17,927
332	FactSet Research Systems Inc	Deutsche Bank	1,906
2,043	Fair Isaac Corp	Credit Suisse	15,746
1,310	Fair Isaac Corp	Deutsche Bank	10,113
4,617	Fair Isaac Corp	Citibank	25,809
2,694	Fair Isaac Corp	JP Morgan	26,698
6,539	Fair Isaac Corp	Bank of America Merrill Lynch	50,481
32,520	Fastenal Co	Deutsche Bank	(4,553)
6,008	Federal Realty Investment Trust (Reit)	Deutsche Bank	22,049
3,618	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	10,485
3,035	Federal Realty Investment Trust (Reit)	Citibank	6,586
5,365	Federal Realty Investment Trust (Reit)	JP Morgan	5,365
30,186	Federated Investors Inc ' B '	Bank of America Merrill Lynch	(16,904)
815	Federated Investors Inc ' B '	JP Morgan	(334)
3,038	FedEx Corp	Bank of America Merrill Lynch	15,199
1,799	FedEx Corp	Citibank	180
(28,167)	FibroGen Inc	Citibank	(14,084)
(10,428)	FibroGen Inc	Bank of America Merrill Lynch	(18,844)
(7,151)	FibroGen Inc	Credit Suisse	(1,789)
(9,974)	FibroGen Inc	JP Morgan	(63,939)
(21,731)	Fidelity National Information Services Inc	Bank of America Merrill Lynch	38,464
(9,321)	Fidelity National Information Services Inc	JP Morgan	4,683
(8,578)	Fidelity National Information Services Inc	Deutsche Bank	15,183
(26,212)	Fidelity National Information Services Inc	Credit Suisse	33,102
33,001	Fifth Third Bancorp	Credit Suisse	(112,739)
62,286	Fifth Third Bancorp	Bank of America Merrill Lynch	(235,441)
3,525	Fifth Third Bancorp	Citibank	(4,794)
25,627	Fifth Third Bancorp	JP Morgan	(53,890)
4,299	Fifth Third Bancorp	Deutsche Bank	(16,250)
(46,045)	Financial Engines Inc	Citibank	(4,605)
(12,940)	Financial Engines Inc	Bank of America Merrill Lynch	-
(17,071)	Financial Engines Inc	Credit Suisse	(2,561)
(3,397)	Financial Engines Inc	JP Morgan	(510)
(4,081)	Financial Engines Inc	Deutsche Bank	-
(15,484)	Finisar Corp	Bank of America Merrill Lynch	3,252
(33,005)	Finisar Corp	Citibank	15,512
(98,245)	Finisar Corp	Credit Suisse	25,634
(47,598)	Finisar Corp	Deutsche Bank	9,996
(177,961)	Finisar Corp	JP Morgan	55,479
(65,374)	FireEye Inc	Citibank	(1,961)
(88,412)	FireEye Inc	JP Morgan	95,485
(90,698)	FireEye Inc	Bank of America Merrill Lynch	74,478
(7,700)	FireEye Inc	Deutsche Bank	8,162
(14,202)	FireEye Inc	Credit Suisse	15,338

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
38,331	First American Financial Corp	Credit Suisse	2,756
12,527	First American Financial Corp	Bank of America Merrill Lynch	(125)
2,463	First American Financial Corp	Citibank	(3,350)
46,046	First American Financial Corp	JP Morgan	(59,194)
30,247	First American Financial Corp	Deutsche Bank	(302)
(506)	First Citizens BancShares Inc/NC 'A'	Citibank	6,826
(124)	First Citizens BancShares Inc/NC 'A'	JP Morgan	22
(774)	First Citizens BancShares Inc/NC 'A'	Credit Suisse	139
(81)	First Citizens BancShares Inc/NC 'A'	Deutsche Bank	787
(162)	First Citizens BancShares Inc/NC 'A'	Bank of America Merrill Lynch	1,575
40,960	First Data Corp 'A'	Citibank	(13,926)
10,980	First Data Corp 'A'	Deutsche Bank	(6,478)
51,307	First Data Corp 'A'	Bank of America Merrill Lynch	(30,271)
(1,447)	First Financial Bankshares Inc	Citibank	145
(4,485)	First Financial Bankshares Inc	Deutsche Bank	(5,831)
(4,703)	First Financial Bankshares Inc	Bank of America Merrill Lynch	(6,114)
(2,968)	First Financial Bankshares Inc	JP Morgan	(3,116)
3,748	First Hawaiian Inc	Bank of America Merrill Lynch	3,561
4,512	First Hawaiian Inc	Credit Suisse	4,467
(9,900)	First Horizon National Corp	Bank of America Merrill Lynch	6,138
(50,402)	First Horizon National Corp	Citibank	49,394
(15,683)	First Horizon National Corp	Deutsche Bank	9,723
(129,513)	First Horizon National Corp	JP Morgan	50,825
20,937	First Industrial Realty Trust Inc (Reit)	Credit Suisse	15,075
31,424	First Industrial Realty Trust Inc (Reit)	Citibank	37,080
76,513	First Industrial Realty Trust Inc (Reit)	JP Morgan	55,089
25,815	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	35,367
22,647	First Industrial Realty Trust Inc (Reit)	Deutsche Bank	31,026
(9,815)	First Republic Bank/CA	Citibank	8,146
(19,864)	First Republic Bank/CA	Deutsche Bank	(21,928)
(11,625)	First Republic Bank/CA	Bank of America Merrill Lynch	(14,289)
(20,324)	First Republic Bank/CA	JP Morgan	(59,346)
(12,365)	First Republic Bank/CA	Credit Suisse	(36,106)
3,199	First Solar Inc	Bank of America Merrill Lynch	(13,279)
(4,593)	FirstCash Inc	Bank of America Merrill Lynch	(10,794)
(8,293)	FirstCash Inc	Deutsche Bank	(19,489)
69,742	FirstEnergy Corp	Bank of America Merrill Lynch	44,635
13,603	FirstEnergy Corp	Citibank	9,658
36,694	FirstEnergy Corp	Credit Suisse	37,795
60,811	FirstEnergy Corp	Deutsche Bank	41,878
121,796	FirstEnergy Corp	JP Morgan	103,436
17,500	Fiserv Inc	Bank of America Merrill Lynch	9,100
21,822	Fiserv Inc	Citibank	20,731
14,902	Fiserv Inc	JP Morgan	32,784
1,335	Fiserv Inc	Deutsche Bank	694

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(18,925)	Five Below Inc	Bank of America Merrill Lynch	53,558
(12,484)	Five Below Inc	Citibank	13,358
(14,821)	FleetCor Technologies Inc	Bank of America Merrill Lynch	(14,525)
(10,237)	FleetCor Technologies Inc	Citibank	(36,853)
(7,926)	FleetCor Technologies Inc	JP Morgan	2,184
(1,644)	FleetCor Technologies Inc	Credit Suisse	115
(1,778)	FleetCor Technologies Inc	Deutsche Bank	(1,742)
(20,629)	Flex Ltd	Citibank	4,126
(33,510)	Flex Ltd	Bank of America Merrill Lynch	9,383
(70,815)	Flex Ltd	JP Morgan	12,747
(32,570)	Flex Ltd	Credit Suisse	13,741
(16,551)	Flex Ltd	Deutsche Bank	4,019
(17,135)	FLIR Systems Inc	Citibank	(1,028)
(19,044)	Floor & Decor Holdings Inc	Bank of America Merrill Lynch	(27,804)
(17,394)	Floor & Decor Holdings Inc	Credit Suisse	(24,873)
(28,170)	Floor & Decor Holdings Inc	JP Morgan	(40,283)
28,556	Flowers Foods Inc	Bank of America Merrill Lynch	(40,264)
23,903	Flowers Foods Inc	Citibank	21,035
56,590	Flowers Foods Inc	JP Morgan	(100,823)
23,258	Flowers Foods Inc	Deutsche Bank	(32,794)
(41,556)	Flowserve Corp	Credit Suisse	185,180
(15,645)	Flowserve Corp	JP Morgan	81,041
(67,126)	Flowserve Corp	Bank of America Merrill Lynch	126,197
(18,511)	Flowserve Corp	Citibank	54,607
(24,406)	Flowserve Corp	Deutsche Bank	45,883
(7,750)	Fluor Corp	Bank of America Merrill Lynch	(1,085)
(11,229)	Fluor Corp	Credit Suisse	(44,355)
(10,744)	Fluor Corp	Citibank	16,223
(26,324)	FMC Corp	Bank of America Merrill Lynch	57,123
(8,058)	FMC Corp	JP Morgan	22,873
(1,115)	FMC Corp	Citibank	3,635
(20,022)	FNB Corp/PA	Credit Suisse	(1,402)
(106,010)	FNB Corp/PA	Deutsche Bank	40,528
(156,663)	FNB Corp/PA	Bank of America Merrill Lynch	45,432
(258,637)	FNB Corp/PA	Citibank	126,732
(65,046)	FNB Corp/PA	JP Morgan	(4,553)
(17,312)	FNF Group	Citibank	9,522
(32,132)	FNF Group	JP Morgan	(742)
2,567	Foot Locker Inc	Bank of America Merrill Lynch	27,749
3,621	Foot Locker Inc	Citibank	36,789
17,582	Foot Locker Inc	JP Morgan	228,330
10,004	Foot Locker Inc	Deutsche Bank	108,143
106,114	Ford Motor Co	Credit Suisse	33,956
17,286	Ford Motor Co	Bank of America Merrill Lynch	6,396
74,554	Ford Motor Co	Citibank	5,219

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
63,692	Ford Motor Co	JP Morgan	20,381
101,835	Ford Motor Co	Deutsche Bank	37,679
(6,267)	Forest City Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	(3,760)
(12,299)	Forest City Realty Trust Inc 'A' (Reit)	Citibank	(7,133)
(7,337)	Forest City Realty Trust Inc 'A' (Reit)	Credit Suisse	(3,228)
(3,532)	Forest City Realty Trust Inc 'A' (Reit)	Deutsche Bank	(2,119)
(3,115)	Forest City Realty Trust Inc 'A' (Reit)	JP Morgan	(1,371)
49,257	Fortinet Inc	Credit Suisse	236,926
28,159	Fortinet Inc	Citibank	83,914
5,146	Fortinet Inc	Deutsche Bank	12,659
25,188	Fortinet Inc	Bank of America Merrill Lynch	61,962
629	Fortinet Inc	JP Morgan	3,025
571	Fortive Corp	Citibank	(1,428)
11,631	Fortive Corp	JP Morgan	(7,444)
2,893	Fortive Corp	Deutsche Bank	(7,638)
2,587	Fortive Corp	Credit Suisse	(1,656)
2,787	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	3,094
13,788	Fortune Brands Home & Security Inc	Citibank	2,068
1,589	Fortune Brands Home & Security Inc	Deutsche Bank	1,764
2,310	Fortune Brands Home & Security Inc	JP Morgan	3,812
3,741	Fortune Brands Home & Security Inc	Credit Suisse	6,173
25,767	Franklin Resources Inc	Credit Suisse	3,607
47,698	Franklin Resources Inc	Bank of America Merrill Lynch	(5,247)
9,279	Franklin Resources Inc	Citibank	(9,465)
45,293	Franklin Resources Inc	JP Morgan	6,341
9,583	Franklin Resources Inc	Deutsche Bank	(1,054)
116,520	Freeport-McMoRan Inc	JP Morgan	146,130
27,227	Freeport-McMoRan Inc	Credit Suisse	53,637
82,713	Freeport-McMoRan Inc	Deutsche Bank	108,354
23,273	Freeport-McMoRan Inc	Bank of America Merrill Lynch	30,488
38,051	Freeport-McMoRan Inc	Citibank	3,805
9,301	Fresh Del Monte Produce Inc	Deutsche Bank	(17,300)
20,176	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	(37,527)
5,294	Fresh Del Monte Produce Inc	Citibank	(4,288)
1,419	Fresh Del Monte Produce Inc	JP Morgan	(3,022)
2,800	FTI Consulting Inc	JP Morgan	10,253
5,279	FTI Consulting Inc	Bank of America Merrill Lynch	16,893
15,275	FTI Consulting Inc	Deutsche Bank	48,880
36,990	Fulton Financial Corp	Bank of America Merrill Lynch	9,248
25,020	Fulton Financial Corp	Citibank	(6,255)
25,045	Fulton Financial Corp	JP Morgan	3,757
7,824	Fulton Financial Corp	Credit Suisse	1,174
4,264	Fulton Financial Corp	Deutsche Bank	1,066
28,931	Gaming and Leisure Properties Inc (Reit)	Credit Suisse	14,469
33,668	Gaming and Leisure Properties Inc (Reit)	JP Morgan	37,035

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
179	Gaming and Leisure Properties Inc (Reit)	Citibank	127
20,551	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	17,263
28,809	Gaming and Leisure Properties Inc (Reit)	Deutsche Bank	21,998
115,567	Gap Inc/The	Citibank	(361,725)
50,908	Gap Inc/The	JP Morgan	(5,091)
62,376	Gap Inc/The	Bank of America Merrill Lynch	(158,435)
82,886	Gap Inc/The	Credit Suisse	(115,671)
18,067	Gap Inc/The	Deutsche Bank	(53,042)
(72,141)	Gardner Denver Holdings Inc	Bank of America Merrill Lynch	42,563
(55,467)	Gardner Denver Holdings Inc	Deutsche Bank	32,726
(14,658)	Gardner Denver Holdings Inc	Credit Suisse	(22,427)
(9,541)	Gardner Denver Holdings Inc	JP Morgan	14,596
9,493	Garmin Ltd	Citibank	475
(14,086)	Gartner Inc	Citibank	(18,171)
(21,616)	Gartner Inc	Credit Suisse	(40,633)
(7,247)	Gartner Inc	JP Morgan	1,465
(29,478)	Gartner Inc	Deutsche Bank	74,579
2,343	GATX Corp	Credit Suisse	5,553
5,568	GATX Corp	Bank of America Merrill Lynch	(2,728)
27,298	GATX Corp	JP Morgan	64,696
19,298	GATX Corp	Citibank	(17,175)
14,185	GATX Corp	Deutsche Bank	(6,951)
(24,966)	GCI Liberty Inc 'A'	Credit Suisse	49,765
(10,610)	GCI Liberty Inc 'A'	Citibank	19,629
(5,191)	GCI Liberty Inc 'A'	Deutsche Bank	7,838
(28,046)	GCI Liberty Inc 'A'	JP Morgan	68,811
(30,842)	GCI Liberty Inc 'A'	Bank of America Merrill Lynch	46,571
23,334	Generac Holdings Inc	Credit Suisse	68,369
29,415	Generac Holdings Inc	JP Morgan	49,664
9,864	Generac Holdings Inc	Bank of America Merrill Lynch	18,643
29,254	Generac Holdings Inc	Citibank	9,361
(131,726)	General Electric Co	JP Morgan	28,321
(171,565)	General Electric Co	Bank of America Merrill Lynch	154,406
(543,756)	General Electric Co	Credit Suisse	116,908
(153,313)	General Electric Co	Deutsche Bank	100,420
(24,476)	General Mills Inc	Citibank	(9,301)
(8,186)	General Mills Inc	JP Morgan	(3,984)
39,543	General Motors Co	Bank of America Merrill Lynch	181,408
158,240	General Motors Co	Citibank	599,730
53,706	General Motors Co	JP Morgan	289,328
9,170	General Motors Co	Credit Suisse	52,636
(23,024)	Genesee & Wyoming Inc 'A'	Credit Suisse	(68,346)
(23,823)	Genesee & Wyoming Inc 'A'	Bank of America Merrill Lynch	(39,415)
(49,099)	Genesee & Wyoming Inc 'A'	Citibank	(93,779)
(26,012)	Genesee & Wyoming Inc 'A'	JP Morgan	(82,198)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,690)	Genesee & Wyoming Inc 'A'	Deutsche Bank	(7,739)
2,959	Gentex Corp	Credit Suisse	2,367
8,784	Gentex Corp	Citibank	(4,480)
37,714	Gentex Corp	JP Morgan	15,695
7,110	Gentex Corp	Bank of America Merrill Lynch	2,417
218	Gentex Corp	Deutsche Bank	74
(20,910)	Genuine Parts Co	Bank of America Merrill Lynch	31,125
(33,394)	Genuine Parts Co	Credit Suisse	(16,318)
(19,112)	Genuine Parts Co	Deutsche Bank	19,112
(47,895)	GEO Group Inc/The (Reit)	Credit Suisse	(34,963)
(49,443)	GEO Group Inc/The (Reit)	Citibank	(48,949)
(35,161)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(65,399)
(25,656)	GEO Group Inc/The (Reit)	Deutsche Bank	(47,720)
(281)	GEO Group Inc/The (Reit)	JP Morgan	(205)
(23,855)	GGP Inc (Reit)	Bank of America Merrill Lynch	(2,147)
(6,073)	GGP Inc (Reit)	Credit Suisse	(2,794)
(11,251)	GGP Inc (Reit)	Citibank	(1,463)
(4,458)	GGP Inc (Reit)	Deutsche Bank	(401)
(15,122)	GGP Inc (Reit)	JP Morgan	(6,956)
77,793	Gilead Sciences Inc	Bank of America Merrill Lynch	46,189
32,783	Gilead Sciences Inc	Citibank	(328)
20,806	Gilead Sciences Inc	JP Morgan	54,096
38,153	Gilead Sciences Inc	Credit Suisse	99,198
75,865	Gilead Sciences Inc	Deutsche Bank	62,968
2,268	Glacier Bancorp Inc	Citibank	(1,882)
1,852	Glacier Bancorp Inc	Deutsche Bank	500
7,567	Glacier Bancorp Inc	Credit Suisse	7,945
894	Glacier Bancorp Inc	JP Morgan	939
(20,578)	Global Payments Inc	Bank of America Merrill Lynch	61,436
(25,753)	Global Payments Inc	Citibank	(6,181)
(22,620)	Global Payments Inc	Credit Suisse	25,747
(11,492)	Global Payments Inc	Deutsche Bank	26,891
(9,628)	Global Payments Inc	JP Morgan	17,330
12,815	Globus Medical Inc 'A'	Citibank	42,802
(20,250)	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(61,552)
(26,256)	GoDaddy Inc 'A'	Credit Suisse	(83,015)
(219)	Goldman Sachs Group Inc/The	JP Morgan	2,350
(3,252)	Goldman Sachs Group Inc/The	Citibank	38,146
(6,320)	Goldman Sachs Group Inc/The	Deutsche Bank	96,633
18,573	Goodyear Tire & Rubber Co/The	JP Morgan	(8,544)
7,661	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	(9,959)
9,495	Goodyear Tire & Rubber Co/The	Citibank	(11,964)
8,202	Goodyear Tire & Rubber Co/The	Credit Suisse	(3,773)
14,823	Graco Inc	Bank of America Merrill Lynch	6,967
64,243	Graco Inc	Citibank	(38,546)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
11,207	Graco Inc	Deutsche Bank	449
17,389	Graco Inc	JP Morgan	16,346
2,419	Graham Holdings Co 'B'	Credit Suisse	(41,340)
1,413	Graham Holdings Co 'B'	Bank of America Merrill Lynch	(21,389)
762	Graham Holdings Co 'B'	JP Morgan	(10,478)
1,116	Graham Holdings Co 'B'	Citibank	(10,937)
1,753	Graham Holdings Co 'B'	Deutsche Bank	(37,602)
(8,332)	Gramercy Property Trust (Reit)	Bank of America Merrill Lynch	(500)
(6,910)	Gramercy Property Trust (Reit)	Citibank	(622)
(34,333)	Gramercy Property Trust (Reit)	JP Morgan	(1,717)
(9,523)	Gramercy Property Trust (Reit)	Credit Suisse	(476)
(13,368)	Gramercy Property Trust (Reit)	Deutsche Bank	(802)
(775)	Grand Canyon Education Inc	Deutsche Bank	(1,907)
(9,025)	Grand Canyon Education Inc	Citibank	(8,213)
23,389	Graphic Packaging Holding Co	Credit Suisse	21,986
37,680	Graphic Packaging Holding Co	Bank of America Merrill Lynch	25,999
18,044	Graphic Packaging Holding Co	Citibank	(5,233)
14,682	Graphic Packaging Holding Co	JP Morgan	13,801
14,961	Graphic Packaging Holding Co	Deutsche Bank	10,323
(8,264)	Great Plains Energy Inc	Bank of America Merrill Lynch	(12,479)
(13,929)	Great Plains Energy Inc	Citibank	(25,351)
(6,349)	Great Plains Energy Inc	Credit Suisse	(11,492)
6,390	Green Dot Corp 'A'	Credit Suisse	7,677
42,014	Green Dot Corp 'A'	Citibank	76,886
8,920	Green Dot Corp 'A'	Deutsche Bank	2,587
57,106	Groupon Inc	Bank of America Merrill Lynch	(5,425)
138,258	Groupon Inc	Credit Suisse	(15,026)
86,705	Groupon Inc	Citibank	13,439
40,600	Groupon Inc	JP Morgan	(2,639)
2,820	GrubHub Inc	Credit Suisse	12,468
3,339	GrubHub Inc	JP Morgan	18,453
3,643	GrubHub Inc	Bank of America Merrill Lynch	26,302
(31,000)	Guidewire Software Inc	Citibank	(58,280)
(33,253)	Guidewire Software Inc	JP Morgan	(144,651)
(19,756)	Guidewire Software Inc	Bank of America Merrill Lynch	(50,970)
(50,751)	Guidewire Software Inc	Credit Suisse	(177,689)
(7,585)	Guidewire Software Inc	Deutsche Bank	(19,569)
(39,700)	Gulfport Energy Corp	Citibank	(18,262)
(148,884)	Gulfport Energy Corp	JP Morgan	(306,701)
(77,640)	Gulfport Energy Corp	Credit Suisse	(159,938)
43,395	H&R Block Inc	Citibank	1,736
4,570	H&R Block Inc	Deutsche Bank	640
32,810	H&R Block Inc	Bank of America Merrill Lynch	4,593
14,512	H&R Block Inc	JP Morgan	1,741
15,833	H&R Block Inc	Credit Suisse	1,900

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
3,704	Haemonetics Corp	Bank of America Merrill Lynch	13,853
2,706	Haemonetics Corp	Credit Suisse	24,029
25,309	Haemonetics Corp	Deutsche Bank	94,656
2,765	Haemonetics Corp	Citibank	6,249
5,653	Haemonetics Corp	JP Morgan	50,199
(39,740)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	28,613
(75,770)	Hain Celestial Group Inc/The	Citibank	(3,789)
(17,387)	Hain Celestial Group Inc/The	JP Morgan	25,211
(30,926)	Hain Celestial Group Inc/The	Credit Suisse	51,322
(15,266)	Hain Celestial Group Inc/The	Deutsche Bank	10,992
20,700	Halliburton Co	Credit Suisse	(38,502)
35,136	Halliburton Co	Bank of America Merrill Lynch	(99,032)
29,901	Halliburton Co	Deutsche Bank	(81,032)
9,054	Halliburton Co	JP Morgan	(16,840)
112,371	Halliburton Co	Citibank	(362,958)
1,063	Hancock Holding Co	Bank of America Merrill Lynch	(797)
897	Hancock Holding Co	JP Morgan	247
1,764	Hancock Holding Co	Credit Suisse	485
(18,534)	Hanesbrands Inc	Citibank	(3,892)
(7,395)	Hanesbrands Inc	Credit Suisse	(12,498)
(2,761)	Hanesbrands Inc	Bank of America Merrill Lynch	(3,230)
(43,346)	Hanesbrands Inc	Deutsche Bank	(50,715)
(16,535)	Hanesbrands Inc	JP Morgan	(27,944)
8,773	Hanover Insurance Group Inc/The	Credit Suisse	30,713
12,490	Hanover Insurance Group Inc/The	Citibank	22,232
5,065	Hanover Insurance Group Inc/The	JP Morgan	22,843
1,828	Hanover Insurance Group Inc/The	Deutsche Bank	4,808
8,518	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	22,402
(4,368)	Harley-Davidson Inc	Bank of America Merrill Lynch	(917)
(28,454)	Harley-Davidson Inc	Citibank	36,706
(8,917)	Harley-Davidson Inc	Credit Suisse	(10,062)
(54,513)	Harley-Davidson Inc	Deutsche Bank	(11,448)
(6,077)	Harris Corp	Deutsche Bank	21,209
(3,085)	Harris Corp	Citibank	(2,036)
(1,643)	Harris Corp	Bank of America Merrill Lynch	5,734
(9,382)	Harris Corp	JP Morgan	23,924
16,017	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	(1,602)
6,029	Hartford Financial Services Group Inc/The	Citibank	(6,752)
5,565	Hartford Financial Services Group Inc/The	Deutsche Bank	(557)
23,097	Hartford Financial Services Group Inc/The	JP Morgan	1,617
6,863	Hasbro Inc	Bank of America Merrill Lynch	(1,235)
2,871	Hasbro Inc	JP Morgan	(890)
201	Hasbro Inc	Credit Suisse	(62)
1,848	Hasbro Inc	Deutsche Bank	(333)
5,962	Hawaiian Holdings Inc	Credit Suisse	5,068

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
14,759	Hawaiian Holdings Inc	Bank of America Merrill Lynch	4,428
5,595	Hawaiian Holdings Inc	Citibank	(8,672)
13,757	Hawaiian Holdings Inc	JP Morgan	11,693
539	Hawaiian Holdings Inc	Deutsche Bank	162
(12,944)	HB Fuller Co	Deutsche Bank	(6,468)
(10,387)	HB Fuller Co	Bank of America Merrill Lynch	(8,829)
(11,248)	HB Fuller Co	Citibank	1,687
12,953	HCA Healthcare Inc	Bank of America Merrill Lynch	43,652
77,731	HCA Healthcare Inc	Citibank	79,286
18,843	HCA Healthcare Inc	JP Morgan	132,466
626	HCA Healthcare Inc	Deutsche Bank	2,110
11,083	HCA Healthcare Inc	Credit Suisse	77,913
(62,476)	HCP Inc (Reit)	Citibank	(45,607)
(35,355)	HCP Inc (Reit)	JP Morgan	(17,934)
(63,806)	HCP Inc (Reit)	Bank of America Merrill Lynch	(29,351)
(11,053)	HCP Inc (Reit)	Credit Suisse	(3,426)
(21,535)	HCP Inc (Reit)	Deutsche Bank	(9,906)
10,343	HD Supply Holdings Inc	Credit Suisse	11,998
38,514	HD Supply Holdings Inc	Bank of America Merrill Lynch	4,286
62	Healthcare Realty Trust Inc (Reit)	JP Morgan	(16)
9,931	Healthcare Realty Trust Inc (Reit)	Citibank	7,448
4,160	Healthcare Realty Trust Inc (Reit)	Credit Suisse	(1,082)
8,225	Healthcare Realty Trust Inc (Reit)	Deutsche Bank	5,922
1,938	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	1,395
(48,533)	Healthcare Services Group Inc	Bank of America Merrill Lynch	29,605
(43,138)	Healthcare Services Group Inc	Citibank	6,039
(673)	Healthcare Services Group Inc	JP Morgan	996
(83,011)	Healthcare Services Group Inc	Credit Suisse	96,739
(2,593)	Healthcare Services Group Inc	Deutsche Bank	1,582
(7,962)	Healthcare Trust of America Inc 'A' (Reit)	Citibank	(7,564)
(36,417)	Healthcare Trust of America Inc 'A' (Reit)	Bank of America Merrill Lynch	(15,891)
(31,047)	Healthcare Trust of America Inc 'A' (Reit)	Deutsche Bank	(8,072)
(28,596)	Healthcare Trust of America Inc 'A' (Reit)	Credit Suisse	8,293
(21,612)	Healthcare Trust of America Inc 'A' (Reit)	JP Morgan	6,267
(6,037)	HealthEquity Inc	JP Morgan	(43,285)
(23,088)	HealthEquity Inc	Bank of America Merrill Lynch	(134,141)
(41,996)	HealthEquity Inc	Citibank	(93,651)
11,634	Heartland Express Inc	Credit Suisse	15,706
10,020	Heartland Express Inc	Bank of America Merrill Lynch	10,421
4,742	Heartland Express Inc	Deutsche Bank	4,932
24,887	Heartland Express Inc	JP Morgan	33,597
11,183	Heartland Express Inc	Citibank	2,908

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(7,413)	HEICO Corp	Credit Suisse	(14,678)
(3,441)	HEICO Corp	Bank of America Merrill Lynch	(9,119)
(8,955)	HEICO Corp	Citibank	(24,179)
(4,933)	HEICO Corp 'A'	Bank of America Merrill Lynch	(3,453)
(2,291)	HEICO Corp 'A'	JP Morgan	(3,437)
(345)	HEICO Corp 'A'	Credit Suisse	(518)
(1,427)	HEICO Corp 'A'	Citibank	(3,425)
(2,847)	HEICO Corp 'A'	Deutsche Bank	(1,993)
19,949	Helen of Troy Ltd	Bank of America Merrill Lynch	17,650
4,677	Helen of Troy Ltd	Credit Suisse	2,572
13,125	Helen of Troy Ltd	JP Morgan	8,723
3,689	Helen of Troy Ltd	Citibank	3,320
375	Helen of Troy Ltd	Deutsche Bank	450
(4,700)	Helmerich & Payne Inc	Bank of America Merrill Lynch	20,692
(7,531)	Helmerich & Payne Inc	Citibank	29,898
(3,690)	Henry Schein Inc	Bank of America Merrill Lynch	5,572
(3,385)	Henry Schein Inc	Citibank	1,219
(4,739)	Henry Schein Inc	Deutsche Bank	7,156
60,279	Herman Miller Inc	Bank of America Merrill Lynch	64,447
17,854	Herman Miller Inc	JP Morgan	22,318
12,162	Herman Miller Inc	Citibank	8,513
29,648	Herman Miller Inc	Credit Suisse	37,060
64,226	Herman Miller Inc	Deutsche Bank	73,860
26,126	Hershey Co/The	Bank of America Merrill Lynch	(54,228)
8,235	Hershey Co/The	Credit Suisse	(7,089)
21,647	Hershey Co/The	Deutsche Bank	(37,882)
3,169	Hershey Co/The	Citibank	(2,377)
8,793	Hershey Co/The	JP Morgan	(10,991)
(25,656)	Hess Corp	Credit Suisse	10,519
(6,361)	Hess Corp	JP Morgan	2,608
48,298	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(91,283)
233,275	Hewlett Packard Enterprise Co	Citibank	(443,223)
145,092	Hewlett Packard Enterprise Co	JP Morgan	(290,826)
36,045	Hewlett Packard Enterprise Co	Credit Suisse	(67,765)
64,098	Hewlett Packard Enterprise Co	Deutsche Bank	(121,145)
(13,000)	Hexcel Corp	JP Morgan	(22,892)
(18,129)	Hexcel Corp	Bank of America Merrill Lynch	(29,369)
(15,141)	Hexcel Corp	Citibank	(1,363)
(4,252)	Hexcel Corp	Deutsche Bank	(6,888)
(14,299)	Hexcel Corp	Credit Suisse	(42,897)
7,331	Highwoods Properties Inc (Reit)	JP Morgan	8,577
21,222	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	54,753
14,380	Highwoods Properties Inc (Reit)	Citibank	21,426
5,588	Highwoods Properties Inc (Reit)	Credit Suisse	6,538
44,728	Highwoods Properties Inc (Reit)	Deutsche Bank	115,398

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
3,884	Hill-Rom Holdings Inc	Credit Suisse	23,731
13,357	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	67,186
2,867	Hill-Rom Holdings Inc	Citibank	8,286
1,643	Hill-Rom Holdings Inc	JP Morgan	10,039
6,981	Hill-Rom Holdings Inc	Deutsche Bank	35,114
4,864	Hillenbrand Inc	JP Morgan	4,864
22,479	Hillenbrand Inc	Bank of America Merrill Lynch	10,116
46,162	Hillenbrand Inc	Citibank	(50,778)
40,711	Hillenbrand Inc	Deutsche Bank	(23,803)
(22,348)	Hilltop Holdings Inc	Bank of America Merrill Lynch	(22,705)
(46,056)	Hilltop Holdings Inc	Credit Suisse	(37,551)
(15,050)	Hilltop Holdings Inc	Deutsche Bank	(16,856)
(19,161)	Hilltop Holdings Inc	JP Morgan	(19,736)
(28,095)	Hilltop Holdings Inc	Citibank	(6,181)
(34,658)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	(44,362)
(17,613)	Hilton Grand Vacations Inc	JP Morgan	(7,045)
(39,526)	Hilton Worldwide Holdings Inc	Deutsche Bank	63,713
(6,911)	Hilton Worldwide Holdings Inc	Credit Suisse	7,118
(3,114)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	5,045
(9,629)	Hilton Worldwide Holdings Inc	Citibank	13,095
(12,249)	Hilton Worldwide Holdings Inc	JP Morgan	12,616
23,671	HollyFrontier Corp	Bank of America Merrill Lynch	252,333
36,708	HollyFrontier Corp	Citibank	243,007
14,844	HollyFrontier Corp	JP Morgan	184,956
14,617	HollyFrontier Corp	Deutsche Bank	155,817
(60,538)	Hologic Inc	Bank of America Merrill Lynch	(67,803)
(49,652)	Hologic Inc	Credit Suisse	(81,778)
(24,735)	Hologic Inc	Citibank	(2,721)
(45,721)	Home BancShares Inc/AR	Bank of America Merrill Lynch	18,817
(23,195)	Home BancShares Inc/AR	Credit Suisse	11,079
(8,173)	Home BancShares Inc/AR	Deutsche Bank	3,024
(60,574)	Home BancShares Inc/AR	JP Morgan	29,681
10,101	Home Depot Inc/The	Bank of America Merrill Lynch	(13,838)
5,916	Home Depot Inc/The	JP Morgan	9,288
5,894	Home Depot Inc/The	Credit Suisse	9,254
2,372	Home Depot Inc/The	Deutsche Bank	(2,299)
(10,484)	Honeywell International Inc	JP Morgan	(41,681)
(3,130)	Honeywell International Inc	Citibank	4,257
(55,920)	Hope Bancorp Inc	Bank of America Merrill Lynch	(7,829)
(27,416)	Hope Bancorp Inc	Citibank	7,676
(68,070)	Hope Bancorp Inc	Credit Suisse	273
(34,674)	Hope Bancorp Inc	Deutsche Bank	(4,854)
(78,387)	Hope Bancorp Inc	JP Morgan	(9,049)
(58,316)	Horizon Pharma Plc	Citibank	(76,394)
(16,684)	Horizon Pharma Plc	JP Morgan	(29,698)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(38,070)	Horizon Pharma Plc	Deutsche Bank	(58,247)
45,489	Hormel Foods Corp	JP Morgan	39,666
28,394	Hormel Foods Corp	Credit Suisse	13,737
50,003	Hormel Foods Corp	Deutsche Bank	42,688
42,825	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	59,527
32,489	Host Hotels & Resorts Inc (Reit)	Citibank	16,569
22,062	Host Hotels & Resorts Inc (Reit)	Credit Suisse	21,150
18,099	Host Hotels & Resorts Inc (Reit)	Deutsche Bank	25,158
45,317	Host Hotels & Resorts Inc (Reit)	JP Morgan	69,713
(2,341)	Howard Hughes Corp/The	Deutsche Bank	7,749
(1,451)	Howard Hughes Corp/The	Bank of America Merrill Lynch	3,983
100,744	HP Inc	Credit Suisse	8,642
75,479	HP Inc	Bank of America Merrill Lynch	16,983
22,628	HP Inc	Citibank	4,412
188,986	HP Inc	JP Morgan	57,641
48,228	HP Inc	Deutsche Bank	10,851
(14,697)	HRG Group Inc	Credit Suisse	(25,299)
(16,698)	HRG Group Inc	Citibank	(7,180)
2,227	Hubbell Inc	Bank of America Merrill Lynch	8,708
4,597	Hubbell Inc	JP Morgan	14,258
5,077	Hubbell Inc	Credit Suisse	26,654
2,272	Hubbell Inc	Citibank	(3,453)
2,426	Hubbell Inc	Deutsche Bank	(3,882)
(5,059)	HubSpot Inc	Credit Suisse	(50,166)
(57,695)	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	(87,119)
(25,411)	Hudson Pacific Properties Inc (Reit)	JP Morgan	(20,583)
(22,406)	Hudson Pacific Properties Inc (Reit)	Credit Suisse	(18,149)
(26,684)	Hudson Pacific Properties Inc (Reit)	Deutsche Bank	(40,293)
1,961	Humana Inc	Bank of America Merrill Lynch	8,295
1,517	Humana Inc	Credit Suisse	24,014
5,597	Humana Inc	Deutsche Bank	19,792
11,385	Humana Inc	JP Morgan	128,009
12,743	Humana Inc	Citibank	28,672
(30,091)	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	11,435
(29,081)	Huntington Bancshares Inc/OH	Credit Suisse	2,617
(64,639)	Huntington Bancshares Inc/OH	Citibank	38,137
(72,022)	Huntington Bancshares Inc/OH	Deutsche Bank	27,368
(13,664)	Huntington Bancshares Inc/OH	JP Morgan	1,230
410	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	1,931
6,212	Huntington Ingalls Industries Inc	Citibank	14,225
1,574	Huntington Ingalls Industries Inc	JP Morgan	1,920
6,412	Huntington Ingalls Industries Inc	Credit Suisse	11,773
6,932	Huntington Ingalls Industries Inc	Deutsche Bank	29,042
40,056	Huntsman Corp	Bank of America Merrill Lynch	7,611
22,914	Huntsman Corp	Citibank	10,770

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
108,509	Huntsman Corp	JP Morgan	144,262
66,073	Huntsman Corp	Credit Suisse	189,630
54,820	Huntsman Corp	Deutsche Bank	10,416
7,223	IAC/InterActiveCorp	JP Morgan	123,152
521	IAC/InterActiveCorp	Deutsche Bank	5,325
(1,980)	Iberiabank Corp	Citibank	1,485
(23,601)	Iberiabank Corp	Bank of America Merrill Lynch	(47,202)
(718)	Iberiabank Corp	Credit Suisse	(2,549)
(1,378)	Iberiabank Corp	JP Morgan	(4,892)
(15,192)	Iberiabank Corp	Deutsche Bank	(30,384)
4,382	ICU Medical Inc	Bank of America Merrill Lynch	100,750
10,183	IDACORP Inc	Bank of America Merrill Lynch	32,076
6,788	IDACORP Inc	Citibank	21,586
13,193	IDACORP Inc	JP Morgan	17,811
21,421	IDACORP Inc	Deutsche Bank	68,126
10,948	IDACORP Inc	Credit Suisse	14,780
9,102	IDEX Corp	Bank of America Merrill Lynch	20,662
14,288	IDEX Corp	Citibank	(13,431)
391	IDEX Corp	JP Morgan	1,181
6,265	IDEX Corp	Deutsche Bank	14,222
2,666	IDEX Corp	Credit Suisse	(3,435)
4,277	IDEXX Laboratories Inc	Citibank	46,021
5,060	IDEXX Laboratories Inc	JP Morgan	29,297
12,502	IDEXX Laboratories Inc	Bank of America Merrill Lynch	22,879
2,990	IDEXX Laboratories Inc	Credit Suisse	17,312
2,198	IDEXX Laboratories Inc	Deutsche Bank	21,153
(61,637)	ILG Inc	Bank of America Merrill Lynch	(49,310)
(46,163)	ILG Inc	Credit Suisse	(20,312)
(82,296)	ILG Inc	Citibank	(40,325)
(17,241)	ILG Inc	Deutsche Bank	(13,793)
(50,451)	ILG Inc	JP Morgan	(22,957)
11,887	Illinois Tool Works Inc	Citibank	(19,851)
1,708	Illinois Tool Works Inc	JP Morgan	1,879
9,887	Illinois Tool Works Inc	Bank of America Merrill Lynch	(3,658)
7,179	Illinois Tool Works Inc	Credit Suisse	7,897
15,719	Illinois Tool Works Inc	Deutsche Bank	(8,281)
(8,313)	Illumina Inc	Citibank	(13,467)
(2,976)	Illumina Inc	JP Morgan	(27,793)
(31,280)	Incyte Corp	Credit Suisse	(109,542)
(54,175)	Incyte Corp	Bank of America Merrill Lynch	(69,344)
2,070	Ingersoll-Rand Plc	Credit Suisse	807
5,099	Ingersoll-Rand Plc	Bank of America Merrill Lynch	(2,091)
13,702	Ingersoll-Rand Plc	Citibank	(33,159)
6,506	Ingersoll-Rand Plc	JP Morgan	(1,328)
8,211	Ingersoll-Rand Plc	Deutsche Bank	(3,367)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(1,459)	Ingevity Corp	Bank of America Merrill Lynch	2,524
(218)	Ingevity Corp	Citibank	545
(9,461)	Ingevity Corp	JP Morgan	19,584
(4,349)	Ingevity Corp	Credit Suisse	9,002
9,497	Ingredion Inc	Bank of America Merrill Lynch	10,734
14,426	Ingredion Inc	JP Morgan	18,268
8,628	Ingredion Inc	Citibank	12,511
2,228	Ingredion Inc	Credit Suisse	5,280
8,439	Ingredion Inc	Deutsche Bank	10,042
(6,431)	Insulet Corp	Bank of America Merrill Lynch	(50,548)
(14,988)	Insulet Corp	JP Morgan	(148,187)
(13,356)	Insulet Corp	Credit Suisse	(147,050)
(8,480)	Insulet Corp	Citibank	(57,579)
(6,994)	Insulet Corp	Deutsche Bank	(54,973)
(31,356)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(44,259)
(11,420)	Integra LifeSciences Holdings Corp	Citibank	(13,247)
(102)	Integra LifeSciences Holdings Corp	JP Morgan	13
(54,983)	Integra LifeSciences Holdings Corp	Credit Suisse	(10,945)
(2,242)	Integra LifeSciences Holdings Corp	Deutsche Bank	(3,296)
(12,474)	Integrated Device Technology Inc	JP Morgan	(52,141)
(8,095)	Integrated Device Technology Inc	Bank of America Merrill Lynch	(22,180)
(6,118)	Integrated Device Technology Inc	Credit Suisse	(25,573)
(4,477)	Integrated Device Technology Inc	Citibank	(6,268)
(18,617)	Integrated Device Technology Inc	Deutsche Bank	(51,011)
31,078	Intel Corp	Bank of America Merrill Lynch	50,864
8,827	Intel Corp	JP Morgan	17,654
10,043	Interactive Brokers Group Inc 'A'	Credit Suisse	(36,657)
6,217	Interactive Brokers Group Inc 'A'	Citibank	(28,412)
22,923	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(101,216)
6,479	Interactive Brokers Group Inc 'A'	Deutsche Bank	(30,548)
(6,956)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	435
(23,420)	Intercept Pharmaceuticals Inc	JP Morgan	1,171
(7,191)	Intercept Pharmaceuticals Inc	Credit Suisse	8,260
(33,376)	Intercept Pharmaceuticals Inc	Deutsche Bank	37,715
(16,896)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	6,083
(24,659)	Intercontinental Exchange Inc	Citibank	5,178
(13,057)	Intercontinental Exchange Inc	JP Morgan	(3,298)
(32,715)	Intercontinental Exchange Inc	Credit Suisse	1,097
(15,629)	Intercontinental Exchange Inc	Deutsche Bank	5,626
(5,949)	InterDigital Inc/PA	Credit Suisse	(9,015)
(5,382)	InterDigital Inc/PA	Citibank	(8,880)
(1,401)	International Bancshares Corp	JP Morgan	(3,327)
(5,638)	International Bancshares Corp	Citibank	987
(4,629)	International Bancshares Corp	Credit Suisse	(10,994)
(4,787)	International Bancshares Corp	Deutsche Bank	(6,702)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,018)	International Bancshares Corp	Bank of America Merrill Lynch	(5,625)
2,943	International Business Machines Corp	Deutsche Bank	(6,771)
4,904	International Business Machines Corp	Bank of America Merrill Lynch	(7,601)
4,625	International Business Machines Corp	JP Morgan	(11,321)
(7,491)	International Flavors & Fragrances Inc	JP Morgan	18,869
(9,435)	International Flavors & Fragrances Inc	Citibank	8,963
(4,139)	International Flavors & Fragrances Inc	Deutsche Bank	(290)
(1,071)	International Flavors & Fragrances Inc	Credit Suisse	2,645
(41,602)	International Paper Co	JP Morgan	(57,849)
63,760	Interpublic Group of Cos Inc/The	Credit Suisse	(68,705)
56,859	Interpublic Group of Cos Inc/The	Citibank	(72,211)
59,409	Interpublic Group of Cos Inc/The	Deutsche Bank	(100,995)
(66,109)	InterXion Holding NV	Credit Suisse	(25,500)
(130,272)	InterXion Holding NV	Citibank	(161,537)
(52,656)	InterXion Holding NV	Deutsche Bank	45,284
(120,848)	InterXion Holding NV	JP Morgan	(54,840)
7,471	Intuit Inc	Bank of America Merrill Lynch	86,962
7,143	Intuit Inc	Citibank	79,073
17,490	Intuit Inc	JP Morgan	199,747
5,565	Intuit Inc	Deutsche Bank	65,890
1,588	Intuitive Surgical Inc	Citibank	13,069
52,589	Invesco Ltd	Bank of America Merrill Lynch	(56,270)
5,770	Invesco Ltd	JP Morgan	(4,616)
10,457	Invesco Ltd	Deutsche Bank	(11,189)
20,952	Invesco Mortgage Capital Inc (Reit)	Deutsche Bank	4,245
56,670	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	16,151
45,814	Invesco Mortgage Capital Inc (Reit)	Citibank	8,934
39,380	Invesco Mortgage Capital Inc (Reit)	Credit Suisse	10,436
9,969	Investors Bancorp Inc	Credit Suisse	(2,492)
40,231	Investors Bancorp Inc	Citibank	(14,081)
47,155	Investors Bancorp Inc	Deutsche Bank	(7,073)
11,933	Investors Bancorp Inc	Bank of America Merrill Lynch	(1,790)
5,852	Investors Bancorp Inc	JP Morgan	(1,463)
(153,161)	Invitation Homes Inc (Reit)	Citibank	(33,695)
(16,892)	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	5,574
(36,127)	Invitation Homes Inc (Reit)	Credit Suisse	54,552
(18,211)	Invitation Homes Inc (Reit)	Deutsche Bank	6,010
(12,327)	Ionis Pharmaceuticals Inc	Credit Suisse	(56,303)
(2,818)	Ionis Pharmaceuticals Inc	Citibank	(7,017)
(4,275)	Ionis Pharmaceuticals Inc	JP Morgan	(24,645)
(1,942)	IPG Photonics Corp	Citibank	(2,525)
(7,451)	IPG Photonics Corp	Bank of America Merrill Lynch	40,608
(1,796)	IPG Photonics Corp	JP Morgan	(22,181)
(20,585)	IQVIA Holdings Inc	Credit Suisse	31,658
(14,728)	IQVIA Holdings Inc	Bank of America Merrill Lynch	31,812

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(6,632)	IQVIA Holdings Inc	Citibank	17,840
(2,305)	IQVIA Holdings Inc	Deutsche Bank	4,979
(5,731)	IQVIA Holdings Inc	JP Morgan	(9,685)
(6,712)	iRobot Corp	Credit Suisse	(17,854)
(30,289)	iRobot Corp	Deutsche Bank	(103,947)
(20,008)	Iron Mountain Inc (Reit)	Citibank	(17,007)
(18,341)	Iron Mountain Inc (Reit)	Bank of America Merrill Lynch	(11,371)
(19,165)	Iron Mountain Inc (Reit)	Credit Suisse	2,300
(61,342)	Iron Mountain Inc (Reit)	Deutsche Bank	(38,032)
(9,313)	Itron Inc	Bank of America Merrill Lynch	28,405
(6,769)	Itron Inc	Citibank	5,754
(16,395)	Itron Inc	Credit Suisse	83,913
(5,768)	Itron Inc	JP Morgan	53,642
45,327	ITT Inc	Credit Suisse	(14,696)
68,594	ITT Inc	Citibank	(139,246)
26,820	ITT Inc	JP Morgan	(27,383)
11,327	ITT Inc	Deutsche Bank	(8,155)
(4,396)	j2 Global Inc	Deutsche Bank	(3,385)
(7,952)	j2 Global Inc	Citibank	(8,747)
(4,573)	j2 Global Inc	Bank of America Merrill Lynch	(3,521)
(5,441)	j2 Global Inc	Credit Suisse	189
(3,359)	j2 Global Inc	JP Morgan	(1,815)
31,384	Jabil Inc	Citibank	15,692
61,928	Jabil Inc	JP Morgan	74,304
71,058	Jabil Inc	Bank of America Merrill Lynch	65,434
3,611	Jack Henry & Associates Inc	Credit Suisse	7,980
15,474	Jack Henry & Associates Inc	Bank of America Merrill Lynch	44,565
1,178	Jack Henry & Associates Inc	Deutsche Bank	3,393
8,254	Jack Henry & Associates Inc	Citibank	33,841
1,649	Jack Henry & Associates Inc	JP Morgan	3,644
5,749	Jack in the Box Inc	Citibank	(2,989)
2,984	Jack in the Box Inc	Bank of America Merrill Lynch	(25,901)
6,151	Jack in the Box Inc	Credit Suisse	(55,851)
(12,816)	Jacobs Engineering Group Inc	JP Morgan	(32,937)
(6,725)	Jacobs Engineering Group Inc	Deutsche Bank	(5,771)
(16,949)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	(33,559)
(19,878)	Jacobs Engineering Group Inc	Credit Suisse	(29,605)
(91,205)	Jagged Peak Energy Inc	Bank of America Merrill Lynch	100,206
(56,582)	Jagged Peak Energy Inc	Credit Suisse	104,111
(72,301)	Jagged Peak Energy Inc	JP Morgan	133,034
(184,357)	Jagged Peak Energy Inc	Deutsche Bank	200,949
(24,671)	Janus Henderson Group Plc	Citibank	32,566
(19,813)	Janus Henderson Group Plc	Credit Suisse	7,133
(4,397)	Janus Henderson Group Plc	Deutsche Bank	9,893
1,741	Jazz Pharmaceuticals Plc	Bank of America Merrill Lynch	12,301

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
1,223	Jazz Pharmaceuticals Plc	JP Morgan	25,365
4,912	Jazz Pharmaceuticals Plc	Citibank	5,944
2,976	Jazz Pharmaceuticals Plc	Deutsche Bank	16,189
(4,706)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(28,001)
(2,447)	JB Hunt Transport Services Inc	Citibank	(11,134)
(10,008)	JB Hunt Transport Services Inc	Credit Suisse	(103,983)
(5,199)	JB Hunt Transport Services Inc	JP Morgan	(54,018)
(4,963)	JB Hunt Transport Services Inc	Deutsche Bank	(29,530)
20,696	JBG SMITH Properties (Reit)	Credit Suisse	18,833
18,647	JBG SMITH Properties (Reit)	Citibank	19,020
13,734	JBG SMITH Properties (Reit)	Bank of America Merrill Lynch	31,176
(71,017)	Jefferies Financial Group	Bank of America Merrill Lynch	112,620
(19,713)	Jefferies Financial Group	Citibank	28,387
(12,400)	Jefferies Financial Group	JP Morgan	29,388
(1,670)	JELD-WEN Holding Inc	Bank of America Merrill Lynch	(217)
(1,547)	JELD-WEN Holding Inc	Credit Suisse	2,893
(6,149)	JELD-WEN Holding Inc	Citibank	2,521
(50,787)	JELD-WEN Holding Inc	Deutsche Bank	(6,602)
(2,914)	JELD-WEN Holding Inc	JP Morgan	5,449
2,130	JM Smucker Co/The	Bank of America Merrill Lynch	(4,305)
14,387	JM Smucker Co/The	Deutsche Bank	(52,225)
(7,263)	John Bean Technologies Corp	Credit Suisse	(2,179)
(9,459)	John Bean Technologies Corp	Deutsche Bank	(28,877)
(22,678)	John Bean Technologies Corp	Citibank	(35,151)
(9,656)	John Bean Technologies Corp	Bank of America Merrill Lynch	(31,132)
18,820	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	36,699
17,466	John Wiley & Sons Inc 'A'	Citibank	9,606
28,233	John Wiley & Sons Inc 'A'	JP Morgan	33,329
7,441	John Wiley & Sons Inc 'A'	Deutsche Bank	14,510
8,864	John Wiley & Sons Inc 'A'	Credit Suisse	10,637
44,987	Johnson & Johnson	Bank of America Merrill Lynch	(192,371)
6,242	Johnson & Johnson	JP Morgan	(10,050)
14,637	Johnson & Johnson	Citibank	(27,957)
41,591	Johnson & Johnson	Credit Suisse	(70,860)
8,069	Johnson & Johnson	Deutsche Bank	(33,325)
2,377	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	(6,275)
13,800	Jones Lang LaSalle Inc	Citibank	(68,586)
1,544	Jones Lang LaSalle Inc	JP Morgan	(17,355)
8,995	Jones Lang LaSalle Inc	Deutsche Bank	(29,336)
24,962	JPMorgan Chase & Co	Bank of America Merrill Lynch	(154,636)
9,161	JPMorgan Chase & Co	Credit Suisse	(36,461)
9,974	JPMorgan Chase & Co	Citibank	(59,844)
9,324	JPMorgan Chase & Co	Deutsche Bank	(56,130)
154,075	Juniper Networks Inc	Bank of America Merrill Lynch	18,735
61,530	Juniper Networks Inc	Citibank	(12,306)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
5,334	Juniper Networks Inc	JP Morgan	5,707
36,781	Juniper Networks Inc	Deutsche Bank	6,253
43,455	Juniper Networks Inc	Credit Suisse	46,497
(11,361)	Kansas City Southern	Bank of America Merrill Lynch	(4,544)
(10,719)	Kansas City Southern	Citibank	(9,861)
(2,641)	Kansas City Southern	Deutsche Bank	(1,536)
14,916	KAR Auction Services Inc	Bank of America Merrill Lynch	7,011
952	KAR Auction Services Inc	Citibank	19
12,068	KAR Auction Services Inc	JP Morgan	(4,586)
11,390	KAR Auction Services Inc	Credit Suisse	(4,328)
12,274	KAR Auction Services Inc	Deutsche Bank	5,769
44,360	KBR Inc	Credit Suisse	70,532
17,854	KBR Inc	Bank of America Merrill Lynch	27,495
21,192	KBR Inc	Citibank	11,656
9,513	Kellogg Co	Credit Suisse	39,669
1,705	Kellogg Co	JP Morgan	7,110
10,909	Kellogg Co	Bank of America Merrill Lynch	33,785
9,801	Kellogg Co	Deutsche Bank	31,559
17,597	Kellogg Co	Citibank	51,911
(8,981)	Kemper Corp	Bank of America Merrill Lynch	(45,354)
(8,188)	Kemper Corp	Citibank	(4,913)
(815)	Kemper Corp	Credit Suisse	(3,953)
(4,679)	Kemper Corp	Deutsche Bank	(23,629)
(7,327)	Kemper Corp	JP Morgan	(35,536)
6,431	Kennametal Inc	Bank of America Merrill Lynch	(6,431)
9,598	Kennametal Inc	Citibank	(16,701)
4,887	Kennametal Inc	JP Morgan	(9,925)
468	Kennametal Inc	Deutsche Bank	(468)
(25,565)	Kennedy-Wilson Holdings Inc	Bank of America Merrill Lynch	(49,852)
(24,059)	Kennedy-Wilson Holdings Inc	Citibank	(36,089)
(35,919)	Kennedy-Wilson Holdings Inc	JP Morgan	(25,143)
(123,097)	Kennedy-Wilson Holdings Inc	Credit Suisse	(86,168)
(75,731)	Kennedy-Wilson Holdings Inc	Deutsche Bank	(26,506)
(7,337)	KeyCorp	JP Morgan	2,421
(90,391)	KeyCorp	Bank of America Merrill Lynch	89,990
(9,131)	KeyCorp	Citibank	10,501
(627)	KeyCorp	Deutsche Bank	633
(2,281)	KeyCorp	Credit Suisse	753
(19,000)	Keysight Technologies Inc	Bank of America Merrill Lynch	(121,838)
(14,661)	Keysight Technologies Inc	Citibank	(89,579)
(27,741)	Keysight Technologies Inc	JP Morgan	(200,013)
(22,245)	Keysight Technologies Inc	Credit Suisse	(153,691)
(30,272)	Keysight Technologies Inc	Deutsche Bank	(196,465)
(8,450)	Kilroy Realty Corp (Reit)	Citibank	(21,125)
(5,960)	Kilroy Realty Corp (Reit)	Credit Suisse	(15,913)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(5,895)	Kilroy Realty Corp (Reit)	Deutsche Bank	(20,750)
(19,283)	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	(67,876)
1,212	Kimberly-Clark Corp	Credit Suisse	945
9,477	Kimberly-Clark Corp	Bank of America Merrill Lynch	(15,141)
1,979	Kimberly-Clark Corp	Citibank	(4,255)
1,548	Kimberly-Clark Corp	Deutsche Bank	(2,121)
2,860	Kimberly-Clark Corp	JP Morgan	2,231
(21,487)	Kimco Realty Corp (Reit)	Credit Suisse	(18,479)
(19,375)	Kimco Realty Corp (Reit)	Citibank	(4,069)
(18,590)	Kimco Realty Corp (Reit)	JP Morgan	(15,987)
(26,706)	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	(35,519)
(90,803)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	(8,172)
(41,711)	Kinder Morgan Inc/DE	Citibank	(24,609)
(79,992)	Kinder Morgan Inc/DE	Deutsche Bank	(7,199)
(40,384)	Kinder Morgan Inc/DE	JP Morgan	(20,618)
(96,510)	Kinder Morgan Inc/DE	Credit Suisse	(44,395)
(35,409)	Kirby Corp	Bank of America Merrill Lynch	(129,243)
(23,819)	Kirby Corp	Citibank	(42,874)
(3,236)	Kirby Corp	JP Morgan	(18,122)
(4,623)	Kirby Corp	Credit Suisse	(25,889)
(10,935)	Kirby Corp	Deutsche Bank	(39,913)
(11,647)	KLX Inc	Credit Suisse	(26,788)
(4,112)	KLX Inc	Citibank	370
(4,681)	KLX Inc	Deutsche Bank	(6,600)
(6,123)	KLX Inc	JP Morgan	(14,083)
(223,088)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(263,893)
(50,611)	Knight-Swift Transportation Holdings Inc	Credit Suisse	(43,868)
(48,483)	Knight-Swift Transportation Holdings Inc	Deutsche Bank	(60,604)
(9,254)	Knight-Swift Transportation Holdings Inc	Citibank	(3,424)
(61,528)	Kosmos Energy Ltd	Credit Suisse	(43,070)
(90,034)	Kosmos Energy Ltd	Deutsche Bank	(45,917)
(97,497)	Kosmos Energy Ltd	Citibank	(27,299)
(55,240)	Kosmos Energy Ltd	JP Morgan	(38,668)
(65,426)	Kraft Heinz Co/The	Citibank	(90,942)
(54,797)	Kraft Heinz Co/The	JP Morgan	(32,505)
(76,823)	Kraft Heinz Co/The	Bank of America Merrill Lynch	82,201
(102,506)	Kraft Heinz Co/The	Credit Suisse	86,575
(66,968)	Kraft Heinz Co/The	Deutsche Bank	71,656
28,798	Kroger Co/The	Bank of America Merrill Lynch	6,048
22,997	Kroger Co/The	Citibank	5,979
6,994	Kroger Co/The	JP Morgan	6,085
22,080	Kroger Co/The	Deutsche Bank	4,637
13,652	Kroger Co/The	Credit Suisse	524
12,340	Kronos Worldwide Inc	Citibank	2,345
39,212	Kronos Worldwide Inc	Deutsche Bank	39,996

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
69,193	Kronos Worldwide Inc	Bank of America Merrill Lynch	42,401
78,800	Kronos Worldwide Inc	Credit Suisse	50,460
6,315	Kronos Worldwide Inc	JP Morgan	4,926
(7,400)	L Brands Inc	Credit Suisse	(4,884)
(10,479)	L Brands Inc	JP Morgan	(6,916)
(16,024)	L Brands Inc	Bank of America Merrill Lynch	(11,622)
2,623	L3 Technologies Inc	Citibank	12,485
695	L3 Technologies Inc	JP Morgan	4,650
(35,234)	La Quinta Holdings Inc	Citibank	(30,654)
(33,888)	La Quinta Holdings Inc	JP Morgan	(68,454)
(26,484)	La Quinta Holdings Inc	Deutsche Bank	(30,721)
(91,941)	La Quinta Holdings Inc	Bank of America Merrill Lynch	(97,716)
356	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	2,289
3,882	Laboratory Corp of America Holdings	Citibank	21,700
5,732	Laboratory Corp of America Holdings	JP Morgan	57,922
3,581	Laboratory Corp of America Holdings	Deutsche Bank	23,026
1,552	Laboratory Corp of America Holdings	Credit Suisse	11,470
5,740	Lam Research Corp	Bank of America Merrill Lynch	(2,411)
15,082	Lam Research Corp	Citibank	(18,249)
9,552	Lam Research Corp	JP Morgan	(36,552)
15,297	Lam Research Corp	Deutsche Bank	(6,425)
8,530	Lamar Advertising Co 'A' (Reit)	Bank of America Merrill Lynch	15,610
3,569	Lamar Advertising Co 'A' (Reit)	Citibank	3,676
4,869	Lamar Advertising Co 'A' (Reit)	JP Morgan	18,307
2,156	Lamar Advertising Co 'A' (Reit)	Credit Suisse	8,107
5,342	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	(14,049)
5,229	Lamb Weston Holdings Inc	Credit Suisse	(10,353)
30,508	Lamb Weston Holdings Inc	Deutsche Bank	(80,236)
13,765	Lamb Weston Holdings Inc	JP Morgan	(27,255)
3,261	Lancaster Colony Corp	JP Morgan	4,207
1,471	Lancaster Colony Corp	Bank of America Merrill Lynch	2,633
1,606	Lancaster Colony Corp	Citibank	5,669
1,386	Lancaster Colony Corp	Credit Suisse	1,788
2,548	Lancaster Colony Corp	Deutsche Bank	4,561
29,773	Landstar System Inc	JP Morgan	165,240
49,324	Landstar System Inc	Credit Suisse	231,724
10,286	Landstar System Inc	Deutsche Bank	33,044
8,908	Landstar System Inc	Bank of America Merrill Lynch	47,212
11,256	Landstar System Inc	Citibank	34,894
(15,333)	Laredo Petroleum Inc	Bank of America Merrill Lynch	10,043
(47,628)	Laredo Petroleum Inc	Citibank	25,005
(92,227)	Laredo Petroleum Inc	JP Morgan	71,476
(19,785)	Laredo Petroleum Inc	Deutsche Bank	12,959
(25,027)	Laredo Petroleum Inc	Credit Suisse	19,396
(15,849)	Las Vegas Sands Corp	Bank of America Merrill Lynch	(41,207)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(12,511)	Las Vegas Sands Corp	Citibank	(18,516)
(9,051)	LaSalle Hotel Properties (Reit)	Credit Suisse	(36,023)
(46,262)	LaSalle Hotel Properties (Reit)	Bank of America Merrill Lynch	(151,277)
(10,854)	LaSalle Hotel Properties (Reit)	Citibank	(8,900)
(28,736)	LaSalle Hotel Properties (Reit)	Deutsche Bank	(93,967)
(4,728)	LCI Industries	JP Morgan	(1,209)
(1,486)	LCI Industries	Bank of America Merrill Lynch	(3,938)
(1,961)	LCI Industries	Credit Suisse	1,373
(5,666)	LCI Industries	Citibank	18,415
(5,407)	LCI Industries	Deutsche Bank	(14,329)
39,726	Lear Corp	Bank of America Merrill Lynch	52,041
13,816	Lear Corp	JP Morgan	94,940
16,019	Lear Corp	Citibank	(66,639)
17,135	Lear Corp	Credit Suisse	46,646
16,868	Lear Corp	Deutsche Bank	22,097
36,445	Legg Mason Inc	Bank of America Merrill Lynch	(58,129)
30,523	Legg Mason Inc	JP Morgan	(29,607)
4,744	Legg Mason Inc	Credit Suisse	(4,602)
(6,611)	Leggett & Platt Inc	Bank of America Merrill Lynch	(3,434)
(11,978)	Leggett & Platt Inc	Citibank	(6,947)
(2,437)	Leidos Holdings Inc	Credit Suisse	2,266
(17,373)	Leidos Holdings Inc	Citibank	(13,725)
(23,458)	Leidos Holdings Inc	Bank of America Merrill Lynch	22,510
(1,565)	Leidos Holdings Inc	JP Morgan	1,455
(6,485)	Leidos Holdings Inc	Deutsche Bank	(3,696)
(512)	LendingTree Inc	Credit Suisse	8,499
(5,040)	LendingTree Inc	Deutsche Bank	51,660
(27,467)	Lennar Corp 'A'	Credit Suisse	5,161
(105,080)	Lennar Corp 'A'	Bank of America Merrill Lynch	(102,978)
(27,987)	Lennar Corp 'A'	Citibank	(36,943)
4,284	Lennox International Inc	JP Morgan	10,067
10,107	Lennox International Inc	Credit Suisse	23,751
8,602	Lennox International Inc	Bank of America Merrill Lynch	60,902
4,813	Lennox International Inc	Citibank	10,155
5,181	Lennox International Inc	Deutsche Bank	24,844
(32,535)	Lexington Realty Trust (Reit)	Citibank	(10,411)
(146,094)	Lexington Realty Trust (Reit)	Bank of America Merrill Lynch	(75,085)
(9,392)	Lexington Realty Trust (Reit)	Credit Suisse	(1,503)
(18,956)	Lexington Realty Trust (Reit)	Deutsche Bank	(11,184)
(30,915)	Lexington Realty Trust (Reit)	JP Morgan	(4,946)
(57,028)	Liberty Broadband Corp 'C'	Bank of America Merrill Lynch	142,808
(40,578)	Liberty Broadband Corp 'C'	Citibank	53,157
(4,936)	Liberty Broadband Corp 'C'	JP Morgan	14,068
(17,461)	Liberty Broadband Corp 'C'	Credit Suisse	49,764
(5,465)	Liberty Broadband Corp 'C'	Deutsche Bank	12,843

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(9,882)	Liberty Expedia Holdings Inc 'A'	Citibank	(15,218)
(7,731)	Liberty Expedia Holdings Inc 'A'	Bank of America Merrill Lynch	(17,781)
(4,968)	Liberty Expedia Holdings Inc 'A'	Credit Suisse	(18,282)
(11,149)	Liberty Global Plc 'A'	Citibank	7,135
(6,939)	Liberty Global Plc 'A'	Deutsche Bank	4,542
(8,481)	Liberty Global Plc 'A'	Credit Suisse	10,259
(2,078)	Liberty Latin America 'C'	Credit Suisse	(3,491)
(50,104)	Liberty Latin America 'C'	Citibank	(22,547)
(42,457)	Liberty Latin America 'C'	JP Morgan	74,633
(3,405)	Liberty Media Corp-Liberty Formula One 'C'	Bank of America Merrill Lynch	(4,154)
(12,574)	Liberty Media Corp-Liberty Formula One 'C'	Citibank	6,538
(9,400)	Liberty Media Corp-Liberty Formula One 'C'	Credit Suisse	2,256
(6,431)	Liberty Media Corp-Liberty Formula One 'C'	Deutsche Bank	(7,846)
(33,388)	Liberty Media Corp-Liberty Formula One 'C'	JP Morgan	(24,190)
(9,060)	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	(6,175)
(9,038)	Liberty Media Corp-Liberty SiriusXM 'C'	JP Morgan	(34,616)
(3,678)	Liberty Media Corp-Liberty SiriusXM 'C'	Citibank	(588)
61,385	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	88,832
25,003	Liberty Property Trust (Reit)	Citibank	44,505
10,842	Liberty Property Trust (Reit)	JP Morgan	10,950
14,636	Liberty Property Trust (Reit)	Credit Suisse	14,782
16,120	Liberty Property Trust (Reit)	Deutsche Bank	22,084
6,283	Life Storage Inc (Reit)	Deutsche Bank	14,262
11,512	Life Storage Inc (Reit)	Credit Suisse	21,030
5,653	Life Storage Inc (Reit)	JP Morgan	4,579
7,347	Life Storage Inc (Reit)	Citibank	22,261
7,109	LifePoint Health Inc	Credit Suisse	4,621
8,662	LifePoint Health Inc	Bank of America Merrill Lynch	(15,592)
11,153	LifePoint Health Inc	JP Morgan	7,249
4,507	LifePoint Health Inc	Citibank	(8,338)
14,916	LifePoint Health Inc	Deutsche Bank	(26,849)
12,033	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	105,340
9,323	Ligand Pharmaceuticals Inc	Credit Suisse	351,664
2,894	Ligand Pharmaceuticals Inc	Citibank	22,892
4,817	Ligand Pharmaceuticals Inc	JP Morgan	181,697
16,555	Lincoln Electric Holdings Inc	Credit Suisse	77,643
5,932	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	15,245
12,416	Lincoln Electric Holdings Inc	Citibank	12,664
9,498	Lincoln Electric Holdings Inc	JP Morgan	44,546
29,081	Lincoln Electric Holdings Inc	Deutsche Bank	63,847
16,316	Lincoln National Corp	Bank of America Merrill Lynch	(28,879)
33,804	Lincoln National Corp	Citibank	(136,568)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
13,116	Lincoln National Corp	JP Morgan	(26,101)
3,144	Lincoln National Corp	Credit Suisse	(6,257)
13,718	Lincoln National Corp	Deutsche Bank	(24,281)
(12,962)	Lions Gate Entertainment Corp 'B'	JP Morgan	(14,647)
(25,907)	Lions Gate Entertainment Corp 'B'	Bank of America Merrill Lynch	(8,290)
(2,005)	Lions Gate Entertainment Corp 'B'	Credit Suisse	(2,266)
(4,099)	Lions Gate Entertainment Corp 'B'	Citibank	(451)
(13,344)	Lions Gate Entertainment Corp 'B'	Deutsche Bank	(4,270)
(12,662)	Lithia Motors Inc 'A'	Bank of America Merrill Lynch	(1,519)
(12,525)	Lithia Motors Inc 'A'	Citibank	5,762
(4,216)	Lithia Motors Inc 'A'	Credit Suisse	(1,939)
(3,625)	Lithia Motors Inc 'A'	Deutsche Bank	(435)
(9,855)	Lithia Motors Inc 'A'	JP Morgan	(1,367)
(3,515)	Littelfuse Inc	JP Morgan	(33,252)
(1,666)	Littelfuse Inc	Credit Suisse	(15,760)
(1,636)	Littelfuse Inc	Deutsche Bank	(9,931)
1,956	LivaNova Plc	Citibank	17,017
3,925	LivaNova Plc	Bank of America Merrill Lynch	30,380
2,184	LivaNova Plc	Deutsche Bank	16,904
(28,448)	Live Nation Entertainment Inc	Credit Suisse	19,231
(38,112)	Live Nation Entertainment Inc	Deutsche Bank	34,682
(86,429)	LKQ Corp	Bank of America Merrill Lynch	(67,334)
(51,856)	LKQ Corp	Citibank	(51,337)
(10,385)	LKQ Corp	JP Morgan	(6,335)
(7,774)	LKQ Corp	Credit Suisse	(4,742)
(18,820)	LKQ Corp	Deutsche Bank	(15,432)
(4,617)	Loews Corp	Bank of America Merrill Lynch	13,850
(22,178)	Loews Corp	Deutsche Bank	67,643
(34,056)	Loews Corp	JP Morgan	100,125
(3,796)	Loews Corp	Credit Suisse	11,593
(533)	LogMeIn Inc	Citibank	959
(15,454)	LogMeIn Inc	Bank of America Merrill Lynch	25,025
(1,836)	LogMeIn Inc	JP Morgan	13,954
(50)	LogMeIn Inc	Deutsche Bank	73
(6,919)	LogMeIn Inc	Credit Suisse	52,584
51,117	Louisiana-Pacific Corp	Deutsche Bank	117,058
140,765	Louisiana-Pacific Corp	Bank of America Merrill Lynch	250,436
239,531	Louisiana-Pacific Corp	Citibank	239,531
39,088	Louisiana-Pacific Corp	JP Morgan	80,912
2,657	Lowe's Cos Inc	JP Morgan	34,966
2,830	Lowe's Cos Inc	Deutsche Bank	33,168
(4,537)	Loxo Oncology Inc	Deutsche Bank	(194,410)
(2,332)	Loxo Oncology Inc	Citibank	(39,061)
(4,379)	Loxo Oncology Inc	Credit Suisse	(247,086)
15,447	LPL Financial Holdings Inc	Citibank	(62,406)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
3,946	LPL Financial Holdings Inc	JP Morgan	(1,302)
26,010	LPL Financial Holdings Inc	Bank of America Merrill Lynch	(40,836)
4,494	LPL Financial Holdings Inc	Credit Suisse	(1,483)
2,819	Lululemon Athletica Inc	Bank of America Merrill Lynch	8,396
(26,148)	Lumentum Holdings Inc	Credit Suisse	84,701
(2,485)	Lumentum Holdings Inc	Bank of America Merrill Lynch	8,201
(31,815)	Lumentum Holdings Inc	Deutsche Bank	104,989
(6,465)	Lumentum Holdings Inc	Citibank	19,395
(5,788)	Lumentum Holdings Inc	JP Morgan	19,100
18,521	LyondellBasell Industries NV 'A'	Bank of America Merrill Lynch	17,039
59,895	LyondellBasell Industries NV 'A'	Credit Suisse	319,489
5,439	LyondellBasell Industries NV 'A'	Citibank	(16,752)
50,542	LyondellBasell Industries NV 'A'	JP Morgan	395,275
37,758	LyondellBasell Industries NV 'A'	Deutsche Bank	3,876
(3,838)	M&T Bank Corp	Citibank	46,171
(1,891)	M&T Bank Corp	JP Morgan	17,397
(36,310)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	(48,286)
(8,484)	Macerich Co/The (Reit)	Citibank	(4,327)
(6,602)	Macerich Co/The (Reit)	Credit Suisse	14,326
15,991	Mack-Cali Realty Corp (Reit)	Credit Suisse	19,989
804	Mack-Cali Realty Corp (Reit)	Citibank	1,286
389	Mack-Cali Realty Corp (Reit)	JP Morgan	486
4,170	Mack-Cali Realty Corp (Reit)	Bank of America Merrill Lynch	6,714
(37,332)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(38,452)
(62,498)	Macquarie Infrastructure Corp	Citibank	(48,123)
(35,181)	Macquarie Infrastructure Corp	JP Morgan	(16,958)
(66,118)	Macquarie Infrastructure Corp	Deutsche Bank	(68,102)
10,251	Macy's Inc	Bank of America Merrill Lynch	56,175
75,592	Macy's Inc	Citibank	173,106
8,880	Macy's Inc	JP Morgan	49,994
26,070	Macy's Inc	Credit Suisse	140,857
45,470	Macy's Inc	Deutsche Bank	249,176
(6,178)	Madison Square Garden Co/The 'A'	Credit Suisse	(18,313)
(4,806)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	10,717
(3,689)	Madison Square Garden Co/The 'A'	Deutsche Bank	8,226
(1,004)	Madison Square Garden Co/The 'A'	JP Morgan	(15,000)
(1,521)	Madison Square Garden Co/The 'A'	Citibank	(1,186)
4,587	Magellan Health Inc	JP Morgan	33,026
104	Magellan Health Inc	Citibank	359
6,279	Magellan Health Inc	Credit Suisse	45,209
1,173	Magellan Health Inc	Deutsche Bank	3,871
4,566	Magellan Health Inc	Bank of America Merrill Lynch	15,068
4,309	Manhattan Associates Inc	Deutsche Bank	(4,352)
7,052	Manhattan Associates Inc	Citibank	(3,738)
4,593	Manhattan Associates Inc	JP Morgan	(4,501)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,063	Manhattan Associates Inc	Bank of America Merrill Lynch	(15,214)
1,110	Manhattan Associates Inc	Credit Suisse	(1,088)
16,052	ManpowerGroup Inc	Bank of America Merrill Lynch	(54,737)
31,271	ManpowerGroup Inc	JP Morgan	(107,113)
18,598	ManpowerGroup Inc	Citibank	(33,104)
8,394	ManpowerGroup Inc	Credit Suisse	(35,171)
5,645	ManpowerGroup Inc	Deutsche Bank	(19,249)
96,535	Marathon Oil Corp	Bank of America Merrill Lynch	20,174
48,276	Marathon Oil Corp	JP Morgan	32,163
51,797	Marathon Oil Corp	Citibank	(4,662)
7,950	Marathon Oil Corp	Credit Suisse	8,030
11,565	Marathon Oil Corp	Deutsche Bank	2,082
23,049	Marathon Petroleum Corp	Bank of America Merrill Lynch	91,274
4,782	Marathon Petroleum Corp	Citibank	13,198
10,136	Marathon Petroleum Corp	Credit Suisse	60,208
84,233	Marathon Petroleum Corp	JP Morgan	484,290
23,212	Marathon Petroleum Corp	Deutsche Bank	82,956
(1,018)	Markel Corp	Credit Suisse	27,303
(1,298)	Markel Corp	Bank of America Merrill Lynch	24,234
(1,990)	Markel Corp	Citibank	81,490
(190)	Markel Corp	Deutsche Bank	3,547
(1,067)	Markel Corp	JP Morgan	28,617
(4,699)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(41,592)
(12,086)	MarketAxess Holdings Inc	Credit Suisse	(172,230)
(4,436)	MarketAxess Holdings Inc	JP Morgan	(59,133)
(6,382)	MarketAxess Holdings Inc	Citibank	(40,015)
(10,674)	MarketAxess Holdings Inc	Deutsche Bank	(162,885)
(2,567)	Marriott International Inc/MD 'A'	Credit Suisse	8,394
(8,117)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	22,890
(5,474)	Marriott International Inc/MD 'A'	JP Morgan	17,900
4,261	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	19,388
1,100	Marriott Vacations Worldwide Corp	Citibank	2,970
6,530	Marriott Vacations Worldwide Corp	JP Morgan	15,165
941	Marriott Vacations Worldwide Corp	Credit Suisse	1,967
365	Marriott Vacations Worldwide Corp	Deutsche Bank	1,661
(7,335)	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	4,013
(10,541)	Marsh & McLennan Cos Inc	JP Morgan	10,541
(16,766)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(80,432)
(15,047)	Martin Marietta Materials Inc	Citibank	(86,069)
(6,972)	Martin Marietta Materials Inc	JP Morgan	(58,495)
(4,839)	Martin Marietta Materials Inc	Credit Suisse	(42,947)
(2,520)	Martin Marietta Materials Inc	Deutsche Bank	(11,869)
56,625	Marvell Technology Group Ltd	Citibank	(9,060)
14,444	Marvell Technology Group Ltd	JP Morgan	9,822
37,665	Marvell Technology Group Ltd	Bank of America Merrill Lynch	(463)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
26,925	Marvell Technology Group Ltd	Credit Suisse	4,348
14,062	Marvell Technology Group Ltd	Deutsche Bank	844
38,202	Masco Corp	Bank of America Merrill Lynch	32,547
30,815	Masco Corp	Citibank	35,437
62,878	Masco Corp	JP Morgan	10,910
20,727	Masco Corp	Credit Suisse	(622)
3,927	Masco Corp	Deutsche Bank	3,142
7,756	Masimo Corp	Credit Suisse	13,883
4,041	Masimo Corp	Bank of America Merrill Lynch	16,285
6,543	Masimo Corp	Citibank	15,245
5,628	Masimo Corp	JP Morgan	10,074
(6,259)	MasTec Inc	Credit Suisse	626
(1,666)	MasTec Inc	Deutsche Bank	2,166
(27,733)	MasTec Inc	Bank of America Merrill Lynch	36,053
(17,433)	MasTec Inc	Citibank	18,305
(7,410)	MasTec Inc	JP Morgan	7,838
(24,989)	Matador Resources Co	Citibank	73,967
(13,149)	Matador Resources Co	Deutsche Bank	42,470
(11,671)	Matador Resources Co	Bank of America Merrill Lynch	47,034
(33,234)	Matador Resources Co	Credit Suisse	157,861
(87,635)	Matador Resources Co	JP Morgan	416,266
(83,915)	Mattel Inc	Credit Suisse	(88,950)
(77,090)	Mattel Inc	Bank of America Merrill Lynch	(31,607)
(48,283)	Mattel Inc	JP Morgan	(51,180)
(31,060)	Mattel Inc	Citibank	(13,977)
(19,283)	Mattel Inc	Deutsche Bank	(7,906)
13,625	Maxim Integrated Products Inc	Bank of America Merrill Lynch	18,394
30,905	Maxim Integrated Products Inc	JP Morgan	44,776
26,127	Maxim Integrated Products Inc	Citibank	15,676
28,450	Maxim Integrated Products Inc	Credit Suisse	57,066
37,054	Maxim Integrated Products Inc	Deutsche Bank	50,023
8,572	MAXIMUS Inc	Bank of America Merrill Lynch	(3,816)
15,947	MAXIMUS Inc	JP Morgan	(81,822)
3,054	MAXIMUS Inc	Deutsche Bank	(794)
(12,584)	MB Financial Inc	Bank of America Merrill Lynch	(71,947)
(28,507)	MB Financial Inc	Credit Suisse	(177,599)
(33,106)	MB Financial Inc	Citibank	45,686
(12,847)	MB Financial Inc	Deutsche Bank	(78,624)
(2,459)	MB Financial Inc	JP Morgan	(15,320)
(6,126)	McCormick & Co Inc/MD 'non-voting share'	Citibank	184
2,512	McDonald's Corp	Credit Suisse	(9,470)
3,686	McDonald's Corp	JP Morgan	(13,896)
5,407	McKesson Corp	Bank of America Merrill Lynch	(37,200)
1,405	McKesson Corp	Citibank	(5,241)
2,177	McKesson Corp	JP Morgan	(2,830)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
790	McKesson Corp	Credit Suisse	(1,027)
6,066	McKesson Corp	Deutsche Bank	(41,734)
1,479	MDC Holdings Inc	Bank of America Merrill Lynch	4,126
16,984	MDC Holdings Inc	Credit Suisse	(7,982)
(50,236)	MDU Resources Group Inc	JP Morgan	41,696
(11,125)	MDU Resources Group Inc	Bank of America Merrill Lynch	890
(4,868)	MDU Resources Group Inc	Citibank	(487)
45,929	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	19,832
41,135	Medical Properties Trust Inc (Reit)	JP Morgan	14,155
(80,836)	Medicines Co/The	Citibank	(189,156)
(224,949)	Medicines Co/The	Credit Suisse	(682,958)
(16,199)	Medicines Co/The	JP Morgan	(36,603)
(36,319)	Medicines Co/The	Deutsche Bank	(56,294)
(11,193)	Medidata Solutions Inc	Bank of America Merrill Lynch	(21,602)
(8,056)	Medidata Solutions Inc	Citibank	(16,515)
(9,066)	Medidata Solutions Inc	JP Morgan	(5,893)
(18,663)	Medidata Solutions Inc	Credit Suisse	(19,996)
(6,657)	Medidata Solutions Inc	Deutsche Bank	(13,609)
(27,703)	MEDNAX Inc	Bank of America Merrill Lynch	30,750
(15,330)	MEDNAX Inc	JP Morgan	(8,278)
(6,437)	MEDNAX Inc	Credit Suisse	(3,476)
(33,269)	Medtronic Plc	Citibank	(40,089)
(39,356)	Medtronic Plc	JP Morgan	(117,084)
(12,275)	Medtronic Plc	Deutsche Bank	(22,156)
(41,037)	Medtronic Plc	Credit Suisse	(68,882)
(2,825)	Mellanox Technologies Ltd	Citibank	(4,520)
(2,360)	Mellanox Technologies Ltd	Credit Suisse	(11,328)
(26,338)	Mellanox Technologies Ltd	Deutsche Bank	(88,232)
(6,529)	Mellanox Technologies Ltd	JP Morgan	(31,339)
35,619	Merck & Co Inc	Citibank	46,661
8,384	Merck & Co Inc	JP Morgan	25,152
3,358	Merck & Co Inc	Bank of America Merrill Lynch	1,880
17,414	Merck & Co Inc	Deutsche Bank	13,391
(21,822)	Mercury General Corp	Bank of America Merrill Lynch	(16,556)
(11,476)	Mercury General Corp	Citibank	7,115
(10,567)	Mercury General Corp	JP Morgan	(27,580)
(9,480)	Mercury General Corp	Credit Suisse	(24,743)
(23,025)	Mercury General Corp	Deutsche Bank	(12,209)
(15,782)	MetLife Inc	JP Morgan	14,519
(34,130)	MetLife Inc	Citibank	96,588
(15,776)	MetLife Inc	Credit Suisse	14,514
(21,137)	MetLife Inc	Bank of America Merrill Lynch	39,103
(44,281)	MetLife Inc	Deutsche Bank	81,920
1,920	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(6,470)
3,301	Mettler-Toledo International Inc	Citibank	(69,420)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,769	Mettler-Toledo International Inc	JP Morgan	31,666
951	Mettler-Toledo International Inc	Credit Suisse	6,315
4,861	Mettler-Toledo International Inc	Deutsche Bank	(39,611)
66,137	MFA Financial Inc (Reit)	JP Morgan	16,865
9,431	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	1,179
8,652	MFA Financial Inc (Reit)	Citibank	303
72,639	MGIC Investment Corp	Bank of America Merrill Lynch	(6,174)
26,287	MGIC Investment Corp	Citibank	(6,177)
44,603	MGIC Investment Corp	JP Morgan	(8,252)
90,322	MGIC Investment Corp	Credit Suisse	(16,710)
42,616	MGIC Investment Corp	Deutsche Bank	(3,622)
(65,849)	MGM Resorts International	Bank of America Merrill Lynch	(9,735)
(90,405)	MGM Resorts International	Citibank	(24,409)
(8,083)	MGM Resorts International	JP Morgan	1,697
(56,646)	MGM Resorts International	Credit Suisse	15,658
(26,766)	MGM Resorts International	Deutsche Bank	(3,212)
49,881	Michael Kors Holdings Ltd	Bank of America Merrill Lynch	(268,567)
11,658	Michael Kors Holdings Ltd	Credit Suisse	(29,620)
2,525	Michael Kors Holdings Ltd	JP Morgan	(5,353)
52,445	Michaels Cos Inc/The	Credit Suisse	19,884
64,727	Michaels Cos Inc/The	Citibank	12,945
49,716	Michaels Cos Inc/The	Bank of America Merrill Lynch	7,457
3,967	Michaels Cos Inc/The	Deutsche Bank	595
18,417	Michaels Cos Inc/The	JP Morgan	11,234
(2,227)	Microchip Technology Inc	JP Morgan	(16,279)
(4,687)	Microchip Technology Inc	Citibank	(17,014)
(15,166)	Microchip Technology Inc	Deutsche Bank	(69,764)
(1,756)	Microchip Technology Inc	Bank of America Merrill Lynch	(8,078)
(3,440)	Microchip Technology Inc	Credit Suisse	(15,276)
63,111	Micron Technology Inc	Credit Suisse	552,416
90,499	Micron Technology Inc	Deutsche Bank	425,803
5,973	Micron Technology Inc	Citibank	717
5,696	Micron Technology Inc	JP Morgan	60,264
23,310	Microsoft Corp	Bank of America Merrill Lynch	48,951
4,277	Microsoft Corp	Citibank	8,212
2,120	Microsoft Corp	JP Morgan	7,653
(25,764)	Mid-America Apartment Communities Inc (Reit)	JP Morgan	(45,761)
(15,542)	Mid-America Apartment Communities Inc (Reit)	Citibank	(52,843)
(3,733)	Mid-America Apartment Communities Inc (Reit)	Credit Suisse	(4,480)
(1,850)	Mid-America Apartment Communities Inc (Reit)	Deutsche Bank	(7,400)
(16,368)	Mid-America Apartment Communities Inc (Reit)	Bank of America Merrill Lynch	(65,472)
(5,204)	Middleby Corp/The	Bank of America Merrill Lynch	21,545

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(7,238)	Middleby Corp/The	Citibank	13,680
(22,147)	Middleby Corp/The	JP Morgan	188,693
(6,959)	Middleby Corp/The	Credit Suisse	215,172
(20,454)	Middleby Corp/The	Deutsche Bank	84,680
(9,996)	Minerals Technologies Inc	JP Morgan	(24,188)
(2,334)	Minerals Technologies Inc	Credit Suisse	(5,018)
(6,156)	Minerals Technologies Inc	Citibank	(5,848)
(6,035)	Minerals Technologies Inc	Deutsche Bank	(11,165)
(10,817)	Minerals Technologies Inc	Bank of America Merrill Lynch	(11,853)
26,026	MKS Instruments Inc	Bank of America Merrill Lynch	57,284
6,394	MKS Instruments Inc	Citibank	27,814
22,626	MKS Instruments Inc	Credit Suisse	66,369
11,684	MKS Instruments Inc	Deutsche Bank	18,694
(1,105)	Mohawk Industries Inc	Deutsche Bank	3,216
(7,122)	Mohawk Industries Inc	JP Morgan	52,418
(2,293)	Mohawk Industries Inc	Bank of America Merrill Lynch	13,832
(6,766)	Mohawk Industries Inc	Credit Suisse	29,657
(5,773)	Mohawk Industries Inc	Citibank	52,072
13,322	Molina Healthcare Inc	Bank of America Merrill Lynch	24,646
29,008	Molina Healthcare Inc	Citibank	69,329
3,962	Molina Healthcare Inc	JP Morgan	18,027
6,500	Molina Healthcare Inc	Credit Suisse	29,575
4,124	Molina Healthcare Inc	Deutsche Bank	7,629
(33,207)	Molson Coors Brewing Co ' B '	JP Morgan	(35,531)
(29,561)	Molson Coors Brewing Co ' B '	Bank of America Merrill Lynch	(36,258)
(17,456)	Molson Coors Brewing Co ' B '	Citibank	(7,506)
(7,453)	Molson Coors Brewing Co ' B '	Credit Suisse	(5,073)
(21,450)	Mondelez International Inc ' A '	JP Morgan	(14,586)
(36,973)	Mondelez International Inc ' A '	Bank of America Merrill Lynch	5,546
(2,634)	Mondelez International Inc ' A '	Credit Suisse	(1,791)
(35,462)	Mondelez International Inc ' A '	Citibank	6,029
(4,240)	Monolithic Power Systems Inc	Credit Suisse	(40,874)
(7,028)	Monolithic Power Systems Inc	Citibank	(29,588)
(8,204)	Monolithic Power Systems Inc	Bank of America Merrill Lynch	(61,694)
(6,416)	Monolithic Power Systems Inc	Deutsche Bank	(35,324)
(10,577)	Monolithic Power Systems Inc	JP Morgan	(81,960)
(174)	Monsanto Co	JP Morgan	(458)
(45,496)	Monster Beverage Corp	Citibank	(80,755)
(23,362)	Monster Beverage Corp	Bank of America Merrill Lynch	(60,479)
(32,041)	Monster Beverage Corp	Credit Suisse	(3,497)
(2,895)	Monster Beverage Corp	Deutsche Bank	(9,423)
(9,640)	Monster Beverage Corp	JP Morgan	15,665
3,716	Moody ' s Corp	Deutsche Bank	6,169
7,948	Moody ' s Corp	Bank of America Merrill Lynch	13,194
19,583	Moody ' s Corp	Citibank	(35,445)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
2,846	Moody's Corp	Credit Suisse	13,262
2,049	Moog Inc 'A'	Bank of America Merrill Lynch	(1,045)
1,059	Moog Inc 'A'	Citibank	(1,101)
1,177	Moog Inc 'A'	JP Morgan	(1,777)
993	Moog Inc 'A'	Credit Suisse	(1,499)
6,681	Moog Inc 'A'	Deutsche Bank	(3,407)
(20,606)	Morgan Stanley	Citibank	91,903
(30,775)	Morgan Stanley	JP Morgan	91,094
(1,822)	Morningstar Inc	Bank of America Merrill Lynch	(12,954)
(105)	Morningstar Inc	Citibank	(445)
(599)	Morningstar Inc	Credit Suisse	(6,343)
(47,417)	Mosaic Co/The	Credit Suisse	(76,837)
(23,891)	Mosaic Co/The	Citibank	239
(66,572)	Mosaic Co/The	Bank of America Merrill Lynch	(24,632)
(16,437)	Mosaic Co/The	Deutsche Bank	(6,082)
(36,714)	Mosaic Co/The	JP Morgan	(67,554)
14,661	Motorola Solutions Inc	JP Morgan	20,965
7,473	Motorola Solutions Inc	Citibank	(299)
55,847	Motorola Solutions Inc	Bank of America Merrill Lynch	62,113
22,339	Motorola Solutions Inc	Credit Suisse	35,399
11,436	Motorola Solutions Inc	Deutsche Bank	14,752
(94,043)	MRC Global Inc	Citibank	10,345
(110,286)	MRC Global Inc	Deutsche Bank	(40,806)
(113,379)	MRC Global Inc	Bank of America Merrill Lynch	(41,950)
(42,680)	MRC Global Inc	Credit Suisse	(29,876)
(17,292)	MRC Global Inc	JP Morgan	(12,104)
4,129	MSA Safety Inc	Credit Suisse	13,543
11,542	MSA Safety Inc	Bank of America Merrill Lynch	46,514
5,447	MSA Safety Inc	Citibank	18,683
7,206	MSA Safety Inc	JP Morgan	24,325
9,249	MSA Safety Inc	Deutsche Bank	37,273
23,914	MSC Industrial Direct Co Inc 'A'	Citibank	(69,351)
5,607	MSC Industrial Direct Co Inc 'A'	Credit Suisse	(16,359)
3,215	MSC Industrial Direct Co Inc 'A'	Deutsche Bank	(5,916)
18,825	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(54,259)
11,112	MSC Industrial Direct Co Inc 'A'	JP Morgan	(16,335)
8,718	MSCI Inc	Bank of America Merrill Lynch	36,963
10,424	MSCI Inc	JP Morgan	74,844
5,146	MSCI Inc	Citibank	30,670
5,930	MSCI Inc	Deutsche Bank	22,415
4,064	MSCI Inc	Credit Suisse	15,553
(17,002)	Mueller Industries Inc	Credit Suisse	(21,993)
(38,954)	Mueller Industries Inc	JP Morgan	(50,541)
(19,053)	Mueller Industries Inc	Bank of America Merrill Lynch	(24,578)
108,871	Murphy Oil Corp	Credit Suisse	45,997

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
88,131	Murphy Oil Corp	Bank of America Merrill Lynch	(23,795)
94,447	Murphy Oil Corp	Citibank	(102,947)
47,743	Murphy Oil Corp	Deutsche Bank	(12,891)
4,490	Murphy Oil Corp	JP Morgan	3,996
8,657	Murphy USA Inc	Bank of America Merrill Lynch	(15,669)
(1,098)	Mylan NV	JP Morgan	(3,507)
(39,437)	Mylan NV	Citibank	13,803
1,098	Mylan NV	JP Morgan	(302,750)
(44,422)	Nabors Industries Ltd	Citibank	20,878
(426,203)	Nabors Industries Ltd	Bank of America Merrill Lynch	234,412
(381,396)	Nabors Industries Ltd	Credit Suisse	181,294
(74,564)	Nabors Industries Ltd	JP Morgan	29,826
8,434	Nasdaq Inc	Citibank	11,049
6,201	Nasdaq Inc	JP Morgan	15,685
5,683	Nasdaq Inc	Bank of America Merrill Lynch	16,310
13,903	Nasdaq Inc	Credit Suisse	62,007
1,623	Nasdaq Inc	Deutsche Bank	4,658
12,834	National Beverage Corp	Bank of America Merrill Lynch	83,678
6,609	National Beverage Corp	Citibank	38,927
307	National Beverage Corp	JP Morgan	2,054
6,842	National Beverage Corp	Credit Suisse	45,773
4,470	National Beverage Corp	Deutsche Bank	29,144
5,656	National Fuel Gas Co	Bank of America Merrill Lynch	7,466
7,253	National Fuel Gas Co	Citibank	10,227
28,143	National Fuel Gas Co	JP Morgan	35,076
1,374	National Fuel Gas Co	Credit Suisse	2,157
12,639	National Fuel Gas Co	Deutsche Bank	16,683
(14,632)	National General Holdings Corp	Citibank	(5,999)
(61,138)	National General Holdings Corp	Credit Suisse	(58,692)
(18,807)	National General Holdings Corp	Deutsche Bank	(26,518)
(19,569)	National General Holdings Corp	JP Morgan	(18,786)
9,581	National Health Investors Inc (Reit)	Credit Suisse	32,959
36,216	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	153,556
19,583	National Health Investors Inc (Reit)	Citibank	59,924
12,166	National Health Investors Inc (Reit)	JP Morgan	41,851
15,655	National Health Investors Inc (Reit)	Deutsche Bank	66,377
(13,471)	National Instruments Corp	Citibank	(808)
(18,266)	National Oilwell Varco Inc	Citibank	37,263
43,767	National Retail Properties Inc (Reit)	Credit Suisse	73,573
4,710	National Retail Properties Inc (Reit)	Deutsche Bank	10,598
4,204	National Retail Properties Inc (Reit)	Citibank	6,054
19,488	National Retail Properties Inc (Reit)	JP Morgan	28,258
18,466	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	30,035
9,342	Navient Corp	Deutsche Bank	(561)
(4,280)	Navient Corp	Bank of America Merrill Lynch	257

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(5,404)	Navient Corp	JP Morgan	(5,026)
(20,060)	Navistar International Corp	Credit Suisse	(5,982)
(21,611)	Navistar International Corp	Deutsche Bank	7,564
(1,222)	Navistar International Corp	JP Morgan	(391)
(41,139)	Navistar International Corp	Bank of America Merrill Lynch	14,399
(42,205)	Navistar International Corp	Citibank	67,950
19,323	NCR Corp	Credit Suisse	(12,779)
12,142	NCR Corp	Bank of America Merrill Lynch	(6,314)
1,859	NCR Corp	Citibank	(1,840)
11,739	NCR Corp	JP Morgan	8,452
19,377	NCR Corp	Deutsche Bank	(13,662)
(15,390)	Nektar Therapeutics	Deutsche Bank	5,233
(39,214)	Nektar Therapeutics	Bank of America Merrill Lynch	18,393
(25,796)	Neogen Corp	Credit Suisse	(118,920)
(15,597)	Neogen Corp	JP Morgan	(71,902)
(1,897)	Neogen Corp	Bank of America Merrill Lynch	(6,640)
(18,989)	Neogen Corp	Citibank	(39,117)
6,072	NetApp Inc	Credit Suisse	(5,586)
17,873	NetApp Inc	Bank of America Merrill Lynch	(32,708)
27,749	NetApp Inc	Citibank	46,896
25,086	NetApp Inc	JP Morgan	7,176
58,469	NetApp Inc	Deutsche Bank	(106,998)
(4,146)	Netflix Inc	Bank of America Merrill Lynch	(118,617)
(7,116)	Netflix Inc	Citibank	(164,522)
(2,167)	Netflix Inc	JP Morgan	(47,745)
(6,609)	Netflix Inc	Credit Suisse	(184,061)
(9,180)	Netflix Inc	Deutsche Bank	(262,640)
10,397	NetScout Systems Inc	Credit Suisse	(4,669)
48,431	NetScout Systems Inc	Citibank	(19,372)
11,443	NetScout Systems Inc	Deutsche Bank	(1,144)
11,857	NetScout Systems Inc	JP Morgan	(9,486)
(23,321)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(94,365)
(11,443)	Neurocrine Biosciences Inc	Citibank	(41,195)
(8,135)	Neurocrine Biosciences Inc	JP Morgan	(113,809)
(9,311)	Neurocrine Biosciences Inc	Credit Suisse	(130,261)
(1,956)	Neurocrine Biosciences Inc	Deutsche Bank	(8,020)
(23,913)	Nevro Corp	Citibank	(164,761)
(53,497)	Nevro Corp	Bank of America Merrill Lynch	(124,669)
(28,630)	Nevro Corp	Credit Suisse	(107,403)
(14,360)	Nevro Corp	Deutsche Bank	(14,647)
(21,035)	New Jersey Resources Corp	Citibank	(29,449)
(8,905)	New Jersey Resources Corp	Bank of America Merrill Lynch	(14,439)
(3,347)	New Jersey Resources Corp	Credit Suisse	(5,523)
(17,506)	New Jersey Resources Corp	JP Morgan	(28,885)
29,848	New Relic Inc	Bank of America Merrill Lynch	451,302

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
17,824	New Relic Inc	Deutsche Bank	269,499
3,659	New Relic Inc	JP Morgan	91,146
(24,062)	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	120
(24,528)	New Residential Investment Corp (Reit)	Citibank	2,575
(15,287)	New Residential Investment Corp (Reit)	Credit Suisse	(2,369)
(7,582)	New Residential Investment Corp (Reit)	JP Morgan	(1,175)
(31,538)	New Residential Investment Corp (Reit)	Deutsche Bank	158
(96,474)	New York Community Bancorp Inc	Bank of America Merrill Lynch	38,281
(153,691)	New York Community Bancorp Inc	Citibank	76,845
(86,245)	New York Community Bancorp Inc	JP Morgan	-
(32,427)	New York Community Bancorp Inc	Deutsche Bank	12,322
32,350	New York Times Co/The 'A'	Bank of America Merrill Lynch	(3,235)
(13,418)	Newell Brands Inc	Bank of America Merrill Lynch	28,044
(210,106)	Newell Brands Inc	Credit Suisse	605,190
(118,481)	Newell Brands Inc	Deutsche Bank	247,625
(41,378)	Newell Brands Inc	JP Morgan	126,617
77,897	Newfield Exploration Co	Bank of America Merrill Lynch	18,695
60,725	Newfield Exploration Co	Citibank	(22,468)
25,423	Newfield Exploration Co	JP Morgan	37,626
58,039	Newfield Exploration Co	Credit Suisse	85,898
36,277	Newfield Exploration Co	Deutsche Bank	8,706
424	NewMarket Corp	Bank of America Merrill Lynch	9,587
1,912	NewMarket Corp	JP Morgan	29,674
33,666	Newmont Mining Corp	Citibank	8,753
25,472	Newmont Mining Corp	JP Morgan	(9,536)
11,726	Newmont Mining Corp	Credit Suisse	(10,905)
53,223	Newmont Mining Corp	Deutsche Bank	(24,483)
31,758	Newmont Mining Corp	Bank of America Merrill Lynch	(14,609)
9,476	News Corp 'A'	JP Morgan	(10,424)
80,100	News Corp 'A'	Credit Suisse	(61,308)
6,263	News Corp 'A'	Bank of America Merrill Lynch	(3,257)
64,677	News Corp 'A'	Citibank	(21,990)
4,866	News Corp 'A'	Deutsche Bank	(2,530)
(14,521)	Nexstar Media Group Inc 'A'	Credit Suisse	(60,988)
(3,503)	Nexstar Media Group Inc 'A'	Deutsche Bank	2,277
(4,146)	Nexstar Media Group Inc 'A'	JP Morgan	(17,413)
(27,591)	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	34,797
(20,863)	Nexstar Media Group Inc 'A'	Citibank	59,460
(2,146)	NextEra Energy Inc	Bank of America Merrill Lynch	(12,618)
(4,342)	NextEra Energy Inc	Citibank	(23,013)
(911)	NextEra Energy Inc	JP Morgan	(4,391)
(50,851)	Nielsen Holdings Plc	Citibank	57,970
(25,097)	Nielsen Holdings Plc	Credit Suisse	(3,514)
(27,242)	Nielsen Holdings Plc	Deutsche Bank	19,614
(2,327)	Nielsen Holdings Plc	JP Morgan	(326)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,077)	NIKE Inc 'B'	Credit Suisse	(14,351)
(9,192)	NIKE Inc 'B'	Deutsche Bank	(22,796)
46,933	NiSource Inc	Credit Suisse	1,877
19,640	NiSource Inc	Bank of America Merrill Lynch	8,838
7,671	NiSource Inc	Citibank	5,677
24,092	NiSource Inc	JP Morgan	964
22,079	NiSource Inc	Deutsche Bank	9,936
(30,910)	Noble Energy Inc	Credit Suisse	(80,366)
(34,442)	Noble Energy Inc	JP Morgan	(89,549)
(3,134)	Nordson Corp	Citibank	3,353
(8,044)	Nordson Corp	Deutsche Bank	32,417
(3,895)	Nordson Corp	Credit Suisse	19,053
(1,385)	Nordson Corp	JP Morgan	4,903
22,999	Nordstrom Inc	Citibank	72,907
6,773	Nordstrom Inc	JP Morgan	3,657
29,353	Nordstrom Inc	Credit Suisse	15,851
19,196	Nordstrom Inc	Deutsche Bank	(17,660)
(5,222)	Norfolk Southern Corp	Bank of America Merrill Lynch	(14,361)
(3,386)	Norfolk Southern Corp	Citibank	(5,722)
(6,569)	Norfolk Southern Corp	Credit Suisse	(48,611)
(8,746)	Norfolk Southern Corp	Deutsche Bank	(24,052)
(9,234)	Norfolk Southern Corp	JP Morgan	(22,983)
11,184	Northern Trust Corp	Bank of America Merrill Lynch	(64,545)
10,924	Northern Trust Corp	JP Morgan	(50,674)
2,471	Northrop Grumman Corp	Bank of America Merrill Lynch	23,549
6,117	Northrop Grumman Corp	Citibank	30,585
6,739	NorthWestern Corp	Citibank	7,009
18,400	NorthWestern Corp	Deutsche Bank	20,976
10,029	NorthWestern Corp	JP Morgan	11,703
(23,557)	Norwegian Cruise Line Holdings Ltd	Citibank	13,899
(23,921)	Norwegian Cruise Line Holdings Ltd	JP Morgan	(46,407)
(27,041)	Norwegian Cruise Line Holdings Ltd	Deutsche Bank	(23,796)
13,400	Nu Skin Enterprises Inc 'A'	Bank of America Merrill Lynch	65,526
20,581	Nu Skin Enterprises Inc 'A'	JP Morgan	97,760
9,396	Nu Skin Enterprises Inc 'A'	Citibank	17,758
32,168	Nu Skin Enterprises Inc 'A'	Credit Suisse	205,626
36,259	Nu Skin Enterprises Inc 'A'	Deutsche Bank	177,307
(26,253)	Nuance Communications Inc	Credit Suisse	41,095
(85,045)	Nuance Communications Inc	Deutsche Bank	(73,989)
(105,265)	Nuance Communications Inc	Bank of America Merrill Lynch	211,352
(12,092)	Nuance Communications Inc	Citibank	5,320
(12,657)	Nuance Communications Inc	JP Morgan	19,618
(34,363)	Nucor Corp	Citibank	(5,842)
(888)	Nucor Corp	Bank of America Merrill Lynch	(1,971)
(16,298)	Nutanix Inc 'A'	Bank of America Merrill Lynch	38,327

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(5,119)	Nutanix Inc 'A'	Deutsche Bank	11,723
(22,731)	NuVasive Inc	Bank of America Merrill Lynch	(48,872)
(18,249)	NuVasive Inc	Citibank	(35,951)
(43,331)	NuVasive Inc	Credit Suisse	(71,128)
(10,456)	NuVasive Inc	Deutsche Bank	(22,480)
(15,833)	NuVasive Inc	JP Morgan	(31,328)
(3,220)	NVIDIA Corp	Bank of America Merrill Lynch	(26,549)
(1,157)	NVIDIA Corp	Credit Suisse	(12,293)
(2,079)	NVIDIA Corp	Deutsche Bank	(17,141)
666	NVR Inc	Credit Suisse	38,611
565	NVR Inc	Bank of America Merrill Lynch	80,795
206	NVR Inc	JP Morgan	(9,221)
245	NVR Inc	Citibank	22,028
581	NVR Inc	Deutsche Bank	68,717
(2,695)	NXP Semiconductors NV	Citibank	1,348
1,568	O'Reilly Automotive Inc	Deutsche Bank	(4,124)
696	O'Reilly Automotive Inc	Citibank	1,650
(178,400)	Oasis Petroleum Inc	JP Morgan	(255,112)
(490,812)	Oasis Petroleum Inc	Bank of America Merrill Lynch	(505,536)
7,416	Occidental Petroleum Corp	Credit Suisse	42,939
49,742	Occidental Petroleum Corp	Deutsche Bank	(13,928)
(11,257)	Oceaneering International Inc	Citibank	4,053
(54,358)	Oceaneering International Inc	Bank of America Merrill Lynch	13,590
(63,077)	Oceaneering International Inc	Credit Suisse	(43,094)
(41,376)	Oceaneering International Inc	Deutsche Bank	13,291
17,900	OGE Energy Corp	Credit Suisse	21,301
3,905	OGE Energy Corp	Bank of America Merrill Lynch	5,350
927	OGE Energy Corp	JP Morgan	1,103
6,642	OGE Energy Corp	Citibank	9,033
5,811	OGE Energy Corp	Deutsche Bank	7,961
21,892	Old Dominion Freight Line Inc	Citibank	211,039
3,707	Old Dominion Freight Line Inc	JP Morgan	61,165
4,837	Old Dominion Freight Line Inc	Credit Suisse	79,810
6,199	Old Dominion Freight Line Inc	Deutsche Bank	82,199
(12,535)	Old National Bancorp/IN	JP Morgan	(5,641)
(41,845)	Old National Bancorp/IN	Citibank	4,185
(8,554)	Old National Bancorp/IN	Bank of America Merrill Lynch	(3,849)
(14,274)	Old National Bancorp/IN	Credit Suisse	(6,423)
(64,111)	Old National Bancorp/IN	Deutsche Bank	(28,850)
16,008	Old Republic International Corp	Bank of America Merrill Lynch	6,243
8,162	Old Republic International Corp	Citibank	(1,551)
130	Old Republic International Corp	JP Morgan	75
(80,674)	Olin Corp	Bank of America Merrill Lynch	2,420
(9,562)	Olin Corp	JP Morgan	(3,538)
(46,104)	Olin Corp	Citibank	53,942

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(8,355)	Olin Corp	Deutsche Bank	251
(18,818)	Olin Corp	Credit Suisse	(6,963)
(4,218)	Ollie's Bargain Outlet Holdings Inc	Deutsche Bank	(9,491)
(64,797)	Omega Healthcare Investors Inc (Reit)	Deutsche Bank	(150,977)
(9,572)	Omega Healthcare Investors Inc (Reit)	Citibank	(12,826)
(5,867)	Omega Healthcare Investors Inc (Reit)	Credit Suisse	(16,428)
5,184	Omnicom Group Inc	Deutsche Bank	(19,129)
33,644	Omnicom Group Inc	Bank of America Merrill Lynch	(142,140)
47,368	Omnicom Group Inc	JP Morgan	(145,893)
5,188	Omnicom Group Inc	Citibank	(23,190)
9,288	Omnicom Group Inc	Credit Suisse	(30,661)
63,315	ON Semiconductor Corp	Bank of America Merrill Lynch	131,695
4,128	ON Semiconductor Corp	Citibank	6,440
23,135	ON Semiconductor Corp	Deutsche Bank	48,121
10,661	ONE Gas Inc	JP Morgan	27,612
4,472	ONE Gas Inc	Bank of America Merrill Lynch	18,290
1,652	ONE Gas Inc	Citibank	4,824
10,873	ONE Gas Inc	Credit Suisse	28,161
26,471	ONE Gas Inc	Deutsche Bank	108,266
(10,255)	OneMain Holdings Inc	Bank of America Merrill Lynch	13,639
(41,182)	OneMain Holdings Inc	Citibank	75,363
(23,048)	OneMain Holdings Inc	Deutsche Bank	30,654
(4,945)	OneMain Holdings Inc	JP Morgan	692
(29,954)	ONEOK Inc	Citibank	(60,507)
(75,159)	ONEOK Inc	Credit Suisse	(311,158)
(6,648)	ONEOK Inc	Deutsche Bank	(9,374)
(23,901)	ONEOK Inc	Bank of America Merrill Lynch	(34,710)
(224,127)	OPKO Health Inc	Credit Suisse	(132,235)
(9,353)	OPKO Health Inc	Citibank	(561)
(1,869,104)	OPKO Health Inc	JP Morgan	(888,036)
(17,295)	OPKO Health Inc	Bank of America Merrill Lynch	15,738
(54,459)	Oracle Corp	Bank of America Merrill Lynch	(9,258)
(16,760)	Oracle Corp	JP Morgan	(17,430)
(12,162)	Oracle Corp	Citibank	(7,419)
(14,573)	Ormat Technologies Inc	Credit Suisse	41,533
(14,424)	Ormat Technologies Inc	Deutsche Bank	10,241
(8,578)	Ormat Technologies Inc	JP Morgan	24,447
(26,272)	Ormat Technologies Inc	Bank of America Merrill Lynch	7,611
(23,437)	Ormat Technologies Inc	Citibank	9,609
596	Oshkosh Corp	Bank of America Merrill Lynch	(7,808)
3,683	Oshkosh Corp	Citibank	(14,290)
5,119	Oshkosh Corp	JP Morgan	2,355
12,522	Oshkosh Corp	Deutsche Bank	(12,772)
(6,853)	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	1,508
(30,199)	Outfront Media Inc (Reit)	Citibank	(2,114)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(12,787)	Outfront Media Inc (Reit)	Credit Suisse	(1,120)
(16,039)	Outfront Media Inc (Reit)	Deutsche Bank	3,529
21,106	Owens Corning	Credit Suisse	(32,503)
30,105	Owens Corning	Bank of America Merrill Lynch	(28,299)
29,159	Owens Corning	Citibank	15,746
21,184	Owens Corning	JP Morgan	(16,585)
5,905	Owens Corning	Deutsche Bank	(5,551)
70,446	Owens-Illinois Inc	Bank of America Merrill Lynch	42,972
61,896	Owens-Illinois Inc	JP Morgan	(25,672)
77,369	Owens-Illinois Inc	Citibank	(18,569)
5,903	Owens-Illinois Inc	Credit Suisse	(1,948)
139,110	Owens-Illinois Inc	Deutsche Bank	43,137
1,321	PACCAR Inc	Citibank	(3,593)
4,585	PACCAR Inc	JP Morgan	(4,363)
10,199	PACCAR Inc	Bank of America Merrill Lynch	(5,100)
2,961	PACCAR Inc	Credit Suisse	(3,642)
12,158	PACCAR Inc	Deutsche Bank	(6,079)
10,680	Packaging Corp of America	JP Morgan	48,049
6,742	Packaging Corp of America	Bank of America Merrill Lynch	(904)
8,946	Packaging Corp of America	Citibank	(39,094)
6,627	Packaging Corp of America	Deutsche Bank	23,195
(13,115)	PacWest Bancorp	Citibank	11,541
(17,005)	PacWest Bancorp	Credit Suisse	(8,332)
(8,134)	PacWest Bancorp	JP Morgan	(3,986)
(12,292)	PacWest Bancorp	Bank of America Merrill Lynch	3,319
(4,531)	PacWest Bancorp	Deutsche Bank	1,223
(2,685)	Palo Alto Networks Inc	JP Morgan	(26,069)
724	Papa John's International Inc	Bank of America Merrill Lynch	167
10,781	Papa John's International Inc	Citibank	9,919
7,702	Papa John's International Inc	JP Morgan	(50,910)
844	Papa John's International Inc	Credit Suisse	(5,579)
37,124	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	16,706
16,402	Paramount Group Inc (Reit)	Credit Suisse	820
1,036	Paramount Group Inc (Reit)	Citibank	383
188	Paramount Group Inc (Reit)	Deutsche Bank	85
17,897	Park Hotels & Resorts Inc (Reit)	JP Morgan	40,628
67,136	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	124,873
36,281	Park Hotels & Resorts Inc (Reit)	Deutsche Bank	67,483
23,852	Park Hotels & Resorts Inc (Reit)	Credit Suisse	60,823
7,355	Parker-Hannifin Corp	Bank of America Merrill Lynch	(23,462)
5,120	Parker-Hannifin Corp	Citibank	(24,320)
2,894	Parker-Hannifin Corp	JP Morgan	6,830
2,984	Parker-Hannifin Corp	Deutsche Bank	(9,519)
(116,167)	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	217,232
(109,884)	Parsley Energy Inc 'A'	Citibank	103,291

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(156,114)	Parsley Energy Inc 'A'	Deutsche Bank	276,400
(21,728)	Parsley Energy Inc 'A'	JP Morgan	52,799
(46,968)	Patterson Cos Inc	Bank of America Merrill Lynch	69,513
(1,669)	Patterson Cos Inc	Credit Suisse	1,803
(14,586)	Patterson Cos Inc	Citibank	11,669
(618)	Patterson Cos Inc	Deutsche Bank	915
(67,725)	Patterson Cos Inc	JP Morgan	90,657
(72,126)	Patterson-UTL Energy Inc	Citibank	95,928
(53,168)	Patterson-UTL Energy Inc	Deutsche Bank	99,424
(132,782)	Patterson-UTL Energy Inc	Bank of America Merrill Lynch	248,302
(66,330)	Patterson-UTL Energy Inc	Credit Suisse	88,882
(83,066)	Patterson-UTL Energy Inc	JP Morgan	111,308
16,311	Paychex Inc	Bank of America Merrill Lynch	22,509
(771)	Paycom Software Inc	Bank of America Merrill Lynch	(3,724)
(6,548)	Paycom Software Inc	Credit Suisse	16,828
(4,192)	Paycom Software Inc	Citibank	(22,930)
(5,855)	Paycom Software Inc	Deutsche Bank	(28,280)
(2,026)	PayPal Holdings Inc	Credit Suisse	(13,392)
(25,948)	PayPal Holdings Inc	Bank of America Merrill Lynch	(117,804)
(18,781)	PayPal Holdings Inc	Citibank	(32,116)
(26,312)	PayPal Holdings Inc	Deutsche Bank	(111,421)
25,334	PBF Energy Inc 'A'	Bank of America Merrill Lynch	172,018
32,388	PBF Energy Inc 'A'	Citibank	120,159
10,029	PBF Energy Inc 'A'	Credit Suisse	90,662
6,232	PBF Energy Inc 'A'	Deutsche Bank	42,315
(11,298)	PDC Energy Inc	Credit Suisse	(25,364)
(22,658)	PDC Energy Inc	Citibank	43,390
61,210	Peabody Energy Corp	Bank of America Merrill Lynch	206,890
52,450	Peabody Energy Corp	Credit Suisse	275,083
38,852	Peabody Energy Corp	Deutsche Bank	131,320
28,891	Peabody Energy Corp	JP Morgan	67,458
82,597	Peabody Energy Corp	Citibank	207,318
16,150	Pebblebrook Hotel Trust (Reit)	Deutsche Bank	55,071
9,269	Pebblebrook Hotel Trust (Reit)	JP Morgan	13,456
(3,739)	Pegasystems Inc	Citibank	(10,656)
(363)	Pegasystems Inc	Bank of America Merrill Lynch	(490)
(8,377)	Pegasystems Inc	JP Morgan	1,257
(6,796)	Pegasystems Inc	Deutsche Bank	(9,175)
(12,713)	Penske Automotive Group Inc	Credit Suisse	(11,107)
(13,098)	Penske Automotive Group Inc	Deutsche Bank	(6,680)
(16,005)	Penske Automotive Group Inc	JP Morgan	(19,366)
(17,600)	Penske Automotive Group Inc	Bank of America Merrill Lynch	(3,676)
(7,504)	Penske Automotive Group Inc	Citibank	(2,176)
17,568	Pentair Plc	Bank of America Merrill Lynch	(23,149)
10,482	Pentair Plc	Citibank	(16,666)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,446	Pentair Plc	JP Morgan	(472)
(12,468)	Penumbra Inc	Citibank	(62,340)
(28,702)	Penumbra Inc	Credit Suisse	(718,985)
(3,880)	Penumbra Inc	Deutsche Bank	(43,068)
(5,073)	Penumbra Inc	JP Morgan	(127,079)
15,219	People's United Financial Inc	Citibank	(8,523)
31,440	People's United Financial Inc	JP Morgan	(314)
79,986	People's United Financial Inc	Bank of America Merrill Lynch	(34,947)
143,067	People's United Financial Inc	Deutsche Bank	(44,351)
5,773	PepsiCo Inc	Citibank	(924)
30,300	PepsiCo Inc	Credit Suisse	90,294
8,597	PepsiCo Inc	JP Morgan	23,419
24,140	PepsiCo Inc	Bank of America Merrill Lynch	58,845
864	PepsiCo Inc	Deutsche Bank	2,566
8,028	Performance Food Group Co	Credit Suisse	26,091
41,222	Performance Food Group Co	Citibank	30,917
9,528	PerkinElmer Inc	Citibank	(15,054)
10,911	PerkinElmer Inc	Bank of America Merrill Lynch	8,292
530	PerkinElmer Inc	Credit Suisse	551
3,107	PerkinElmer Inc	Deutsche Bank	2,361
38,968	Pfizer Inc	Credit Suisse	42,865
41,775	Pfizer Inc	Citibank	15,039
84,872	Pfizer Inc	JP Morgan	75,165
91,044	Pfizer Inc	Bank of America Merrill Lynch	35,507
46,122	Pfizer Inc	Deutsche Bank	17,988
(5,386)	PG&E Corp	Bank of America Merrill Lynch	539
(12,675)	PG&E Corp	Deutsche Bank	1,268
7,591	Philip Morris International Inc	Citibank	(4,555)
31,448	Phillips 66	Credit Suisse	117,930
29,655	Phillips 66	Bank of America Merrill Lynch	49,820
36,440	Phillips 66	JP Morgan	136,650
38,642	Phillips 66	Citibank	48,302
9,277	Phillips 66	Deutsche Bank	15,585
(79,275)	Physicians Realty Trust (Reit)	Citibank	(49,151)
(22,661)	Physicians Realty Trust (Reit)	JP Morgan	(2,719)
(85,614)	Physicians Realty Trust (Reit)	Credit Suisse	(10,274)
(82,085)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	(41,007)
(51,915)	Physicians Realty Trust (Reit)	Deutsche Bank	(22,323)
7,704	Piedmont Office Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	6,702
67,337	Piedmont Office Realty Trust Inc 'A' (Reit)	JP Morgan	61,544
104,240	Piedmont Office Realty Trust Inc 'A' (Reit)	Credit Suisse	53,001
57,547	Piedmont Office Realty Trust Inc 'A' (Reit)	Citibank	42,585

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
112,754	Piedmont Office Realty Trust Inc 'A' (Reit)	Deutsche Bank	98,096
(24,439)	Pinnacle Financial Partners Inc	Citibank	10,998
(6,411)	Pinnacle Financial Partners Inc	JP Morgan	(8,065)
(19,000)	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	(33,250)
(22,965)	Pinnacle Financial Partners Inc	Deutsche Bank	(40,189)
14,859	Pinnacle West Capital Corp	Deutsche Bank	31,947
17,668	Pinnacle West Capital Corp	Citibank	47,527
16,209	Pinnacle West Capital Corp	JP Morgan	27,629
8,642	Pinnacle West Capital Corp	Credit Suisse	18,237
3,550	Pinnacle West Capital Corp	Bank of America Merrill Lynch	7,633
(5,211)	Pioneer Natural Resources Co	JP Morgan	47,348
(2,067)	Pioneer Natural Resources Co	Citibank	13,415
(4,302)	Pioneer Natural Resources Co	Credit Suisse	27,677
15,771	Pitney Bowes Inc	Bank of America Merrill Lynch	(2,129)
40,467	Pitney Bowes Inc	Citibank	(14,770)
156,588	Pitney Bowes Inc	JP Morgan	(20,379)
69,310	Pitney Bowes Inc	Credit Suisse	1,040
48,623	Pitney Bowes Inc	Deutsche Bank	(16,565)
(28,791)	Plains GP Holdings LP 'A'	Credit Suisse	18,115
7,047	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(3,030)
15,913	Planet Fitness Inc 'A'	Credit Suisse	(15,595)
4,083	Plantronics Inc	Credit Suisse	30,092
1,062	Plantronics Inc	Bank of America Merrill Lynch	7,838
9,097	Plantronics Inc	Citibank	27,473
16,544	Plantronics Inc	JP Morgan	109,483
8,528	Plantronics Inc	Deutsche Bank	62,937
(27,720)	Platform Specialty Products Corp	Bank of America Merrill Lynch	(25,502)
(132,767)	Platform Specialty Products Corp	Citibank	(71,694)
(452,104)	Platform Specialty Products Corp	JP Morgan	(596,215)
(79,679)	Platform Specialty Products Corp	Credit Suisse	(67,598)
(204,986)	Platform Specialty Products Corp	Deutsche Bank	(188,587)
11,886	PNM Resources Inc	Credit Suisse	19,018
32,549	PNM Resources Inc	Bank of America Merrill Lynch	58,061
14,981	PNM Resources Inc	Citibank	23,970
6,690	PNM Resources Inc	JP Morgan	10,704
41,119	PNM Resources Inc	Deutsche Bank	76,070
6,135	Polaris Industries Inc	Bank of America Merrill Lynch	29,387
4,233	Polaris Industries Inc	Citibank	(7,704)
7,059	PolyOne Corp	Bank of America Merrill Lynch	(918)
3,888	PolyOne Corp	JP Morgan	272
787	PolyOne Corp	Citibank	(354)
5,905	PolyOne Corp	Credit Suisse	413
10,878	PolyOne Corp	Deutsche Bank	(1,414)
530	Pool Corp	Credit Suisse	154
1,931	Pool Corp	Deutsche Bank	(6,778)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
849	Popular Inc	Bank of America Merrill Lynch	(900)
3,990	Popular Inc	Citibank	(6,344)
3,638	Popular Inc	JP Morgan	(4,548)
5,862	Popular Inc	Credit Suisse	(7,328)
9,900	Popular Inc	Deutsche Bank	(10,494)
10,198	Portland General Electric Co	Credit Suisse	10,402
18,796	Portland General Electric Co	Bank of America Merrill Lynch	33,833
17,762	Portland General Electric Co	Citibank	33,570
13,417	Portland General Electric Co	Deutsche Bank	24,151
8,056	Portland General Electric Co	JP Morgan	8,217
(61,020)	Portola Pharmaceuticals Inc	Bank of America Merrill Lynch	16,842
(7,784)	Portola Pharmaceuticals Inc	Citibank	(623)
(65,082)	Portola Pharmaceuticals Inc	Credit Suisse	108,539
(1,600)	Portola Pharmaceuticals Inc	JP Morgan	3,312
(9,951)	Portola Pharmaceuticals Inc	Deutsche Bank	3,184
(29,287)	Post Holdings Inc	Bank of America Merrill Lynch	(43,931)
8,586	Potlatch Corp (Reit)	Bank of America Merrill Lynch	32,198
17,485	Potlatch Corp (Reit)	JP Morgan	32,347
15,598	Potlatch Corp (Reit)	Credit Suisse	28,076
969	Potlatch Corp (Reit)	Citibank	291
19,606	Potlatch Corp (Reit)	Deutsche Bank	73,522
(3,309)	PPG Industries Inc	JP Morgan	6,775
(10,629)	PPG Industries Inc	Citibank	17,219
(38,003)	PPL Corp	Bank of America Merrill Lynch	1,900
(23,585)	PPL Corp	Deutsche Bank	1,179
(38,355)	PPL Corp	JP Morgan	10,356
(24,400)	PPL Corp	Credit Suisse	(3,694)
91	PRA Health Sciences Inc	Credit Suisse	547
4,560	PRA Health Sciences Inc	Citibank	29,366
13,636	PRA Health Sciences Inc	JP Morgan	81,952
2,087	PRA Health Sciences Inc	Bank of America Merrill Lynch	14,797
(2,794)	Praxair Inc	Citibank	6,957
(6,433)	Praxair Inc	Deutsche Bank	14,338
(30,248)	Prestige Brands Holdings Inc	Citibank	(32,063)
(29,171)	Prestige Brands Holdings Inc	Bank of America Merrill Lynch	10,502
(5,716)	Prestige Brands Holdings Inc	Deutsche Bank	2,058
(39,792)	Prestige Brands Holdings Inc	JP Morgan	(204,133)
(47,980)	PriceSmart Inc	Credit Suisse	(226,766)
(4,060)	PriceSmart Inc	Deutsche Bank	(20,097)
(14,138)	PriceSmart Inc	Bank of America Merrill Lynch	(69,983)
(8,801)	PriceSmart Inc	Citibank	(29,923)
(11,845)	PriceSmart Inc	JP Morgan	(45,696)
1,528	Primerica Inc	Bank of America Merrill Lynch	5,730
3,484	Primerica Inc	Citibank	(523)
2,204	Primerica Inc	JP Morgan	7,053

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
12,595	Primerica Inc	Deutsche Bank	47,231
13,423	Principal Financial Group Inc	Bank of America Merrill Lynch	(46,712)
48,433	Principal Financial Group Inc	JP Morgan	(84,758)
12,650	Principal Financial Group Inc	Deutsche Bank	(44,022)
1,586	Principal Financial Group Inc	Credit Suisse	(2,776)
(28,335)	ProAssurance Corp	Bank of America Merrill Lynch	36,432
(4,079)	ProAssurance Corp	Citibank	5,303
(12,632)	ProAssurance Corp	JP Morgan	22,765
(5,542)	ProAssurance Corp	Credit Suisse	6,928
(17,728)	ProAssurance Corp	Deutsche Bank	22,160
(23,224)	Procter & Gamble Co/The	Bank of America Merrill Lynch	(5,070)
(4,297)	Procter & Gamble Co/The	JP Morgan	(9,969)
(12,234)	Procter & Gamble Co/The	Credit Suisse	(28,383)
(25,146)	Procter & Gamble Co/The	Deutsche Bank	(20,368)
28,211	Progressive Corp/The	Bank of America Merrill Lynch	16,927
32,464	Progressive Corp/The	Citibank	16,881
35,301	Progressive Corp/The	JP Morgan	47,656
43,587	Progressive Corp/The	Credit Suisse	32,745
10,424	Progressive Corp/The	Deutsche Bank	6,254
4,566	Prologis Inc (Reit)	Credit Suisse	(2,922)
5,975	Prologis Inc (Reit)	JP Morgan	4,572
19,997	Prologis Inc (Reit)	Bank of America Merrill Lynch	15,418
11,249	Prologis Inc (Reit)	Citibank	8,774
(2,781)	Proofpoint Inc	Bank of America Merrill Lynch	13,099
(6,295)	Proofpoint Inc	Citibank	2,329
(4,187)	Proofpoint Inc	Deutsche Bank	19,721
(4,671)	Proofpoint Inc	Credit Suisse	14,528
(13,684)	Proofpoint Inc	JP Morgan	85,936
(553)	Prosperity Bancshares Inc	Credit Suisse	702
(6,891)	Prosperity Bancshares Inc	Deutsche Bank	9,923
(18,669)	Prosperity Bancshares Inc	Citibank	49,286
(10,560)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	15,206
(20,198)	Prosperity Bancshares Inc	JP Morgan	28,577
(13,934)	Proto Labs Inc	Deutsche Bank	(76,637)
(5,503)	Proto Labs Inc	JP Morgan	(13,618)
2,340	Prudential Financial Inc	Credit Suisse	(7,933)
1,472	Prudential Financial Inc	Bank of America Merrill Lynch	(5,638)
9,894	Prudential Financial Inc	Citibank	(51,944)
15,985	Prudential Financial Inc	JP Morgan	(54,189)
5,968	Prudential Financial Inc	Deutsche Bank	(22,857)
7,728	PS Business Parks Inc (Reit)	Bank of America Merrill Lynch	41,140
12,334	PS Business Parks Inc (Reit)	JP Morgan	51,803
29,252	PS Business Parks Inc (Reit)	Credit Suisse	122,858
3,849	PS Business Parks Inc (Reit)	Citibank	21,593
7,748	PS Business Parks Inc (Reit)	Deutsche Bank	40,677

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(6,693)	PTC Inc	Bank of America Merrill Lynch	(11,177)
(11,115)	PTC Inc	Citibank	(17,006)
(24,466)	PTC Inc	Credit Suisse	5,672
(8,954)	PTC Inc	JP Morgan	4,208
(13,752)	PTC Inc	Deutsche Bank	(22,541)
3,923	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	9,141
39,328	Public Service Enterprise Group Inc	JP Morgan	58,599
13,608	Public Service Enterprise Group Inc	Citibank	27,624
2,234	Public Service Enterprise Group Inc	Credit Suisse	3,329
(1,916)	Public Storage (Reit)	Bank of America Merrill Lynch	(11,707)
(3,541)	Public Storage (Reit)	JP Morgan	(7,047)
(2,897)	Public Storage (Reit)	Deutsche Bank	(17,701)
23,253	PulteGroup Inc	Citibank	16,742
7,206	PulteGroup Inc	Deutsche Bank	6,485
19,699	PulteGroup Inc	Bank of America Merrill Lynch	17,729
7,171	PulteGroup Inc	JP Morgan	(6,956)
(1,621)	Puma Biotechnology Inc	Bank of America Merrill Lynch	3,323
(5,409)	Puma Biotechnology Inc	Credit Suisse	62,203
(27,857)	Puma Biotechnology Inc	Citibank	(27,857)
(1,977)	Puma Biotechnology Inc	JP Morgan	22,736
(15,079)	Puma Biotechnology Inc	Deutsche Bank	30,912
24,573	Pure Storage Inc 'A'	Credit Suisse	(51,979)
1,240	PVH Corp	Credit Suisse	4,757
4,601	PVH Corp	Bank of America Merrill Lynch	20,797
2,853	PVH Corp	Deutsche Bank	12,896
(217,510)	QEP Resources Inc	Citibank	171,833
(38,133)	QEP Resources Inc	Bank of America Merrill Lynch	23,261
(21,676)	QEP Resources Inc	JP Morgan	19,660
(23,615)	QEP Resources Inc	Deutsche Bank	14,405
2,231	Qorvo Inc	Bank of America Merrill Lynch	1,829
86	Qorvo Inc	Citibank	12
6,076	Qorvo Inc	JP Morgan	3,226
2,955	Qorvo Inc	Credit Suisse	3,044
(11,624)	QTS Realty Trust Inc 'A' (Reit)	JP Morgan	(37,546)
(27,037)	QTS Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	(75,433)
(65,042)	QTS Realty Trust Inc 'A' (Reit)	Credit Suisse	(195,150)
(21,826)	QTS Realty Trust Inc 'A' (Reit)	Citibank	(63,732)
(184)	QTS Realty Trust Inc 'A' (Reit)	Deutsche Bank	(513)
(22,257)	Qualcomm Inc	Citibank	(13,354)
(39,831)	Qualcomm Inc	JP Morgan	(204,333)
(81,303)	Qualcomm Inc	Credit Suisse	(104,462)
(752)	Qualcomm Inc	Deutsche Bank	(1,767)
(6,946)	Quanta Services Inc	Deutsche Bank	3,820
(9,959)	Quanta Services Inc	Bank of America Merrill Lynch	5,477
(4,626)	Quanta Services Inc	Citibank	1,110

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
19,598	Quest Diagnostics Inc	Credit Suisse	156,980
9,270	Quest Diagnostics Inc	Bank of America Merrill Lynch	53,484
23,203	Quest Diagnostics Inc	Citibank	140,146
8,336	Quest Diagnostics Inc	JP Morgan	66,771
3,867	Quest Diagnostics Inc	Deutsche Bank	22,235
(2,857)	Qurate Retail Inc	Bank of America Merrill Lynch	3,743
(19,576)	Qurate Retail Inc	JP Morgan	30,997
(43,205)	Qurate Retail Inc QVC Group 'A'	Credit Suisse	155,323
(7,139)	Qurate Retail Inc QVC Group 'A'	Citibank	10,066
(13,347)	Qurate Retail Inc QVC Group 'A'	Deutsche Bank	17,485
67,441	Radian Group Inc	Bank of America Merrill Lynch	7,419
23,047	Radian Group Inc	Citibank	(9,449)
30,636	Radian Group Inc	Deutsche Bank	3,370
4,503	Radian Group Inc	JP Morgan	(675)
2,444	Ralph Lauren Corp	Citibank	48,538
17,699	Ralph Lauren Corp	JP Morgan	529,023
27,037	Ralph Lauren Corp	Bank of America Merrill Lynch	676,195
23,543	Ralph Lauren Corp	Deutsche Bank	588,810
15,971	Ralph Lauren Corp	Credit Suisse	443,980
(55,718)	Range Resources Corp	Citibank	(18,944)
(57,839)	Range Resources Corp	JP Morgan	(82,710)
(62,476)	Range Resources Corp	Credit Suisse	(89,341)
(68,578)	Range Resources Corp	Bank of America Merrill Lynch	(68,578)
(25,684)	Range Resources Corp	Deutsche Bank	(25,684)
10,555	Raymond James Financial Inc	Bank of America Merrill Lynch	28,604
8,304	Raymond James Financial Inc	Citibank	(42,101)
7,254	Raymond James Financial Inc	JP Morgan	39,244
10,859	Raymond James Financial Inc	Credit Suisse	58,747
5,852	Raymond James Financial Inc	Deutsche Bank	15,859
56,895	Rayonier Inc (Reit)	Bank of America Merrill Lynch	102,980
49,479	Rayonier Inc (Reit)	Deutsche Bank	71,463
2,390	Rayonier Inc (Reit)	Credit Suisse	3,250
20,842	Rayonier Inc (Reit)	Citibank	12,088
30,433	Rayonier Inc (Reit)	JP Morgan	40,483
3,540	Raytheon Co	Credit Suisse	5,468
14,793	Raytheon Co	Bank of America Merrill Lynch	34,911
2,217	Raytheon Co	JP Morgan	3,711
275	Raytheon Co	Citibank	1,108
(13,819)	RBC Bearings Inc	Credit Suisse	(72,273)
(4,728)	RBC Bearings Inc	Deutsche Bank	(26,335)
(9,079)	RBC Bearings Inc	JP Morgan	(47,483)
(14,618)	Realogy Holdings Corp	Deutsche Bank	4,824
(49,545)	RealPage Inc	Bank of America Merrill Lynch	(11,063)
(23,002)	RealPage Inc	Citibank	(16,101)
(12,794)	RealPage Inc	JP Morgan	(8,282)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(12,582)	RealPage Inc	Credit Suisse	27,112
(19,806)	RealPage Inc	Deutsche Bank	(4,952)
(6,408)	Realty Income Corp (Reit)	Credit Suisse	(4,614)
(17,855)	Realty Income Corp (Reit)	Bank of America Merrill Lynch	(26,068)
(384)	Realty Income Corp (Reit)	Deutsche Bank	(561)
21,508	Red Hat Inc	Citibank	76,784
3,171	Red Hat Inc	Bank of America Merrill Lynch	4,503
14,738	Regal Beloit Corp	Citibank	5,895
6,488	Regal Beloit Corp	JP Morgan	23,357
2,545	Regal Beloit Corp	Bank of America Merrill Lynch	3,054
1,805	Regal Beloit Corp	Deutsche Bank	2,166
17	Regal Beloit Corp	Credit Suisse	61
(14,076)	Regency Centers Corp (Reit)	Bank of America Merrill Lynch	(24,211)
(9,914)	Regency Centers Corp (Reit)	Credit Suisse	(297)
(13,029)	Regency Centers Corp (Reit)	Citibank	(11,987)
(1,748)	Regency Centers Corp (Reit)	Deutsche Bank	(3,007)
(17,652)	Regency Centers Corp (Reit)	JP Morgan	(530)
(1,580)	Regeneron Pharmaceuticals Inc	Credit Suisse	(29,056)
(865)	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	(3,287)
21,542	Regions Financial Corp	Credit Suisse	(15,726)
48,924	Regions Financial Corp	Bank of America Merrill Lynch	(56,263)
47,871	Regions Financial Corp	JP Morgan	(34,946)
73,786	Regions Financial Corp	Citibank	(89,281)
29,133	Regions Financial Corp	Deutsche Bank	(36,404)
1,675	Reinsurance Group of America Inc	Bank of America Merrill Lynch	(1,407)
1,993	Reinsurance Group of America Inc	Citibank	(3,846)
705	Reinsurance Group of America Inc	JP Morgan	(2,855)
9,430	Reliance Steel & Aluminum Co	Credit Suisse	36,305
2,138	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	6,286
12,816	Reliance Steel & Aluminum Co	Citibank	10,381
20,827	Reliance Steel & Aluminum Co	JP Morgan	80,184
10,136	Reliance Steel & Aluminum Co	Deutsche Bank	29,800
2,042	RenaissanceRe Holdings Ltd	Credit Suisse	(8,781)
2,989	RenaissanceRe Holdings Ltd	Citibank	(11,657)
1,719	RenaissanceRe Holdings Ltd	Deutsche Bank	(8,526)
8,913	RenaissanceRe Holdings Ltd	JP Morgan	(38,326)
(24,280)	Republic Services Inc	Citibank	(30,836)
(10,834)	Republic Services Inc	JP Morgan	(13,198)
5,103	ResMed Inc	Citibank	5,613
4,111	ResMed Inc	JP Morgan	4,244
35,234	Retail Properties of America Inc 'A' (Reit)	Bank of America Merrill Lynch	31,358
41,323	Retail Properties of America Inc 'A' (Reit)	Citibank	21,075
76,463	Retail Properties of America Inc 'A' (Reit)	JP Morgan	39,200

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
70,109	Retail Properties of America Inc 'A' (Reit)	Credit Suisse	59,503
96,199	Retail Properties of America Inc 'A' (Reit)	Deutsche Bank	70,856
(26,299)	Rexnord Corp	Citibank	(5,523)
(8,968)	Rexnord Corp	Credit Suisse	(3,946)
(51,012)	Rexnord Corp	Bank of America Merrill Lynch	(25,506)
(9,744)	Rexnord Corp	Deutsche Bank	(4,872)
(3,633)	RingCentral Inc 'A'	JP Morgan	(1,923)
(11,090)	RLI Corp/DE	Credit Suisse	(1,109)
(9,045)	RLI Corp/DE	JP Morgan	(905)
(8,122)	RLI Corp/DE	Bank of America Merrill Lynch	(2,518)
(6,305)	RLI Corp/DE	Citibank	8,323
(4,486)	RLI Corp/DE	Deutsche Bank	(1,391)
(51,716)	RLJ Lodging Trust (Reit)	Bank of America Merrill Lynch	(115,844)
(18,595)	RLJ Lodging Trust (Reit)	Citibank	(21,384)
(2,528)	RLJ Lodging Trust (Reit)	Credit Suisse	(5,814)
(50,871)	RLJ Lodging Trust (Reit)	Deutsche Bank	(113,951)
(91,262)	RLJ Lodging Trust (Reit)	JP Morgan	(209,903)
13,756	Robert Half International Inc	Credit Suisse	16,031
21,701	Robert Half International Inc	Bank of America Merrill Lynch	17,241
53,499	Robert Half International Inc	Citibank	(24,610)
4,706	Robert Half International Inc	JP Morgan	5,694
14,953	Robert Half International Inc	Deutsche Bank	18,093
13,125	Rockwell Automation Inc	Bank of America Merrill Lynch	(11,393)
5,761	Rockwell Automation Inc	Citibank	(19,127)
10,350	Rockwell Automation Inc	JP Morgan	3,628
8,394	Rockwell Automation Inc	Credit Suisse	22,748
2,324	Rockwell Automation Inc	Deutsche Bank	(883)
(551)	Rockwell Collins Inc	Credit Suisse	(2,573)
(878)	Rockwell Collins Inc	Bank of America Merrill Lynch	(2,432)
(3,300)	Rockwell Collins Inc	JP Morgan	(15,411)
(4,435)	Rockwell Collins Inc	Citibank	1,242
14,675	Rollins Inc	Bank of America Merrill Lynch	8,805
1,188	Rollins Inc	Deutsche Bank	713
19	Rollins Inc	JP Morgan	16
(4,819)	Roper Technologies Inc	Credit Suisse	(22,890)
(8,585)	Roper Technologies Inc	Bank of America Merrill Lynch	22,186
(9,428)	Roper Technologies Inc	Citibank	31,395
(8,369)	Roper Technologies Inc	JP Morgan	(20,017)
10,105	Ross Stores Inc	JP Morgan	(13,945)
21,389	Ross Stores Inc	Bank of America Merrill Lynch	(74,491)
5,397	Ross Stores Inc	Deutsche Bank	(17,864)
8,752	Royal Caribbean Cruises Ltd	JP Morgan	5,964
2,597	Royal Caribbean Cruises Ltd	Credit Suisse	1,774
1,619	Royal Caribbean Cruises Ltd	Deutsche Bank	(1,846)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
5,306	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(13,838)
(16,198)	Royal Gold Inc	Credit Suisse	(22,353)
(15,702)	Royal Gold Inc	Citibank	(29,834)
(10,928)	Royal Gold Inc	JP Morgan	(15,081)
(8,722)	Royal Gold Inc	Deutsche Bank	(10,728)
24,506	RPC Inc	Citibank	(45,826)
26,512	RPC Inc	Bank of America Merrill Lynch	(63,629)
55,789	RPC Inc	JP Morgan	(112,136)
9,376	RPC Inc	Credit Suisse	(18,846)
79,275	RPC Inc	Deutsche Bank	(190,260)
2,691	RPM International Inc	Bank of America Merrill Lynch	565
33,302	RPM International Inc	JP Morgan	11,254
4,538	RPM International Inc	Citibank	(6,444)
2,033	RPM International Inc	Credit Suisse	1,504
266	RPM International Inc	Deutsche Bank	56
(57,786)	RSP Permian Inc	JP Morgan	339,782
(74,083)	RSP Permian Inc	Deutsche Bank	220,027
(61,996)	RSP Permian Inc	Credit Suisse	364,536
2,990	Ryder System Inc	Bank of America Merrill Lynch	718
3,802	Ryder System Inc	Citibank	2,585
18,190	Ryder System Inc	JP Morgan	7,458
7,610	Ryder System Inc	Credit Suisse	2,120
13,460	Ryder System Inc	Deutsche Bank	3,230
11,116	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	32,125
4,068	Ryman Hospitality Properties Inc (Reit)	Citibank	7,038
11,926	Ryman Hospitality Properties Inc (Reit)	JP Morgan	36,851
16,715	Ryman Hospitality Properties Inc (Reit)	Credit Suisse	51,649
413	Ryman Hospitality Properties Inc (Reit)	Deutsche Bank	1,194
12,986	S&P Global Inc	Bank of America Merrill Lynch	7,012
5,033	S&P Global Inc	JP Morgan	20,635
10,343	S&P Global Inc	Citibank	(11,377)
2,305	S&P Global Inc	Credit Suisse	(2,711)
7,131	S&P Global Inc	Deutsche Bank	3,851
(30,898)	Sabra Health Care Inc (Reit)	Bank of America Merrill Lynch	(26,263)
(82,997)	Sabra Health Care Inc (Reit)	Credit Suisse	(98,781)
(4,189)	Sabra Health Care Inc (Reit)	Citibank	(4,692)
(21,452)	Sabra Health Care Inc (Reit)	JP Morgan	(28,102)
(100,155)	Sabra Health Care Inc (Reit)	Deutsche Bank	(91,300)
(32,473)	Sabre Corp	Citibank	(20,458)
(18,034)	Sabre Corp	Bank of America Merrill Lynch	(9,017)
(20,845)	Sabre Corp	Credit Suisse	(37,938)
(17,894)	Sabre Corp	Deutsche Bank	(8,947)
(24,298)	Sabre Corp	JP Morgan	(44,222)
(3,565)	Sage Therapeutics Inc	Bank of America Merrill Lynch	46,235
(4,727)	Sage Therapeutics Inc	JP Morgan	(520)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(3,802)	Sage Therapeutics Inc	Deutsche Bank	62,315
(1,283)	Sage Therapeutics Inc	Citibank	9,045
14,636	salesforce.com Inc	Bank of America Merrill Lynch	26,850
141,539	Sally Beauty Holdings Inc	Credit Suisse	42,462
61,103	Sally Beauty Holdings Inc	Citibank	10,388
156,998	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	(18,559)
41,707	Sally Beauty Holdings Inc	Deutsche Bank	(8,341)
5,060	Sally Beauty Holdings Inc	JP Morgan	1,518
11,974	Sanderson Farms Inc	Bank of America Merrill Lynch	(147,041)
13,301	Sanderson Farms Inc	Citibank	(101,487)
18,381	Sanderson Farms Inc	Deutsche Bank	(211,498)
742	Sanderson Farms Inc	JP Morgan	(11,479)
(27,106)	Sanmina Corp	Bank of America Merrill Lynch	8,104
(47,923)	Sanmina Corp	Deutsche Bank	4,792
(10,920)	Sanmina Corp	Citibank	(1,092)
(21,521)	Sarepta Therapeutics Inc	Credit Suisse	(227,830)
(16,562)	Sarepta Therapeutics Inc	JP Morgan	(190,297)
(3,775)	Sarepta Therapeutics Inc	Deutsche Bank	(16,912)
(26,055)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(110,956)
(14,324)	Sarepta Therapeutics Inc	Citibank	(113,589)
(5,381)	SBA Communications Corp (Reit)	Credit Suisse	(5,084)
(1,582)	SBA Communications Corp (Reit)	Citibank	(2,246)
(8,500)	SCANA Corp	Bank of America Merrill Lynch	(11,475)
(11,648)	SCANA Corp	Deutsche Bank	(15,725)
(6,463)	Schlumberger Ltd	JP Morgan	5,817
(2,563)	Schlumberger Ltd	Deutsche Bank	7,586
(2,234)	Science Applications International Corp	Citibank	(6,590)
(5,940)	Science Applications International Corp	Bank of America Merrill Lynch	7,781
(3,914)	Science Applications International Corp	JP Morgan	665
(9,658)	Scientific Games Corp/DE 'A'	Bank of America Merrill Lynch	(5,795)
(2,719)	Scientific Games Corp/DE 'A'	Credit Suisse	(22,432)
(7,266)	Scientific Games Corp/DE 'A'	Deutsche Bank	(4,360)
(117)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(260)
(17,316)	Scotts Miracle-Gro Co/The	Citibank	8,831
(5,712)	Scotts Miracle-Gro Co/The	Credit Suisse	(32,673)
(4,063)	Scotts Miracle-Gro Co/The	Deutsche Bank	2,959
(4,712)	Scotts Miracle-Gro Co/The	JP Morgan	(26,953)
7,292	Seagate Technology Plc	Credit Suisse	12,688
4,220	Seagate Technology Plc	Bank of America Merrill Lynch	1,941
39,596	Seagate Technology Plc	Citibank	8,711
35,633	Seagate Technology Plc	JP Morgan	40,245
7,381	Seagate Technology Plc	Deutsche Bank	3,395
18,181	Sealed Air Corp	Deutsche Bank	18,545
22,952	Sealed Air Corp	Bank of America Merrill Lynch	23,411
4,672	Sealed Air Corp	JP Morgan	1,729

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,219	Sealed Air Corp	Credit Suisse	1,561
(18,027)	Seattle Genetics Inc	Bank of America Merrill Lynch	(26,993)
(30,059)	Seattle Genetics Inc	Citibank	(125,346)
(17,504)	Seattle Genetics Inc	Credit Suisse	(93,121)
(889)	Seattle Genetics Inc	Deutsche Bank	(1,867)
(8,387)	Seattle Genetics Inc	JP Morgan	(44,619)
12,777	SEI Investments Co	JP Morgan	17,760
9,242	SEI Investments Co	Bank of America Merrill Lynch	6,100
13,502	Selective Insurance Group Inc	Credit Suisse	6,751
8,327	Selective Insurance Group Inc	JP Morgan	4,164
6,074	Selective Insurance Group Inc	Citibank	2,733
3,630	Selective Insurance Group Inc	Bank of America Merrill Lynch	5,808
3,475	Selective Insurance Group Inc	Deutsche Bank	1,078
(147,303)	SemGroup Corp 'A'	JP Morgan	(198,859)
(71,105)	SemGroup Corp 'A'	Bank of America Merrill Lynch	(16,802)
(35,259)	SemGroup Corp 'A'	Citibank	(3,526)
(89,406)	SemGroup Corp 'A'	Deutsche Bank	(22,352)
(20,032)	SemGroup Corp 'A'	Credit Suisse	1,563
(5,879)	Sempra Energy	JP Morgan	3,763
(10,410)	Sempra Energy	Credit Suisse	6,662
(35,572)	Sempra Energy	Bank of America Merrill Lynch	(57,921)
(4,984)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	(7,675)
(10,150)	Senior Housing Properties Trust (Reit)	Citibank	(10,759)
(6,004)	Senior Housing Properties Trust (Reit)	JP Morgan	(9,366)
(3,379)	Senior Housing Properties Trust (Reit)	Credit Suisse	(5,271)
(3,475)	Senior Housing Properties Trust (Reit)	Deutsche Bank	(5,352)
(12,799)	Sensata Technologies Holding Plc	Citibank	15,359
(1,142)	Sensata Technologies Holding Plc	Credit Suisse	11
4,550	Sensient Technologies Corp	Bank of America Merrill Lynch	273
13,777	Sensient Technologies Corp	Citibank	-
6,324	Sensient Technologies Corp	JP Morgan	(6,514)
16,177	Sensient Technologies Corp	Credit Suisse	(11,220)
1,964	Sensient Technologies Corp	Deutsche Bank	118
(14,527)	Service Corp International/US	Bank of America Merrill Lynch	3,013
(844)	Service Corp International/US	JP Morgan	(633)
(1,401)	Service Corp International/US	Citibank	532
(8,502)	Service Corp International/US	Deutsche Bank	680
(30,467)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	24,983
(18,275)	ServiceMaster Global Holdings Inc	Citibank	1,828
(26,731)	ServiceMaster Global Holdings Inc	Credit Suisse	(66,828)
(16,935)	ServiceMaster Global Holdings Inc	JP Morgan	(20,673)
(30,367)	ServiceMaster Global Holdings Inc	Deutsche Bank	24,901
(5,169)	ServiceNow Inc	Bank of America Merrill Lynch	(31,686)
(7,130)	ServiceNow Inc	Credit Suisse	(25,098)
(2,210)	Sherwin-Williams Co/The	Citibank	(22,277)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(565)	Sherwin-Williams Co/The	JP Morgan	(4,435)
(6,677)	Signature Bank/New York NY	Bank of America Merrill Lynch	27,764
(3,099)	Signature Bank/New York NY	Citibank	13,791
(7,724)	Signature Bank/New York NY	JP Morgan	11,277
7,235	Signet Jewelers Ltd	Citibank	24,237
2,284	Signet Jewelers Ltd	Credit Suisse	13,681
512	Signet Jewelers Ltd	Deutsche Bank	2,570
27,631	Signet Jewelers Ltd	JP Morgan	165,510
22,623	Silgan Holdings Inc	Bank of America Merrill Lynch	7,660
443	Silgan Holdings Inc	Credit Suisse	173
7,721	Silgan Holdings Inc	Deutsche Bank	3,243
7,066	Silgan Holdings Inc	Citibank	(636)
(3,178)	Silicon Laboratories Inc	Bank of America Merrill Lynch	(13,665)
(50)	Silicon Laboratories Inc	Citibank	(123)
(5,148)	Silicon Laboratories Inc	Credit Suisse	(28,571)
(87)	Silicon Laboratories Inc	Deutsche Bank	(374)
7,142	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	43,423
197	Simon Property Group Inc (Reit)	Citibank	494
7,562	Simon Property Group Inc (Reit)	Credit Suisse	41,088
1,750	Simon Property Group Inc (Reit)	Deutsche Bank	4,202
1,171	Simon Property Group Inc (Reit)	JP Morgan	2,319
13,653	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	48,059
5,131	Simpson Manufacturing Co Inc	JP Morgan	16,778
8,924	Simpson Manufacturing Co Inc	Citibank	13,208
7,523	Simpson Manufacturing Co Inc	Credit Suisse	21,896
7,923	Simpson Manufacturing Co Inc	Deutsche Bank	27,889
(2,270)	SINA Corp/China	Bank of America Merrill Lynch	(83)
(4,309)	SINA Corp/China	Deutsche Bank	3,663
(2,847)	Sinclair Broadcast Group Inc 'A'	Citibank	6,975
(6,494)	Sinclair Broadcast Group Inc 'A'	Deutsche Bank	19,157
23,505	Sirius XM Holdings Inc	Bank of America Merrill Lynch	6,111
30,347	Sirius XM Holdings Inc	JP Morgan	15,174
111,988	Sirius XM Holdings Inc	Citibank	21,278
87,411	Sirius XM Holdings Inc	Credit Suisse	33,382
89,510	Sirius XM Holdings Inc	Deutsche Bank	23,273
(9,205)	SiteOne Landscape Supply Inc	Bank of America Merrill Lynch	22,184
(17,662)	SiteOne Landscape Supply Inc	Deutsche Bank	42,565
(22,447)	SiteOne Landscape Supply Inc	JP Morgan	76,326
16,690	Six Flags Entertainment Corp	Bank of America Merrill Lynch	23,901
3,277	Six Flags Entertainment Corp	Citibank	3,703
4,135	Six Flags Entertainment Corp	JP Morgan	13,232
20,895	Six Flags Entertainment Corp	Credit Suisse	66,864
1,913	Six Flags Entertainment Corp	Deutsche Bank	3,673
4,360	Skechers U.S.A. Inc 'A'	Bank of America Merrill Lynch	1,003
14,682	Skechers U.S.A. Inc 'A'	JP Morgan	(1,468)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
12,475	Skechers U.S.A. Inc 'A'	Deutsche Bank	2,869
20,199	Skechers U.S.A. Inc 'A'	Citibank	(9,494)
6,308	Skyworks Solutions Inc	JP Morgan	13,038
2,348	Skyworks Solutions Inc	Citibank	(1,949)
2,493	Skyworks Solutions Inc	Deutsche Bank	3,291
11,440	SL Green Realty Corp (Reit)	Bank of America Merrill Lynch	16,317
11,087	SL Green Realty Corp (Reit)	JP Morgan	(6,366)
9,742	SL Green Realty Corp (Reit)	Deutsche Bank	4,384
(42,258)	SLM Corp	Bank of America Merrill Lynch	5,650
(26,597)	SLM Corp	Citibank	9,974
(88,412)	SLM Corp	JP Morgan	11,930
(28,734)	SM Energy Co	Credit Suisse	(46,466)
(5,179)	SM Energy Co	Bank of America Merrill Lynch	(6,111)
(22,850)	SM Energy Co	JP Morgan	(48,442)
(24,955)	SM Energy Co	Citibank	6,239
1,403	Snap-on Inc	Credit Suisse	744
20,920	Snap-on Inc	Bank of America Merrill Lynch	(23,221)
2,086	Snap-on Inc	Deutsche Bank	(2,315)
7,799	Snap-on Inc	Citibank	(34,394)
3,940	Snap-on Inc	JP Morgan	(15,437)
4,324	Sonoco Products Co	Citibank	-
21,013	Sonoco Products Co	JP Morgan	(10,296)
4,161	Sonoco Products Co	Bank of America Merrill Lynch	2,871
30,162	Sonoco Products Co	Deutsche Bank	20,812
20,189	Sonoco Products Co	Credit Suisse	(7,179)
(911)	Sotheby's	Credit Suisse	146
(6,997)	Sotheby's	Citibank	980
(5,706)	Sotheby's	JP Morgan	913
(47,377)	South Jersey Industries Inc	Citibank	(37,428)
(25,478)	South Jersey Industries Inc	JP Morgan	(39,746)
(32,146)	South Jersey Industries Inc	Bank of America Merrill Lynch	(22,502)
(19,113)	South Jersey Industries Inc	Deutsche Bank	(13,379)
(27,929)	South Jersey Industries Inc	Credit Suisse	(43,569)
(10,187)	South State Corp	Citibank	3,565
(8,782)	South State Corp	Credit Suisse	(14,490)
(5,914)	South State Corp	Deutsche Bank	(9,758)
(4,947)	South State Corp	JP Morgan	3,141
(42,771)	Southern Co/The	Credit Suisse	(27,087)
(52,678)	Southern Co/The	Citibank	(56,365)
(17,844)	Southern Co/The	Bank of America Merrill Lynch	(7,316)
7,747	Southwest Airlines Co	Bank of America Merrill Lynch	(4,803)
22,992	Southwest Airlines Co	Citibank	5,288
3,835	Southwest Airlines Co	Deutsche Bank	(2,378)
34,331	Southwest Airlines Co	Credit Suisse	(42,914)
1,145	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	3,824

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,525	Southwest Gas Holdings Inc	Credit Suisse	13,439
(4,683)	Southwest Gas Holdings Inc	Citibank	(23,087)
69,942	Southwestern Energy Co	JP Morgan	35,670
135,472	Southwestern Energy Co	Credit Suisse	69,091
100,582	Southwestern Energy Co	Citibank	1,006
(62,287)	Spark Therapeutics Inc	Credit Suisse	(682,253)
(4,719)	Spectrum Brands Holdings Inc	Citibank	(12,505)
(6,025)	Spectrum Brands Holdings Inc	JP Morgan	(60,732)
(3,511)	Spectrum Brands Holdings Inc	Credit Suisse	(35,391)
(47,997)	Spectrum Brands Holdings Inc	Deutsche Bank	(373,417)
(7,032)	Spire Inc	Credit Suisse	(12,550)
(15,195)	Spire Inc	Bank of America Merrill Lynch	(15,195)
(6,331)	Spire Inc	Citibank	(8,863)
(74)	Spire Inc	Deutsche Bank	(74)
(1,871)	Spire Inc	JP Morgan	(3,648)
15,645	Spirit AeroSystems Holdings Inc 'A'	Bank of America Merrill Lynch	20,495
16,691	Spirit AeroSystems Holdings Inc 'A'	Citibank	(29,877)
20,580	Spirit AeroSystems Holdings Inc 'A'	JP Morgan	7,615
529	Spirit AeroSystems Holdings Inc 'A'	Deutsche Bank	693
4,157	Spirit AeroSystems Holdings Inc 'A'	Credit Suisse	1,538
(17,337)	Spirit Airlines Inc	Bank of America Merrill Lynch	(7,282)
(41,941)	Spirit Airlines Inc	Citibank	(5,033)
(27,245)	Spirit Airlines Inc	JP Morgan	11,484
(54,308)	Spirit Airlines Inc	Credit Suisse	14,120
(7,354)	Spirit Airlines Inc	Deutsche Bank	(3,089)
(122,528)	Spirit Realty Capital Inc (Reit)	Citibank	(18,992)
(53,613)	Spirit Realty Capital Inc (Reit)	JP Morgan	(15,816)
(97,572)	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	(44,395)
(62,459)	Spirit Realty Capital Inc (Reit)	Deutsche Bank	(28,419)
(40,674)	Spirit Realty Capital Inc (Reit)	Credit Suisse	(11,999)
(7,033)	Splunk Inc	Citibank	14,629
(3,999)	Splunk Inc	JP Morgan	3,439
(13,152)	Sprint Corp	Citibank	395
(15,709)	Sprint Corp	JP Morgan	-
(403,612)	Sprint Corp	Deutsche Bank	(8,072)
18,792	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(564)
29,999	Sprouts Farmers Market Inc	Credit Suisse	9,300
50,447	Sprouts Farmers Market Inc	JP Morgan	15,639
18,271	Sprouts Farmers Market Inc	Citibank	1,644
10,971	Sprouts Farmers Market Inc	Deutsche Bank	388
(11,396)	Square Inc 'A'	Credit Suisse	(61,994)
(59,701)	Square Inc 'A'	Deutsche Bank	(244,751)
(9,191)	Square Inc 'A'	JP Morgan	(25,519)
(17,223)	Square Inc 'A'	Bank of America Merrill Lynch	(70,787)
(69,236)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(101,140)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(21,800)	SS&C Technologies Holdings Inc	Citibank	(17,222)
(23,125)	SS&C Technologies Holdings Inc	JP Morgan	(25,900)
(11,012)	SS&C Technologies Holdings Inc	Credit Suisse	(12,333)
2,822	Stanley Black & Decker Inc	Credit Suisse	4,233
4,616	Stanley Black & Decker Inc	Bank of America Merrill Lynch	785
3,262	Stanley Black & Decker Inc	Citibank	(16,930)
10,718	Stanley Black & Decker Inc	JP Morgan	16,077
17,796	Starbucks Corp	Credit Suisse	(9,254)
9,236	Starbucks Corp	Citibank	1,755
39,847	Starwood Property Trust Inc (Reit)	Credit Suisse	17,416
70,137	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	13,060
1,744	Starwood Property Trust Inc (Reit)	JP Morgan	748
114,475	Starwood Property Trust Inc (Reit)	Deutsche Bank	35,373
12,006	State Street Corp	Bank of America Merrill Lynch	(58,589)
7,488	State Street Corp	Citibank	(29,952)
23,769	State Street Corp	JP Morgan	(75,504)
6,859	State Street Corp	Credit Suisse	(32,891)
18,121	Steel Dynamics Inc	Credit Suisse	75,383
29,990	Steel Dynamics Inc	Bank of America Merrill Lynch	36,288
48,850	Steel Dynamics Inc	Citibank	11,724
34,811	Steel Dynamics Inc	JP Morgan	106,912
15,774	Steel Dynamics Inc	Deutsche Bank	19,087
(20,760)	Stericycle Inc	Bank of America Merrill Lynch	(13,079)
(11,736)	Stericycle Inc	Citibank	(10,680)
(26,345)	Stericycle Inc	JP Morgan	(20,553)
(13,324)	Stericycle Inc	Credit Suisse	(10,393)
(29,209)	Stericycle Inc	Deutsche Bank	(19,834)
(7,950)	Steris Plc	Citibank	(6,599)
(6,907)	Steris Plc	JP Morgan	(47,037)
(19,272)	Sterling Bancorp/DE	Bank of America Merrill Lynch	(8,672)
(36,519)	Sterling Bancorp/DE	Citibank	-
(51,915)	Sterling Bancorp/DE	Deutsche Bank	(23,362)
(32,418)	Sterling Bancorp/DE	JP Morgan	(25,934)
(342)	Steven Madden Ltd	Bank of America Merrill Lynch	(1,197)
(3,719)	Steven Madden Ltd	JP Morgan	(18,037)
(5,343)	Stifel Financial Corp	Citibank	7,747
(6,634)	Stifel Financial Corp	Bank of America Merrill Lynch	(4,312)
(1,003)	Stifel Financial Corp	Deutsche Bank	(652)
(19,211)	STORE Capital Corp (Reit)	Citibank	(20,364)
(42,599)	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	(58,361)
(17,563)	STORE Capital Corp (Reit)	JP Morgan	(17,387)
(3,580)	STORE Capital Corp (Reit)	Credit Suisse	(3,544)
(43,432)	STORE Capital Corp (Reit)	Deutsche Bank	(59,502)
(12,719)	Stryker Corp	Bank of America Merrill Lynch	(75,894)
(4,344)	Stryker Corp	Credit Suisse	(40,225)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(1,752)	Stryker Corp	Deutsche Bank	(5,069)
(1,250)	Stryker Corp	JP Morgan	(11,621)
(100,848)	Summit Materials Inc 'A'	Citibank	59,500
(106,751)	Summit Materials Inc 'A'	Bank of America Merrill Lynch	149,451
(11,233)	Summit Materials Inc 'A'	JP Morgan	18,310
(26,084)	Summit Materials Inc 'A'	Credit Suisse	42,517
(65,958)	Summit Materials Inc 'A'	Deutsche Bank	92,341
(1,968)	Sun Communities Inc (Reit)	Bank of America Merrill Lynch	(8,154)
(11,865)	Sun Communities Inc (Reit)	JP Morgan	(23,730)
(12,613)	Sun Communities Inc (Reit)	Deutsche Bank	(46,164)
(4,616)	Sunstone Hotel Investors Inc (Reit)	JP Morgan	(4,801)
(8,483)	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	(10,434)
31,530	SunTrust Banks Inc	Credit Suisse	(24,147)
24,762	SunTrust Banks Inc	Bank of America Merrill Lynch	(50,019)
5,084	SunTrust Banks Inc	Citibank	(11,846)
7,953	SunTrust Banks Inc	JP Morgan	(15,996)
8,185	SunTrust Banks Inc	Deutsche Bank	(16,534)
(722)	SVB Financial Group	Bank of America Merrill Lynch	7,181
(1,580)	SVB Financial Group	Credit Suisse	1,715
(123,342)	Symantec Corp	Citibank	46,870
(49,125)	Symantec Corp	Deutsche Bank	65,827
(33,569)	Symantec Corp	Bank of America Merrill Lynch	13,871
(67,082)	Symantec Corp	JP Morgan	510,494
(42,143)	Symantec Corp	Credit Suisse	320,708
(1,872)	Synchrony Financial	Credit Suisse	(2,920)
(26,493)	Synchrony Financial	JP Morgan	(41,329)
(26,564)	Synchrony Financial	Citibank	39,049
(30,231)	Synchrony Financial	Deutsche Bank	(12,999)
(1,919)	Syneos Health Inc	Bank of America Merrill Lynch	(5,277)
(46,349)	Syneos Health Inc	Credit Suisse	(128,436)
(26,634)	Syneos Health Inc	Deutsche Bank	(73,244)
(85,163)	Syneos Health Inc	JP Morgan	(336,394)
(5,678)	SYNNEX Corp	Credit Suisse	(7,949)
(17,776)	SYNNEX Corp	Deutsche Bank	(2,844)
(9,718)	SYNNEX Corp	Bank of America Merrill Lynch	(1,555)
(3,092)	SYNNEX Corp	Citibank	(2,659)
(4,120)	SYNNEX Corp	JP Morgan	(5,768)
15,980	Synopsys Inc	Citibank	(14,222)
14,836	Synopsys Inc	JP Morgan	(9,940)
52,164	Synopsys Inc	Bank of America Merrill Lynch	(29,583)
32,736	Synopsys Inc	Credit Suisse	(53,507)
2,549	Synopsys Inc	Deutsche Bank	(714)
28,866	Synovus Financial Corp	Credit Suisse	22,227
29,113	Synovus Financial Corp	Citibank	(21,835)
21,554	Synovus Financial Corp	JP Morgan	16,597

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
37,894	Synovus Financial Corp	Bank of America Merrill Lynch	56
9,848	Synovus Financial Corp	Deutsche Bank	2,068
13,858	Syntel Inc	Deutsche Bank	1,181
11,023	Syntel Inc	Bank of America Merrill Lynch	14,991
36,540	Syntel Inc	Credit Suisse	56,971
90,745	Syntel Inc	JP Morgan	189,657
24,381	Sysco Corp	Bank of America Merrill Lynch	64,610
21,479	Sysco Corp	Citibank	41,025
16,483	Sysco Corp	Credit Suisse	38,067
19,472	Sysco Corp	JP Morgan	55,690
24,591	T Rowe Price Group Inc	Bank of America Merrill Lynch	107,217
3,492	T Rowe Price Group Inc	Citibank	(4,051)
3,510	T Rowe Price Group Inc	JP Morgan	25,728
16,643	T Rowe Price Group Inc	Credit Suisse	121,993
15,097	T Rowe Price Group Inc	Deutsche Bank	65,823
(2,052)	T-Mobile US Inc	Bank of America Merrill Lynch	1,149
(16,685)	T-Mobile US Inc	JP Morgan	10,513
(9,243)	T-Mobile US Inc	Deutsche Bank	5,176
(7,587)	Tableau Software Inc 'A'	Citibank	(37,707)
(2,052)	Tableau Software Inc 'A'	Deutsche Bank	(13,851)
(6,798)	Take-Two Interactive Software Inc	Citibank	8,701
(15,834)	Tanger Factory Outlet Centers Inc (Reit)	Citibank	(13,301)
(6,990)	Tanger Factory Outlet Centers Inc (Reit)	Deutsche Bank	(10,904)
7,364	Tapestry Inc	Deutsche Bank	(10,015)
(125,543)	Targa Resources Corp	Bank of America Merrill Lynch	75,814
(7,242)	Targa Resources Corp	Citibank	3,331
(37,146)	Targa Resources Corp	Credit Suisse	(24,888)
(70,518)	Targa Resources Corp	JP Morgan	(16,610)
(43,717)	Targa Resources Corp	Deutsche Bank	27,979
16,542	Target Corp	Credit Suisse	62,627
19,181	Target Corp	Deutsche Bank	3,644
6,201	Target Corp	Bank of America Merrill Lynch	1,178
948	Target Corp	JP Morgan	3,650
47,845	Target Corp	Citibank	(105,259)
(7,179)	Taubman Centers Inc (Reit)	Citibank	(11,845)
(4,469)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(6,748)
(14,286)	Taubman Centers Inc (Reit)	Credit Suisse	26,286
(1,947)	Taubman Centers Inc (Reit)	Deutsche Bank	(2,940)
(15,813)	Taubman Centers Inc (Reit)	JP Morgan	29,096
28,925	TCF Financial Corp	Bank of America Merrill Lynch	18,801
40,963	TCF Financial Corp	Citibank	3,687
14,503	TCF Financial Corp	JP Morgan	9,744
6,742	TCF Financial Corp	Credit Suisse	7,012
10,688	TCF Financial Corp	Deutsche Bank	6,947
18,183	TD Ameritrade Holding Corp	Bank of America Merrill Lynch	(26,729)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
30,971	TD Ameritrade Holding Corp	Citibank	(64,729)
12,271	TD Ameritrade Holding Corp	JP Morgan	(24,378)
19,518	TD Ameritrade Holding Corp	Deutsche Bank	(28,691)
8,108	TD Ameritrade Holding Corp	Credit Suisse	(11,189)
2,078	TE Connectivity Ltd	Citibank	(1,808)
10,650	TE Connectivity Ltd	JP Morgan	10,774
7,169	TE Connectivity Ltd	Credit Suisse	8,029
3,115	TE Connectivity Ltd	Bank of America Merrill Lynch	(2,617)
9,789	TE Connectivity Ltd	Deutsche Bank	(8,223)
868	Tech Data Corp	Credit Suisse	10,546
30,325	Tech Data Corp	Bank of America Merrill Lynch	320,996
23,709	Tech Data Corp	Citibank	226,421
3,448	Tech Data Corp	JP Morgan	41,893
21,924	Tech Data Corp	Deutsche Bank	238,972
6,275	TechnipFMC Plc	Bank of America Merrill Lynch	(4,330)
12,708	TechnipFMC Plc	Deutsche Bank	(8,769)
62,600	Tegna Inc	Credit Suisse	(9,390)
18,212	Tegna Inc	Bank of America Merrill Lynch	(6,192)
25,792	Tegna Inc	Citibank	(13,412)
43,847	Tegna Inc	JP Morgan	(6,577)
6,731	Tegna Inc	Deutsche Bank	(2,289)
(1,210)	Teledyne Technologies Inc	Bank of America Merrill Lynch	(9,728)
(2,518)	Teledyne Technologies Inc	Citibank	(17,802)
(3,744)	Teledyne Technologies Inc	Credit Suisse	(24,898)
(1,020)	Teledyne Technologies Inc	JP Morgan	(6,783)
(1,496)	Teleflex Inc	Bank of America Merrill Lynch	(13,703)
(2,087)	Teleflex Inc	Credit Suisse	(18,175)
(1,223)	Teleflex Inc	Deutsche Bank	(7,164)
(1,562)	Teleflex Inc	Citibank	(9,872)
31,099	Telephone & Data Systems Inc	Bank of America Merrill Lynch	(12,129)
10,005	Telephone & Data Systems Inc	Citibank	(8,804)
81,799	Telephone & Data Systems Inc	JP Morgan	(35,572)
44,514	Telephone & Data Systems Inc	Credit Suisse	(29,766)
17,129	Telephone & Data Systems Inc	Deutsche Bank	(6,680)
(5,542)	Tempur Sealy International Inc	Bank of America Merrill Lynch	15,241
(14,360)	Tempur Sealy International Inc	Deutsche Bank	39,490
20,670	Tenet Healthcare Corp	Credit Suisse	89,030
9,186	Tenet Healthcare Corp	JP Morgan	22,993
10,229	Tenet Healthcare Corp	Deutsche Bank	28,743
54,049	Tenneco Inc	Bank of America Merrill Lynch	(164,945)
11,302	Tenneco Inc	Citibank	(36,958)
7,804	Tenneco Inc	JP Morgan	(12,252)
50,175	Tenneco Inc	Credit Suisse	(106,353)
47,745	Tenneco Inc	Deutsche Bank	(122,705)
37,225	Teradata Corp	Bank of America Merrill Lynch	63,282

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
22,777	Teradata Corp	Citibank	31,888
27,905	Teradata Corp	JP Morgan	12,557
19,241	Teradata Corp	Credit Suisse	16,920
8,975	Teradata Corp	Deutsche Bank	15,258
7,872	Teradyne Inc	Bank of America Merrill Lynch	23,380
17,613	Teradyne Inc	Citibank	9,159
27,271	Teradyne Inc	JP Morgan	60,661
69,637	Teradyne Inc	Credit Suisse	161,975
34,568	Teradyne Inc	Deutsche Bank	102,667
(12,621)	TESARO Inc	Citibank	53,513
(1,270)	TESARO Inc	JP Morgan	1,486
(24,171)	TESARO Inc	Bank of America Merrill Lynch	84,446
(113,231)	TESARO Inc	Deutsche Bank	267,225
(7,749)	Tesla Inc	Citibank	(102,674)
(25,042)	Tesla Inc	JP Morgan	(49,457)
(10,334)	Tesla Inc	Bank of America Merrill Lynch	(42,163)
(3,269)	Tesla Inc	Credit Suisse	44,818
(20,141)	Tesla Inc	Deutsche Bank	(82,175)
11,484	Tetra Tech Inc	Citibank	17,226
(2,816)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	10,842
(1,386)	Texas Capital Bancshares Inc	Citibank	3,812
(5,068)	Texas Capital Bancshares Inc	JP Morgan	14,190
(7,947)	Texas Capital Bancshares Inc	Credit Suisse	22,252
(5,088)	Texas Capital Bancshares Inc	Deutsche Bank	19,589
13,127	Texas Instruments Inc	Bank of America Merrill Lynch	44,107
11,963	Texas Instruments Inc	JP Morgan	85,057
16,149	Texas Instruments Inc	Citibank	27,615
3,529	Texas Instruments Inc	Credit Suisse	12,062
18,530	Texas Instruments Inc	Deutsche Bank	62,261
1,089	Texas Roadhouse Inc	Credit Suisse	(1,372)
28,694	Texas Roadhouse Inc	Bank of America Merrill Lynch	88,091
5,702	Texas Roadhouse Inc	Deutsche Bank	17,505
(11,625)	TFS Financial Corp	Bank of America Merrill Lynch	(9,009)
(504)	TFS Financial Corp	Citibank	(234)
(5,518)	TFS Financial Corp	JP Morgan	(3,890)
(17,603)	TFS Financial Corp	Credit Suisse	(12,410)
(15,106)	TFS Financial Corp	Deutsche Bank	(11,707)
844	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	(554)
5,201	Thermo Fisher Scientific Inc	JP Morgan	11,702
1,383	Thermo Fisher Scientific Inc	Citibank	(10,428)
1,592	Thor Industries Inc	Citibank	(15,331)
1,757	Thor Industries Inc	JP Morgan	(11,789)
443	Thor Industries Inc	Credit Suisse	(2,973)
6,980	Thor Industries Inc	Bank of America Merrill Lynch	(53,683)
21,194	Tiffany & Co	Deutsche Bank	625,905

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
194	Time Warner Inc	JP Morgan	188
28,213	Timken Co/The	Bank of America Merrill Lynch	(35,898)
22,866	Timken Co/The	Citibank	(41,159)
14,080	Timken Co/The	JP Morgan	(7,744)
1,084	Timken Co/The	Credit Suisse	(596)
5,328	Timken Co/The	Deutsche Bank	(5,062)
4,462	TJX Cos Inc/The	Credit Suisse	34,045
2,626	TJX Cos Inc/The	JP Morgan	20,036
22,193	TJX Cos Inc/The	Bank of America Merrill Lynch	103,076
8,377	TJX Cos Inc/The	Citibank	23,121
16,024	Toll Brothers Inc	Bank of America Merrill Lynch	(20,030)
8,991	Toll Brothers Inc	Credit Suisse	(35,694)
9,438	Toll Brothers Inc	Citibank	1,699
14,574	Toll Brothers Inc	Deutsche Bank	(18,218)
22,914	Toll Brothers Inc	JP Morgan	(90,969)
15,397	Torchmark Corp	Bank of America Merrill Lynch	(8,930)
7,679	Torchmark Corp	Citibank	(20,580)
14,398	Torchmark Corp	JP Morgan	(12,284)
11,774	Torchmark Corp	Credit Suisse	(8,595)
33,993	Torchmark Corp	Deutsche Bank	(32,823)
16,839	Toro Co/The	Bank of America Merrill Lynch	25,427
26,419	Toro Co/The	Citibank	(17,701)
111,717	Toro Co/The	JP Morgan	20,284
77,579	Toro Co/The	Credit Suisse	(11,281)
22,417	Toro Co/The	Deutsche Bank	33,850
12,623	Total System Services Inc	JP Morgan	(9,972)
4,222	Total System Services Inc	Credit Suisse	(3,335)
36,412	Tractor Supply Co	Credit Suisse	289,279
14,921	Tractor Supply Co	Deutsche Bank	62,967
(2,369)	TransDigm Group Inc	Bank of America Merrill Lynch	(26,130)
(4,966)	TransDigm Group Inc	Citibank	(43,006)
(1,807)	TransDigm Group Inc	JP Morgan	(8,186)
(1,976)	TransDigm Group Inc	Credit Suisse	(12,285)
(2,729)	TransDigm Group Inc	Deutsche Bank	(30,101)
47,782	Transocean Ltd	Bank of America Merrill Lynch	(47,782)
97,983	Transocean Ltd	Citibank	(113,660)
30,123	Transocean Ltd	JP Morgan	(602)
12,782	Transocean Ltd	Credit Suisse	(256)
32,332	Transocean Ltd	Deutsche Bank	(32,332)
(10,822)	TransUnion	Bank of America Merrill Lynch	3,679
(8,148)	TransUnion	Citibank	(5,704)
(13,042)	TransUnion	Deutsche Bank	329
1,786	Travelers Cos Inc/The	Bank of America Merrill Lynch	(5,720)
9,468	Travelers Cos Inc/The	Citibank	(30,771)
8,170	Travelers Cos Inc/The	Deutsche Bank	(13,807)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(11,310)	TreeHouse Foods Inc	Citibank	(7,804)
(31,201)	TreeHouse Foods Inc	JP Morgan	(72,386)
(16,634)	TreeHouse Foods Inc	Bank of America Merrill Lynch	(8,675)
(11,138)	TreeHouse Foods Inc	Deutsche Bank	(7,685)
(38,531)	TreeHouse Foods Inc	Credit Suisse	(77,850)
13,131	Trex Co Inc	Bank of America Merrill Lynch	105,048
2,244	Trex Co Inc	Citibank	9,784
(235,928)	TRI Pointe Group Inc	Bank of America Merrill Lynch	(374,189)
(60,383)	TRI Pointe Group Inc	Citibank	(56,156)
(33,671)	TRI Pointe Group Inc	Credit Suisse	3,367
(59,038)	TRI Pointe Group Inc	Deutsche Bank	(79,166)
(61,034)	TRI Pointe Group Inc	JP Morgan	6,103
(8,128)	Tribune Media Co 'A'	Bank of America Merrill Lynch	12,436
(4,958)	Tribune Media Co 'A'	Citibank	5,355
(24,813)	Trimble Inc	Bank of America Merrill Lynch	15,880
(14,568)	Trimble Inc	Citibank	10,052
(11,981)	Trimble Inc	JP Morgan	10,911
(20,759)	Trimble Inc	Credit Suisse	23,354
(9,890)	Trimble Inc	Deutsche Bank	7,108
7,400	TriNet Group Inc	Bank of America Merrill Lynch	10,804
14,748	TriNet Group Inc	Citibank	25,514
26,481	TriNet Group Inc	Deutsche Bank	38,662
18,889	TriNet Group Inc	JP Morgan	33,056
11,287	TriNet Group Inc	Credit Suisse	10,991
(19,637)	Trinity Industries Inc	Citibank	4,124
(18,298)	Trinity Industries Inc	JP Morgan	19,884
(8,132)	Trinity Industries Inc	Credit Suisse	(11,134)
(24,574)	Trinity Industries Inc	Deutsche Bank	13,270
31,851	Trinseo SA	Credit Suisse	(66,978)
25,111	Trinseo SA	Bank of America Merrill Lynch	(71,290)
32,560	Trinseo SA	Deutsche Bank	(78,144)
3,444	Trinseo SA	Citibank	(11,537)
38,270	Trinseo SA	JP Morgan	(104,448)
(4,774)	TripAdvisor Inc	Bank of America Merrill Lynch	(12,938)
(41,260)	TripAdvisor Inc	Citibank	(118,004)
(5,279)	Triton International Ltd/Bermuda	Deutsche Bank	2,933
(7,614)	Triton International Ltd/Bermuda	Credit Suisse	(4,873)
(34,298)	Triton International Ltd/Bermuda	Citibank	14,405
(17,500)	Triton International Ltd/Bermuda	JP Morgan	(11,200)
1,950	Trustmark Corp	JP Morgan	429
3,461	Trustmark Corp	Bank of America Merrill Lynch	173
3,246	Trustmark Corp	Citibank	(1,818)
5,932	Trustmark Corp	Deutsche Bank	297
3,897	TTEC Holdings Inc	Bank of America Merrill Lynch	13,640
3,797	TTEC Holdings Inc	Credit Suisse	14,808

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
21,396	TTEC Holdings Inc	Citibank	28,885
3,792	TTEC Holdings Inc	Deutsche Bank	13,272
10,478	TTEC Holdings Inc	JP Morgan	40,864
18,095	Tupperware Brands Corp	Citibank	(28,047)
12,230	Tupperware Brands Corp	JP Morgan	489
44,519	Tupperware Brands Corp	Bank of America Merrill Lynch	(21,369)
19,324	Tupperware Brands Corp	Credit Suisse	773
12,542	Tupperware Brands Corp	Deutsche Bank	(6,020)
(68,233)	Twitter Inc	Bank of America Merrill Lynch	(127,596)
(60,824)	Twitter Inc	Citibank	(107,050)
(15,579)	Twitter Inc	Deutsche Bank	(24,657)
5,219	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	574
3,544	Two Harbors Investment Corp (Reit)	Credit Suisse	1,311
1,836	Two Harbors Investment Corp (Reit)	Deutsche Bank	202
8,900	Two Harbors Investment Corp (Reit)	JP Morgan	3,293
38,508	Two Harbors Investment Corp (Reit)	Citibank	2,310
(12,840)	Tyler Technologies Inc	Bank of America Merrill Lynch	(316,763)
(2,664)	Tyler Technologies Inc	Citibank	(17,103)
(400)	Tyler Technologies Inc	Deutsche Bank	(1,564)
(9,923)	Tyler Technologies Inc	Credit Suisse	(66,087)
5,654	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	8,311
27,003	Tyson Foods Inc 'A'	JP Morgan	29,139
31,365	Tyson Foods Inc 'A'	Credit Suisse	65,553
19,148	Tyson Foods Inc 'A'	Citibank	16,659
12,033	Tyson Foods Inc 'A'	Deutsche Bank	17,689
6,370	Ubiquiti Networks Inc	JP Morgan	67,203
4,313	Ubiquiti Networks Inc	Citibank	17,425
26,258	UDR Inc (Reit)	JP Morgan	3,414
31,036	UDR Inc (Reit)	Bank of America Merrill Lynch	33,209
11,219	UDR Inc (Reit)	Citibank	13,463
9,845	UDR Inc (Reit)	Deutsche Bank	10,534
47,988	UGI Corp	Bank of America Merrill Lynch	54,989
4,410	UGI Corp	Citibank	5,865
17,521	UGI Corp	JP Morgan	27,943
958	UGI Corp	Credit Suisse	2,079
23,569	UGI Corp	Deutsche Bank	26,162
(6,745)	Ulta Salon Cosmetics & Fragrance Inc	Bank of America Merrill Lynch	(135)
(1,328)	Ulta Salon Cosmetics & Fragrance Inc	JP Morgan	(1,567)
(2,200)	Ulta Salon Cosmetics & Fragrance Inc	Citibank	5,016
(5,749)	Ulta Salon Cosmetics & Fragrance Inc	Deutsche Bank	(115)
(2,181)	Ulta Salon Cosmetics & Fragrance Inc	Credit Suisse	113
(3,831)	Ultimate Software Group Inc/The	Credit Suisse	(32,985)
(1,895)	Ultimate Software Group Inc/The	Deutsche Bank	(10,214)
(3,965)	Ultimate Software Group Inc/The	Bank of America Merrill Lynch	(19,119)
(2,455)	Ultimate Software Group Inc/The	Citibank	(18,044)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(5,446)	Ultimate Software Group Inc/The	JP Morgan	(46,890)
(25,698)	Ultragenyx Pharmaceutical Inc	JP Morgan	(360,286)
(16,377)	Ultragenyx Pharmaceutical Inc	Credit Suisse	(229,606)
(19,052)	Ultragenyx Pharmaceutical Inc	Citibank	(145,557)
(60,828)	Ultragenyx Pharmaceutical Inc	Deutsche Bank	(546,309)
(339)	UMB Financial Corp	JP Morgan	251
(6,115)	UMB Financial Corp	Deutsche Bank	11,190
(22,340)	Umpqua Holdings Corp	Citibank	4,915
(22,809)	Umpqua Holdings Corp	Credit Suisse	(1,597)
(6,500)	Umpqua Holdings Corp	Deutsche Bank	325
(17,321)	Umpqua Holdings Corp	JP Morgan	(1,212)
(216,537)	Under Armour Inc 'A'	JP Morgan	(684,257)
(21,630)	Under Armour Inc 'A'	Credit Suisse	(68,351)
(1,166)	Under Armour Inc 'A'	Bank of America Merrill Lynch	(3,032)
(103,189)	Under Armour Inc 'A'	Deutsche Bank	(268,291)
(6,196)	Under Armour Inc 'C'	Bank of America Merrill Lynch	(13,136)
(16,611)	Under Armour Inc 'C'	Citibank	(23,920)
(125,186)	Under Armour Inc 'C'	JP Morgan	(343,010)
(77,915)	Under Armour Inc 'C'	Credit Suisse	(173,294)
(97,848)	Under Armour Inc 'C'	Deutsche Bank	(207,438)
(5,960)	Union Pacific Corp	Bank of America Merrill Lynch	(28,906)
(20,167)	Union Pacific Corp	Citibank	(44,771)
(10,831)	Union Pacific Corp	Credit Suisse	(87,190)
(4,256)	Union Pacific Corp	JP Morgan	(21,853)
(32,725)	United Bankshares Inc/WV	Citibank	9,818
(71,628)	United Bankshares Inc/WV	Bank of America Merrill Lynch	(88,986)
(1,448)	United Bankshares Inc/WV	JP Morgan	(2,896)
(66,431)	United Bankshares Inc/WV	Credit Suisse	(96,901)
(44,434)	United Bankshares Inc/WV	Deutsche Bank	(57,764)
2,344	United Continental Holdings Inc	Bank of America Merrill Lynch	2,977
3,405	United Continental Holdings Inc	JP Morgan	5,380
14,806	United Continental Holdings Inc	Credit Suisse	23,998
8,387	United Natural Foods Inc	Bank of America Merrill Lynch	5,619
5,348	United Natural Foods Inc	Deutsche Bank	3,583
10,824	United Natural Foods Inc	JP Morgan	21,215
(8,937)	United Parcel Service Inc 'B'	Credit Suisse	(49,666)
(5,450)	United Parcel Service Inc 'B'	JP Morgan	(2,268)
4,582	United Rentals Inc	Credit Suisse	(34,946)
6,262	United Rentals Inc	Bank of America Merrill Lynch	(29,619)
4,989	United Rentals Inc	Citibank	(29,734)
4,295	United Rentals Inc	JP Morgan	6,400
448	United Rentals Inc	Deutsche Bank	(2,119)
18,374	United States Cellular Corp	Bank of America Merrill Lynch	(24,621)
8,158	United States Cellular Corp	Citibank	(9,871)
12,254	United States Cellular Corp	JP Morgan	(15,195)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
21,851	United States Cellular Corp	Credit Suisse	(27,095)
19,934	United States Cellular Corp	Deutsche Bank	(26,712)
20,096	United States Steel Corp	Bank of America Merrill Lynch	29,736
(22,146)	United Technologies Corp	Bank of America Merrill Lynch	(18,160)
(16,235)	United Technologies Corp	Citibank	40,587
(46,608)	United Technologies Corp	Deutsche Bank	(38,219)
20,161	United Therapeutics Corp	Bank of America Merrill Lynch	(13,050)
7,712	United Therapeutics Corp	Citibank	16,041
7,811	United Therapeutics Corp	JP Morgan	40,852
30,924	United Therapeutics Corp	Credit Suisse	139,130
5,409	United Therapeutics Corp	Deutsche Bank	595
9,845	UnitedHealth Group Inc	JP Morgan	112,331
1,531	UnitedHealth Group Inc	Citibank	(2,664)
4,298	UnitedHealth Group Inc	Bank of America Merrill Lynch	16,934
2,842	UnitedHealth Group Inc	Credit Suisse	32,427
4,061	UnitedHealth Group Inc	Deutsche Bank	16,000
(12,162)	Uniti Group Inc (Reit)	Credit Suisse	(21,648)
(58,078)	Uniti Group Inc (Reit)	Citibank	(41,235)
(70,419)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	(59,152)
(12,065)	Uniti Group Inc (Reit)	JP Morgan	(21,476)
(120,497)	Uniti Group Inc (Reit)	Deutsche Bank	(101,217)
(16,007)	Univar Inc	Deutsche Bank	(6,403)
(39,098)	Univar Inc	Bank of America Merrill Lynch	(15,639)
(16,917)	Univar Inc	Citibank	5,583
(7,739)	Universal Display Corp	Credit Suisse	15,091
(10,160)	Universal Display Corp	Deutsche Bank	17,780
(6,107)	Universal Display Corp	Bank of America Merrill Lynch	19,312
(14,866)	Universal Display Corp	Citibank	8,920
(8,565)	Universal Display Corp	JP Morgan	11,296
1,162	Universal Health Services Inc 'B'	Credit Suisse	395
8,094	Universal Health Services Inc 'B'	Citibank	(19,426)
3,736	Universal Health Services Inc 'B'	JP Morgan	(7,769)
4,235	Universal Health Services Inc 'B'	Bank of America Merrill Lynch	(4,743)
93,563	Unum Group	Bank of America Merrill Lynch	(43,047)
41,827	Unum Group	Citibank	(44,337)
6,551	Unum Group	JP Morgan	(1,572)
7,051	Unum Group	Credit Suisse	(1,692)
19,093	Unum Group	Deutsche Bank	(1,909)
25,041	Urban Edge Properties (Reit)	Citibank	27,295
8,013	Urban Edge Properties (Reit)	Credit Suisse	7,051
20,428	Urban Outfitters Inc	Citibank	8,580
4,631	Urban Outfitters Inc	Bank of America Merrill Lynch	1,216
32,402	Urban Outfitters Inc	JP Morgan	77,131
19,797	Urban Outfitters Inc	Credit Suisse	51,868
20,832	Urban Outfitters Inc	Deutsche Bank	17,291

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
16,893	US Bancorp	Credit Suisse	(16,217)
28,749	US Bancorp	Deutsche Bank	(50,311)
36,019	US Foods Holding Corp	Bank of America Merrill Lynch	35,299
8,670	US Foods Holding Corp	Credit Suisse	23,322
47,740	US Foods Holding Corp	JP Morgan	68,508
17,563	US Foods Holding Corp	Citibank	8,957
17,332	US Foods Holding Corp	Deutsche Bank	16,985
(30,722)	US Silica Holdings Inc	JP Morgan	(307)
(57,554)	US Silica Holdings Inc	Citibank	65,612
(58,714)	US Silica Holdings Inc	Deutsche Bank	34,641
(18,855)	US Silica Holdings Inc	Bank of America Merrill Lynch	11,124
(52,021)	US Silica Holdings Inc	Credit Suisse	15,557
(41,004)	USG Corp	Bank of America Merrill Lynch	(4,477)
(5,169)	USG Corp	Citibank	(310)
(6,634)	USG Corp	Credit Suisse	(495)
(25,413)	USG Corp	Deutsche Bank	(3,304)
(14,092)	USG Corp	JP Morgan	6,060
(2,997)	Vail Resorts Inc	Bank of America Merrill Lynch	(19,660)
(7,397)	Vail Resorts Inc	Citibank	(41,867)
(3,494)	Vail Resorts Inc	Credit Suisse	(42,180)
(1,427)	Vail Resorts Inc	Deutsche Bank	(9,361)
(5,091)	Vail Resorts Inc	JP Morgan	(71,987)
33,147	Valero Energy Corp	Deutsche Bank	268,491
2,906	Valero Energy Corp	Credit Suisse	10,134
97,730	Valero Energy Corp	Bank of America Merrill Lynch	794,150
37,735	Valero Energy Corp	JP Morgan	407,915
(52,088)	Valley National Bancorp	Bank of America Merrill Lynch	1,668
(8,197)	Valley National Bancorp	Citibank	1,721
(34,163)	Valley National Bancorp	Credit Suisse	5,087
(1,505)	Valley National Bancorp	JP Morgan	-
(86,748)	Valley National Bancorp	Deutsche Bank	7,807
(1,915)	Valmont Industries Inc	Credit Suisse	(634)
(3,140)	Valmont Industries Inc	JP Morgan	(7,335)
(1,612)	Valmont Industries Inc	Bank of America Merrill Lynch	(4,997)
(1,659)	Valmont Industries Inc	Citibank	(1,078)
(34,650)	Valvoline Inc	JP Morgan	22,869
(54,019)	Valvoline Inc	Bank of America Merrill Lynch	14,094
(62,624)	Valvoline Inc	Credit Suisse	36,206
(58,119)	Valvoline Inc	Citibank	31,965
(63,169)	Valvoline Inc	Deutsche Bank	6,949
4,507	Varian Medical Systems Inc	Bank of America Merrill Lynch	6,175
1,858	Varian Medical Systems Inc	Citibank	(409)
10,605	Varian Medical Systems Inc	JP Morgan	17,180
1,659	Varian Medical Systems Inc	Deutsche Bank	2,273
1,548	Varian Medical Systems Inc	Credit Suisse	2,508

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
13,098	Vector Group Ltd	Bank of America Merrill Lynch	(131)
12,887	Vector Group Ltd	JP Morgan	(5,541)
37,557	Vector Group Ltd	Credit Suisse	(16,150)
19,341	Vector Group Ltd	Citibank	7,156
10,880	Vector Group Ltd	Deutsche Bank	(109)
6,398	Vectren Corp	Bank of America Merrill Lynch	7,230
6,750	Vectren Corp	Citibank	7,425
2,027	Vectren Corp	JP Morgan	1,074
24,475	Vectren Corp	Credit Suisse	12,972
(8,470)	Veeva Systems Inc 'A'	Deutsche Bank	(15,415)
(2,988)	Veeva Systems Inc 'A'	Citibank	(6,245)
(14,876)	Veeva Systems Inc 'A'	Bank of America Merrill Lynch	(27,074)
(6,679)	Ventas Inc (Reit)	Citibank	(12,156)
(14,575)	Ventas Inc (Reit)	Credit Suisse	(32,754)
(19,602)	Ventas Inc (Reit)	Bank of America Merrill Lynch	(43,908)
(7,643)	Ventas Inc (Reit)	Deutsche Bank	(15,563)
(7,784)	Ventas Inc (Reit)	JP Morgan	(12,921)
(15,312)	VEREIT Inc (Reit)	Citibank	(2,603)
(122,064)	VEREIT Inc (Reit)	JP Morgan	(26,854)
(66,779)	VEREIT Inc (Reit)	Bank of America Merrill Lynch	(9,349)
(52,215)	VEREIT Inc (Reit)	Credit Suisse	(11,487)
(168,256)	VEREIT Inc (Reit)	Deutsche Bank	(23,556)
(10,161)	VeriFone Systems Inc	Citibank	1,016
(54,433)	VeriFone Systems Inc	Bank of America Merrill Lynch	3,810
(12,977)	VeriFone Systems Inc	JP Morgan	2,855
(18,021)	VeriFone Systems Inc	Credit Suisse	3,965
(8,701)	VeriFone Systems Inc	Deutsche Bank	609
(4,620)	Verint Systems Inc	Bank of America Merrill Lynch	(4,158)
(5,156)	Verint Systems Inc	Citibank	(2,836)
(13,043)	Verint Systems Inc	Credit Suisse	(12,095)
(883)	Verint Systems Inc	Deutsche Bank	(795)
(5,632)	Verint Systems Inc	JP Morgan	(2,869)
31	VeriSign Inc	Credit Suisse	260
6,322	VeriSign Inc	Deutsche Bank	27,817
11,249	VeriSign Inc	Bank of America Merrill Lynch	49,496
54,580	VeriSign Inc	Citibank	175,748
27,897	VeriSign Inc	JP Morgan	205,728
(11,197)	Verisk Analytics Inc	Bank of America Merrill Lynch	(20,602)
(23,899)	Verisk Analytics Inc	JP Morgan	(77,911)
(19,777)	Verisk Analytics Inc	Citibank	(24,326)
(16,698)	Verisk Analytics Inc	Credit Suisse	(43,770)
(11,268)	Verisk Analytics Inc	Deutsche Bank	(20,733)
6,732	Verizon Communications Inc	Citibank	(4,847)
66,078	Verizon Communications Inc	Bank of America Merrill Lynch	17,397
883	Versum Materials Inc	Citibank	1,174

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
38,163	Versum Materials Inc	JP Morgan	120,213
11,008	Vertex Pharmaceuticals Inc	Citibank	6,495
2,851	Vertex Pharmaceuticals Inc	JP Morgan	5,389
2,994	Vertex Pharmaceuticals Inc	Credit Suisse	25,297
17,514	VF Corp	Credit Suisse	62,263
3,236	VF Corp	Deutsche Bank	9,967
17,272	Viacom Inc 'B'	Credit Suisse	(19,206)
8,035	Viacom Inc 'B'	Deutsche Bank	(10,204)
(1,750)	ViaSat Inc	Bank of America Merrill Lynch	(2,083)
(8,105)	ViaSat Inc	JP Morgan	1,459
(28,538)	ViaSat Inc	Citibank	(50,798)
(51,526)	ViaSat Inc	Credit Suisse	(15,997)
(87,072)	ViaSat Inc	Deutsche Bank	(103,616)
(175,622)	Viavi Solutions Inc	Bank of America Merrill Lynch	43,905
(21,099)	Viavi Solutions Inc	Citibank	9,495
(15,072)	Viavi Solutions Inc	Deutsche Bank	3,768
30,504	Visa Inc 'A'	Credit Suisse	26,233
10,876	Visa Inc 'A'	Deutsche Bank	(3,698)
14,268	Visa Inc 'A'	Citibank	713
125,738	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(25,148)
117,037	Vishay Intertechnology Inc	Citibank	35,111
74,969	Vishay Intertechnology Inc	JP Morgan	89,963
69,261	Vishay Intertechnology Inc	Credit Suisse	35,642
39,673	Vishay Intertechnology Inc	Deutsche Bank	(7,935)
7,867	Visteon Corp	Bank of America Merrill Lynch	(37,880)
19,090	Visteon Corp	Citibank	(126,471)
5,711	Visteon Corp	JP Morgan	1,913
3,935	Visteon Corp	Credit Suisse	1,318
5,182	Visteon Corp	Deutsche Bank	(24,951)
42,841	Vistra Energy Corp	Bank of America Merrill Lynch	56,122
22,484	Vistra Energy Corp	Deutsche Bank	29,454
22,952	Vistra Energy Corp	Credit Suisse	27,926
18,012	VMware Inc 'A'	Credit Suisse	41,604
27,102	VMware Inc 'A'	Citibank	59,624
5,287	VMware Inc 'A'	JP Morgan	13,218
3,305	VMware Inc 'A'	Bank of America Merrill Lynch	(6,941)
16,581	VMware Inc 'A'	Deutsche Bank	(34,820)
(2,152)	Vornado Realty Trust (Reit)	Citibank	(4,347)
(37,095)	Vornado Realty Trust (Reit)	Deutsche Bank	(74,362)
(4,906)	Vornado Realty Trust (Reit)	Bank of America Merrill Lynch	(9,812)
(33,883)	Vornado Realty Trust (Reit)	JP Morgan	(24,506)
(24,087)	Voya Financial Inc	Deutsche Bank	32,517
(6,911)	Voya Financial Inc	Bank of America Merrill Lynch	9,330
(18,342)	Vulcan Materials Co	Bank of America Merrill Lynch	(6,467)
(13,493)	Vulcan Materials Co	Citibank	(3,103)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(16,298)	Vulcan Materials Co	JP Morgan	(19,227)
(33,637)	Vulcan Materials Co	Credit Suisse	(57,183)
(4,799)	Vulcan Materials Co	Deutsche Bank	(5,231)
5,595	WABCO Holdings Inc	Bank of America Merrill Lynch	(35,920)
5,841	WABCO Holdings Inc	JP Morgan	(48,162)
1,892	WABCO Holdings Inc	Deutsche Bank	(12,147)
4,907	WABCO Holdings Inc	Citibank	(35,968)
(34,847)	Wabtec Corp/DE	Credit Suisse	(125,944)
(6,627)	Wabtec Corp/DE	Bank of America Merrill Lynch	(30,683)
(81,819)	Wabtec Corp/DE	Deutsche Bank	(378,822)
(15,513)	Wabtec Corp/DE	Citibank	(5,430)
(2,473)	Wabtec Corp/DE	JP Morgan	(14,195)
9,761	Waddell & Reed Financial Inc 'A'	Citibank	(3,124)
18,537	Waddell & Reed Financial Inc 'A'	Deutsche Bank	9,639
15,639	Waddell & Reed Financial Inc 'A'	Bank of America Merrill Lynch	8,132
(22,024)	WageWorks Inc	Bank of America Merrill Lynch	(62,768)
10,646	Walgreens Boots Alliance Inc	Citibank	(15,437)
16,087	Walgreens Boots Alliance Inc	Credit Suisse	(9,454)
19,553	Walgreens Boots Alliance Inc	Deutsche Bank	(35,782)
11,752	Walgreens Boots Alliance Inc	Bank of America Merrill Lynch	(21,506)
34,049	Walgreens Boots Alliance Inc	JP Morgan	(49,028)
9,497	Walmart Inc	Credit Suisse	(21,273)
25,029	Walmart Inc	JP Morgan	(56,008)
25,782	Walmart Inc	Citibank	3,352
5,053	Walmart Inc	Deutsche Bank	(597)
(11,846)	Walt Disney Co/The	Deutsche Bank	36,960
(3,073)	Walt Disney Co/The	Citibank	13,122
(15,447)	Walt Disney Co/The	JP Morgan	30,740
(9,147)	Walt Disney Co/The	Credit Suisse	42,933
16,170	Washington Federal Inc	Credit Suisse	4,754
47,759	Washington Federal Inc	Bank of America Merrill Lynch	7,164
28,246	Washington Federal Inc	Citibank	(9,886)
38,586	Washington Federal Inc	JP Morgan	21,222
57,858	Washington Federal Inc	Deutsche Bank	8,679
4,785	Washington Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	4,067
7,766	Washington Real Estate Investment Trust (Reit)	Citibank	4,815
18,546	Washington Real Estate Investment Trust (Reit)	JP Morgan	(6,120)
26,950	Washington Real Estate Investment Trust (Reit)	Credit Suisse	(8,894)
6,860	Washington Real Estate Investment Trust (Reit)	Deutsche Bank	5,831
(42,433)	Waste Connections Inc	Bank of America Merrill Lynch	(94,085)
(28,546)	Waste Connections Inc	Deutsche Bank	(64,799)
(71,305)	Waste Connections Inc	JP Morgan	(164,034)

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)
	米国(続き)		
10,121	Waste Management Inc	Credit Suisse	12,145
7,606	Waste Management Inc	Citibank	18,863
7,726	Waste Management Inc	Bank of America Merrill Lynch	16,147
23,591	Waste Management Inc	JP Morgan	28,309
8,479	Waste Management Inc	Deutsche Bank	17,721
8,187	Waters Corp	Bank of America Merrill Lynch	30,374
6,327	Waters Corp	JP Morgan	9,111
8,003	Waters Corp	Citibank	(18,167)
10,261	Waters Corp	Credit Suisse	21,937
1,464	Waters Corp	Deutsche Bank	5,431
4,173	Watsco Inc	Bank of America Merrill Lynch	25,497
5,051	Watsco Inc	Credit Suisse	45,863
(17,237)	Wayfair Inc 'A'	Deutsche Bank	(181,678)
(17,823)	Wayfair Inc 'A'	JP Morgan	(188,924)
(177,901)	Weatherford International Plc	Citibank	9,785
(218,837)	Weatherford International Plc	Credit Suisse	(33,920)
(2,355,566)	Weatherford International Plc	Deutsche Bank	61,743
(4,898)	Webster Financial Corp	Citibank	7,690
(4,085)	Webster Financial Corp	Bank of America Merrill Lynch	(123)
(525)	Webster Financial Corp	Deutsche Bank	(16)
(6,634)	WEC Energy Group Inc	Citibank	(18,044)
(4,280)	WEC Energy Group Inc	Bank of America Merrill Lynch	(7,790)
(18,936)	WEC Energy Group Inc	JP Morgan	(19,125)
(4,613)	WEC Energy Group Inc	Deutsche Bank	(8,396)
(8,465)	Weight Watchers International Inc	Deutsche Bank	30,728
17,776	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	36,796
34,838	Weingarten Realty Investors (Reit)	Citibank	35,535
2,231	Weingarten Realty Investors (Reit)	JP Morgan	3,904
30,582	Weingarten Realty Investors (Reit)	Deutsche Bank	63,305
10,776	Weingarten Realty Investors (Reit)	Credit Suisse	18,858
(107,089)	Welbilt Inc	Deutsche Bank	(39,781)
(103,810)	Welbilt Inc	Bank of America Merrill Lynch	(51,905)
(10,276)	Welbilt Inc	Citibank	411
(58,321)	Welbilt Inc	JP Morgan	(35,576)
(33,837)	Welbilt Inc	Credit Suisse	(20,641)
13,782	WellCare Health Plans Inc	Bank of America Merrill Lynch	117,974
10,813	WellCare Health Plans Inc	Citibank	80,449
14,511	WellCare Health Plans Inc	JP Morgan	137,274
2,335	WellCare Health Plans Inc	Credit Suisse	22,089
1,574	WellCare Health Plans Inc	Deutsche Bank	13,473
(58,474)	Wells Fargo & Co	Bank of America Merrill Lynch	46,779
(20,047)	Wells Fargo & Co	Citibank	26,262
(31,277)	Wells Fargo & Co	JP Morgan	32,294
(49,203)	Wells Fargo & Co	Credit Suisse	(7,538)
(47,756)	Wells Fargo & Co	Deutsche Bank	38,205

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(18,646)	Welltower Inc (Reit)	Citibank	(31,512)
(37,304)	Welltower Inc (Reit)	Credit Suisse	(76,300)
(28,900)	Welltower Inc (Reit)	JP Morgan	(72,256)
(17,638)	Welltower Inc (Reit)	Bank of America Merrill Lynch	(44,624)
(32,598)	Welltower Inc (Reit)	Deutsche Bank	(82,473)
(77,419)	Wendy ' s Co/The	Bank of America Merrill Lynch	11,613
(22,235)	Wendy ' s Co/The	Citibank	(3,335)
(33,357)	Wendy ' s Co/The	Deutsche Bank	5,004
(57,202)	Wendy ' s Co/The	Credit Suisse	(3,836)
14,311	Werner Enterprises Inc	Bank of America Merrill Lynch	46,511
32,181	Werner Enterprises Inc	JP Morgan	135,160
34,142	Werner Enterprises Inc	Credit Suisse	143,396
25,825	Werner Enterprises Inc	Deutsche Bank	83,931
(17,913)	WESCO International Inc	Credit Suisse	13,435
(5,092)	WESCO International Inc	Deutsche Bank	764
(4,139)	WESCO International Inc	JP Morgan	2,416
(7,848)	WESCO International Inc	Bank of America Merrill Lynch	1,177
(497)	West Pharmaceutical Services Inc	JP Morgan	(3,156)
(9,343)	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(44,566)
(10,463)	Westar Energy Inc	Credit Suisse	(38,295)
(8,549)	Westar Energy Inc	Deutsche Bank	(25,220)
4,317	Western Alliance Bancorp	Credit Suisse	863
8,985	Western Alliance Bancorp	Citibank	(12,040)
1,571	Western Alliance Bancorp	JP Morgan	314
12,131	Western Alliance Bancorp	Bank of America Merrill Lynch	(10,918)
1,030	Western Alliance Bancorp	Deutsche Bank	(927)
21,156	Western Digital Corp	Credit Suisse	168,402
599	Western Digital Corp	Bank of America Merrill Lynch	1,623
28,290	Western Digital Corp	Citibank	(61,672)
18,362	Western Digital Corp	JP Morgan	146,162
36,659	Western Union Co/The	Bank of America Merrill Lynch	(4,399)
93,699	Western Union Co/The	Citibank	(27,173)
94,060	Western Union Co/The	JP Morgan	17,871
137,030	Western Union Co/The	Deutsche Bank	(16,444)
71,256	Western Union Co/The	Credit Suisse	(3,723)
(35,214)	WestRock Co	Bank of America Merrill Lynch	46,130
(21,311)	WestRock Co	Citibank	38,573
(6,851)	WestRock Co	JP Morgan	3,837
(55,567)	WestRock Co	Credit Suisse	31,118
(8,351)	WestRock Co	Deutsche Bank	14,917
(12,405)	WEX Inc	Bank of America Merrill Lynch	33,618
(20,952)	WEX Inc	Citibank	27,657
(12,508)	WEX Inc	Credit Suisse	(79,926)
(5,440)	WEX Inc	Deutsche Bank	14,742
(6,711)	WEX Inc	JP Morgan	(42,883)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(2,869)	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	(3,730)
(23,114)	Weyerhaeuser Co (Reit)	Citibank	(3,467)
(15,783)	Weyerhaeuser Co (Reit)	Deutsche Bank	(20,518)
(22,917)	Weyerhaeuser Co (Reit)	JP Morgan	(19,938)
(2,593)	Whirlpool Corp	Bank of America Merrill Lynch	29,586
(2,932)	Whirlpool Corp	Deutsche Bank	33,454
(4,338)	Whirlpool Corp	Credit Suisse	35,268
(440)	Whirlpool Corp	Citibank	8,118
(11,445)	Whirlpool Corp	JP Morgan	141,004
3,026	White Mountains Insurance Group Ltd	Citibank	42,001
(1,128)	White Mountains Insurance Group Ltd	Credit Suisse	(39,333)
(20,081)	Whiting Petroleum Corp	Deutsche Bank	(77,111)
(22,311)	Whiting Petroleum Corp	JP Morgan	(145,022)
(37,419)	Whiting Petroleum Corp	Citibank	(88,309)
21,052	Williams-Sonoma Inc	JP Morgan	163,809
30,025	Williams-Sonoma Inc	Credit Suisse	220,667
7,817	Williams-Sonoma Inc	Bank of America Merrill Lynch	62,692
4,205	Williams-Sonoma Inc	Citibank	37,298
25,578	Williams-Sonoma Inc	Deutsche Bank	205,136
(3,576)	Willis Towers Watson Plc	JP Morgan	5,858
(2,819)	Willis Towers Watson Plc	Citibank	10,120
(995)	Willis Towers Watson Plc	Deutsche Bank	1,652
5,684	Wintrust Financial Corp	Credit Suisse	796
7,441	Wintrust Financial Corp	JP Morgan	1,042
7,960	Wintrust Financial Corp	Bank of America Merrill Lynch	(15,272)
451	Wintrust Financial Corp	Citibank	(1,772)
7,882	Wintrust Financial Corp	Deutsche Bank	(1,498)
18,839	Wolverine World Wide Inc	Citibank	15,636
17,828	Wolverine World Wide Inc	Credit Suisse	70,064
6,253	Wolverine World Wide Inc	Deutsche Bank	11,255
12,291	Wolverine World Wide Inc	JP Morgan	48,304
(13,526)	Woodward Inc	Bank of America Merrill Lynch	(29,219)
(4,502)	Woodward Inc	Credit Suisse	(11,300)
(10,416)	Woodward Inc	Deutsche Bank	(19,415)
(4,297)	Woodward Inc	JP Morgan	(10,785)
(11,776)	Workday Inc 'A'	Credit Suisse	13,660
(11,116)	Workday Inc 'A'	Citibank	(36,460)
(5,074)	Workday Inc 'A'	Deutsche Bank	(1,015)
(15,880)	Workday Inc 'A'	Bank of America Merrill Lynch	879
(3,155)	World Fuel Services Corp	Deutsche Bank	4,543
(71,334)	World Fuel Services Corp	Bank of America Merrill Lynch	97,485
(10,973)	World Fuel Services Corp	Credit Suisse	14,594
(10,119)	World Fuel Services Corp	Citibank	4,857
(28,482)	Worldpay Inc 'A'	Citibank	35,602
(56,641)	Worldpay Inc 'A'	JP Morgan	231,662

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(2,131)	Worldpay Inc 'A'	Bank of America Merrill Lynch	4,326
4,169	Worthington Industries Inc	Bank of America Merrill Lynch	11,673
9,570	Worthington Industries Inc	JP Morgan	34,069
1,120	Worthington Industries Inc	Citibank	549
11,539	Worthington Industries Inc	Credit Suisse	41,079
22,005	Worthington Industries Inc	Deutsche Bank	61,614
23,537	WP Carey Inc (Reit)	Bank of America Merrill Lynch	46,746
4,146	WP Carey Inc (Reit)	Credit Suisse	5,514
2,489	WP Carey Inc (Reit)	Deutsche Bank	5,277
27,473	WP Carey Inc (Reit)	JP Morgan	48,228
14,802	WP Carey Inc (Reit)	Citibank	27,088
(54,718)	WPX Energy Inc	Bank of America Merrill Lynch	(14,774)
(94,574)	WPX Energy Inc	Citibank	(24,589)
(36,813)	WPX Energy Inc	Deutsche Bank	(9,940)
(93,792)	WPX Energy Inc	JP Morgan	10,676
(41,284)	WPX Energy Inc	Credit Suisse	2,722
(13,988)	WR Berkley Corp	Credit Suisse	856
(25,606)	WR Berkley Corp	Deutsche Bank	4,353
(10,176)	WR Berkley Corp	Bank of America Merrill Lynch	1,730
(5,845)	WR Berkley Corp	Citibank	5,611
(16,776)	WR Berkley Corp	JP Morgan	(11,743)
13,265	WR Grace & Co	Bank of America Merrill Lynch	(1,194)
(135,743)	Wright Medical Group NV	Citibank	(78,731)
(11,604)	Wright Medical Group NV	JP Morgan	(50,477)
(210,254)	Wright Medical Group NV	Credit Suisse	(909,904)
(154,402)	Wright Medical Group NV	Deutsche Bank	(194,547)
6,163	WW Grainger Inc	Credit Suisse	34,396
976	WW Grainger Inc	Citibank	(1,737)
2,722	WW Grainger Inc	Deutsche Bank	8,874
5,847	WW Grainger Inc	Bank of America Merrill Lynch	15,256
110	WW Grainger Inc	JP Morgan	1,544
(7,310)	Wyndham Worldwide Corp	Bank of America Merrill Lynch	19,700
(3,977)	Wyndham Worldwide Corp	Credit Suisse	4,004
(3,746)	Wyndham Worldwide Corp	Deutsche Bank	(2,864)
(9,451)	Wynn Resorts Ltd	Citibank	(32,039)
(1,094)	Wynn Resorts Ltd	Bank of America Merrill Lynch	(6,947)
(3,123)	Wynn Resorts Ltd	Credit Suisse	(14,463)
(3,726)	Wynn Resorts Ltd	Deutsche Bank	(23,660)
19,478	Xcel Energy Inc	Citibank	34,087
2,185	Xcel Energy Inc	Credit Suisse	1,005
6,150	Xcel Energy Inc	Deutsche Bank	5,597
10,001	Xcel Energy Inc	JP Morgan	4,600
15,263	Xcel Energy Inc	Bank of America Merrill Lynch	13,889
(23,189)	Xerox Corp	Bank of America Merrill Lynch	21,765
(29,332)	Xerox Corp	Credit Suisse	25,894

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
3,969	Xilinx Inc	Bank of America Merrill Lynch	(11,847)
4,067	Xilinx Inc	Citibank	(15,739)
781	Xilinx Inc	JP Morgan	117
(10,633)	XL Group Ltd	JP Morgan	(4,785)
(911)	XPO Logistics Inc	Citibank	(228)
(36,676)	XPO Logistics Inc	JP Morgan	(127,135)
(1,317)	XPO Logistics Inc	Credit Suisse	(4,675)
(4,076)	XPO Logistics Inc	Bank of America Merrill Lynch	234
(27,329)	XPO Logistics Inc	Deutsche Bank	(63,950)
13,382	Xylem Inc/NY	Bank of America Merrill Lynch	(12,044)
7,638	Xylem Inc/NY	Citibank	(7,103)
8,117	Xylem Inc/NY	Credit Suisse	2,597
(47,535)	Yelp Inc	Citibank	18,063
(9,151)	Yelp Inc	JP Morgan	34,865
(13,827)	Yelp Inc	Bank of America Merrill Lynch	(811)
116,885	Yum China Holdings Inc	Bank of America Merrill Lynch	315,589
117,199	Yum China Holdings Inc	JP Morgan	236,323
23,192	Yum China Holdings Inc	Credit Suisse	49,399
25,574	Yum China Holdings Inc	Citibank	32,223
31,846	Yum China Holdings Inc	Deutsche Bank	85,984
5,760	Yum! Brands Inc	Deutsche Bank	(7,085)
42,105	Yum! Brands Inc	Credit Suisse	(59,521)
17,208	Yum! Brands Inc	Bank of America Merrill Lynch	(21,166)
8,378	Yum! Brands Inc	Citibank	(2,262)
7,993	Yum! Brands Inc	JP Morgan	(11,190)
(3,835)	Zayo Group Holdings Inc	Credit Suisse	(690)
(52,566)	Zayo Group Holdings Inc	Bank of America Merrill Lynch	(62,238)
(20,041)	Zayo Group Holdings Inc	Citibank	(13,227)
(20,875)	Zayo Group Holdings Inc	JP Morgan	(3,758)
(6,725)	Zayo Group Holdings Inc	Deutsche Bank	(4,443)
2,101	Zebra Technologies Corp	Citibank	4,927
(29,578)	Zendesk Inc	JP Morgan	(75,720)
(22,952)	Zendesk Inc	Bank of America Merrill Lynch	(42,461)
(35,876)	Zendesk Inc	Citibank	(64,577)
(6,269)	Zendesk Inc	Credit Suisse	(16,049)
(9,925)	Zillow Group Inc 'C'	Citibank	(67,986)
(12,826)	Zillow Group Inc 'C'	Credit Suisse	(46,302)
(32,236)	Zillow Group Inc 'C'	JP Morgan	(135,555)
(1,060)	Zillow Group Inc 'C'	Bank of America Merrill Lynch	(7,007)
(28,697)	Zillow Group Inc 'C'	Deutsche Bank	(192,189)
(4,527)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	6,719
(4,923)	Zimmer Biomet Holdings Inc	Citibank	7,040
(11,111)	Zimmer Biomet Holdings Inc	JP Morgan	49,666
(16,438)	Zimmer Biomet Holdings Inc	Credit Suisse	73,478
(28,946)	Zimmer Biomet Holdings Inc	Deutsche Bank	48,340

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,638	Zions Bancorporation	Bank of America Merrill Lynch	(13,728)
248	Zions Bancorporation	Citibank	(910)
24,499	Zions Bancorporation	Credit Suisse	(51,427)
18,739	Zions Bancorporation	JP Morgan	(20,238)
12,618	Zions Bancorporation	Deutsche Bank	(42,327)
11,896	Zoetis Inc	Credit Suisse	28,431
16,723	Zoetis Inc	Bank of America Merrill Lynch	25,201
11,458	Zoetis Inc	JP Morgan	20,102
3,893	Zoetis Inc	Citibank	39
4,046	Zoetis Inc	Deutsche Bank	5,543
(106,816)	Zynga Inc 'A'	JP Morgan	(59,283)
(24,453)	Zynga Inc 'A'	Deutsche Bank	(8,681)
(51,130)	Zynga Inc 'A'	Bank of America Merrill Lynch	(18,151)
(91,029)	Zynga Inc 'A'	Citibank	(31,405)
			<u>5,802,097</u>
合計(基礎となるエクスポージャー総額 - 13,208,098,328米ドル)			<u>(14,759,625)</u>

添付の注記は、これらの財務書類の不可分の一部である。

スワップ 2018年5月31日現在

種類	想定金額	摘要	取引相手	満期日	未実現評価 益/(損) (米ドル)	時価 (米ドル)
CCCDS	EUR 217,840,000	ファンドは1.000%の固定金利を受け取りMarkit iTraxx Europe Series 29 Version 1に係るデフォルト・プロテクションを提供する	Bank of America Merrill Lynch	20/6/2023	(1,713,495)	3,992,772
CCCDS	EUR 57,624,000	ファンドは5.000%の固定金利を受け取りMarkit iTraxx Europe Crossover Series 29 Version 1に係るデフォルト・プロテクションを提供する	Bank of America Merrill Lynch	20/6/2023	(1,107,106)	5,959,360
CCCDS	USD 47,777,000	ファンドは1.000%の固定金利を受け取りMarkit CDX.NA.IG.30に係るデフォルト・プロテクションを提供する	Bank of America Merrill Lynch	20/6/2023	(93,853)	761,651
CCCDS	USD 26,786,000	ファンドは5.000%の固定金利を受け取りMarkit CDX.NA.HY.30に係るデフォルト・プロテクションを提供する	Bank of America Merrill Lynch	20/6/2023	(93,603)	1,690,726
CCIRS	MXN 695,520,000	ファンドは1ヶ月MXN Mexican Interbank Rateの変動金利を受け取り、7.520%の固定金利を支払う	Bank of America Merrill Lynch	13/9/2023	676,320	676,854
CCIRS	MXN 1,973,089,000	ファンドは1ヶ月MXN Mexican Interbank Rateの変動金利を受け取り、7.925%の固定金利を支払う	Bank of America Merrill Lynch	13/9/2023	303,365	304,805
CCIRS	AUD 66,382,000	ファンドは2.787%の固定金利を受け取り、6ヶ月AUD BBSWの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	490,730	491,453
CCIRS	CAD 421,410,000	ファンドは2.475%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(878,286)	(873,559)
CCIRS	CAD 50,325,000	ファンドは2.551%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	34,171	34,746
CCIRS	CAD 240,862,000	ファンドは2.552%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	176,677	179,434
CCIRS	CAD 199,584,000	ファンドは2.638%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	763,278	765,519
CCIRS	CAD 216,088,000	ファンドは2.802%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	2,122,795	2,125,222
CCIRS	EUR 66,256,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.499%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(509,788)	(508,618)
CCIRS	EUR 208,141,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.550%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(2,226,878)	(2,223,345)
CCIRS	EUR 57,956,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.552%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(626,866)	(625,845)
CCIRS	EUR 92,580,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.582%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(1,160,764)	(1,159,115)
CCIRS	EUR 911,570,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.607%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(12,853,694)	(12,742,887)

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)
CCIRS	GBP 455,921,000	ファンドは1.415%の固定金利を受け取り、6ヶ月GBP LIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	4,632,423	4,031,487
CCIRS	GBP 33,829,000	ファンドは1.494%の固定金利を受け取り、6ヶ月GBP LIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	465,393	472,207
CCIRS	HKD 20,340,808	ファンドは2.575%の固定金利を受け取り、3ヶ月HKD HIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(15,065)	(15,027)
CCIRS	HKD 471,685,842	ファンドは2.610%の固定金利を受け取り、3ヶ月HKD HIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(251,488)	(250,622)
CCIRS	PLN 92,904,418	ファンドは6ヶ月PLN LIBORの変動金利を受け取り、2.472%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(20,246)	(19,854)
CCIRS	PLN 113,549,844	ファンドは6ヶ月PLN LIBORの変動金利を受け取り、2.490%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(50,099)	(49,621)
CCIRS	PLN 123,872,558	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.475%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(30,551)	(30,029)
CCIRS	PLN 114,265,841	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.500%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(64,084)	(63,601)
CCIRS	PLN 385,228,000	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.528%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(354,266)	(352,669)
CCIRS	PLN 239,202,180	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.542%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(261,911)	(260,903)
CCIRS	PLN 285,970,159	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.596%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(505,401)	(504,188)
CCIRS	PLN 599,875,000	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.705%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(1,881,929)	(1,879,368)
CCIRS	SEK 1,320,871,000	ファンドは0.767%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	1,841,055	1,734,888
CCIRS	SGD 96,173,700	ファンドは2.240%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(378,196)	(377,142)
CCIRS	SGD 37,028,122	ファンドは2.248%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(135,727)	(135,323)
CCIRS	SGD 41,217,300	ファンドは2.258%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(135,686)	(135,234)
CCIRS	SGD 55,081,635	ファンドは2.270%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(157,805)	(157,205)
CCIRS	SGD 28,807,990	ファンドは2.272%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(79,970)	(79,657)
CCIRS	SGD 30,703,253	ファンドは2.282%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(74,307)	(73,973)
CCIRS	SGD 68,820,000	ファンドは2.295%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(135,954)	(135,198)

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)
CCIRS	SGD 105,672,091	ファンドは2.314%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(137,318)	(136,156)
CCIRS	SGD 76,729,000	ファンドは2.315%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(96,977)	(96,134)
CCIRS	SGD 29,417,616	ファンドは2.460%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	114,596	114,915
CCIRS	SGD 31,346,640	ファンドは2.475%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	138,841	139,181
CCIRS	SGD 19,611,744	ファンドは2.490%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	97,332	97,544
CCIRS	USD 11,593,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.787%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	38,738	27,145
CCIRS	USD 110,536,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.992%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(794,904)	(793,312)
CCIRS	ZAR 1,294,098,346	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.255%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	1,316,039	1,317,623
CCIRS	ZAR 1,130,798,000	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.260%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	1,131,774	1,133,159
CCIRS	ZAR 1,250,692,616	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.280%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	1,171,284	1,172,802
CCIRS	ZAR 1,088,196,692	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.308%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	921,047	922,368
CCIRS	ZAR 1,392,962,000	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.315%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	1,147,618	1,149,309
CCIRS	ZAR 1,260,222,346	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.367%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	827,364	828,890
CCIRS	ZAR 1,837,124,000	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.500%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	419,892	421,995
CCIRS	MXN 322,821,000	ファンドは7.835%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	6/9/2028	(363,636)	(363,290)
CCIRS	MXN 772,287,000	ファンドは7.930%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	6/9/2028	(623,095)	(622,275)
CCIRS	MXN 396,096,000	ファンドは8.135%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	6/9/2028	(46,382)	(45,979)
CCIRS	AUD 24,340,000	ファンドは6ヶ月AUD BBSWの変動金利を受け取り、3.011%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(201,615)	(201,229)
CCIRS	AUD 56,763,000	ファンドは6ヶ月AUD BBSWの変動金利を受け取り、3.050%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(618,618)	(617,726)

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)
CCIRS	AUD 124,481,000	ファンドは6ヶ月AUD BBSWの変動金利を受け取り、3.072%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(1,541,446)	(1,539,489)
CCIRS	AUD 21,578,000	ファンドは6ヶ月AUD BBSWの変動金利を受け取り、3.106%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(316,701)	(316,373)
CCIRS	AUD 27,664,000	ファンドは6ヶ月AUD BBSWの変動金利を受け取り、3.131%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(452,696)	(452,279)
CCIRS	CAD 161,941,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.595%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	471,773	474,282
CCIRS	CAD 48,509,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.602%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	116,266	117,019
CCIRS	CAD 61,624,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.776%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(589,568)	(588,602)
CCIRS	CAD 87,029,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.922%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(1,706,032)	(1,704,668)
CCIRS	EUR 36,247,000	ファンドは1.138%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	696,304	697,195
CCIRS	EUR 13,869,000	ファンドは1.146%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	280,654	280,999
CCIRS	EUR 25,355,000	ファンドは1.158%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	543,809	546,969
CCIRS	EUR 84,060,000	ファンドは1.186%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	2,082,284	2,081,795
CCIRS	GBP 1,058,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.604%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(14,646)	(14,617)
CCIRS	GBP 232,557,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.605%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(3,938,201)	(3,256,758)
CCIRS	HKD 117,787,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.787%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	50,513	50,815
CCIRS	HKD 103,206,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.788%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	43,689	43,953
CCIRS	PLN 54,862,000	ファンドは2.940%の固定金利を受け取り、6ヶ月PLN WIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	6,007	6,331
CCIRS	PLN 61,287,000	ファンドは3.155%の固定金利を受け取り、6ヶ月PLN WIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	316,693	317,058
CCIRS	SEK 296,580,000	ファンドは1.308%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	244,197	244,907
CCIRS	SEK 1,089,185,000	ファンドは1.400%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	2,012,310	2,014,814
CCIRS	SEK 239,534,000	ファンドは1.439%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	534,830	547,084

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)
CCIRS	SEK 157,843,000	ファンドは1.448%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	375,052	375,440
CCIRS	SEK 4,916,085,000	ファンドは1.460%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	14,381,817	12,377,257
CCIRS	SGD 38,849,000	ファンドは2.655%の固定金利を受け取り、6ヶ月SGD STIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	37,444	38,037
CCIRS	USD 159,997,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.905%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(66,546)	(63,330)
CCIRS	USD 60,237,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、3.171%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	(1,428,039)	(1,426,828)
CCIRS	ZAR 50,628,000	ファンドは7.800%の固定金利を受け取り、3ヶ月ZAR JIBARの変動金利を支払う	Bank of America Merrill Lynch	19/9/2028	(63,347)	(63,262)
CDS	USD 43,053,000	ファンドは5.000%の固定金利を受け取りMarkit CDX.NA.HY.30に係るデフォルト・プロテクションを提供する	Deutsche Bank	20/6/2023	48,208	2,717,495
CDS	USD 82,516,000	ファンドは1.000%の固定金利を受け取りMarkit CDX.NA.IG.30に係るデフォルト・プロテクションを提供する	Goldman Sachs	20/6/2023	(193,846)	1,315,453
CDS	USD 125,947,000	ファンドは1.000%の固定金利を受け取りMarkit CDX.NA.IG.30に係るデフォルト・プロテクションを提供する	JP Morgan	20/6/2023	(305,189)	2,007,820
IRS	CNY 230,521,050	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.692%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(88,936)	(88,936)
IRS	CNY 230,521,050	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.710%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(117,435)	(117,435)
IRS	CNY 51,226,900	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.725%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(31,525)	(31,525)
IRS	INR 1,635,212,007	ファンドは6.678%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(396,169)	(396,169)
IRS	INR 539,619,962	ファンドは6.690%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(126,657)	(126,657)
IRS	INR 539,619,962	ファンドは6.690%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(126,657)	(126,657)
IRS	INR 1,756,438,685	ファンドは6.700%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(401,644)	(401,644)
IRS	INR 555,972,082	ファンドは6.700%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(127,134)	(127,134)
IRS	INR 854,780,274	ファンドは6.710%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(190,294)	(190,294)
IRS	INR 1,587,449,081	ファンドは6.711%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(352,443)	(352,443)

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)
IRS	INR 8,664,512,626	ファンドは6.718%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(1,884,391)	(1,884,391)
IRS	INR 3,671,030,390	ファンドは6.758%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Bank of America Merrill Lynch	19/9/2023	(710,715)	(710,715)
IRS	KRW 56,221,752,300	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.328%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(166,116)	(166,116)
IRS	KRW 63,072,421,500	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.345%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(234,499)	(234,499)
IRS	THB 583,413,500	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、2.260%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2023	(83,458)	(83,458)
IRS	KRW 16,366,763,000	ファンドは3ヶ月KRW LIBORの変動金利を受け取り、2.344%の固定金利を支払う	Bank of America Merrill Lynch	19/9/2028	27,006	27,006
IRS	INR 1,627,908,693	ファンドは6.682%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	BNP Paribas	19/9/2023	(389,970)	(389,970)
IRS	KRW 13,875,932,730	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.360%の固定金利を支払う	BNP Paribas	19/9/2023	(60,668)	(60,668)
IRS	KRW 19,073,192,000	ファンドは3ヶ月KRW LIBORの変動金利を受け取り、2.198%の固定金利を支払う	BNP Paribas	19/9/2023	51,791	51,791
IRS	THB 1,592,635,760	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、2.030%の固定金利を支払う	BNP Paribas	19/9/2023	313,181	313,181
IRS	KRW 61,456,042,000	ファンドは3ヶ月KRW LIBORの変動金利を受け取り、2.428%の固定金利を支払う	BNP Paribas	19/9/2028	(326,055)	(326,055)
IRS	THB 353,050,310	ファンドは2.450%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	BNP Paribas	19/9/2028	(105,006)	(105,006)
IRS	INR 2,470,614,630	ファンドは6.685%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Citibank	19/9/2023	(340,883)	(340,883)
IRS	INR 1,634,966,737	ファンドは6.685%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Citibank	19/9/2023	(388,695)	(388,695)
IRS	INR 814,076,452	ファンドは6.690%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Citibank	19/9/2023	(191,077)	(191,077)
IRS	INR 2,706,345,500	ファンドは6.716%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Citibank	19/9/2023	(592,677)	(592,677)
IRS	INR 5,223,056,200	ファンドは6.930%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Citibank	19/9/2023	(468,009)	(468,009)
IRS	INR 5,848,255,500	ファンドは7.120%の固定金利を受け取り、6ヶ月INR MIBORの変動金利を支払う	Citibank	19/9/2023	147,818	147,818

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)
IRS	THB 583,413,500	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、2.300%の固定金利を支払う	Citibank	19/9/2023	(117,925)	(117,925)
IRS	INR 5,254,821,209	ファンドは6.766%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Deutsche Bank	19/9/2023	(990,331)	(990,331)
IRS	INR 4,055,549,520	ファンドは6.910%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Deutsche Bank	19/9/2023	(412,437)	(412,437)
IRS	KRW 24,095,036,700	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.342%の固定金利を支払う	Deutsche Bank	19/9/2023	(86,956)	(86,956)
IRS	KRW 49,196,488,770	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.350%の固定金利を支払う	Deutsche Bank	19/9/2023	(193,638)	(193,638)
IRS	KRW 8,295,500,600	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.351%の固定金利を支払う	Deutsche Bank	19/9/2023	(33,013)	(33,013)
IRS	KRW 19,073,192,000	ファンドは3ヶ月KRW LIBORの変動金利を受け取り、2.188%の固定金利を支払う	Deutsche Bank	19/9/2023	60,110	60,110
IRS	KRW 29,749,558,000	ファンドは3ヶ月KRW LIBORの変動金利を受け取り、2.428%の固定金利を支払う	Deutsche Bank	19/9/2028	(156,612)	(156,612)
IRS	INR 2,436,354,482	ファンドは6.685%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	Goldman Sachs	19/9/2023	(579,216)	(579,216)
IRS	INR 902,471,517	ファンドは6.750%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	Goldman Sachs	19/9/2023	(179,085)	(179,085)
IRS	INR 5,848,255,500	ファンドは7.148%の固定金利を受け取り、6ヶ月INR MIBORの変動金利を支払う	Goldman Sachs	19/9/2023	245,059	245,059
IRS	KRW 165,607,639,996	ファンドは3ヶ月KRW Certificate of Deposit Rateの変動金利を受け取り、2.347%の固定金利を支払う	Goldman Sachs	19/9/2023	(630,163)	(630,163)
IRS	THB 854,327,467	ファンドは6ヶ月THB LIBORの変動金利を受け取り、2.041%の固定金利を支払う	Goldman Sachs	19/9/2023	153,803	153,803
IRS	INR 2,503,551,014	ファンドは6.690%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	HSBC	19/9/2023	(587,623)	(587,623)
IRS	INR 2,626,236,642	ファンドは6.762%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	HSBC	19/9/2023	(501,296)	(501,296)
IRS	THB 1,001,555,680	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、2.030%の固定金利を支払う	HSBC	19/9/2023	196,949	196,949
IRS	THB 225,720,690	ファンドは2.445%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	HSBC	19/9/2028	(70,258)	(70,258)
IRS	THB 494,196,000	ファンドは2.445%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	HSBC	19/9/2028	(153,824)	(153,824)

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)
IRS	INR 1,628,071,500	ファンドは6.690%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	JP Morgan	19/9/2023	(382,134)	(382,134)
IRS	INR 1,635,130,250	ファンドは6.690%の固定金利を受け取り、6ヶ月INR LIBORの変動金利を支払う	JP Morgan	19/9/2023	(383,791)	(383,791)
IRS	INR 6,083,324,280	ファンドは6.945%の固定金利を受け取り、1ヶ月INR MIBORの変動金利を支払う	JP Morgan	19/9/2023	(489,920)	(489,920)
IRS	THB 2,018,063,713	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、2.050%の固定金利を支払う	JP Morgan	19/9/2023	337,228	337,228
TRS	BRL 110,843,502	ファンドはIbovespa Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	13/6/2018	2,914,178	2,914,178
TRS	BRL 82,839,982	ファンドはIbovespa Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	13/6/2018	1,812,960	1,812,960
TRS	KRW 46,088,783,600	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexを支払う	Bank of America Merrill Lynch	14/6/2018	(734,991)	(734,991)
TRS	KRW 3,925,447,500	ファンドはKOSPI 200 Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	14/6/2018	(43,900)	(43,900)
TRS	TWD 344,123,524	ファンドは0.000%の固定金利を受け取り、WIG20 Indexを支払う	Bank of America Merrill Lynch	20/6/2018	(128,222)	(128,222)
TRS	TWD 422,427,580	ファンドはTaiwan Stock Exchange Capitalization Weighted Stock Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	20/6/2018	7,190	7,190
TRS	TWD 4,147,514,573	ファンドはTaiwan Stock Exchange Capitalization Weighted Stock Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	20/6/2018	(1,127,760)	(1,127,760)
TRS	THB 985,458,849	ファンドは0.000%の固定金利を受け取り、SET50 Indexを支払う	Bank of America Merrill Lynch	28/6/2018	(1,091,076)	(1,091,076)
TRS	THB 271,165,824	ファンドはSET50 Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	28/6/2018	(178,806)	(178,806)
TRS	THB 227,173,425	ファンドはSET50 Indexを受け取り、0.000%の固定金利を支払う	Credit Suisse	28/6/2018	(119,028)	(119,028)
TRS	PLN 7,498,921	ファンドは0.000%の固定金利を受け取り、WIG20 Indexを支払う	JP Morgan	15/6/2018	(65,156)	(65,156)
TRS	TRY 79,849,645	ファンドはBIST 30 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan	29/6/2018	(123,371)	(123,371)
合計(基礎となるエクスポージャー総額 - 10,278,338,227米ドル)					(9,417,610)	10,651,116

CCCDs: 集中決済クレジット・デフォルト・スワップ

CCIRS: 集中決済金利スワップ

CDS: クレジット・デフォルト・スワップ

IRS: 金利スワップ

TRS: トータル・リターン・スワップ

添付の注記は、これらの財務書類の不可分の一部である。

未決済先渡為替予約 2018年5月31日現在

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価益/ (損) (米ドル)
AUD	2,422,000	USD	1,825,314	JP Morgan	20/6/2018	9,517
AUD	2,421,000	USD	1,824,884	JP Morgan	18/7/2018	9,524
AUD	2,420,000	USD	1,824,472	JP Morgan	15/8/2018	9,532
CAD	15,930,197	USD	12,641,686	Bank of America Merrill Lynch	20/6/2018	(338,004)
CAD	2,006,962	USD	1,553,003	Citibank	20/6/2018	(2,927)
CAD	11,906,038	USD	9,221,967	Credit Suisse	20/6/2018	(26,342)
CAD	8,068,306	USD	6,280,133	Deutsche Bank	20/6/2018	(48,579)
CAD	50,326,497	USD	39,321,986	JP Morgan	20/6/2018	(452,335)
CAD	15,913,356	USD	12,637,904	Bank of America Merrill Lynch	18/7/2018	(338,751)
CAD	8,060,078	USD	6,279,129	Deutsche Bank	18/7/2018	(49,636)
CAD	51,371,366	USD	40,799,836	JP Morgan	18/7/2018	(1,095,813)
CAD	64,304,000	USD	50,062,672	Barclays Bank	15/8/2018	(336,488)
CHF	2,149,000	USD	2,279,501	Bank of America Merrill Lynch	20/6/2018	(96,329)
CHF	3,506,000	USD	3,550,610	Credit Suisse	20/6/2018	11,140
CHF	3,496,000	USD	3,550,158	Credit Suisse	18/7/2018	10,420
CHF	3,487,000	USD	3,549,507	Credit Suisse	15/8/2018	10,463
CLP	1,915,501,000	USD	3,052,088	BNP Paribas	20/6/2018	(17,887)
CLP	5,529,949,000	USD	8,966,351	Credit Suisse	20/6/2018	(206,773)
CLP	1,682,629,000	USD	2,829,374	Deutsche Bank	20/6/2018	(164,048)
CLP	1,437,231,000	USD	2,389,411	Goldman Sachs	20/6/2018	(112,801)
CLP	1,619,886,000	USD	2,682,819	JP Morgan	20/6/2018	(116,879)
CLP	1,915,108,000	USD	3,051,370	BNP Paribas	18/7/2018	(17,051)
CLP	5,528,174,000	USD	8,964,760	Credit Suisse	18/7/2018	(205,860)
CLP	1,682,203,000	USD	2,828,420	Deutsche Bank	18/7/2018	(163,119)
CLP	1,619,511,000	USD	2,681,976	JP Morgan	18/7/2018	(116,005)
CLP	1,224,527,000	USD	1,934,840	BNP Paribas	16/8/2018	5,162
CLP	3,846,250,000	USD	6,133,392	Credit Suisse	16/8/2018	(39,828)
EUR	497,141	PLN	2,152,768	BNP Paribas	16/8/2018	371
EUR	501,147	PLN	2,172,653	Citibank	16/8/2018	(312)
EUR	815,962	PLN	3,531,505	Credit Suisse	16/8/2018	1,111
EUR	501,110	PLN	2,170,074	UBS	16/8/2018	342
EUR	85,366,012	USD	106,039,611	Barclays Bank	20/6/2018	(6,457,522)
EUR	25,331,000	USD	30,562,176	Citibank	20/6/2018	(1,012,782)
EUR	3,368,000	USD	4,045,035	Goldman Sachs	20/6/2018	(116,159)
EUR	2,044,000	USD	2,408,517	Societe Generale	20/6/2018	(24,127)
EUR	87,700,000	USD	108,429,619	Citibank	18/7/2018	(5,899,792)
EUR	3,360,000	USD	4,045,245	Goldman Sachs	18/7/2018	(117,078)
EUR	2,039,000	USD	2,408,302	Societe Generale	18/7/2018	(24,513)
EUR	4,792,000	USD	5,715,078	Citibank	15/8/2018	(101,016)
EUR	89,621,000	USD	107,194,782	Deutsche Bank	15/8/2018	(2,199,396)
EUR	2,035,000	USD	2,408,720	Societe Generale	15/8/2018	(24,618)
GBP	5,192,038	USD	7,221,255	Bank of America Merrill Lynch	20/6/2018	(314,176)
GBP	1,116,000	USD	1,565,110	Citibank	20/6/2018	(80,471)

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)
GBP	652,171	USD	889,311	Credit Suisse	20/6/2018	(21,714)
GBP	49,832,591	USD	69,484,967	JP Morgan	20/6/2018	(3,191,610)
GBP	2,885,933	USD	3,941,567	Bank of America Merrill Lynch	18/7/2018	(96,913)
GBP	651,067	USD	889,224	Credit Suisse	18/7/2018	(21,870)
GBP	49,495,200	USD	70,499,033	Goldman Sachs	18/7/2018	(4,561,284)
GBP	32,046,600	USD	43,724,541	BNP Paribas	15/8/2018	(977,397)
HKD	92,239,000	USD	11,772,551	Deutsche Bank	18/7/2018	(7,523)
HKD	121,125,000	USD	15,461,400	HSBC	18/7/2018	(11,980)
HUF	3,125,034,408	USD	12,485,963	Bank of America Merrill Lynch	20/6/2018	(1,067,392)
HUF	837,253,899	USD	3,348,627	Barclays Bank	20/6/2018	(289,383)
HUF	1,648,628,000	USD	6,571,017	Citibank	20/6/2018	(547,091)
HUF	672,773,208	USD	2,680,597	Credit Suisse	20/6/2018	(222,349)
HUF	1,007,445,838	USD	4,012,451	Deutsche Bank	20/6/2018	(331,342)
HUF	167,676,147	USD	668,148	JP Morgan	20/6/2018	(55,476)
HUF	271,330,501	USD	1,085,140	Societe Generale	20/6/2018	(93,724)
HUF	1,307,589,000	USD	5,246,571	Bank of America Merrill Lynch	18/7/2018	(459,454)
INR	1,201,752,000	USD	17,851,068	Bank of America Merrill Lynch	20/6/2018	(74,082)
INR	113,741,000	USD	1,678,661	Barclays Bank	20/6/2018	3,860
INR	4,856,230,000	USD	73,945,046	BNP Paribas	20/6/2018	(2,108,985)
INR	3,468,735,000	USD	52,747,601	Citibank	20/6/2018	(1,436,139)
INR	5,774,821,600	USD	88,015,415	HSBC	20/6/2018	(2,591,035)
INR	788,617,000	USD	11,509,200	Bank of America Merrill Lynch	18/7/2018	120,778
INR	114,125,000	USD	1,677,939	Barclays Bank	18/7/2018	5,098
INR	13,198,828,000	USD	200,144,481	Citibank	18/7/2018	(5,497,295)
INR	225,620,000	USD	3,294,685	HSBC	18/7/2018	32,603
INR	791,633,000	USD	11,507,761	Bank of America Merrill Lynch	16/8/2018	129,770
INR	12,099,849,200	USD	177,358,596	HSBC	16/8/2018	517,222
JPY	745,626,888	USD	7,013,077	Citibank	20/6/2018	(133,328)
JPY	1,498,419,112	USD	14,201,649	Credit Suisse	20/6/2018	(376,039)
JPY	322,075,576	USD	3,020,978	Deutsche Bank	20/6/2018	(49,252)
JPY	516,709,424	USD	4,846,598	JP Morgan	20/6/2018	(79,025)
JPY	175,378,000	USD	1,613,597	Citibank	18/7/2018	7,784
JPY	1,373,654,200	USD	12,926,795	HSBC	18/7/2018	(227,269)
KRW	11,783,296,000	USD	10,939,094	Barclays Bank	20/6/2018	(2,433)
KRW	6,063,113,000	USD	5,645,677	Citibank	20/6/2018	(18,201)
KRW	2,770,401,000	USD	2,575,919	Deutsche Bank	20/6/2018	(4,572)
KRW	4,475,260,000	USD	4,210,424	HSBC	20/6/2018	(56,713)
KRW	11,769,292,000	USD	10,936,422	Barclays Bank	18/7/2018	(1,277)
KRW	3,428,043,000	USD	3,176,467	Citibank	18/7/2018	8,614
KRW	2,767,121,000	USD	2,575,623	Deutsche Bank	18/7/2018	(4,622)
KRW	11,758,614,000	USD	10,937,030	Barclays Bank	16/8/2018	1,023
KRW	3,424,176,000	USD	3,176,416	Citibank	16/8/2018	8,808
MXN	124,695,900	USD	6,752,519	Citibank	20/6/2018	(534,017)
MXN	43,154,612	USD	2,327,122	Credit Suisse	20/6/2018	(175,030)

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)
MXN	72,812,000	USD	3,823,457	Deutsche Bank	20/6/2018	(192,370)
MXN	25,840,000	USD	1,411,745	Goldman Sachs	20/6/2018	(123,121)
MXN	1,033,229,488	USD	54,887,593	JP Morgan	20/6/2018	(3,361,118)
MXN	741,566,000	USD	39,980,483	Barclays Bank	18/7/2018	(3,177,941)
MXN	73,099,000	USD	3,821,770	Deutsche Bank	18/7/2018	(194,003)
MXN	25,944,000	USD	1,411,293	Goldman Sachs	18/7/2018	(123,740)
MXN	747,273,000	USD	37,634,430	Citibank	15/8/2018	(722,961)
NOK	79,313,000	USD	10,253,368	Credit Suisse	20/6/2018	(561,704)
NOK	505,887,383	USD	63,823,017	Deutsche Bank	20/6/2018	(2,006,035)
NOK	27,053,617	USD	3,340,980	UBS	20/6/2018	(35,159)
NOK	229,605,200	USD	29,657,091	Bank of America Merrill Lynch	18/7/2018	(1,568,602)
NOK	232,976,576	USD	28,565,331	Deutsche Bank	18/7/2018	(64,409)
NOK	27,014,424	USD	3,340,108	UBS	18/7/2018	(35,329)
NOK	232,713,241	USD	28,564,206	Deutsche Bank	15/8/2018	(64,528)
NOK	26,986,759	USD	3,340,346	UBS	15/8/2018	(35,361)
NZD	49,015,010	USD	35,192,644	Bank of America Merrill Lynch	20/6/2018	(838,833)
NZD	19,771,309	USD	14,128,418	Credit Suisse	20/6/2018	(271,033)
NZD	92,352,600	USD	67,592,868	Deutsche Bank	20/6/2018	(2,864,454)
NZD	19,565,681	USD	13,528,215	JP Morgan	20/6/2018	185,049
NZD	132,488,534	USD	96,721,910	Bank of America Merrill Lynch	18/7/2018	(3,859,865)
NZD	13,775,000	USD	9,735,675	Credit Suisse	18/7/2018	(80,692)
NZD	19,558,866	USD	13,524,450	JP Morgan	18/7/2018	184,482
NZD	14,764,982	USD	10,159,326	Bank of America Merrill Lynch	15/8/2018	190,070
NZD	140,188,000	USD	97,954,346	Citibank	15/8/2018	309,314
NZD	10,866,018	USD	7,479,873	JP Morgan	15/8/2018	136,575
PLN	4,774,000	EUR	1,102,628	Bank of America Merrill Lynch	16/8/2018	(1,015)
PLN	4,782,000	USD	1,289,088	Bank of America Merrill Lynch	20/6/2018	2,365
PLN	43,742,000	USD	12,646,221	BNP Paribas	20/6/2018	(833,022)
PLN	229,079,400	USD	67,253,497	Societe Generale	20/6/2018	(5,387,089)
PLN	4,777,000	USD	1,288,742	Bank of America Merrill Lynch	18/7/2018	2,158
PLN	17,944,000	USD	5,031,616	BNP Paribas	18/7/2018	(182,567)
PLN	248,448,200	USD	73,526,050	Citibank	18/7/2018	(6,387,312)
PLN	163,811,800	USD	45,645,794	UBS	16/8/2018	(1,351,888)
RUB	4,306,904,800	USD	74,879,903	Citibank	20/6/2018	(5,816,520)
RUB	1,302,710,600	USD	20,067,944	Goldman Sachs	18/7/2018	759,271
RUB	29,086,400	USD	454,810	Goldman Sachs	15/8/2018	8,834
SEK	55,243,000	USD	6,222,404	Deutsche Bank	20/6/2018	48,374
SEK	55,106,000	USD	6,222,041	Deutsche Bank	18/7/2018	47,243
SGD	15,047,301	USD	11,228,424	BNP Paribas	20/6/2018	8,893
SGD	12,234,320	USD	9,165,850	Citibank	20/6/2018	(29,266)
SGD	54,271,967	USD	41,497,460	Credit Suisse	20/6/2018	(967,182)
SGD	8,132,423	USD	6,222,784	Deutsche Bank	20/6/2018	(149,494)
SGD	136,611,988	USD	103,089,926	JP Morgan	20/6/2018	(1,068,162)

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)
SGD	15,034,242	USD	11,225,314	BNP Paribas	18/7/2018	8,774
SGD	12,222,565	USD	9,163,552	Citibank	18/7/2018	(30,444)
SGD	54,216,417	USD	41,486,185	Credit Suisse	18/7/2018	(973,869)
SGD	4,181,997	USD	3,199,643	Deutsche Bank	18/7/2018	(74,715)
SGD	120,446,779	USD	90,775,546	JP Morgan	18/7/2018	(773,693)
SGD	15,024,811	USD	11,225,463	BNP Paribas	15/8/2018	8,941
SGD	864,014	USD	645,173	Citibank	15/8/2018	871
SGD	48,413,175	USD	36,115,096	JP Morgan	15/8/2018	84,572
THB	561,342,000	USD	17,936,912	ANZ	20/6/2018	(380,984)
THB	278,062,000	USD	8,659,886	BNP Paribas	20/6/2018	36,482
THB	148,577,000	USD	4,722,531	Citibank	20/6/2018	(75,796)
THB	263,065,000	USD	8,445,104	Deutsche Bank	20/6/2018	(217,767)
THB	1,143,985,000	USD	36,781,718	HSBC	20/6/2018	(1,003,676)
THB	1,143,987,600	USD	36,766,434	Morgan Stanley	20/6/2018	(988,311)
THB	144,257,000	USD	4,642,220	Nomura International	20/6/2018	(130,594)
THB	150,858,000	USD	4,699,626	Standard Chartered Bank	20/6/2018	18,446
THB	348,442,000	USD	10,875,218	UBS	20/6/2018	22,278
THB	429,753,000	USD	13,721,219	ANZ	18/7/2018	(267,466)
THB	2,920,807,400	USD	93,780,462	BNP Paribas	18/7/2018	(2,342,312)
THB	69,204,000	USD	2,161,612	Citibank	18/7/2018	4,873
THB	262,690,000	USD	8,442,552	Deutsche Bank	18/7/2018	(218,837)
THB	150,694,000	USD	4,698,469	Standard Chartered Bank	18/7/2018	19,124
THB	347,878,000	USD	10,871,188	UBS	18/7/2018	19,404
THB	3,384,969,800	USD	105,836,532	Barclays Bank	15/8/2018	235,644
THB	277,435,000	USD	8,655,157	BNP Paribas	15/8/2018	38,609
THB	69,142,000	USD	2,161,363	Citibank	15/8/2018	5,286
THB	347,547,000	USD	10,871,886	UBS	15/8/2018	18,926
TRY	33,539,000	USD	8,397,661	Bank of America Merrill Lynch	20/6/2018	(1,050,810)
TRY	188,004,800	USD	47,227,301	Barclays Bank	20/6/2018	(6,044,103)
TRY	213,617,000	USD	50,096,621	HSBC	18/7/2018	(3,819,569)
TRY	142,341,400	USD	32,260,868	UBS	15/8/2018	(1,763,224)
TWD	210,565,000	USD	7,214,836	Barclays Bank	20/6/2018	(179,529)
TWD	164,243,000	USD	5,618,987	BNP Paribas	20/6/2018	(131,371)
TWD	421,135,000	USD	14,432,317	Citibank	20/6/2018	(361,534)
TWD	229,981,000	USD	7,953,692	Credit Suisse	20/6/2018	(269,665)
TWD	315,850,000	USD	10,811,227	Deutsche Bank	20/6/2018	(258,182)
TWD	151,610,000	USD	5,190,346	JP Morgan	20/6/2018	(124,817)
TWD	210,025,000	USD	7,213,636	Barclays Bank	18/7/2018	(180,310)
TWD	163,820,000	USD	5,617,392	BNP Paribas	18/7/2018	(131,381)
TWD	420,050,000	USD	14,427,271	Citibank	18/7/2018	(360,620)
TWD	315,040,000	USD	10,807,547	Deutsche Bank	18/7/2018	(257,475)
TWD	151,220,000	USD	5,188,540	JP Morgan	18/7/2018	(124,478)
USD	17,348,755	AUD	22,369,615	Bank of America Merrill Lynch	20/6/2018	402,245
USD	1,581,268	AUD	2,100,000	BNP Paribas	20/6/2018	(9,626)
USD	23,664,940	AUD	30,547,899	Citibank	20/6/2018	522,821

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)
USD	45,830,337	AUD	58,599,000	Credit Suisse	20/6/2018	1,437,594
USD	1,867,286	AUD	2,371,244	Deutsche Bank	20/6/2018	70,907
USD	33,486,057	AUD	43,912,243	JP Morgan	20/6/2018	219,536
USD	13,018,876	AUD	16,873,289	Bank of America Merrill Lynch	18/7/2018	233,868
USD	12,176,258	AUD	15,934,880	Citibank	18/7/2018	102,289
USD	7,187,378	AUD	9,507,000	Credit Suisse	18/7/2018	(16,143)
USD	2,103,864	AUD	2,800,000	HSBC	18/7/2018	(17,716)
USD	88,851,586	AUD	115,452,831	JP Morgan	18/7/2018	1,372,171
USD	107,886,263	AUD	144,525,253	Bank of America Merrill Lynch	15/8/2018	(1,642,614)
USD	1,757,505	AUD	2,329,000	Citibank	15/8/2018	(7,534)
USD	8,164,223	AUD	10,908,947	JP Morgan	15/8/2018	(103,153)
USD	15,604,563	BRL	57,456,000	Barclays Bank	20/6/2018	199,906
USD	27,026,501	BRL	90,751,000	Citibank	20/6/2018	2,695,047
USD	8,805,341	BRL	30,997,000	Credit Suisse	20/6/2018	494,665
USD	18,645,247	BRL	68,150,000	Deutsche Bank	20/6/2018	373,398
USD	2,467,920	BRL	8,270,000	HSBC	20/6/2018	250,632
USD	19,961,065	BRL	70,048,000	JP Morgan	20/6/2018	1,180,339
USD	15,596,392	BRL	57,585,000	Barclays Bank	18/7/2018	198,652
USD	10,138,717	BRL	35,249,000	Citibank	18/7/2018	713,433
USD	8,799,547	BRL	31,058,000	Credit Suisse	18/7/2018	494,901
USD	18,636,802	BRL	68,301,000	Deutsche Bank	18/7/2018	373,694
USD	43,001,663	BRL	149,556,000	JP Morgan	18/7/2018	3,011,657
USD	15,601,340	BRL	57,739,000	Barclays Bank	15/8/2018	204,160
USD	11,020,785	BRL	41,132,000	Deutsche Bank	15/8/2018	52,171
USD	59,897,816	BRL	217,471,000	Goldman Sachs	15/8/2018	1,905,123
USD	4,603,012	BRL	17,085,000	JP Morgan	15/8/2018	46,979
USD	2,475,545	CAD	3,187,495	Bank of America Merrill Lynch	20/6/2018	13,684
USD	3,921,256	CAD	5,000,000	BNP Paribas	20/6/2018	59,508
USD	421,596	CAD	530,937	Citibank	20/6/2018	11,527
USD	4,691,820	CAD	6,040,000	Credit Suisse	20/6/2018	26,828
USD	6,463,634	CAD	8,395,000	Deutsche Bank	20/6/2018	(20,241)
USD	17,254,434	CAD	22,022,568	JP Morgan	20/6/2018	245,312
USD	5,005,590	CAD	6,434,000	UBS	20/6/2018	36,292
USD	2,475,262	CAD	3,184,677	Bank of America Merrill Lynch	18/7/2018	13,881
USD	6,463,073	CAD	8,387,000	Deutsche Bank	18/7/2018	(19,092)
USD	3,924,359	CAD	5,000,000	Goldman Sachs	18/7/2018	59,947
USD	11,631,869	CAD	14,935,323	JP Morgan	18/7/2018	88,621
USD	5,004,423	CAD	6,427,000	UBS	18/7/2018	37,108
USD	6,461,910	CAD	8,381,000	Deutsche Bank	15/8/2018	(19,105)
USD	8,283,532	CAD	10,591,000	JP Morgan	15/8/2018	93,528
USD	5,596,783	CAD	7,200,000	Societe Generale	15/8/2018	29,035
USD	5,004,698	CAD	6,424,000	UBS	15/8/2018	37,028
USD	3,429,332	CHF	3,222,000	Barclays Bank	20/6/2018	156,098
USD	2,177,327	CHF	2,074,000	Credit Suisse	20/6/2018	70,348
USD	2,768,488	CHF	2,770,000	JP Morgan	20/6/2018	(45,558)

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)
USD	5,477,607	CHF	5,400,000	HSBC	18/7/2018	(22,142)
USD	2,767,868	CHF	2,762,000	JP Morgan	18/7/2018	(45,152)
USD	3,187,986	CHF	3,029,000	Societe Generale	18/7/2018	103,034
USD	7,384,117	CHF	7,346,000	HSBC	15/8/2018	(115,607)
USD	3,135,105	CLP	1,922,453,000	Citibank	20/6/2018	89,892
USD	8,012,375	CLP	4,845,083,000	Credit Suisse	20/6/2018	337,642
USD	36,450,960	CLP	21,994,509,000	Deutsche Bank	20/6/2018	1,611,105
USD	45,436,502	CLP	27,329,943,000	Citibank	18/7/2018	2,134,640
USD	34,269,564	CLP	21,649,797,000	Credit Suisse	16/8/2018	(29,927)
USD	3,242,666	EUR	2,604,722	Citibank	20/6/2018	204,177
USD	9,228,897	EUR	7,493,278	Credit Suisse	20/6/2018	487,757
USD	20,711,868	EUR	16,630,562	HSBC	20/6/2018	1,311,804
USD	896,038	EUR	719,438	Societe Generale	20/6/2018	56,791
USD	4,345,364	EUR	3,565,000	Credit Suisse	18/7/2018	177,533
USD	4,689,352	EUR	4,000,000	HSBC	15/8/2018	3,156
USD	18,101,310	GBP	13,362,496	Bank of America Merrill Lynch	20/6/2018	324,897
USD	5,222,464	GBP	3,713,616	Citibank	20/6/2018	282,160
USD	4,469,396	GBP	3,305,472	Credit Suisse	20/6/2018	72,056
USD	3,845,131	GBP	2,704,934	Deutsche Bank	20/6/2018	246,700
USD	30,223,854	GBP	22,105,482	JP Morgan	20/6/2018	816,460
USD	18,098,925	GBP	13,340,061	Bank of America Merrill Lynch	18/7/2018	327,230
USD	2,786,227	GBP	1,992,127	Citibank	18/7/2018	132,305
USD	4,468,486	GBP	3,299,661	Credit Suisse	18/7/2018	72,661
USD	30,216,338	GBP	22,066,150	JP Morgan	18/7/2018	819,704
USD	9,049,470	GBP	6,765,976	Bank of America Merrill Lynch	15/8/2018	24,296
USD	4,468,176	GBP	3,295,218	Credit Suisse	15/8/2018	72,666
USD	13,651,213	GBP	10,109,806	JP Morgan	15/8/2018	165,684
USD	3,334,993	GBP	2,500,000	Societe Generale	15/8/2018	229
USD	22,621,439	HKD	176,825,000	Citibank	20/6/2018	81,396
USD	8,490,748	HKD	66,366,659	Deutsche Bank	20/6/2018	30,930
USD	2,510,283	HKD	19,622,341	JP Morgan	20/6/2018	9,005
USD	7,527,664	HKD	59,015,000	BNP Paribas	18/7/2018	336
USD	148,837,479	HUF	38,468,958,869	Bank of America Merrill Lynch	20/6/2018	8,275,653
USD	3,344,868	HUF	908,372,625	Barclays Bank	20/6/2018	25,763
USD	34,095,195	HUF	9,040,963,000	BNP Paribas	20/6/2018	1,060,398
USD	8,303,629	HUF	2,210,475,000	Citibank	20/6/2018	226,769
USD	6,024,950	HUF	1,635,853,095	Credit Suisse	20/6/2018	47,702
USD	1,672,375	HUF	454,804,271	JP Morgan	20/6/2018	10,564
USD	5,337,326	HUF	1,416,532,739	Societe Generale	20/6/2018	161,453
USD	52,164,055	HUF	14,160,207,876	Bank of America Merrill Lynch	18/7/2018	323,180
USD	3,344,267	HUF	906,303,107	Barclays Bank	18/7/2018	26,269
USD	34,087,731	HUF	9,020,458,000	BNP Paribas	18/7/2018	1,063,609
USD	79,599,648	HUF	20,041,560,800	Citibank	18/7/2018	6,226,993
USD	6,023,950	HUF	1,632,126,180	Credit Suisse	18/7/2018	48,695

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)
USD	1,672,116	HUF	453,768,105	JP Morgan	18/7/2018	10,859
USD	5,336,554	HUF	1,413,309,732	Societe Generale	18/7/2018	162,392
USD	141,091,898	HUF	37,593,834,749	Bank of America Merrill Lynch	15/8/2018	3,218,852
USD	3,344,192	HUF	904,744,267	Barclays Bank	15/8/2018	26,098
USD	21,113,603	HUF	5,618,114,000	BNP Paribas	15/8/2018	509,520
USD	6,024,139	HUF	1,629,318,925	Credit Suisse	15/8/2018	48,713
USD	1,671,953	HUF	452,987,624	JP Morgan	15/8/2018	10,649
USD	334,419	HUF	90,505,035	Societe Generale	15/8/2018	2,497
USD	5,688,886	INR	382,350,000	Bank of America Merrill Lynch	20/6/2018	32,951
USD	11,276,351	INR	740,518,000	Citibank	20/6/2018	322,196
USD	5,681,745	INR	382,353,000	Deutsche Bank	20/6/2018	25,766
USD	2,718,972	INR	178,283,000	Goldman Sachs	20/6/2018	81,711
USD	12,547,679	INR	843,204,000	HSBC	20/6/2018	74,535
USD	5,687,945	INR	383,595,000	Bank of America Merrill Lynch	18/7/2018	30,951
USD	5,680,711	INR	383,590,000	Deutsche Bank	18/7/2018	23,791
USD	12,547,849	INR	845,725,000	HSBC	18/7/2018	75,681
USD	27,523,366	JPY	2,996,865,510	Citibank	20/6/2018	(128,106)
USD	23,140,560	JPY	2,492,889,228	Credit Suisse	20/6/2018	139,175
USD	3,827,883	JPY	400,000,000	HSBC	20/6/2018	137,164
USD	7,925,315	JPY	868,921,262	JP Morgan	20/6/2018	(92,046)
USD	27,517,171	JPY	2,989,581,112	Citibank	18/7/2018	(121,708)
USD	13,380,322	JPY	1,451,023,871	Credit Suisse	18/7/2018	(34,491)
USD	7,923,856	JPY	866,812,017	JP Morgan	18/7/2018	(89,879)
USD	14,975,805	JPY	1,633,541,142	Citibank	15/8/2018	(154,532)
USD	13,105,680	JPY	1,419,019,858	Credit Suisse	15/8/2018	(37,698)
USD	6,343,200	JPY	691,696,200	HSBC	15/8/2018	(63,493)
USD	3,705,897	KRW	3,987,545,000	Barclays Bank	20/6/2018	4,858
USD	5,718,172	KRW	6,110,439,000	Citibank	20/6/2018	46,771
USD	95,151,284	KRW	101,233,445,000	HSBC	20/6/2018	1,191,501
USD	3,704,611	KRW	3,981,864,000	Barclays Bank	18/7/2018	4,961
USD	77,406,364	KRW	82,485,770,000	Citibank	18/7/2018	766,759
USD	12,184,531	KRW	12,980,759,000	HSBC	18/7/2018	123,781
USD	94,279,531	KRW	101,486,258,600	UBS	16/8/2018	(124,625)
USD	3,883,317	MXN	72,478,949	Citibank	20/6/2018	268,839
USD	5,871,856	MXN	110,701,465	Credit Suisse	20/6/2018	351,247
USD	5,438,749	MXN	103,826,895	Deutsche Bank	20/6/2018	260,970
USD	3,676,889	MXN	73,449,000	Goldman Sachs	20/6/2018	14,035
USD	15,574,188	MXN	299,483,641	JP Morgan	20/6/2018	639,136
USD	985,702	MXN	19,593,050	UBS	20/6/2018	8,609
USD	1,971,333	MXN	39,382,993	Deutsche Bank	18/7/2018	16,828
USD	3,675,791	MXN	73,762,000	Goldman Sachs	18/7/2018	15,120
USD	9,485,712	MXN	185,862,000	JP Morgan	18/7/2018	261,726
USD	985,425	MXN	19,676,007	UBS	18/7/2018	8,942
USD	1,971,196	MXN	39,559,040	Deutsche Bank	15/8/2018	17,181
USD	3,675,940	MXN	74,096,000	Goldman Sachs	15/8/2018	15,976

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)
USD	4,486,776	MXN	89,674,000	JP Morgan	15/8/2018	57,339
USD	985,343	MXN	19,763,960	UBS	15/8/2018	9,104
USD	23,376,892	NOK	182,593,833	Bank of America Merrill Lynch	20/6/2018	1,064,812
USD	7,062,017	NOK	57,521,402	Barclays Bank	20/6/2018	33,181
USD	3,474,036	NOK	28,175,598	Credit Suisse	20/6/2018	31,115
USD	14,004,640	NOK	113,572,000	Deutsche Bank	20/6/2018	126,693
USD	15,799,307	NOK	122,087,600	HSBC	20/6/2018	880,795
USD	21,488,271	NOK	166,129,167	JP Morgan	20/6/2018	1,188,093
USD	23,370,987	NOK	182,333,154	Bank of America Merrill Lynch	18/7/2018	1,065,470
USD	7,060,863	NOK	57,444,212	Barclays Bank	18/7/2018	33,491
USD	3,473,328	NOK	28,137,788	Credit Suisse	18/7/2018	31,124
USD	14,002,053	NOK	113,418,000	Deutsche Bank	18/7/2018	127,192
USD	21,481,991	NOK	165,886,846	JP Morgan	18/7/2018	1,188,414
USD	39,667,185	NOK	318,729,800	Citibank	15/8/2018	633,322
USD	9,110,456	NZD	13,021,186	Bank of America Merrill Lynch	20/6/2018	(15,879)
USD	4,882,872	NZD	6,732,368	Citibank	20/6/2018	164,266
USD	4,405,713	NZD	5,989,000	Credit Suisse	20/6/2018	208,121
USD	2,551,785	NZD	3,683,814	JP Morgan	20/6/2018	(30,140)
USD	2,314,511	NZD	3,354,631	UBS	20/6/2018	(36,695)
USD	7,779,699	NZD	11,188,000	Bank of America Merrill Lynch	18/7/2018	(62,041)
USD	2,343,562	NZD	3,396,363	JP Morgan	18/7/2018	(36,970)
USD	2,313,983	NZD	3,353,637	UBS	18/7/2018	(36,603)
USD	7,779,283	NZD	11,187,000	Bank of America Merrill Lynch	15/8/2018	(62,155)
USD	2,343,374	NZD	3,395,860	JP Morgan	15/8/2018	(36,927)
USD	2,313,768	NZD	3,353,140	UBS	15/8/2018	(36,590)
USD	11,300,319	PLN	38,859,676	Bank of America Merrill Lynch	20/6/2018	805,667
USD	2,385,118	PLN	8,652,000	Deutsche Bank	20/6/2018	48,513
USD	6,518,559	PLN	22,769,000	Goldman Sachs	20/6/2018	369,441
USD	14,455,150	PLN	48,651,324	Societe Generale	20/6/2018	1,316,114
USD	9,420,392	PLN	32,447,951	Bank of America Merrill Lynch	18/7/2018	651,906
USD	2,384,387	PLN	8,644,000	Deutsche Bank	18/7/2018	48,499
USD	6,516,918	PLN	22,746,000	Goldman Sachs	18/7/2018	370,214
USD	15,927,264	PLN	53,602,049	Societe Generale	18/7/2018	1,442,257
USD	16,387,459	RUB	1,038,143,000	Bank of America Merrill Lynch	20/6/2018	(259,685)
USD	13,406,924	RUB	829,772,000	Citibank	20/6/2018	101,112
USD	7,585,397	RUB	440,787,000	Credit Suisse	20/6/2018	517,156
USD	2,169,011	RUB	139,988,000	Deutsche Bank	20/6/2018	(75,766)
USD	20,002,766	RUB	1,268,805,000	HSBC	20/6/2018	(343,160)
USD	17,082,127	RUB	1,085,566,000	JP Morgan	20/6/2018	(325,469)
USD	4,552,958	RUB	286,438,000	Bank of America Merrill Lynch	18/7/2018	(26,498)
USD	8,639,471	RUB	540,653,000	Citibank	18/7/2018	(4,272)
USD	14,902,738	RUB	948,342,000	JP Morgan	18/7/2018	(258,974)

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)
USD	4,551,971	RUB	287,350,000	Bank of America Merrill Lynch	15/8/2018	(28,455)
USD	3,453,826	RUB	214,866,000	Citibank	15/8/2018	28,812
USD	83,223,729	SEK	684,388,148	Bank of America Merrill Lynch	20/6/2018	5,537,032
USD	89,444,699	SEK	745,886,110	Barclays Bank	20/6/2018	4,777,207
USD	10,887,605	SEK	94,359,181	Credit Suisse	20/6/2018	176,646
USD	130,906,118	SEK	1,117,624,929	Deutsche Bank	20/6/2018	4,041,574
USD	9,301,929	SEK	78,375,033	JP Morgan	20/6/2018	405,374
USD	5,022,542	SEK	43,758,965	Bank of America Merrill Lynch	18/7/2018	44,185
USD	26,743,094	SEK	232,900,779	Barclays Bank	18/7/2018	246,506
USD	10,885,119	SEK	94,108,559	Credit Suisse	18/7/2018	178,604
USD	265,842,943	SEK	2,232,578,457	Deutsche Bank	18/7/2018	11,847,606
USD	9,299,678	SEK	78,161,839	JP Morgan	18/7/2018	407,385
USD	5,022,497	SEK	43,662,786	Bank of America Merrill Lynch	15/8/2018	44,450
USD	20,278,825	SEK	175,879,518	Barclays Bank	15/8/2018	226,586
USD	202,074,275	SEK	1,743,375,600	Citibank	15/8/2018	3,309,896
USD	10,885,314	SEK	93,903,714	Credit Suisse	15/8/2018	179,237
USD	63,410,654	SEK	553,563,904	Deutsche Bank	15/8/2018	298,158
USD	1,673,560	SEK	14,591,078	JP Morgan	15/8/2018	10,013
USD	70,020,977	SGD	91,796,800	Barclays Bank	20/6/2018	1,467,172
USD	70,008,389	SGD	91,795,000	Citibank	20/6/2018	1,455,929
USD	126,257,553	SGD	164,779,600	HSBC	18/7/2018	3,128,737
USD	18,691,621	SGD	25,017,800	Deutsche Bank	15/8/2018	(14,776)
USD	3,369,888	THB	106,539,000	Citibank	20/6/2018	37,889
USD	3,367,690	THB	106,419,000	Citibank	18/7/2018	36,160
USD	7,666,307	TRY	31,701,495	Bank of America Merrill Lynch	20/6/2018	721,968
USD	1,605,899	TRY	6,797,449	BNP Paribas	20/6/2018	116,891
USD	4,720,831	TRY	19,988,000	Citibank	20/6/2018	342,381
USD	1,196,324	TRY	4,919,925	Deutsche Bank	20/6/2018	118,595
USD	7,902,375	TRY	33,851,131	JP Morgan	20/6/2018	487,150
USD	7,663,603	TRY	31,963,363	Bank of America Merrill Lynch	18/7/2018	739,200
USD	4,718,301	TRY	20,152,000	Citibank	18/7/2018	352,660
USD	1,127,303	TRY	4,667,205	Deutsche Bank	18/7/2018	116,220
USD	7,899,856	TRY	34,170,432	JP Morgan	18/7/2018	497,324
USD	3,390,520	TRY	15,676,000	JP Morgan	15/8/2018	31,827
USD	5,936,075	TWD	174,466,000	BNP Paribas	20/6/2018	106,892
USD	101,981,166	TWD	2,970,590,000	Citibank	20/6/2018	2,729,084
USD	91,466,454	TWD	2,682,510,000	Credit Suisse	20/6/2018	1,839,577
USD	132,278,792	TWD	3,871,331,400	HSBC	20/6/2018	2,931,524
USD	24,863,877	TWD	743,307,000	JP Morgan	20/6/2018	28,821
USD	8,236,869	TWD	246,200,000	UBS	20/6/2018	10,939
USD	5,933,826	TWD	174,017,000	BNP Paribas	18/7/2018	106,338
USD	16,265,802	TWD	483,013,000	Citibank	18/7/2018	90,643
USD	33,830,832	TWD	1,008,137,000	Credit Suisse	18/7/2018	70,298
USD	228,434,122	TWD	6,606,314,800	Goldman Sachs	18/7/2018	7,201,580

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)
USD	40,000,294	TWD	1,193,067,000	HSBC	18/7/2018	46,817
USD	24,848,125	TWD	741,353,000	JP Morgan	18/7/2018	21,665
USD	8,231,195	TWD	245,660,000	UBS	18/7/2018	4,522
USD	228,482,836	TWD	6,800,791,600	ANZ	15/8/2018	208,259
USD	23,342,502	TWD	695,905,000	Credit Suisse	15/8/2018	(16,164)
USD	39,994,452	TWD	1,190,579,000	HSBC	15/8/2018	31,616
USD	16,608,125	TWD	494,673,000	JP Morgan	15/8/2018	3,989
USD	10,578,506	ZAR	128,169,883	Bank of America Merrill Lynch	20/6/2018	453,932
USD	4,146,537	ZAR	49,646,357	Deutsche Bank	20/6/2018	224,803
USD	13,272,152	ZAR	162,286,760	JP Morgan	20/6/2018	452,571
USD	10,575,457	ZAR	128,586,752	Bank of America Merrill Lynch	18/7/2018	455,332
USD	744,167	ZAR	9,523,625	Deutsche Bank	18/7/2018	(5,368)
USD	13,268,973	ZAR	162,822,623	JP Morgan	18/7/2018	454,392
ZAR	722,972,282	USD	60,277,930	Bank of America Merrill Lynch	20/6/2018	(3,167,901)
ZAR	141,321,962	USD	11,697,828	Citibank	20/6/2018	(534,328)
ZAR	68,567,000	USD	5,623,242	Deutsche Bank	20/6/2018	(206,902)
ZAR	81,424,604	USD	6,492,485	JP Morgan	20/6/2018	(60,480)
ZAR	113,766,951	USD	8,970,341	Societe Generale	20/6/2018	16,495
ZAR	7,979,573	USD	631,540	Bank of America Merrill Lynch	18/7/2018	(3,526)
ZAR	902,193,200	USD	73,799,035	Citibank	18/7/2018	(2,793,990)
ZAR	68,759,000	USD	5,430,477	JP Morgan	18/7/2018	(18,958)
ZAR	114,157,427	USD	8,967,650	Societe Generale	18/7/2018	16,848
ZAR	8,008,378	USD	631,536	Bank of America Merrill Lynch	15/8/2018	(3,562)
ZAR	595,857,000	USD	46,798,115	Citibank	15/8/2018	(74,216)
ZAR	69,012,000	USD	5,430,434	JP Morgan	15/8/2018	(18,884)
ZAR	114,570,622	USD	8,967,533	Societe Generale	15/8/2018	16,479
						6,644,107
ヘッジを使用した豪ドル建投資証券クラス						
AUD	1,541,882,320	USD	1,151,963,155	State Street Bank & Trust Company	13/6/2018	16,066,343
USD	72,426,991	AUD	96,533,978	State Street Bank & Trust Company	13/6/2018	(700,856)
						15,365,487
ヘッジを使用したブラジル・リアル建投資証券クラス						
BRL	52,622,390	USD	14,100,130	State Street Bank & Trust Company	3/7/2018	(8,511)
BRL	110,831,350	USD	29,888,507	State Street Bank & Trust Company	4/6/2018	(127,535)
USD	158,424	BRL	591,768	State Street Bank & Trust Company	3/7/2018	(44)
USD	29,729,584	BRL	110,831,350	State Street Bank & Trust Company	4/6/2018	(31,389)
						(167,479)
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	50,625,101	USD	50,578,021	State Street Bank & Trust Company	13/6/2018	818,281
USD	4,362,007	CHF	4,360,817	State Street Bank & Trust Company	13/6/2018	(65,241)
						753,040

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)
ヘッジを使用したユーロ建投資証券クラス						
EUR	742,067,173	USD	880,676,114	State Street Bank & Trust Company	13/6/2018	(15,529,108)
USD	65,425,586	EUR	55,217,755	State Street Bank & Trust Company	13/6/2018	1,049,371
						(14,479,737)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	469,704,369	USD	636,458,624	State Street Bank & Trust Company	13/6/2018	(11,839,094)
USD	50,960,201	GBP	37,708,569	State Street Bank & Trust Company	13/6/2018	814,811
						(11,024,283)
ヘッジを使用した日本円建投資証券クラス						
JPY	66,442,782,459	USD	607,028,283	State Street Bank & Trust Company	13/6/2018	5,706,433
USD	43,528,669	JPY	4,774,480,415	State Street Bank & Trust Company	13/6/2018	(501,545)
						5,204,888
ヘッジを使用したニュージーランド・ドル建投資証券クラス						
NZD	108,950,865	USD	76,014,928	State Street Bank & Trust Company	13/6/2018	346,604
USD	6,819,369	NZD	9,813,082	State Street Bank & Trust Company	13/6/2018	(58,428)
						288,176
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	152,596	USD	17,494	State Street Bank & Trust Company	13/6/2018	(182)
USD	694	SEK	6,052	State Street Bank & Trust Company	13/6/2018	8
						(174)
合計(基礎となるエクスポージャー総額 - 12,396,903,824米ドル)						2,584,025

添付の注記は、これらの財務書類の不可分の一部である。

先物取引 2018年5月31日現在

契約数	契約通貨	契約 / 摘要	満期日	基礎となるエクスポージャー総額 (米ドル)	未実現評価益 / (損) (米ドル)
1,234	EUR	Amsterdam Index	2018年6月	159,753,338	(2,052,105)
5,839	AUD	Australian 10 Year Bond	2018年6月	569,314,278	5,273,813
3,330	EUR	CAC 40 Index	2018年6月	209,245,577	(2,925,847)
6,798	CAD	Canadian 10 Year Bond	2018年9月	471,359,842	13,480,018
(736)	EUR	DAX Index	2018年6月	271,511,047	(4,948,681)
(1,872)	USD	E-Mini S&P 500 Index	2018年6月	254,311,200	(680,187)
1,419	EUR	Euro Bund	2018年6月	166,693,567	4,757,158
(75)	GBP	FTSE 100 Index	2018年6月	7,662,746	(50,774)
2,431	EUR	FTSE MIB Index	2018年6月	307,748,768	(23,184,174)
(2,521)	ZAR	FTSE/JSE Top 40 Index	2018年6月	99,875,708	2,460,443
1,786	HKD	Hang Seng China Enterprises Index	2018年6月	135,735,727	(578,261)
688	HKD	Hang Seng Index	2018年6月	133,665,040	(26,641)
(856)	EUR	IBEX 35 Index	2018年6月	94,470,690	5,744,047
99	JPY	Japan 10 Year Bond	2018年6月	93,962,208	152,798
(2,934)	SGD	MSCI Singapore Index	2018年6月	85,759,370	2,274,471
2,961	SEK	OMX Stockholm 30 Index	2018年6月	52,142,161	(1,478,799)
(1,890)	CAD	S&P/TSX 60 Index	2018年6月	276,277,906	(8,657,721)
(2,193)	USD	SGX NIFTY 50 Index	2018年6月	47,000,376	(275,790)
(1,499)	AUD	SPI 200 Index	2018年6月	170,778,074	(822,451)
3,853	CHF	Swiss Market Index	2018年6月	333,898,001	(8,909,374)
49	JPY	Topix Index	2018年6月	7,878,750	(269,608)
(3,407)	GBP	UK Long Gilt Bond	2018年9月	577,056,965	(8,551,073)
(12,644)	USD	US Treasury 10 Year Note	2018年9月	1,272,858,962	(14,278,254)
合計				5,798,960,301	(43,546,992)

業種別内訳 2018年5月31日現在

	純資産比率 (%)
政府	68.23
金融	15.87
投資有価証券 - 時価	84.10
その他の純資産	15.90
	100.00

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
要約損益計算書

	2018年3月31日に 終了した会計期間	2017年3月31日に 終了した会計期間
	千米ドル	千米ドル
営業収益	57,228	19,267
損益を通じて公正価値で測定する金融負債に係る純損失	(85)	(1,965)
投資収益合計	57,143	17,302
営業費用	(5,571)	(6,275)
当期純営業利益	51,572	11,027
財務費用：		
償還可能参加型投資証券保有者への分配金	(51,199)	(11,797)
財務費用合計	(51,199)	(11,797)
当期純利益 / (損失)	373	(770)
英文目論見書に記載されている評価方法に合わせるための調整	-	937
運用による償還可能参加型投資証券保有者に帰属する純資産の増加	373	167

本要約損益計算書に計上された損益以外で当会計期間に認識された損益はない。

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
償還可能参加型投資証券保有者に帰属する要約純資産変動計算書

	2018年3月31日に 終了した会計期間	2017年3月31日に 終了した会計期間
	千米ドル	千米ドル
償還可能参加型投資証券保有者に帰属する期首純資産合計	8,000,953	7,669,294
運用による償還可能参加型投資証券保有者に帰属する純資産の増加	373	167
投資証券取引：		
償還可能参加型投資証券の発行による収入	27,827,584	14,862,596
償還可能参加型投資証券の買戻しによる支払	(25,330,690)	(15,132,211)
分配金再投資額	11,875	3,351
投資証券取引による純資産の増加 / (減少)	2,508,769	(266,264)
償還可能参加型投資証券保有者に帰属する期末純資産合計	10,510,095	7,403,197

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
要約貸借対照表

	2018年3月31日現在	2017年9月30日現在
	千米ドル	千米ドル
流動資産		
現金	397,297	399,707
現金同等物	-	-
未収金	299,190	3,978
損益を通じて公正価値で測定する金融資産	10,056,783	7,604,478
流動資産合計	10,753,270	8,008,163
流動負債		
未払金	243,175	7,210
損益を通じて公正価値で測定する金融負債	-	-
流動負債合計	243,175	7,210
償還可能参加型投資証券保有者に帰属する期末純資産価額	10,510,095	8,000,953

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド

投資有価証券明細表 2018年3月31日現在

保有高	通貨	銘柄	公正価値 (千米ドル)	純資産比率 (%)
債券				
国債(2017年9月30日:44.11%)				
米国(2017年9月30日:44.11%)				
100,000,000	USD	US Treasury, 0.63%, 30/04/2018	99,956	0.95
235,280,000	USD	US Treasury, 1.38%, 31/07/2018	234,967	2.24
59,725,000	USD	US Treasury, 1.38%, 30/09/2018	59,655	0.57
175,000,000	USD	US Treasury, 0.88%, 15/10/2018	174,281	1.66
3,375,000	USD	US Treasury, 1.38%, 31/12/2018	3,364	0.03
100,000,000	USD	US Treasury, 1.50%, 31/12/2018	99,768	0.95
31,570,000	USD	US Treasury, 1.13%, 15/01/2019	31,374	0.30
23,905,000	USD	US Treasury, 1.13%, 31/01/2019	23,753	0.23
11,480,000	USD	US Treasury, 1.25%, 31/01/2019	11,418	0.11
4,590,000	USD	US Treasury, 1.50%, 31/01/2019	4,575	0.04
540,000,000	USD	US Treasury, FRN, 1.91%, 31/01/2019	540,915	5.15
230,000,000	USD	US Treasury, FRN, 1.84%, 30/04/2019	230,272	2.19
423,000,000	USD	US Treasury Bill, 0.00%, 19/04/2018	422,656	4.02
25,000,000	USD	US Treasury Bill, 0.00%, 26/04/2018	24,972	0.24
145,240,000	USD	US Treasury Bill, 0.00%, 17/05/2018	144,952	1.38
124,380,000	USD	US Treasury Bill, 0.00%, 31/05/2018	124,087	1.18
177,785,000	USD	US Treasury Bill, 0.00%, 07/06/2018	177,312	1.69
21,280,000	USD	US Treasury Bill, 0.00%, 14/06/2018	21,217	0.20
245,070,000	USD	US Treasury Bill, 0.00%, 28/06/2018	244,161	2.32
200,000,000	USD	US Treasury Bill, 0.00%, 12/07/2018	199,116	1.90
350,635,000	USD	US Treasury Bill, 0.00%, 19/07/2018	349,001	3.32
378,550,000	USD	US Treasury Bill, 0.00%, 02/08/2018	376,465	3.58
261,450,000	USD	US Treasury Bill, 0.00%, 09/08/2018	259,896	2.47
85,025,000	USD	US Treasury Bill, 0.00%, 16/08/2018	84,466	0.80
111,085,000	USD	US Treasury Bill, 0.00%, 13/09/2018	110,148	1.05
50,000,000	USD	US Treasury Bill, 0.00%, 20/09/2018	49,537	0.47
150,000,000	USD	US Treasury Bill, 0.00%, 27/09/2018	148,595	1.41
米国合計			4,250,879	40.45
国債に対する投資合計			4,250,879	40.45
債券に対する投資合計			4,250,879	40.45

保有高	通貨	取引相手	金利	期日	公正価値 (千米ドル)	純資産比率 (%)
リバースレポ取引 ¹ (2017年9月30日:50.93%)						
フランス(2017年9月30日:1.37%)						
110,000,000	USD	Natixis	1.80%	31/12/2018	110,000	1.05
フランス合計					110,000	1.05
米国(2017年9月30日:49.56%)						
1,210,000,000	USD	Bank of Nova Scotia	1.77%	02/04/2018	1,210,000	11.51
1,480,000,000	USD	BNP Paribas	1.80%	02/04/2018	1,480,000	14.08
100,000,000	USD	Citigroup	1.80%	02/04/2018	100,000	0.95
400,000,000	USD	Credit Agricole	1.77%	02/04/2018	400,000	3.81
200,000,000	USD	Credit Agricole	1.77%	02/04/2018	200,000	1.90
410,904,000	USD	Merrill Lynch	1.80%	02/04/2018	410,904	3.91
200,000,000	USD	Merrill Lynch	1.80%	02/04/2018	200,000	1.90
95,000,000	USD	Merrill Lynch	1.80%	02/04/2018	95,000	0.91
1,600,000,000	USD	TD Securities (USA)	1.80%	02/04/2018	1,600,000	15.22
米国合計					5,695,904	54.19
リバースレポ取引に対する投資合計					5,805,904	55.24
損益を通じて公正価値で測定する金融資産合計					10,056,783	95.69
現金					397,297	3.78
その他の資産および負債					56,015	0.53
償還可能参加型投資証券保有者に帰属する純資産					10,510,095	100.00
資産合計額の内訳						資産合計に 対する割合 (%)
公認の証券取引所に上場されている譲渡可能な有価証券合計					39.53	
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					53.99	
その他の資産					6.48	
資産合計					100.00	

¹ 担保として保有する有価証券は5,940,474,000米ドルであった。

【中間財務諸表】

【ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円／年1回決算コース）】

(1) 【中間貸借対照表】

(単位：円)

当中間計算期間末 (2019年7月15日現在)	
資産の部	
流動資産	
親投資信託受益証券	18,361,744,143
未収入金	127,329,769
流動資産合計	18,489,073,912
資産合計	18,489,073,912
負債の部	
流動負債	
未払解約金	163,408,911
未払受託者報酬	2,027,699
未払委託者報酬	69,370,012
その他未払費用	3,429,045
流動負債合計	238,235,667
負債合計	238,235,667
純資産の部	
元本等	
元本	19,864,437,149
剰余金	
中間剰余金又は中間欠損金（ ）	1,613,598,904
（分配準備積立金）	-
元本等合計	18,250,838,245
純資産合計	18,250,838,245
負債純資産合計	18,489,073,912

(2) 【中間損益及び剰余金計算書】

(単位：円)

	当中間計算期間 (自 2019年1月16日 至 2019年7月15日)
営業収益	
有価証券売買等損益	590,283,876
営業収益合計	590,283,876
営業費用	
受託者報酬	2,027,699
委託者報酬	69,370,012
その他費用	3,429,045
営業費用合計	74,826,756
営業利益又は営業損失()	515,457,120
経常利益又は経常損失()	515,457,120
中間純利益又は中間純損失()	515,457,120
一部解約に伴う中間純利益金額の分配額又は一部解約に伴う中間純損失金額の分配額()	87,019,082
期首剰余金又は期首欠損金()	2,440,209,575
剰余金増加額又は欠損金減少額	428,463,971
中間一部解約に伴う剰余金増加額又は欠損金減少額	428,463,971
剰余金減少額又は欠損金増加額	30,291,338
中間追加信託に伴う剰余金減少額又は欠損金増加額	30,291,338
分配金	-
中間剰余金又は中間欠損金()	1,613,598,904

(3) 【中間注記表】

(重要な会計方針に係る事項に関する注記)

1 有価証券の評価基準及び評価方法

親投資信託受益証券は移動平均法に基づき、当該親投資信託受益証券の基準価額で時価評価しております。

2 収益及び費用の計上基準

有価証券売買等損益の計上基準

約定日基準で計上しております。

(中間貸借対照表に関する注記)

項目	当中間計算期間末 (2019年7月15日現在)
1 当該中間計算期間の末日における受益権総数	19,864,437,149口
2 投資信託財産の計算に関する規則第55条の6第10号に規定する額	元本の欠損 1,613,598,904円
3 1口当たり純資産額	0.9188円

(中間損益及び剰余金計算書に関する注記)

該当事項はありません。

(金融商品に関する注記)

金融商品の時価等に関する事項

当中間計算期間末 (2019年7月15日現在)	
1	中間貸借対照表計上額、時価及び差額 中間貸借対照表上の金融商品は原則としてすべて時価で評価しているため、中間貸借対照表計上額と時価との差額はありません。
2	時価の算定方法 (1) 有価証券 「(重要な会計方針に係る事項に関する注記)」に記載しております。 (2) コール・ローン等の金銭債権及び金銭債務 これらの科目は短期間で決済されるため、時価は帳簿価額と近似していることから、当該帳簿価額によっております。
3	金融商品の時価等に関する事項の補足説明 金融商品の時価には、市場価格に基づく価額のほか、市場価格がない場合には合理的に算定された価額が含まれております。当該価額の算定においては一定の前提条件等を採用しているため、異なる前提条件等によった場合、当該価額が異なることもあります。
4	金銭債権の中間計算期間末日後の償還予定額 金銭債権については全て1年以内に償還予定であります。

(その他の注記)

1 期中元本変動額

項目	当中間計算期間末 (2019年7月15日現在)
期首元本額	23,647,307,529円
期中追加設定元本額	376,776,686円
期中一部解約元本額	4,159,647,066円

2 有価証券関係

該当事項はありません。

3 デリバティブ取引関係

該当事項はありません。

(参考情報)

当ファンドは、「スタイル・アドバンテージ・マザー・ポートフォリオ（円）」受益証券を主要投資対象としており、中間貸借対照表の資産の部に計上された親投資信託受益証券は、すべて同マザーファンドの受益証券であります。同マザーファンドの2019年7月15日現在(以下「計算日」という)の状況は次の通りであります。

なお、以下に記載した情報は監査意見の対象外であります。

「スタイル・アドバンテージ・マザー・ポートフォリオ（円）」の状況

(1) 貸借対照表

項目	(2019年7月15日現在)
	金額(円)
資産の部	
流動資産	
金銭信託	93,933,229
投資証券	18,393,954,373
派生商品評価勘定	603,010
流動資産合計	18,488,490,612
資産合計	18,488,490,612
負債の部	
流動負債	
未払解約金	127,329,769
流動負債合計	127,329,769
負債合計	127,329,769
純資産の部	
元本等	
元本	19,690,878,438
剰余金	
剰余金又は欠損金（ ）	1,329,717,595
元本等合計	18,361,160,843
純資産合計	18,361,160,843
負債純資産合計	18,488,490,612

(注)親投資信託の計算期間は、原則として、毎年1月16日から翌年1月15日までであります。

(2) 注記表

(重要な会計方針に係る事項に関する注記)

1 有価証券の評価基準及び評価方法

投資証券は移動平均法に基づき、原則として以下の通り時価評価しております。

(1) 金融商品取引所等に上場されている有価証券

金融商品取引所等に上場されている有価証券は、原則として当該取引所等における計算日において知りうる直近の最終相場で評価しております。

(2) 金融商品取引所等に上場されていない有価証券

当該有価証券については、原則として、金融機関の提示する価額又は価格情報会社の提供する価額のいずれかから入手した価額で評価しております。

(3) 時価が入手できなかった有価証券

適正な評価額を入手できなかった場合又は入手した評価額が時価と認定できない事由が認められた場合は、委託会社が忠実義務に基づいて合理的事由をもって時価と認めた価額もしくは受託者と協議のうえ両者が合理的事由をもって時価と認めた価額で評価しております。

2 デリバティブの評価基準及び評価方法

為替予約取引

個別法に基づき、原則としてわが国における計算日の対顧客先物売買相場の仲値で評価しております。

3 外貨建資産・負債の本邦通貨への換算基準

外貨建資産・負債の円換算については原則として、わが国における計算日の対顧客電信売買相場の仲値によって計算しております。

4 その他財務諸表作成のための基本となる重要な事項

外貨建資産等の会計処理

外貨建資産等については、「投資信託財産の計算に関する規則」(平成12年総理府令第133号)第60条の規定に基づき、通貨の種類ごとに勘定を設けて、邦貨建資産等と区分する方法を採用しております。従って、外貨の売買については、同規則第61条の規定により処理し、為替差損益を算定しております。

(貸借対照表に関する注記)

項目	(2019年7月15日現在)
1 当該計算日における受益権総数	19,690,878,438口
2 投資信託財産の計算に関する規則第55条の6第10号に規定する額	元本の欠損 1,329,717,595円
3 1口当たり純資産額	0.9325円

(金融商品に関する注記)

金融商品の時価等に関する事項

(2019年7月15日現在)	
1	<p>貸借対照表計上額、時価及び差額 貸借対照表上の金融商品は原則としてすべて時価で評価しているため、貸借対照表計上額と時価との差額はありません。</p>
2	<p>時価の算定方法</p> <p>(1) 有価証券 「(重要な会計方針に係る事項に関する注記)」に記載しております。</p> <p>(2) デリバティブ取引 デリバティブ取引については、「(その他の注記)」の「3 デリバティブ取引関係」に記載しております。</p> <p>(3) コール・ローン等の金銭債権及び金銭債務 これらの科目は短期間で決済されるため、時価は帳簿価額と近似していることから、当該帳簿価額によっております。</p>
3	<p>金融商品の時価等に関する事項の補足説明 金融商品の時価には、市場価格に基づく価額のほか、市場価格がない場合には合理的に算定された価額が含まれております。当該価額の算定においては一定の前提条件等を採用しているため、異なる前提条件等によった場合、当該価額が異なることもあります。また、デリバティブ取引に関する契約額等は、あくまでもデリバティブ取引における名目的な契約額又は計算上の想定元本であり、当該金額自体がデリバティブ取引のリスクの大きさを示すものではありません。</p>
4	<p>金銭債権の計算日後の償還予定額 金銭債権はすべて1年以内に償還予定であります。</p>

(その他の注記)

- 1 本報告書における開示対象ファンドの当該中間計算期間における当該親投資信託の元本額の変動及び計算日における元本の内訳

(2019年7月15日現在)	
同中間計算期間の期首元本額	23,485,045,625円
同中間計算期間中の追加設定元本額	371,917,520円
同中間計算期間中の一部解約元本額	4,166,084,707円
同中間計算期間末日の元本額	19,690,878,438円
当該親投資信託受益証券を投資対象とする投資信託の元本額は次の通りです。	
ブラックロック・スタイル・アドバンテージ・ポートフォリオ (円/年1回決算コース)	19,690,878,438円
合計	19,690,878,438円

- 2 有価証券関係

該当事項はありません。

3 デリバティブ取引関係

取引の時価等に関する事項

通貨関連

区分	種類	(2019年7月15日現在)			
		契約額等(円)		時価(円)	評価損益(円)
			うち1年超 (円)		
市場取引以外の取引	為替予約取引 売建 アメリカドル	193,630,590	-	193,027,580	603,010
合計		193,630,590	-	193,027,580	603,010

(注1) 時価の算定方法

為替予約取引

- 1 計算日に対顧客先物相場の仲値が発表されている外貨については、以下のように評価しております。
計算日において為替予約の受渡日(以下「当該日」という)の対顧客先物相場が発表されている場合は、当該為替予約は当該仲値で評価しております。
計算日において当該日の対顧客先物相場が発表されていない場合は、以下の方法によっております。
・計算日に当該日を超える対顧客先物相場が発表されている場合には、発表されている先物相場のうち当該日に最も近い前後二つの先物相場の仲値をもとに計算したレートを用いております。
・計算日に当該日を超える対顧客先物相場が発表されていない場合には、当該日に最も近い発表されている対顧客先物相場の仲値を用いております。
- 2 計算日に対顧客先物相場の仲値が発表されていない外貨については、計算日の対顧客相場の仲値で評価しております。

(注2) 上記取引で、ヘッジ会計が適用されているものではありません。

(参考情報)

当ファンドは、「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・スタイル・アドバンテージ・ファンド クラスI投資証券」及び「インスティテューショナル・キャッシュ・シリーズplc ブラックロック・ICS・USTレジャーリー・ファンド エージェンシークラス投資証券」(以下、両者を併せて「同ファンド」という。)を主要投資対象としており、貸借対照表の資産の部に計上された投資証券は、すべて同ファンドの投資証券であります。同ファンドの状況は以下のとおりであります。

なお、以下に記載した情報は監査意見の対象外です。

同ファンドの状況

- (1) 「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・スタイル・アドバンテージ・ファンド クラスI投資証券」は、ルクセンブルグにおいて設立されたオープンエンド型投資法人が発行するファンドであり、当該ファンドの現時点で日本語に翻訳された直近の情報は、2018年11月30日に終了する中間計算期間(2018年6月1日から2018年11月30日まで)に係る中間財務書類であります。

当該中間財務書類は、当該ファンドを含む「ブラックロック・ストラテジック・ファンズ」の2018年11月30日現在の中間財務書類のうち、当該ファンドにかかる部分を、委託会社において抜粋し、その原文を翻訳したものです。なお、中間財務書類に含まれる「投資有価証券明細表」の銘柄については原文通り英語表記で行っております。なお、ルクセンブルグにおける独立監査人の監査を受けておりません。

- (2) 「インスティテューショナル・キャッシュ・シリーズplc ブラックロック・ICS・USTレジャーリー・ファンド エージェンシークラス投資証券」は、アイルランドにおいて設立されたオープンエンド型投資法人が発行するファンドであり、当該ファンドの現時点で日本語に翻訳された直近の情報は、2018年9月30日に終了する計算期間(2017年10月1日から2018年9月30日まで)に係る財務書類であります。

当該財務書類は、当該ファンドを含む「インスティテューショナル・キャッシュ・シリーズplc」の2018年9月30日現在の財務書類のうち、当該ファンドにかかる部分を、委託会社において抜粋し、その原文を翻訳したものです。なお、財務書類に含まれる「投資有価証券明細表」の銘柄については原文通り英語表記で行っております。

なお、「インスティテューショナル・キャッシュ・シリーズplc インスティテューショナル・USTレジャーリー・ファンド エージェンシークラス投資証券」は、2019年1月14日付で「インスティテューショナル・キャッシュ・シリーズplc ブラックロック・ICS・USTレジャーリー・ファンド エージェンシークラス投資証券」へ名称変更いたしました。

純資産計算書 2018年11月30日現在

	注記	ブラックロック・スタイル・アドバンテージ・ファンド 米ドル
資産		
投資有価証券 - 取得原価		2,924,243,225
未実現評価損		(1,921,575)
投資有価証券 - 時価	2 (a)	2,922,321,650
銀行預金	2 (a)	99,025,807
ブローカーに対する債権	14	212,163,624
未収利息および未収配当金	2 (a) 、 2 (d)	10,969,067
売却投資有価証券未収金	2 (a) 、 2 (d)	459,623,775
販売投資証券未収金	2 (a)	108,576
以下に係る未実現純評価益：		
先物取引	2 (d)	18,923,616
未決済先渡為替予約	2 (d)	20,144,647
スワップの時価	2 (d)	2,548,519
その他の資産		125,674
資産合計		3,745,954,955
負債		
未払利息および未払配当金	2 (a) 、 2 (d)	7,877,584
購入投資有価証券未払金	2 (a) 、 2 (d)	398,796,135
買戻し投資証券未払金	2 (a)	740,845
以下に係る未実現純評価損：		
差金決済契約	2 (d)	27,441,430
未払費用およびその他の負債	4、5、6、 7、8	3,249,954
負債合計		438,105,948
純資産合計		3,307,849,007

添付の注記は、これらの財務書類の不可分の一部である。

3 会計年度末における純資産価額の概要 2018年11月30日現在

ブラックロック・スタイル・アドバンテージ・ファンド

	通貨	2018年	2018年	2017年	2016年
		11月30日現在	5月31日現在	5月31日現在	5月31日現在
純資産合計	米ドル	3,307,849,007	3,328,390,128	586,420,943	91,768,028
以下の1口当たり純資産価額：					
クラスA分配型投資証券	米ドル	104.43	108.61	114.00	100.40
クラスAユーロ・ヘッジ分配型投資証券	ユーロ	99.23	104.64	112.56	100.30
クラスA無分配投資証券	米ドル	102.78	106.88	112.20	98.61
クラスAユーロ・ヘッジ無分配投資証券	ユーロ	87.69	92.47	-	-
クラスAスウェーデン・クロネ・ヘッジ無分配投資証券	スウェーデン・クロネ	89.27	94.21	101.14	-
クラスD無分配投資証券	米ドル	105.16	108.95	113.52	99.12
クラスDスイス・フラン無分配投資証券	スイス・フラン	89.49	94.16	-	-
クラスD無分配投資証券(ユーロ)	ユーロ	102.64	103.48	111.81	98.18
クラスDユーロ・ヘッジ無分配投資証券	ユーロ	99.44	104.46	111.39	98.57
クラスD英ポンド・ヘッジ無分配投資証券	英ポンド	93.46	97.66	103.41	-
クラスE無分配投資証券(ユーロ)	ユーロ	99.76	101.13	110.60	98.07
クラスEユーロ・ヘッジ無分配投資証券	ユーロ	96.88	102.41	110.56	98.82
クラスEスイス・フラン・ヘッジPF無分配投資証券	スイス・フラン	91.52	96.06	-	-
クラスEユーロ・ヘッジPF無分配投資証券	ユーロ	100.66	105.47	111.91	-
クラスEブラジル・リアル・ヘッジ無分配投資証券	米ドル	81.90	86.97	-	-
クラスEスイス・フラン・ヘッジ無分配投資証券	スイス・フラン	89.84	94.43	-	-
クラスEユーロ・ヘッジ無分配投資証券	ユーロ	99.95	104.90	111.67	98.64
クラスE英ポンド・ヘッジ無分配投資証券	英ポンド	93.71	97.80	103.35	-
クラスE無分配英国報告型投資証券	米ドル	93.25	96.53	-	-
クラスE日本円ヘッジ無分配英国報告型投資証券	日本円	10,105.40	10,592.54	11,245.06	-
クラスX無分配投資証券	米ドル	107.75	111.12	114.70	99.06
クラスX豪ドル・ヘッジ無分配投資証券 ⁽¹⁾	豪ドル	109.57	112.90	116.22	99.53
クラスXユーロ・ヘッジ無分配投資証券	ユーロ	92.48	96.68	-	-
クラスXニュージーランド・ドル・ヘッジ無分配投資証券	ニュージーランド・ドル	108.45	112.02	115.16	-
クラスX英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	105.09	109.28	-	-
クラスZ無分配投資証券	米ドル	105.55	109.28	113.59	98.86
クラスZユーロ・ヘッジ無分配投資証券	ユーロ	99.90	104.87	111.68	98.62
クラスZ英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	-	-	-	98.85

⁽¹⁾ 終値で評価された1口当たり純資産価額、詳細については注記2を参照のこと。

添付の注記は、これらの財務書類の不可分の一部である。

損益および純資産変動計算書 2018年11月30日に終了した会計期間

	注記	ブラックロック・スタイル・ アドバンテージ・ファンド 米ドル
期首純資産		3,328,390,128
収益		
預金利息	2 (c)	1,219,451
債券利息	2 (c)	32,634,821
スワップに係る受取利息および受取配当金	2 (c)	5,041,690
差金決済契約に係る受取配当金、源泉徴収税控除後	2 (d)	71,461,170
収益合計		110,357,132
費用		
差金決済契約に係る支払利息	2 (d)	25,271,542
差金決済契約に係る支払配当金、源泉徴収税控除後	2 (d)	53,479,988
管理事務代行報酬	5	1,018,692
預託報酬	2 (i)、6	245,385
税金	8	215,142
販売報酬	4	5,006
ローン・コミットメント・フィー	13	1,131
投資運用報酬および外部の副投資顧問会社に対する報酬	4	6,580,015
払戻前費用合計		86,816,901
費用の払戻し	4	6,296
払戻後費用合計		86,810,605
投資純利益		23,546,527
以下に係る実現純利益/(損失):		
投資有価証券	2 (a)、2 (b)	383,837
差金決済契約	2 (d)	(43,958,674)
先物取引	2 (d)	(100,712,803)
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	(176,088,668)
スワップ取引	2 (d)	(51,746,163)
当期実現純損失		(372,122,471)
以下に係る未実現評価益/(損)の純変動額:		
投資有価証券	2 (a)	(1,043,550)
差金決済契約	2 (d)	(12,681,805)
先物取引	2 (d)	62,470,608
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	19,387,903
スワップ取引	2 (d)	27,635,286
当期末実現評価益/(損)の純変動		95,768,442
運用成績による純資産の減少		(252,807,502)
資本の変動		
投資証券発行による正味受取額		459,061,285
投資証券買戻しによる正味支払額		(226,794,904)
資本の変動による純資産の増加		232,266,381
期末純資産		3,307,849,007

添付の注記は、これらの財務書類の不可分の一部である。

発行済投資証券口数変動表 2018年11月30日に終了した会計期間

ブラックロック・スタイル・アドバンテージ・ファンド

	期首発行済 投資証券口数	当期発行 投資証券口数	当期買戻し 投資証券口数	期末発行済 投資証券口数
クラスA分配型投資証券	2,045	183	555	1,673
クラスAユーロ・ヘッジ分配型投資証券	7,803	215	4,283	3,735
クラスA無分配投資証券	65,846	2,005	51,665	16,186
クラスAユーロ・ヘッジ無分配投資証券	176,558	29,450	26,350	179,658
クラスAスウェーデン・クローネ・ヘッジ 無分配投資証券	1,542	1,708	762	2,488
クラスD無分配投資証券	192,493	42,362	90,296	144,559
クラスDスイス・フラン無分配投資証券	2,348	70	-	2,418
クラスD無分配投資証券（ユーロ）	1,156	-	-	1,156
クラスDユーロ・ヘッジ無分配投資証券	1,474,098	614,267	257,728	1,830,637
クラスD英ポンド・ヘッジ無分配投資証券	47,690	7,494	21,954	33,230
クラスE無分配投資証券（ユーロ）	310	-	216	94
クラスEユーロ・ヘッジ無分配投資証券	20,815	506	9,154	12,167
クラスIスイス・フラン・ヘッジPF無分配投資証券	288,992	-	-	288,992
クラスIユーロ・ヘッジPF無分配投資証券	120,197	4,376	47,828	76,745
クラスIブラジル・リアル・ヘッジ無分配投資証券	159,916	23,460	710	182,666
クラスIスイス・フラン・ヘッジ無分配投資証券	190,989	26,927	53,963	163,953
クラスIユーロ・ヘッジ無分配投資証券	4,662,604	106,173	470,453	4,298,324
クラスI英ポンド・ヘッジ無分配投資証券	1,217,456	532,091	109,513	1,640,034
クラスI無分配英国報告型投資証券	800,625	427,357	176,452	1,051,530
クラスI日本円ヘッジ無分配英国報告型投資証券	5,799,879	1,088,892	440,894	6,447,877
クラスX無分配投資証券	614,425	16,263	25,804	604,884
クラスX豪ドル・ヘッジ無分配投資証券	12,747,548	1,617,138	425,160	13,939,526
クラスXユーロ・ヘッジ無分配投資証券	42	138,632	-	138,674
クラスXニュージーランド・ドル・ヘッジ 無分配投資証券	881,169	-	-	881,169
クラスX英ポンド・ヘッジ無分配英国報告型投資証 券	2,805,080	-	3,641	2,801,439
クラスZ無分配投資証券	50	-	-	50
クラスZユーロ・ヘッジ無分配投資証券	79,409	-	-	79,409

添付の注記は、これらの財務書類の不可分の一部である。

ブラックロック・スタイル・アドバンテージ・ファンド

投資有価証券明細表 2018年11月30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 (%)
債券			
ドイツ			
USD 18,000,000	Kreditanstalt fuer Wiederaufbau 1.375% 14/12/2018	17,994,867	0.55
USD 116,000,000	Kreditanstalt fuer Wiederaufbau 1.50% 6/2/2019	115,791,873	3.50
USD 90,000,000	Kreditanstalt fuer Wiederaufbau 1.00% 15/7/2019	89,053,003	2.69
USD 25,000,000	Kreditanstalt fuer Wiederaufbau 1.25% 30/9/2019 (traded in USA)	24,683,096	0.75
USD 65,000,000	Kreditanstalt fuer Wiederaufbau 1.25% 30/9/2019 (traded in Luxembourg)	64,190,750	1.94
USD 75,000,000	Kreditanstalt fuer Wiederaufbau RegS 1.625% 12/11/2019	74,172,000	2.24
		385,885,589	11.67
国際機関			
USD 11,000,000	African Development Bank 1.125% 4/3/2019	10,958,676	0.33
USD 23,000,000	African Development Bank 1.00% 15/5/2019	22,827,426	0.69
USD 211,991,000	Asian Development Bank 1.375% 15/1/2019	211,669,028	6.40
USD 12,828,000	Asian Development Bank 1.75% 21/3/2019	12,792,220	0.39
USD 54,989,000	European Bank for Reconstruction & Development 0.875% 22/7/2019	54,367,995	1.64
USD 195,000,000	European Investment Bank 1.25% 15/5/2019	193,825,501	5.86
USD 138,833,000	European Investment Bank 1.125% 15/8/2019	137,265,134	4.15
USD 180,000,000	European Investment Bank 1.875% 15/3/2019	179,654,850	5.43
USD 230,000,000	Inter-American Development Bank 1.00% 13/5/2019	228,270,651	6.90
USD 80,000,000	Inter-American Development Bank 1.125% 12/9/2019	79,020,993	2.39
USD 150,000,000	Inter-American Development Bank 1.75% 15/10/2019	148,640,169	4.49
USD 67,000,000	International Bank for Reconstruction & Development 1.875% 15/3/2019	66,877,591	2.02
USD 50,000,000	International Bank for Reconstruction & Development 1.375% 22/4/2019	49,771,187	1.51
USD 241,279,000	International Bank for Reconstruction & Development 1.25% 26/7/2019	239,072,566	7.23
USD 100,000,000	International Bank for Reconstruction & Development 0.875% 15/8/2019	98,720,975	2.98
USD 89,000,000	International Bank for Reconstruction & Development 1.875% 7/10/2019	88,308,038	2.67
USD 5,042,000	International Finance Corp 1.75% 16/9/2019	5,002,260	0.15
		1,827,045,260	55.23

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(続き)

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
	米国		
USD 104,000,000	United States Treasury Bill 6/12/2018 (Zero Coupon)	103,969,678	3.14
USD 19,000,000	United States Treasury Bill 3/1/2019 (Zero Coupon)	18,964,106	0.58
USD 102,000,000	United States Treasury Bill 17/1/2019 (Zero Coupon)	101,708,078	3.08
USD 110,000,000	United States Treasury Bill 21/3/2019 (Zero Coupon)	109,213,867	3.30
USD 95,000,000	United States Treasury Bill 28/3/2019 (Zero Coupon)	94,334,608	2.85
USD 92,500,000	United States Treasury Bill 25/4/2019 (Zero Coupon)	91,627,793	2.77
USD 92,000,000	United States Treasury Bill 23/5/2019 (Zero Coupon)	90,931,989	2.75
USD 100,000,000	United States Treasury Bill 20/6/2019 (Zero Coupon)	98,640,682	2.98
		709,390,801	21.45
		2,922,321,650	88.35
	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	2,922,321,650	88.35
	投資有価証券(時価)合計	2,922,321,650	88.35
	その他の純資産	385,527,357	11.65
	純資産合計(米ドル)	3,307,849,007	100.0

添付の注記は、これらの財務書類の不可分の一部である。

差金決済契約 2018年11月30日現在

保有高	銘柄	取引相手	未実現評価益 / (損) (米ドル)
	オーストリア		
(13,809)	Andritz AG	JP Morgan	11,898
(18,696)	Andritz AG	Bank of America	
		Merrill Lynch	9,326
(6,758)	Andritz AG	Citibank	(3,218)
(11,606)	Andritz AG	Deutsche Bank	5,790
(20,887)	BAWAG Group AG '144A'	HSBC	31,143
10,913	CA Immobilien Anlagen AG	Bank of America	
		Merrill Lynch	(15,095)
19,215	CA Immobilien Anlagen AG	Deutsche Bank	(26,578)
(14,312)	Erste Group Bank AG	Credit Suisse	22,717
(6,688)	Erste Group Bank AG	Citibank	(607)
(11,391)	Erste Group Bank AG	JP Morgan	18,080
(48,304)	Immofinanz AG	Credit Suisse	(25,192)
(9,472)	Immofinanz AG	Citibank	(11,168)
(134,422)	Immofinanz AG	JP Morgan	(70,104)
(5,841)	Lenzing AG	Bank of America	
		Merrill Lynch	(27,813)
(3,742)	Lenzing AG	JP Morgan	(16,758)
(19,979)	Lenzing AG	Citibank	(113,256)
(8,296)	Lenzing AG	Deutsche Bank	(39,503)
(4,980)	Lenzing AG	HSBC	(22,302)
207,429	Oesterreichische Post AG	Credit Suisse	(827,807)
8,415	Oesterreichische Post AG	Deutsche Bank	(20,226)
37,659	Oesterreichische Post AG	Bank of America	
		Merrill Lynch	(90,515)
51,380	Oesterreichische Post AG	Citibank	11,650
13,919	Oesterreichische Post AG	JP Morgan	(55,548)
10,951	OMV AG	Credit Suisse	(68,286)
64,756	OMV AG	Citibank	(61,670)
16,739	OMV AG	Bank of America	
		Merrill Lynch	(32,452)
(19,963)	Raiffeisen Bank International AG	JP Morgan	(18,333)
(40,471)	Raiffeisen Bank International AG	Bank of America	
		Merrill Lynch	3,212
(2,541)	Raiffeisen Bank International AG	Credit Suisse	(2,334)
67,934	Telekom Austria AG	Citibank	24,646
31,045	Telekom Austria AG	JP Morgan	(18,655)
80,788	Telekom Austria AG	Credit Suisse	(48,544)
26,217	Telekom Austria AG	Bank of America	
		Merrill Lynch	2,378
(2,128)	UNIQA Insurance Group AG	HSBC	(106)
(37,099)	UNIQA Insurance Group AG	Bank of America	
		Merrill Lynch	631
(65,152)	UNIQA Insurance Group AG	Credit Suisse	7,756

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	オーストリア(続き)		
(39,080)	UNIQA Insurance Group AG	Deutsche Bank	665
(22,959)	UNIQA Insurance Group AG	JP Morgan	2,733
9,021	Vienna Insurance Group AG Wiener Versicherung Gruppe	HSBC	(13,163)
6,230	Voestalpine AG	Credit Suisse	(18,082)
6,546	Voestalpine AG	JP Morgan	(18,999)
(16,055)	Wienerberger AG	Bank of America	
		Merrill Lynch	17,110
(43,225)	Wienerberger AG	Credit Suisse	85,271
			<u>85,271</u>
			<u>(1,411,308)</u>
	バルバドス		
1	Brookfield Property Partners	JP Morgan	(2)
			<u>(2)</u>
	ベルギー		
(2,774)	Ackermans & van Haaren NV	JP Morgan	(5,976)
(932)	Ackermans & van Haaren NV	Deutsche Bank	(2,747)
27,704	Ageas	Credit Suisse	(73,812)
43,961	Ageas	Bank of America	
		Merrill Lynch	(46,352)
16,373	Ageas	Citibank	3,341
40,728	Ageas	JP Morgan	(108,513)
(9,547)	Anheuser-Busch InBev SA/NV	HSBC	(26,735)
(67,541)	Anheuser-Busch InBev SA/NV	Bank of America	
		Merrill Lynch	(6,126)
(34,005)	Anheuser-Busch InBev SA/NV	JP Morgan	(95,226)
(39,627)	Anheuser-Busch InBev SA/NV	Deutsche Bank	(3,594)
6,621	Befimmo SA (Reit)	Credit Suisse	18,016
6,007	Befimmo SA (Reit)	Deutsche Bank	19,750
13,200	Befimmo SA (Reit)	Bank of America	
		Merrill Lynch	43,400
10,164	Befimmo SA (Reit)	Citibank	31,113
17,431	Befimmo SA (Reit)	JP Morgan	47,430
(16,172)	Bekaert SA	HSBC	(42,084)
(11,064)	Bekaert SA	Credit Suisse	(33,868)
(17,961)	Bekaert SA	Bank of America	
		Merrill Lynch	(20,771)
(12,199)	Bekaert SA	Citibank	(10,788)
(70,886)	Bekaert SA	Deutsche Bank	(81,974)
(43,994)	Bekaert SA	JP Morgan	(134,671)
42,815	bpost SA	Credit Suisse	(13,106)
22,388	bpost SA	Deutsche Bank	26,144
64,077	bpost SA	Citibank	114,419
66,551	bpost SA	JP Morgan	(20,372)
1,487	Cie d' Entreprises CFE	Citibank	6,238
1,339	Cie d' Entreprises CFE	Bank of America	
		Merrill Lynch	304

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ベルギー(続き)		
1,855	Cie d' Entreprises CFE	Deutsche Bank	421
13,003	Cofinimmo SA (Reit)	Credit Suisse	(4,423)
7,254	Cofinimmo SA (Reit)	Deutsche Bank	822
17,524	Cofinimmo SA (Reit)	JP Morgan	(5,961)
17,835	Cofinimmo SA (Reit)	Bank of America	
		Merrill Lynch	2,022
8,052	Cofinimmo SA (Reit)	Citibank	3,652
90,216	Colruyt SA	Deutsche Bank	20,456
18,913	Colruyt SA	Credit Suisse	23,587
12,947	Colruyt SA	Bank of America	
		Merrill Lynch	2,936
32,707	Colruyt SA	Citibank	12,608
21,001	Colruyt SA	JP Morgan	26,191
3,634	Colruyt SA	HSBC	4,532
10,710	D' ieteren SA/NV	Credit Suisse	(14,571)
19,215	D' ieteren SA/NV	Deutsche Bank	(20,478)
35,550	D' ieteren SA/NV	JP Morgan	(48,366)
12,336	D' ieteren SA/NV	Bank of America	
		Merrill Lynch	(13,147)
10,680	D' ieteren SA/NV	Citibank	5,328
(4,493)	Elia System Operator SA/NV	Bank of America	
		Merrill Lynch	(8,150)
(10,120)	Groupe Bruxelles Lambert SA	Bank of America	
		Merrill Lynch	11,015
(8,463)	Groupe Bruxelles Lambert SA	Citibank	(12,665)
(6,386)	Groupe Bruxelles Lambert SA	Deutsche Bank	6,950
(8,320)	Groupe Bruxelles Lambert SA	JP Morgan	16,979
15,934	KBC Ancora	Bank of America	
		Merrill Lynch	19,149
13,157	KBC Ancora	Deutsche Bank	15,812
7,774	KBC Ancora	Citibank	10,576
9,059	KBC Ancora	JP Morgan	8,627
5,274	KBC Ancora	Credit Suisse	5,023
(30,636)	KBC Group NV	HSBC	(25,380)
(832)	Melexis NV	Bank of America	
		Merrill Lynch	2,830
(6,095)	Melexis NV	Credit Suisse	38,352
(1,801)	Melexis NV	Citibank	(306)
(1,105)	Melexis NV	Deutsche Bank	3,758
(1,748)	Melexis NV	JP Morgan	10,999
(109,593)	Ontex Group NV	Bank of America	
		Merrill Lynch	(50,943)
(5,071)	Ontex Group NV	Citibank	1,437
(79,862)	Ontex Group NV	JP Morgan	(40,744)
(137,414)	Ontex Group NV	Credit Suisse	(70,107)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ベルギー(続き)		
(27,574)	Ontex Group NV	Deutsche Bank	(12,817)
84,784	Proximus SADP	Bank of America	
		Merrill Lynch	114,387
63,293	Proximus SADP	JP Morgan	90,416
62,998	Proximus SADP	Credit Suisse	89,994
4,192	Sofina SA	Deutsche Bank	(12,357)
6,830	Sofina SA	Citibank	12,390
5,545	Sofina SA	JP Morgan	(27,661)
2,641	Sofina SA	Bank of America	
		Merrill Lynch	(7,785)
1,903	Sofina SA	Credit Suisse	(9,493)
11,593	Solvay SA	Credit Suisse	(54,940)
2,546	Solvay SA	Bank of America	
		Merrill Lynch	(24,420)
730	Solvay SA	JP Morgan	(3,460)
12,256	Solvay SA	Citibank	14,173
(7,048)	Telenet Group Holding NV	Deutsche Bank	(4,635)
(4,188)	Telenet Group Holding NV	HSBC	(4,480)
(7,104)	Telenet Group Holding NV	Citibank	(19,974)
18,713	UCB SA	HSBC	(37,328)
23,805	UCB SA	Credit Suisse	(36,165)
10,733	UCB SA	Citibank	(18,009)
35,390	UCB SA	Deutsche Bank	(125,185)
38,563	UCB SA	JP Morgan	(58,586)
12,665	UCB SA	Bank of America	
		Merrill Lynch	(44,800)
(91,985)	Umicore SA	Bank of America	
		Merrill Lynch	310,778
(9,135)	Umicore SA	Credit Suisse	45,363
(58,470)	Umicore SA	Citibank	(13,921)
(80,483)	Umicore SA	Deutsche Bank	271,918
(12,604)	Umicore SA	HSBC	62,589
			<u>18,253</u>
	デンマーク		
(26,495)	Ambu A/S 'B'	HSBC	719
(25,167)	Ambu A/S 'B'	Deutsche Bank	(47,583)
(62,124)	Ambu A/S 'B'	JP Morgan	129,313
(99,172)	Ambu A/S 'B'	Citibank	(81,366)
(1,255)	AP Moller - Maersk A/S 'B'	Bank of America	
		Merrill Lynch	(140,341)
(1,704)	AP Moller - Maersk A/S 'B'	Citibank	(141,877)
(2,870)	AP Moller - Maersk A/S 'B'	HSBC	(287,418)
2,379	Carlsberg A/S 'B'	Bank of America	
		Merrill Lynch	(3,325)
6,652	Carlsberg A/S 'B'	HSBC	(2,851)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	デンマーク(続き)		
17,118	Carlsberg A/S 'B'	Deutsche Bank	(23,928)
(21,767)	Chr Hansen Holding A/S	Bank of America	
		Merrill Lynch	108,476
(24,984)	Chr Hansen Holding A/S	Citibank	28,849
(19,615)	Chr Hansen Holding A/S	Credit Suisse	280,142
9,639	Coloplast A/S 'B'	HSBC	11,355
1,102	Coloplast A/S 'B'	Credit Suisse	1,105
13,896	Coloplast A/S 'B'	Deutsche Bank	43,493
8,400	Coloplast A/S 'B'	Bank of America	
		Merrill Lynch	26,291
3,237	Coloplast A/S 'B'	Citibank	9,935
15,552	Coloplast A/S 'B'	JP Morgan	15,595
(123,452)	Danske Bank A/S	HSBC	218,359
(12,591)	Danske Bank A/S	Credit Suisse	24,296
17,955	Dfds A/S	Credit Suisse	(122,761)
27,607	Dfds A/S	Bank of America	
		Merrill Lynch	(5,033)
43,534	Dfds A/S	Citibank	35,718
41,706	Dfds A/S	JP Morgan	(285,150)
40,870	Dfds A/S	Deutsche Bank	(7,452)
7,059	DSV A/S	HSBC	(14,071)
(17,244)	FLSmidth & Co A/S	Bank of America	
		Merrill Lynch	45,326
(14,601)	FLSmidth & Co A/S	JP Morgan	72,986
(9,041)	FLSmidth & Co A/S	Citibank	10,577
(21,533)	FLSmidth & Co A/S	Deutsche Bank	56,600
(5,103)	FLSmidth & Co A/S	HSBC	25,508
(15,354)	Genmab A/S	Bank of America	
		Merrill Lynch	(222,552)
(16,991)	Genmab A/S	Citibank	(110,490)
14,716	GN Store Nord A/S	Credit Suisse	(114,031)
30,765	GN Store Nord A/S	Citibank	(69,647)
10,891	GN Store Nord A/S	HSBC	(68,494)
67,125	GN Store Nord A/S	Bank of America	
		Merrill Lynch	(270,266)
32,865	GN Store Nord A/S	JP Morgan	(254,663)
6,907	H Lundbeck A/S	Bank of America	
		Merrill Lynch	(13,223)
11,299	H Lundbeck A/S	Credit Suisse	(29,184)
28,565	H Lundbeck A/S	Citibank	43,401
11,384	H Lundbeck A/S	Deutsche Bank	(21,794)
16,226	H Lundbeck A/S	JP Morgan	(41,910)
(30,986)	ISS A/S	Bank of America	
		Merrill Lynch	48,962
(12,047)	ISS A/S	Credit Suisse	16,107

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	デンマーク(続き)		
6,971	Jyske Bank A/S	JP Morgan	(29,444)
7,105	Jyske Bank A/S	Bank of America	
		Merrill Lynch	(7,665)
9,383	Jyske Bank A/S	Credit Suisse	(39,632)
1,730	Jyske Bank A/S	Deutsche Bank	(1,866)
40,065	Novo Nordisk A/S 'B'	Credit Suisse	79,135
24,313	Novo Nordisk A/S 'B'	Bank of America	
		Merrill Lynch	78,868
33,324	Novo Nordisk A/S 'B'	Citibank	97,972
66,863	Novo Nordisk A/S 'B'	JP Morgan	132,066
6,589	Novo Nordisk A/S 'B'	Deutsche Bank	21,374
16,389	Novo Nordisk A/S 'B'	HSBC	32,371
31,231	Novozymes A/S 'B'	Bank of America	
		Merrill Lynch	(60,738)
14,141	Novozymes A/S 'B'	Deutsche Bank	(27,501)
31,124	Novozymes A/S 'B'	HSBC	(105,543)
(17,134)	Orsted A/S '144A'	Deutsche Bank	82,524
(46,395)	Orsted A/S '144A'	JP Morgan	214,292
(36,474)	Orsted A/S '144A'	Bank of America	
		Merrill Lynch	175,673
(50,828)	Orsted A/S '144A'	Credit Suisse	234,768
12,414	Pandora A/S	Credit Suisse	22,822
7,343	Pandora A/S	Bank of America	
		Merrill Lynch	13,611
41,637	Pandora A/S	Deutsche Bank	77,179
27,256	Pandora A/S	Citibank	50,522
3,996	Pandora A/S	JP Morgan	7,346
4,721	Pandora A/S	HSBC	9,486
9,151	Rockwool International A/S 'B'	Credit Suisse	(944,061)
1,206	Rockwool International A/S 'B'	Bank of America	
		Merrill Lynch	(95,832)
5,787	Rockwool International A/S 'B'	HSBC	(548,599)
1,753	Rockwool International A/S 'B'	Deutsche Bank	(139,298)
2,620	Rockwool International A/S 'B'	Citibank	(165,997)
103	Rockwool International A/S 'B'	JP Morgan	(10,626)
17,435	Royal Unibrew A/S	Credit Suisse	(12,185)
26,830	Royal Unibrew A/S	JP Morgan	(18,752)
18,754	Royal Unibrew A/S	HSBC	(23,849)
22,339	Royal Unibrew A/S	Citibank	(679)
12,379	Royal Unibrew A/S	Bank of America	
		Merrill Lynch	(14,294)
22,505	SimCorp A/S	HSBC	(149,310)
7,896	SimCorp A/S	Bank of America	
		Merrill Lynch	(9,598)
17,391	SimCorp A/S	Deutsche Bank	(21,139)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
デンマーク(続き)			
14,484	SimCorp A/S	Credit Suisse	(215,443)
2,543	SimCorp A/S	JP Morgan	(37,826)
7,279	Sydbank A/S	JP Morgan	(4,866)
30,955	Sydbank A/S	Bank of America	
		Merrill Lynch	11,288
22,947	Sydbank A/S	Citibank	8,368
55,874	Sydbank A/S	Credit Suisse	(37,353)
19,033	Sydbank A/S	Deutsche Bank	6,940
47,181	Topdanmark A/S	Credit Suisse	(203,586)
40,364	Topdanmark A/S	Bank of America	
		Merrill Lynch	(104,257)
46,122	Topdanmark A/S	Citibank	8,409
(53,383)	Tryg A/S	Credit Suisse	25,144
(56,374)	Tryg A/S	Bank of America	
		Merrill Lynch	(6,852)
(57,413)	Tryg A/S	Deutsche Bank	(6,979)
(62,353)	Vestas Wind Systems A/S	HSBC	(79,826)
(9,179)	Vestas Wind Systems A/S	Bank of America	
		Merrill Lynch	(30,821)
(8,570)	Vestas Wind Systems A/S	Deutsche Bank	(28,776)
(6,637)	Vestas Wind Systems A/S	JP Morgan	(3,126)
(6,816)	William Demant Holding A/S	HSBC	15,327
			<u>(2,907,131)</u>
フィンランド			
(42,438)	Amer Sports Oyj	Bank of America	
		Merrill Lynch	58,699
(29,011)	Amer Sports Oyj	Citibank	22,037
(17,698)	Amer Sports Oyj	Deutsche Bank	24,479
(13,263)	Cargotec OYJ 'B'	Bank of America	
		Merrill Lynch	32,179
(29,506)	Cargotec OYJ 'B'	Credit Suisse	98,350
(1,283)	Cargotec OYJ 'B'	Deutsche Bank	3,113
(18,951)	Cargotec OYJ 'B'	JP Morgan	63,168
(31,011)	Elisa OYJ	Deutsche Bank	52,035
(13,720)	Elisa OYJ	Bank of America	
		Merrill Lynch	23,021
(145,390)	Fortum OYJ	Bank of America	
		Merrill Lynch	9,066
(50,043)	Fortum OYJ	Citibank	(15,319)
(41,582)	Huhtamaki OYJ	Credit Suisse	(84,858)
(91,260)	Huhtamaki OYJ	JP Morgan	(186,239)
(9,879)	Huhtamaki OYJ	Citibank	(5,040)
(60,059)	Huhtamaki OYJ	Bank of America	
		Merrill Lynch	(145,717)
(34,023)	Huhtamaki OYJ	Deutsche Bank	(82,547)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フィンランド(続き)		
12,789	Kemira OYJ	Credit Suisse	(8,845)
62,051	Kemira OYJ	Deutsche Bank	(42,210)
4,354	Kemira OYJ	Bank of America	
		Merrill Lynch	(2,962)
11,938	Kemira OYJ	Citibank	(2,301)
43,965	Kemira OYJ	JP Morgan	(30,406)
(15,423)	Kesko OYJ 'B'	Deutsche Bank	19,584
(53,149)	Kone OYJ 'B'	Credit Suisse	3,013
(67,270)	Kone OYJ 'B'	Bank of America	
		Merrill Lynch	(41,184)
(37,241)	Kone OYJ 'B'	JP Morgan	2,111
(59,709)	Konecranes OYJ	Credit Suisse	113,051
(49,911)	Konecranes OYJ	Deutsche Bank	(19,239)
(51,215)	Konecranes OYJ	Citibank	(80,710)
(28,035)	Konecranes OYJ	JP Morgan	53,080
151,905	Metsa Board OYJ	Citibank	(70,611)
106,423	Metsa Board OYJ	Bank of America	
		Merrill Lynch	(98,336)
97,828	Metsa Board OYJ	Credit Suisse	(235,134)
138,553	Metsa Board OYJ	Deutsche Bank	(128,024)
(23,883)	Metso OYJ	Citibank	271
3,547	Neste Oyj	Credit Suisse	(14,397)
14,410	Neste Oyj	HSBC	(51,551)
29,472	Neste Oyj	Bank of America	
		Merrill Lynch	(57,472)
16,372	Neste Oyj	JP Morgan	(66,451)
10,563	Neste Oyj	Deutsche Bank	(20,598)
(69,825)	Nokia OYJ	Deutsche Bank	17,099
(145,441)	Nokia OYJ	Credit Suisse	57,383
(1,074,615)	Nokia OYJ	Bank of America	
		Merrill Lynch	263,162
(346,065)	Nokia OYJ	JP Morgan	136,538
(140,915)	Nokia OYJ	HSBC	54,079
(31,196)	Nokian Renkaat OYJ	HSBC	(16,620)
(79,166)	Nokian Renkaat OYJ	Deutsche Bank	(101,422)
(9,796)	Orion Oyj 'B'	HSBC	11,439
(339,992)	Outokumpu OYJ	Deutsche Bank	7,316
(78,348)	Outokumpu OYJ	JP Morgan	26,204
(401,386)	Outokumpu OYJ	Bank of America	
		Merrill Lynch	2,275
(583,637)	Outokumpu OYJ	Credit Suisse	195,201
(139,437)	Outokumpu OYJ	HSBC	46,636
2,617	Sampo OYJ 'A'	Bank of America	
		Merrill Lynch	(2,641)
16,873	Sampo OYJ 'A'	Deutsche Bank	(17,025)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フィンランド(続き)		
62,489	Stora Enso OYJ 'R'	Deutsche Bank	(81,120)
14,894	Stora Enso OYJ 'R'	Bank of America	
		Merrill Lynch	(19,335)
316,603	Stora Enso OYJ 'R'	JP Morgan	(716,102)
20,399	Stora Enso OYJ 'R'	HSBC	(27,375)
10,928	Tieto OYJ	Credit Suisse	(23,292)
51,910	Tieto OYJ	Bank of America	
		Merrill Lynch	(65,915)
37,871	Tieto OYJ	Citibank	(3,435)
58,463	Tieto OYJ	JP Morgan	(124,611)
102,705	Tieto OYJ	Deutsche Bank	(130,415)
16,866	UPM-Kymmene OYJ	Deutsche Bank	(47,040)
171,950	UPM-Kymmene OYJ	Citibank	(239,786)
44,665	UPM-Kymmene OYJ	JP Morgan	(201,543)
56,431	UPM-Kymmene OYJ	HSBC	(191,828)
15,021	Valmet OYJ	Bank of America	
		Merrill Lynch	(24,012)
301,024	Valmet OYJ	Credit Suisse	(569,947)
10,033	Valmet OYJ	Citibank	(7,621)
36,346	Valmet OYJ	JP Morgan	(68,816)
90,530	Valmet OYJ	Deutsche Bank	(144,720)
(72,911)	Wartsila OYJ Abp	Credit Suisse	101,675
(16,072)	Wartsila OYJ Abp	Deutsche Bank	8,200
(134,153)	Wartsila OYJ Abp	Bank of America	
		Merrill Lynch	68,443
(21,586)	Wartsila OYJ Abp	Citibank	(10,523)
(81,681)	Wartsila OYJ Abp	JP Morgan	113,905
			<u>(2,638,483)</u>
	フランス		
(26,166)	Accor SA	Bank of America	
		Merrill Lynch	(2,670)
(204,172)	Accor SA	Citibank	(215,276)
(21,968)	Accor SA	HSBC	12,445
(12,432)	Aeroports de Paris	Bank of America	
		Merrill Lynch	163,499
(22,777)	Aeroports de Paris	JP Morgan	320,210
(7,056)	Aeroports de Paris	Credit Suisse	99,197
(3,646)	Aeroports de Paris	Deutsche Bank	47,950
(101,184)	Air France-KLM	Citibank	(27,876)
(28,237)	Air France-KLM	Deutsche Bank	(15,650)
(69,783)	Air France-KLM	JP Morgan	(41,721)
(40,550)	Air Liquide SA	JP Morgan	6,896
(7,704)	Airbus SE	JP Morgan	4,280
(31,384)	Airbus SE	Citibank	(100,696)
(14,272)	Airbus SE	Deutsche Bank	(21,035)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
(1,897)	Airbus SE	HSBC	1,102
(192,564)	ALD SA '144A'	Credit Suisse	200,737
(9,487)	ALD SA '144A'	Citibank	(1,291)
(39,482)	ALD SA '144A'	Bank of America	
		Merrill Lynch	22,829
(157,668)	ALD SA '144A'	Deutsche Bank	90,641
(28,240)	ALD SA '144A'	JP Morgan	29,456
(10,595)	Alstom SA	Credit Suisse	(2,282)
(31,124)	Alstom SA	Bank of America	
		Merrill Lynch	8,116
(4,316)	Alten SA	Bank of America	
		Merrill Lynch	5,383
(6,668)	Alten SA	JP Morgan	45,359
(6,676)	Alten SA	Citibank	(7,191)
(462,589)	Altran Technologies SA	Bank of America	
		Merrill Lynch	(498,237)
(577,773)	Altran Technologies SA	Deutsche Bank	(622,297)
(162,180)	Altran Technologies SA	Credit Suisse	(42,290)
(56,263)	Altran Technologies SA	Citibank	(29,980)
(58,437)	Altran Technologies SA	JP Morgan	(15,238)
1,188	Amundi SA '144A'	Citibank	2,559
8,822	Amundi SA '144A'	Credit Suisse	(28,406)
33,888	Arkema SA	Credit Suisse	(423,394)
14,077	Arkema SA	Deutsche Bank	(132,147)
1,751	Arkema SA	Bank of America	
		Merrill Lynch	(16,437)
34,392	Arkema SA	Citibank	16,377
20,293	Arkema SA	JP Morgan	(253,539)
8,732	Atos SE	Deutsche Bank	24,552
29,699	Atos SE	Citibank	156,908
34,238	Atos SE	JP Morgan	(93,938)
1,219	Atos SE	Credit Suisse	(3,345)
105,454	AXA SA	HSBC	(66,110)
91,988	BNP Paribas SA	HSBC	(185,915)
(4,725)	Bolloré SA	Bank of America	
		Merrill Lynch	(911)
(176)	Bolloré SA	Credit Suisse	(764)
(4,953)	Bolloré SA	Citibank	(168)
(297)	Bolloré SA	Deutsche Bank	(58)
(3,103)	Bolloré SA	JP Morgan	(13,474)
(733,107)	Bolloré SA	Bank of America	
		Merrill Lynch	(157,920)
(901,374)	Bolloré SA	Citibank	(83,798)
(427,412)	Bolloré SA	JP Morgan	(106,607)
(241,401)	Bolloré SA	Credit Suisse	(60,211)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
(647,703)	Bollere SA	Deutsche Bank	(139,523)
23,781	Bouygues SA	Bank of America	
		Merrill Lynch	46,104
8,086	Bouygues SA	JP Morgan	10,726
28,795	Bouygues SA	Citibank	60,396
4,919	Bouygues SA	HSBC	6,525
(61,780)	Bureau Veritas SA	Citibank	(20,663)
(130,079)	Bureau Veritas SA	JP Morgan	37,607
(168,104)	Bureau Veritas SA	Credit Suisse	48,600
2,101	Capgemini SE	Bank of America	
		Merrill Lynch	595
6,102	Capgemini SE	Citibank	27,050
9,259	Capgemini SE	JP Morgan	(65,609)
(333)	Carrefour SA	Bank of America	
		Merrill Lynch	572
(45,735)	Carrefour SA	JP Morgan	95,148
(77,465)	Carrefour SA	HSBC	143,180
7,566	Cie de Saint-Gobain	Citibank	13,038
40,080	Cie de Saint-Gobain	Credit Suisse	16,131
42,772	Cie de Saint-Gobain	Bank of America	
		Merrill Lynch	51,645
16,233	Cie de Saint-Gobain	JP Morgan	6,533
13,896	Cie de Saint-Gobain	Deutsche Bank	16,779
14,842	Cie Generale des Etablissements Michelin SCA	Credit Suisse	6,394
19,031	Cie Generale des Etablissements Michelin SCA	Deutsche Bank	36,248
17,170	Cie Generale des Etablissements Michelin SCA	Bank of America	
		Merrill Lynch	32,704
27,727	Cie Generale des Etablissements Michelin SCA	Citibank	12,574
13,262	Cie Generale des Etablissements Michelin SCA	JP Morgan	5,714
25,040	Cie Plastic Omnium SA	Deutsche Bank	(51,100)
8,903	Cie Plastic Omnium SA	Citibank	(19,986)
23,692	Cie Plastic Omnium SA	JP Morgan	(78,971)
54,539	Cie Plastic Omnium SA	Bank of America	
		Merrill Lynch	(111,300)
53,410	Cie Plastic Omnium SA	Credit Suisse	(178,028)
4,373	CNP Assurances	Credit Suisse	397
20,335	CNP Assurances	Deutsche Bank	3,689
18,835	CNP Assurances	Bank of America	
		Merrill Lynch	3,417
36,943	CNP Assurances	Citibank	28,481
7,114	CNP Assurances	JP Morgan	645
16,392	CNP Assurances	HSBC	4,575

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
5,245	Covivio (Reit)	Credit Suisse	(19,326)
360	Covivio (Reit)	Citibank	551
6,221	Covivio (Reit)	Deutsche Bank	(2,469)
2,958	Covivio (Reit)	Bank of America	
		Merrill Lynch	(1,174)
1,500	Covivio (Reit)	JP Morgan	(5,527)
318,820	Credit Agricole SA	HSBC	(2,625)
(7,363)	Danone SA	HSBC	(13,878)
(10,191)	Danone SA	Citibank	(12,709)
(38,832)	Danone SA	JP Morgan	(133,398)
1,647	Dassault Systemes SE	Bank of America	
		Merrill Lynch	(2,801)
6,971	Dassault Systemes SE	Credit Suisse	(39,912)
1,386	Dassault Systemes SE	Citibank	6,678
42,046	Dassault Systemes SE	Deutsche Bank	(71,504)
5,764	Dassault Systemes SE	JP Morgan	(33,001)
18,094	Dassault Systemes SE	HSBC	(79,924)
6,921	Edenred	Bank of America	
		Merrill Lynch	(1,334)
6,866	Edenred	Credit Suisse	1,635
17,265	Edenred	Deutsche Bank	(3,328)
6,740	Edenred	HSBC	1,605
832	Eiffage SA	Deutsche Bank	(2,849)
12,443	Eiffage SA	Citibank	(17,493)
5,670	Eiffage SA	JP Morgan	(29,699)
15,185	Eiffage SA	Bank of America	
		Merrill Lynch	(51,992)
34,332	Eiffage SA	Credit Suisse	(179,828)
(53,581)	Electricite de France SA	Deutsche Bank	17,617
(125,565)	Electricite de France SA	JP Morgan	138,800
(61,078)	Electricite de France SA	HSBC	44,073
(97,675)	Elior Group SA '144A'	Citibank	1,107
(137,066)	Elior Group SA '144A'	Bank of America	
		Merrill Lynch	(29,526)
(58,615)	Elior Group SA '144A'	Credit Suisse	(30,569)
(96,762)	Elior Group SA '144A'	Deutsche Bank	(20,844)
(5,142)	Elior Group SA '144A'	JP Morgan	(2,682)
(270,139)	Elis SA	Credit Suisse	324,646
(172,818)	Elis SA	Citibank	(31,349)
(144,843)	Elis SA	Deutsche Bank	100,172
(104,321)	Elis SA	JP Morgan	125,370
(67,805)	Elis SA	Bank of America	
		Merrill Lynch	46,893
181,606	Engie SA	Credit Suisse	48,385
87,865	Engie SA	Deutsche Bank	34,866

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
91,515	Engie SA	Bank of America Merrill Lynch	36,314
137,603	Engie SA	Citibank	56,943
142,485	Engie SA	JP Morgan	37,962
41,022	Engie SA	HSBC	10,930
2,498	Eramet	Bank of America Merrill Lynch	(10,054)
14,970	Eramet	Credit Suisse	(196,878)
4,766	Eramet	JP Morgan	(62,680)
(17,769)	EssilorLuxottica SA	JP Morgan	164,132
(8,017)	EssilorLuxottica SA	Deutsche Bank	(524,269)
(5,666)	EssilorLuxottica SA	HSBC	45,045
(11,974)	EssilorLuxottica SA	Bank of America Merrill Lynch	82,132
(8,228)	Eurofins Scientific SE	Credit Suisse	546,650
(7,569)	Eurofins Scientific SE	Bank of America Merrill Lynch	44,623
(5,587)	Eurofins Scientific SE	Citibank	(190,028)
(1,296)	Eurofins Scientific SE	Deutsche Bank	7,641
6,644	Euronext NV	Credit Suisse	(19,208)
16,583	Euronext NV	JP Morgan	(47,942)
13,150	Euronext NV	Bank of America Merrill Lynch	(26,090)
48,393	Euronext NV	Citibank	(30,176)
24,969	Euronext NV	Deutsche Bank	(49,540)
(46,390)	Eutelsat Communications SA	Citibank	(89,148)
(21,276)	Eutelsat Communications SA	Credit Suisse	3,739
70,927	Faurecia SA	Credit Suisse	(734,979)
12,708	Faurecia SA	Bank of America Merrill Lynch	(89,184)
63,265	Faurecia SA	Citibank	(449,009)
51,049	Faurecia SA	JP Morgan	(528,994)
(7,269)	Fnac Darty SA	HSBC	(16,936)
(24,337)	Fnac Darty SA	Bank of America Merrill Lynch	(107,609)
(2,364)	Fnac Darty SA	Credit Suisse	(1,474)
(6,692)	Fnac Darty SA	Deutsche Bank	(29,590)
(4,392)	Gecina SA (Reit)	Bank of America Merrill Lynch	24,399
(48)	Gecina SA (Reit)	JP Morgan	452
(5,140)	Gecina SA (Reit)	Citibank	8,158
(6,486)	Gecina SA (Reit)	Credit Suisse	61,034
(295,879)	Getlink	Bank of America Merrill Lynch	(166,049)
(230,677)	Getlink	Citibank	(66,690)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
(257,021)	Getlink	JP Morgan	27,683
(185,023)	Getlink	Deutsche Bank	(103,836)
(5,762)	Hermes International	Credit Suisse	126,080
(4,046)	Hermes International	JP Morgan	88,532
23,537	ICADE (Reit)	Deutsche Bank	(88,061)
6,811	ICADE (Reit)	JP Morgan	(37,452)
19,111	ICADE (Reit)	Bank of America	
		Merrill Lynch	(71,501)
25,935	ICADE (Reit)	Citibank	(11,762)
14,660	ICADE (Reit)	Credit Suisse	(80,611)
(18,818)	Iliad SA	Citibank	(224,016)
(10,531)	Iliad SA	JP Morgan	(195,808)
(37,130)	Iliad SA	Bank of America	
		Merrill Lynch	(374,656)
(28,353)	Iliad SA	Deutsche Bank	(286,092)
(6,608)	Imerys SA	HSBC	30,161
(58,296)	Ingenico Group SA	Bank of America	
		Merrill Lynch	42,300
(9,240)	Ingenico Group SA	Citibank	(17,390)
(24,539)	Ingenico Group SA	Credit Suisse	100,156
(24,136)	Ingenico Group SA	Deutsche Bank	17,513
4,379	Ipsen SA	HSBC	(49,760)
11,693	Ipsen SA	Bank of America	
		Merrill Lynch	(108,707)
6,771	Ipsen SA	Credit Suisse	(107,473)
17,563	Ipsen SA	Deutsche Bank	(163,279)
(16,965)	JCDecaux SA	JP Morgan	18,080
(57,462)	JCDecaux SA	Citibank	(99,024)
(84,662)	JCDecaux SA	Bank of America	
		Merrill Lynch	(63,350)
(19,639)	JCDecaux SA	Credit Suisse	20,930
(25,700)	JCDecaux SA	Deutsche Bank	(19,231)
2,007	Kering SA	Bank of America	
		Merrill Lynch	(19,796)
2,055	Kering SA	Deutsche Bank	(20,270)
4,283	Kering SA	HSBC	(99,720)
2,922	Kering SA	Credit Suisse	(76,857)
2,698	Kering SA	JP Morgan	(70,965)
2,845	Kering SA	Citibank	(12,257)
(5,909)	Klepierre SA (Reit)	HSBC	10,049
(89,835)	Korian SA	Bank of America	
		Merrill Lynch	(281,107)
(47,044)	Korian SA	Citibank	(194,143)
4,591	L'Oreal SA	Citibank	17,697
9,710	L'Oreal SA	Deutsche Bank	12,110

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
888	L'Oreal SA	Bank of America Merrill Lynch	1,107
9,638	L'Oreal SA	Credit Suisse	46,986
12,917	L'Oreal SA	JP Morgan	62,972
50,306	Lagardere SCA	HSBC	(25,309)
30,465	Legrand SA	Credit Suisse	(58,717)
42,302	Legrand SA	Deutsche Bank	48,919
3,540	Legrand SA	Bank of America Merrill Lynch	4,094
28,044	Legrand SA	HSBC	(7,388)
23,493	Legrand SA	JP Morgan	(45,280)
3,434	LVMH Moet Hennessy Louis Vuitton SE	HSBC	(65,667)
91,331	Mercialys SA (Reit)	Bank of America Merrill Lynch	22,780
34,881	Mercialys SA (Reit)	Citibank	2,768
15,192	Mercialys SA (Reit)	JP Morgan	(10,507)
49,376	Mercialys SA (Reit)	Credit Suisse	(34,148)
65,157	Mercialys SA (Reit)	Deutsche Bank	16,252
29,770	Metropole Television SA	Credit Suisse	1,350
74,405	Metropole Television SA	Citibank	31,212
25,846	Metropole Television SA	Bank of America Merrill Lynch	10,256
61,505	Metropole Television SA	JP Morgan	2,789
(697,392)	Natixis SA	HSBC	190,923
16,254	Nexity SA	Credit Suisse	1,843
2,586	Nexity SA	Deutsche Bank	1,349
13,301	Nexity SA	JP Morgan	1,508
50,696	Nexity SA	Bank of America Merrill Lynch	26,439
7,011	Nexity SA	Citibank	15,420
261	Orange SA	Credit Suisse	161
221,810	Orange SA	Citibank	133,283
328,247	Orange SA	JP Morgan	202,822
(54,192)	Orpea	Bank of America Merrill Lynch	308,430
(47,163)	Orpea	JP Morgan	966,221
(18,734)	Orpea	Citibank	(22,089)
(21,092)	Orpea	Deutsche Bank	120,043
(14,888)	Pernod Ricard SA	Bank of America Merrill Lynch	(49,794)
(15,298)	Pernod Ricard SA	Credit Suisse	(12,141)
106,761	Peugeot SA	HSBC	(190,214)
418,704	Peugeot SA	Bank of America Merrill Lynch	(265,835)
62,982	Peugeot SA	Citibank	(5,355)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
222,073	Peugeot SA	JP Morgan	(474,596)
42,076	Peugeot SA	Credit Suisse	(89,921)
35,133	Publicis Groupe SA	Bank of America	
		Merrill Lynch	13,543
20,399	Publicis Groupe SA	Citibank	19,427
2,754	Publicis Groupe SA	JP Morgan	624
19,361	Publicis Groupe SA	HSBC	1,369
(5,700)	Remy Cointreau SA	JP Morgan	36,189
(95)	Remy Cointreau SA	Bank of America	
		Merrill Lynch	162
(13,301)	Remy Cointreau SA	Citibank	24,128
(12,003)	Remy Cointreau SA	Credit Suisse	76,207
(9,153)	Renault SA	Bank of America	
		Merrill Lynch	35,386
(28,522)	Renault SA	Credit Suisse	119,646
(17,017)	Renault SA	JP Morgan	71,384
(10,607)	Renault SA	Citibank	(32,710)
(19,802)	Renault SA	Deutsche Bank	76,556
31,298	Rexel SA	HSBC	(4,613)
17,836	Rexel SA	Bank of America	
		Merrill Lynch	3,337
37,789	Rexel SA	Deutsche Bank	7,069
(28,894)	Rubis SCA	Bank of America	
		Merrill Lynch	(101,552)
(54,650)	Rubis SCA	Credit Suisse	87,982
(47,767)	Rubis SCA	Citibank	(190,628)
(26,285)	Rubis SCA	Deutsche Bank	(92,382)
8,197	Safran SA	Credit Suisse	(33,921)
5,687	Safran SA	Citibank	27,402
8,719	Safran SA	Bank of America	
		Merrill Lynch	14,333
49,761	Sanofi	Credit Suisse	37,235
9,118	Sanofi	Bank of America	
		Merrill Lynch	17,987
8,823	Sanofi	Citibank	16,805
21,033	Sanofi	JP Morgan	15,738
(2,340)	Sartorius Stedim Biotech	Bank of America	
		Merrill Lynch	42,713
(3,081)	Sartorius Stedim Biotech	Citibank	6,462
581	Schneider Electric SE	Credit Suisse	(184)
69,954	Schneider Electric SE	Citibank	164,965
14,534	SCOR SE	Credit Suisse	(11,699)
15,607	SCOR SE	Deutsche Bank	(2,300)
6,453	SCOR SE	Bank of America	
		Merrill Lynch	(951)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
21,822	SCOR SE	Citibank	21,277
4,545	SCOR SE	JP Morgan	(3,659)
(3,292)	SEB SA	JP Morgan	(3,359)
(8,234)	SEB SA	Deutsche Bank	(68,148)
(9,212)	SEB SA	Bank of America	
		Merrill Lynch	(76,242)
(5,872)	SEB SA	Citibank	(63,911)
3,709	Societe BIC SA	Deutsche Bank	11,774
4,497	Societe BIC SA	HSBC	31,610
164,572	Societe Generale SA	HSBC	(192,020)
(14,743)	Sodexo SA	Bank of America	
		Merrill Lynch	25,072
(26,249)	Sodexo SA	Citibank	(3,571)
(7,306)	Sodexo SA	JP Morgan	9,774
(27,185)	Sodexo SA	Credit Suisse	36,369
(3,157)	Sopra Steria Group	Credit Suisse	25,592
(4,051)	Sopra Steria Group	Bank of America	
		Merrill Lynch	(20,897)
(4,788)	Sopra Steria Group	Deutsche Bank	(24,699)
(9,219)	Sopra Steria Group	HSBC	34,596
(64,628)	Spie SA	Credit Suisse	125,295
(103,248)	Spie SA	Bank of America	
		Merrill Lynch	71,405
(6,296)	Spie SA	Citibank	714
(13,695)	Spie SA	JP Morgan	26,551
(26,613)	Spie SA	Deutsche Bank	18,405
14,045	STMicroelectronics NV	Deutsche Bank	9,315
13,321	STMicroelectronics NV	HSBC	(2,643)
58,138	STMicroelectronics NV	Bank of America	
		Merrill Lynch	38,560
5,679	STMicroelectronics NV	Citibank	3,541
19,299	STMicroelectronics NV	JP Morgan	(3,829)
(95,774)	Suez	JP Morgan	31,489
(129,563)	Suez	Bank of America	
		Merrill Lynch	(7,345)
(29,702)	Suez	HSBC	4,689
(47,485)	Tarkett SA	Credit Suisse	(110,902)
(8,920)	Tarkett SA	HSBC	(22,247)
(60,754)	Tarkett SA	Bank of America	
		Merrill Lynch	(157,735)
(131,356)	Tarkett SA	Deutsche Bank	(341,038)
(6,640)	Teleperformance	Credit Suisse	31,618
(5,610)	Teleperformance	Citibank	(55,335)
6,517	Television Francaise 1	Bank of America	
		Merrill Lynch	(3,916)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	フランス(続き)		
102,304	Television Francaise 1	Deutsche Bank	(61,473)
20,461	Thales SA	Citibank	(30,157)
28,880	Thales SA	Bank of America	
		Merrill Lynch	(124,422)
23,861	Thales SA	JP Morgan	(174,488)
20,824	Thales SA	Credit Suisse	(152,279)
37,537	TOTAL SA	Credit Suisse	(107,671)
73,263	Total SA	HSBC	(140,490)
47,349	TOTAL SA	Bank of America	
		Merrill Lynch	(64,955)
5,278	TOTAL SA	JP Morgan	(15,139)
2,991	Trigano SA	Bank of America	
		Merrill Lynch	34,928
4,027	Trigano SA	Citibank	58,211
1,889	Trigano SA	JP Morgan	2,891
1,526	Ubisoft Entertainment SA	Credit Suisse	(8,893)
34,105	Ubisoft Entertainment SA	Bank of America	
		Merrill Lynch	18,560
5,002	Ubisoft Entertainment SA	JP Morgan	(29,149)
30,108	Ubisoft Entertainment SA	Deutsche Bank	16,385
2,331	Ubisoft Entertainment SA	HSBC	1,140
(45,706)	Valeo SA	HSBC	66,276
(1,044,335)	Vallourec SA	Citibank	(479,526)
(322,169)	Vallourec SA	JP Morgan	702,228
(857,505)	Vallourec SA	Bank of America	
		Merrill Lynch	1,693,791
(108,698)	Vallourec SA	Deutsche Bank	216,649
27,519	Veolia Environnement SA	Credit Suisse	10,140
4,670	Veolia Environnement SA	Deutsche Bank	2,277
45,576	Veolia Environnement SA	Bank of America	
		Merrill Lynch	22,219
72,393	Veolia Environnement SA	JP Morgan	26,675
46,598	Veolia Environnement SA	Citibank	21,660
(5,725)	Vicat SA	Credit Suisse	11,424
(10,006)	Vicat SA	Bank of America	
		Merrill Lynch	3,630
(982)	Vicat SA	Citibank	89
(2,885)	Vicat SA	JP Morgan	5,757
(4,666)	Vicat SA	Deutsche Bank	1,693
4,048	Vinci SA	HSBC	(6,884)
11,750	Vinci SA	JP Morgan	(19,982)
17,825	Vinci SA	Citibank	8,892
(28,347)	Vivendi SA	Citibank	(31,817)
(57,042)	Vivendi SA	JP Morgan	(26,515)
(7,734)	Wendel SA	JP Morgan	34,197

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
フランス(続き)			
(16,093)	Wendel SA	Citibank	23,719
(5,518)	Wendel SA	Bank of America	
		Merrill Lynch	36,911
11,307	Worldline SA/France '144A'	Deutsche Bank	7,948
22,805	Worldline SA/France '144A'	Bank of America	
		Merrill Lynch	16,030
38,343	Worldline SA/France '144A'	JP Morgan	(87,812)
			<u>(4,374,145)</u>
ドイツ			
(9,896)	1&1 Drillisch AG	HSBC	(53,405)
(89,159)	1&1 Drillisch AG	Bank of America	
		Merrill Lynch	(525,637)
(59,738)	1&1 Drillisch AG	JP Morgan	(322,385)
(87,959)	1&1 Drillisch AG	Citibank	(175,513)
(69,179)	1&1 Drillisch AG	Deutsche Bank	(407,845)
853	adidas AG	Credit Suisse	(6,915)
2,803	adidas AG	Deutsche Bank	(37,023)
3,453	adidas AG	HSBC	(33,065)
1,447	adidas AG	Citibank	(12,714)
13,258	Allianz SE	Credit Suisse	5,712
603	Allianz SE	Deutsche Bank	(1,340)
4,813	Allianz SE	Bank of America	
		Merrill Lynch	(10,695)
20,602	Allianz SE	Citibank	92,029
9,362	Allianz SE	JP Morgan	4,033
26,052	Allianz SE	HSBC	(32,463)
(10,814)	Axel Springer SE	Bank of America	
		Merrill Lynch	14,099
(4,693)	Axel Springer SE	Citibank	(7,981)
(12,710)	Axel Springer SE	JP Morgan	21,615
95,217	BASF SE	Deutsche Bank	(592,658)
54,501	BASF SE	Bank of America	
		Merrill Lynch	(339,230)
597	BASF SE	Citibank	(1,063)
43,897	BASF SE	JP Morgan	(243,864)
10,418	BASF SE	HSBC	(57,876)
(35,933)	Bayer AG	Deutsche Bank	(66,405)
(14,349)	Bayer AG	Credit Suisse	90,776
(10,416)	Bayerische Motoren Werke AG	Bank of America	
		Merrill Lynch	26,334
(3,642)	Bayerische Motoren Werke AG	Deutsche Bank	9,208
(47,791)	Bayerische Motoren Werke AG	HSBC	117,496
(11,515)	Bechtle AG	Bank of America	
		Merrill Lynch	(5,875)
20,922	Beiersdorf AG	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
		Merrill Lynch	79,226
1,783	Beiersdorf AG	HSBC	5,721
(5,464)	Brenntag AG	Bank of America	
		Merrill Lynch	13,443
(15,856)	Brenntag AG	JP Morgan	39,010
(3,285)	Carl Zeiss Meditec AG	Bank of America	
		Merrill Lynch	16,573
(20,084)	Carl Zeiss Meditec AG	Citibank	3,416
(6,986)	Carl Zeiss Meditec AG	Credit Suisse	93,064
351,115	Ceconomy AG	HSBC	(139,725)
203,134	Ceconomy AG	Deutsche Bank	19,806
(103,809)	Commerzbank AG	Credit Suisse	147,352
(113,496)	Commerzbank AG	Bank of America	
		Merrill Lynch	81,581
(233,819)	Commerzbank AG	Citibank	82,974
(136,316)	Commerzbank AG	JP Morgan	193,494
(478,851)	Commerzbank AG	HSBC	535,714
(8,338)	CompuGroup Medical SE	Bank of America	
		Merrill Lynch	11,155
(3,936)	CompuGroup Medical SE	JP Morgan	27,489
(4,747)	CompuGroup Medical SE	Citibank	2,153
(17,835)	CompuGroup Medical SE	Deutsche Bank	23,860
15,461	Continental AG	Bank of America	
		Merrill Lynch	(80,633)
107,588	Covestro AG '144A'	Credit Suisse	(861,164)
47,688	Covestro AG '144A'	JP Morgan	(381,708)
12,287	Covestro AG '144A'	HSBC	(98,348)
6,233	Covestro AG '144A'	Bank of America	
		Merrill Lynch	(42,541)
46,555	Covestro AG '144A'	Citibank	161,512
(17,276)	CTS Eventim AG & Co KGaA	Bank of America	
		Merrill Lynch	7,051
(44,481)	CTS Eventim AG & Co KGaA	Citibank	-
(24,473)	CTS Eventim AG & Co KGaA	JP Morgan	(18,867)
(31,927)	CTS Eventim AG & Co KGaA	Deutsche Bank	13,031
(39,248)	Daimler AG	Bank of America	
		Merrill Lynch	82,320
(25,836)	Daimler AG	Citibank	35,443
(98,670)	Daimler AG	JP Morgan	233,802
(20,616)	Daimler AG	Credit Suisse	48,850
(29,204)	Daimler AG	Deutsche Bank	61,254
(92,263)	Delivery Hero SE	HSBC	285,928
(16,612)	Delivery Hero SE	Credit Suisse	104,716
(74,531)	Delivery Hero SE	Citibank	30,420
(9,737)	Delivery Hero SE	JP Morgan	61,379

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(15,224)	Delivery Hero SE	Bank of America Merrill Lynch	21,403
(110,032)	Delivery Hero SE	Deutsche Bank	154,688
(473,915)	Deutsche Bank AG	Bank of America Merrill Lynch	286,919
(221,848)	Deutsche Bank AG	Citibank	40,243
(221,578)	Deutsche Bank AG	JP Morgan	272,316
(30,671)	Deutsche Boerse AG	HSBC	(32,934)
(7,454)	Deutsche Boerse AG	JP Morgan	(11,831)
3,796	Deutsche EuroShop AG	Deutsche Bank	1,635
15,597	Deutsche EuroShop AG	Bank of America Merrill Lynch	6,720
38,224	Deutsche EuroShop AG	Citibank	12,134
16,153	Deutsche EuroShop AG	JP Morgan	(1,099)
7,703	Deutsche EuroShop AG	HSBC	(524)
3,855	Deutsche EuroShop AG	Credit Suisse	(262)
13,077	Deutsche Lufthansa AG	Credit Suisse	31,654
216,329	Deutsche Lufthansa AG	Bank of America Merrill Lynch	365,442
244,507	Deutsche Lufthansa AG	Citibank	346,512
27,976	Deutsche Lufthansa AG	JP Morgan	67,717
33,571	Deutsche Lufthansa AG	HSBC	62,603
145,651	Deutsche Post AG	Bank of America Merrill Lynch	(46,237)
28,961	Deutsche Telekom AG	Deutsche Bank	19,044
289,811	Deutsche Telekom AG	Bank of America Merrill Lynch	190,572
48,514	Deutsche Telekom AG	Citibank	22,001
(32,566)	Deutsche Wohnen SE	Credit Suisse	(52,798)
(11,057)	Deutsche Wohnen SE	Bank of America Merrill Lynch	(13,664)
(71,881)	Deutsche Wohnen SE	Citibank	(106,759)
(27,284)	Deutsche Wohnen SE	Deutsche Bank	(33,717)
(66,487)	Duerr AG	Deutsche Bank	(232,169)
(7,208)	Duerr AG	Credit Suisse	(2,206)
(472,337)	E.ON SE	Bank of America Merrill Lynch	(30,524)
(136,057)	E.ON SE	Deutsche Bank	(8,793)
(205,008)	E.ON SE	JP Morgan	(82,512)
135,304	Evonik Industries AG	Credit Suisse	(429,522)
21,707	Evonik Industries AG	Deutsche Bank	(76,292)
40,996	Evonik Industries AG	HSBC	(127,785)
9,584	Evonik Industries AG	Bank of America Merrill Lynch	(33,684)
61,561	Evonik Industries AG	Citibank	(18,845)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
116,625	Evonik Industries AG	JP Morgan	(370,226)
(60,675)	Evotec AG	Bank of America	
		Merrill Lynch	(70,854)
(1,783)	Evotec AG	Credit Suisse	(3,133)
(121,907)	Evotec AG	JP Morgan	(214,229)
(67,201)	Evotec AG	Citibank	(115,046)
(6,461)	Fraport AG Frankfurt Airport Services Worldwide	Bank of America	
		Merrill Lynch	3,370
(10,115)	Fraport AG Frankfurt Airport Services Worldwide	Citibank	(30,505)
(10,842)	Fraport AG Frankfurt Airport Services Worldwide	JP Morgan	38,843
(2,714)	Fraport AG Frankfurt Airport Services Worldwide	Credit Suisse	9,723
(2,798)	Fraport AG Frankfurt Airport Services Worldwide	Deutsche Bank	1,459
7,293	Freenet AG	Credit Suisse	(4,010)
24,075	Freenet AG	Deutsche Bank	29,479
750	Freenet AG	Bank of America	
		Merrill Lynch	918
17,587	Freenet AG	Citibank	21,235
6,922	Freenet AG	JP Morgan	(3,806)
20,526	Freenet AG	HSBC	5,793
8,621	Fresenius Medical Care AG & Co KGaA	Bank of America	
		Merrill Lynch	9,970
(60,131)	Fresenius SE & Co KGaA	JP Morgan	280,875
(11,103)	Fresenius SE & Co KGaA	HSBC	44,723
20,914	Fuchs Petrolub SE (Pref)	Bank of America	
		Merrill Lynch	(101,958)
5,672	Fuchs Petrolub SE (Pref)	Citibank	(12,090)
15,819	Fuchs Petrolub SE (Pref)	Deutsche Bank	(77,120)
(29,806)	GEA Group AG	Citibank	96,647
(64,627)	GEA Group AG	JP Morgan	278,429
(7,978)	GEA Group AG	Credit Suisse	34,371
(19,062)	GEA Group AG	Deutsche Bank	60,945
(6,617)	GEA Group AG	HSBC	28,508
9,477	Gerresheimer AG	Deutsche Bank	7,521
(40,509)	Grand City Properties SA	Credit Suisse	31,230
(26,195)	Grand City Properties SA	JP Morgan	20,195
(126,939)	Grand City Properties SA	Bank of America	
		Merrill Lynch	92,107
(66,450)	Grand City Properties SA	Citibank	(31,642)
(7,513)	Grenke AG	Credit Suisse	7,965
(8,808)	Grenke AG	Deutsche Bank	3,994
(6,434)	Grenke AG	Bank of America	
		Merrill Lynch	2,918

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(263)	Grenke AG	Citibank	(1,148)
(5,562)	Grenke AG	JP Morgan	17,026
9,516	Hannover Rueck SE	Credit Suisse	1,079
59	Hannover Rueck SE	Deutsche Bank	(80)
6,777	Hannover Rueck SE	Bank of America	
		Merrill Lynch	(9,220)
8,051	Hannover Rueck SE	Citibank	17,343
6,589	Hannover Rueck SE	JP Morgan	747
3,580	Hannover Rueck SE	HSBC	406
2,992	HeidelbergCement AG	HSBC	(6,852)
4,069	HeidelbergCement AG	Citibank	554
3,848	HeidelbergCement AG	Deutsche Bank	(5,148)
16,406	Henkel AG & Co KGaA (Pref)	Deutsche Bank	84,445
2,678	Henkel AG & Co KGaA (Pref)	Credit Suisse	15,727
13,274	Henkel AG & Co KGaA (Pref)	JP Morgan	77,956
2,950	Henkel AG & Co KGaA (Pref)	HSBC	17,325
8,449	HOCHTIEF AG	Credit Suisse	(52,685)
4,066	HOCHTIEF AG	Deutsche Bank	(3,227)
5,306	HOCHTIEF AG	Bank of America	
		Merrill Lynch	(4,211)
27,117	HOCHTIEF AG	Citibank	76,860
2,229	Hugo Boss AG	Bank of America	
		Merrill Lynch	(3,285)
21,109	Hugo Boss AG	Citibank	479
23,175	Hugo Boss AG	HSBC	(50,392)
33,972	Hugo Boss AG	Credit Suisse	(60,855)
18,656	Hugo Boss AG	Deutsche Bank	(27,497)
9,967	Infineon Technologies AG	Citibank	8,814
19,576	Infineon Technologies AG	HSBC	15,980
(10,605)	Innogy SE	JP Morgan	(6,493)
(67,121)	Innogy SE	Citibank	(37,288)
(5,754)	Innogy SE	Credit Suisse	(3,523)
(4,395)	K+S AG	Credit Suisse	9,841
(34,393)	K+S AG	Bank of America	
		Merrill Lynch	45,622
(131,028)	K+S AG	JP Morgan	293,392
(131,288)	K+S AG	Citibank	(57,306)
(5,612)	K+S AG	Deutsche Bank	7,444
(10,741)	KION Group AG	Credit Suisse	24,599
(43,102)	KION Group AG	Bank of America	
		Merrill Lynch	73,300
(13,867)	KION Group AG	Deutsche Bank	23,583
(42,875)	KION Group AG	Citibank	109,857
(7,481)	KION Group AG	HSBC	18,992
6,037	Lanxess AG	Deutsche Bank	(33,059)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
14,064	LEG Immobilien AG	Deutsche Bank	3,986
9,231	LEG Immobilien AG	Bank of America	
		Merrill Lynch	2,616
8,364	LEG Immobilien AG	Citibank	42,767
6,042	LEG Immobilien AG	JP Morgan	4,453
3,786	LEG Immobilien AG	Credit Suisse	2,790
(1,544)	Linde Plc	Bank of America	
		Merrill Lynch	(12,117)
(1,255)	Linde Plc	Deutsche Bank	(9,862)
(507)	Linde Plc	JP Morgan	(2,213)
(39,877)	MAN SE	Bank of America	
		Merrill Lynch	(2,261)
(29,589)	MAN SE	Citibank	-
(250)	MAN SE	JP Morgan	(14)
(20,564)	MAN SE	Deutsche Bank	(1,166)
(16,929)	MAN SE	HSBC	314
3,423	Merck KGaA	Credit Suisse	9,392
27,734	Merck KGaA	Bank of America	
		Merrill Lynch	67,918
1,188	Merck KGaA	JP Morgan	3,259
(49,210)	Metro AG	Citibank	30,686
(51,372)	Metro AG	JP Morgan	6,116
(27,539)	Metro AG	Credit Suisse	3,278
(43,929)	MorphoSys AG	Deutsche Bank	(206,689)
(6,928)	MorphoSys AG	HSBC	19,137
818	MTU Aero Engines AG	Deutsche Bank	(5,472)
4,102	MTU Aero Engines AG	HSBC	(13,143)
3,004	MTU Aero Engines AG	Bank of America	
		Merrill Lynch	(20,094)
1,908	MTU Aero Engines AG	Citibank	10,167
3,372	MTU Aero Engines AG	JP Morgan	(6,881)
692	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	Bank of America	
		Merrill Lynch	549
38,328	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	JP Morgan	76,045
10,094	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	Citibank	35,477
1,469	Nemetschek SE	Deutsche Bank	(3,831)
13,421	Nemetschek SE	Credit Suisse	(135,423)
19,334	Nemetschek SE	JP Morgan	(195,087)
(67,090)	Osram Licht AG	Bank of America	
		Merrill Lynch	(527,879)
(9,745)	Osram Licht AG	Deutsche Bank	(76,172)
(19,407)	Porsche Automobil Holding SE (Pref)	Credit Suisse	44,005
(4,177)	Porsche Automobil Holding SE (Pref)	JP Morgan	9,471

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
13,050	ProSiebenSat.1 Media SE	Deutsche Bank	5,400
41,733	ProSiebenSat.1 Media SE	Bank of America	
		Merrill Lynch	17,270
8,726	ProSiebenSat.1 Media SE	Citibank	3,908
232,471	ProSiebenSat.1 Media SE	JP Morgan	69,844
1,123	ProSiebenSat.1 Media SE	Credit Suisse	337
11,903	ProSiebenSat.1 Media SE	HSBC	3,576
412	Puma SE	Credit Suisse	(5,839)
387	Puma SE	HSBC	(5,485)
5,022	QIAGEN NV	HSBC	(6,092)
(94)	Rational AG	JP Morgan	3,304
29,803	Rheinmetall AG	Credit Suisse	94,610
19,345	Rheinmetall AG	Bank of America	
		Merrill Lynch	78,518
4,033	Rheinmetall AG	Citibank	12,254
18,103	Rheinmetall AG	JP Morgan	57,468
14,392	Rhoen-Klinikum AG	Deutsche Bank	3,263
6,843	Rhoen-Klinikum AG	Bank of America	
		Merrill Lynch	1,552
56,165	Rhoen-Klinikum AG	Citibank	8,915
41,178	Rhoen-Klinikum AG	JP Morgan	10,271
3,614	Rhoen-Klinikum AG	Credit Suisse	901
516	RTL Group SA	Deutsche Bank	205
2,178	RTL Group SA	Bank of America	
		Merrill Lynch	864
5,852	RTL Group SA	Citibank	5,971
7,726	RTL Group SA	JP Morgan	7,007
3,799	RTL Group SA	Credit Suisse	3,446
(143,361)	RWE AG	Credit Suisse	(112,962)
(98,979)	RWE AG	Deutsche Bank	(75,747)
13,971	Salzgitter AG	Credit Suisse	(127,667)
12,501	Salzgitter AG	Bank of America	
		Merrill Lynch	(67,038)
10,859	Salzgitter AG	Citibank	(27,701)
25,453	Salzgitter AG	HSBC	(208,131)
36,568	Salzgitter AG	JP Morgan	(334,159)
55,520	Salzgitter AG	Deutsche Bank	(297,734)
8,189	SAP SE	HSBC	(26,460)
(6,562)	Sartorius AG (Pref)	Bank of America	
		Merrill Lynch	55,797
(1,449)	Sartorius AG (Pref)	JP Morgan	31,542
52,335	Schaeffler AG (Pref)	Credit Suisse	(63,607)
23,472	Schaeffler AG (Pref)	HSBC	(28,527)
245,957	Schaeffler AG (Pref)	Bank of America	
		Merrill Lynch	(100,945)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
152,827	Schaeffler AG (Pref)	JP Morgan	(185,743)
57,281	Schaeffler AG (Pref)	Citibank	(22,470)
191,177	Schaeffler AG (Pref)	Deutsche Bank	(78,462)
3,936	Scout24 AG	Bank of America	
		Merrill Lynch	3,481
11,832	Scout24 AG	Credit Suisse	(2,951)
11,732	Scout24 AG	Citibank	17,558
21,035	Scout24 AG	Deutsche Bank	18,602
27,687	Scout24 AG	HSBC	3,532
(1,950)	Siemens AG	JP Morgan	2,741
(11,042)	Siemens AG	Bank of America	
		Merrill Lynch	(11,517)
(7,606)	Siemens AG	Deutsche Bank	(7,933)
(15,130)	Siemens AG	HSBC	7,002
(34,926)	Siemens Healthineers AG	Bank of America	
		Merrill Lynch	(198)
(4,953)	Siemens Healthineers AG	Deutsche Bank	(28)
(15,668)	Siemens Healthineers AG	JP Morgan	3,908
(54,526)	Siemens Healthineers AG	Credit Suisse	13,600
(17,297)	Siemens Healthineers AG	Citibank	(34,122)
14,040	Siltronic AG	Citibank	46,162
13,081	Siltronic AG	Deutsche Bank	17,203
17,037	Siltronic AG	JP Morgan	(26,656)
17,950	Siltronic AG	Bank of America	
		Merrill Lynch	23,607
12,033	Siltronic AG	Credit Suisse	(18,827)
22,287	Siltronic AG	HSBC	21,899
43,795	Software AG	Bank of America	
		Merrill Lynch	(47,666)
10,635	Software AG	Credit Suisse	(28,576)
29,447	Software AG	Deutsche Bank	(32,050)
105,441	Software AG	JP Morgan	(283,319)
20,485	Software AG	Citibank	(13,006)
(5,692)	Stroeer SE & Co KGaA	Citibank	11,100
(20,066)	Stroeer SE & Co KGaA	Deutsche Bank	74,619
(15,921)	Stroeer SE & Co KGaA	JP Morgan	34,296
166	Suedzucker AG	Credit Suisse	(107)
1,051	Suedzucker AG	Citibank	322
129	Suedzucker AG	Deutsche Bank	(66)
3	Suedzucker AG	JP Morgan	(2)
125	Suedzucker AG	Bank of America	
		Merrill Lynch	(64)
(62,215)	Symrise AG	JP Morgan	32,447
(21,959)	Symrise AG	Credit Suisse	11,452
(2,402)	Symrise AG	Deutsche Bank	1,852

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
14,589	TAG Immobilien AG	Bank of America Merrill Lynch	2,316
11,895	TAG Immobilien AG	Credit Suisse	5,125
112,361	TAG Immobilien AG	Deutsche Bank	17,834
35,973	TAG Immobilien AG	JP Morgan	15,498
14,891	TAG Immobilien AG	Citibank	11,818
73,300	TAG Immobilien AG	HSBC	17,597
(114,158)	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	(24,720)
(167,274)	Telefonica Deutschland Holding AG	HSBC	(26,492)
(230,714)	Telefonica Deutschland Holding AG	Citibank	(41,590)
(635,480)	Telefonica Deutschland Holding AG	JP Morgan	(47,551)
(161,454)	thyssenkrupp AG	Bank of America Merrill Lynch	12,813
(27,234)	thyssenkrupp AG	Credit Suisse	80,742
(93,379)	thyssenkrupp AG	Deutsche Bank	5,800
(63,219)	thyssenkrupp AG	Citibank	(17,560)
(89,921)	thyssenkrupp AG	JP Morgan	266,594
(8,628)	thyssenkrupp AG	HSBC	25,580
(45,388)	Uniper SE	HSBC	135,482
(19,735)	United Internet AG	Citibank	(48,553)
(8,735)	United Internet AG	Bank of America Merrill Lynch	(22,183)
(22,703)	United Internet AG	JP Morgan	(72,328)
(760)	United Internet AG	Credit Suisse	(2,421)
(96,516)	United Internet AG	Deutsche Bank	(245,112)
(24,169)	United Internet AG	HSBC	(75,455)
1,073	Volkswagen AG	Credit Suisse	(3,771)
25,053	Volkswagen AG	Deutsche Bank	5,681
7,732	Volkswagen AG	JP Morgan	(27,175)
(32,389)	Volkswagen AG (Pref)	Bank of America Merrill Lynch	(40,393)
(7,610)	Volkswagen AG (Pref)	Deutsche Bank	(9,491)
(6,695)	Volkswagen AG (Pref)	HSBC	16,145
(39,513)	Vonovia SE	Credit Suisse	(55,997)
(180)	Vonovia SE	HSBC	(255)
(67,140)	Vonovia SE	Bank of America Merrill Lynch	(59,374)
(6,426)	Vonovia SE	JP Morgan	(9,107)
(10,967)	Vonovia SE	Deutsche Bank	(9,698)
6,232	Wirecard AG	HSBC	(167,569)
2,312	Wirecard AG	Deutsche Bank	(41,546)
(8,273)	Zalando SE	Credit Suisse	43,521
(35,750)	Zalando SE	Deutsche Bank	102,140
(34,925)	Zalando SE	Citibank	6,731

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ドイツ(続き)		
(87,633)	Zalando SE	JP Morgan	461,002
(9,997)	Zalando SE	Bank of America	
		Merrill Lynch	28,562
			<u>(2,552,241)</u>
	香港		
(278,000)	3SBio Inc '144A'	JP Morgan	49,042
(83,000)	AAC Technologies Holdings Inc	HSBC	(27,149)
(285,000)	AAC Technologies Holdings Inc	Citibank	(56,470)
(278,022)	AAC Technologies Holdings Inc	JP Morgan	12,439
(313,500)	AAC Technologies Holdings Inc	Deutsche Bank	(102,193)
810,000	Agile Group Holdings Ltd	Credit Suisse	104,580
282,000	Agile Group Holdings Ltd	Bank of America	
		Merrill Lynch	36,409
936,000	Agile Group Holdings Ltd	Deutsche Bank	120,848
118,000	Agile Group Holdings Ltd	JP Morgan	15,235
117,000	Agricultural Bank of China Ltd 'H'	Citibank	598
2,843,000	Agricultural Bank of China Ltd 'H'	JP Morgan	(29,074)
(89,400)	AIA Group Ltd	Deutsche Bank	4,000
(61,600)	AIA Group Ltd	HSBC	(3,937)
(368,000)	Air China Ltd 'H'	Deutsche Bank	1,411
(932,000)	Air China Ltd 'H'	JP Morgan	(36,934)
(3,512,000)	Alibaba Health Information Technology Ltd	Citibank	49,384
(146,657)	Alibaba Health Information Technology Ltd	JP Morgan	2,793
(870,000)	Alibaba Pictures Group Ltd	Deutsche Bank	(5,561)
(39,335,350)	Alibaba Pictures Group Ltd	Citibank	50,284
(13,958,417)	Alibaba Pictures Group Ltd	JP Morgan	(124,904)
(2,630,000)	Alibaba Pictures Group Ltd	HSBC	(25,936)
373,500	Anhui Conch Cement Co Ltd 'H'	Credit Suisse	(93,104)
226,500	Anhui Conch Cement Co Ltd 'H'	Deutsche Bank	(62,252)
278,500	Anhui Conch Cement Co Ltd 'H'	Citibank	33,821
299,000	Anhui Conch Cement Co Ltd 'H'	JP Morgan	(74,533)
245,000	ANTA Sports Products Ltd	Deutsche Bank	1,566
187,000	ANTA Sports Products Ltd	HSBC	16,760
51,000	ANTA Sports Products Ltd	Citibank	(5,542)
29,000	ANTA Sports Products Ltd	JP Morgan	1,297
68,700	ASM Pacific Technology Ltd	JP Morgan	40,398
51,600	ASM Pacific Technology Ltd	Citibank	23,087
56,000	ASM Pacific Technology Ltd	Deutsche Bank	43,668
(4,740,000)	AviChina Industry & Technology Co Ltd 'H'	Deutsche Bank	199,957
(25,000)	AviChina Industry & Technology Co Ltd 'H'	JP Morgan	160
(1,629,000)	AviChina Industry & Technology Co Ltd 'H'	HSBC	26,603
2,041,000	Bank of China Ltd 'H'	Deutsche Bank	15,654
1,304,000	Bank of China Ltd 'H'	Bank of America	
		Merrill Lynch	10,002
568,000	Bank of China Ltd 'H'	Citibank	2,904

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,159,000	Bank of China Ltd 'H'	JP Morgan	(2,963)
670,000	Bank of Communications Co Ltd 'H'	Credit Suisse	(5,139)
1,206,000	Bank of Communications Co Ltd 'H'	Deutsche Bank	6,167
615,000	Bank of Communications Co Ltd 'H'	Bank of America	
		Merrill Lynch	3,145
2,068,000	Bank of Communications Co Ltd 'H'	Citibank	15,862
372,000	Bank of Communications Co Ltd 'H'	JP Morgan	(2,853)
(19,888)	Bank of East Asia Ltd/The	Citibank	(508)
(20,999)	Bank of East Asia Ltd/The	JP Morgan	537
166,500	Beijing Enterprises Holdings Ltd	Credit Suisse	13,835
243,500	Beijing Enterprises Holdings Ltd	Deutsche Bank	66,924
50,500	Beijing Enterprises Holdings Ltd	Bank of America	
		Merrill Lynch	13,879
41,500	Beijing Enterprises Holdings Ltd	Citibank	3,714
495,500	Beijing Enterprises Holdings Ltd	JP Morgan	41,172
(14,722,000)	Beijing Enterprises Water Group Ltd	Deutsche Bank	(319,933)
(582,000)	Beijing Enterprises Water Group Ltd	Citibank	(14,880)
(800,000)	Beijing Enterprises Water Group Ltd	JP Morgan	(21,476)
(2,008,000)	Beijing Enterprises Water Group Ltd	Bank of America	
		Merrill Lynch	(177,115)
(17,500)	BOC Aviation Ltd '144A'	Citibank	1,902
(245,500)	BOC Hong Kong Holdings Ltd	JP Morgan	(26,676)
(116,500)	BOC Hong Kong Holdings Ltd	Bank of America	
		Merrill Lynch	(14,148)
(169,760)	BOC Hong Kong Holdings Ltd	Citibank	(18,446)
(260,000)	Brilliance China Automotive Holdings Ltd	HSBC	(10,634)
(2,082,000)	Brilliance China Automotive Holdings Ltd	Deutsche Bank	(101,136)
(824,000)	Brilliance China Automotive Holdings Ltd	Bank of America	
		Merrill Lynch	(40,027)
(3,007,733)	Brilliance China Automotive Holdings Ltd	Citibank	(23,069)
(971,091)	Brilliance China Automotive Holdings Ltd	JP Morgan	(2,483)
(441,500)	BYD Co Ltd 'H'	Citibank	(107,233)
(101,500)	BYD Co Ltd 'H'	JP Morgan	(75,255)
(1,779,000)	BYD Electronic International Co Ltd	Citibank	(95,514)
(214,500)	BYD Electronic International Co Ltd	JP Morgan	(548)
(1,000)	Cathay Pacific Airways Ltd	Citibank	(66)
816	Cathay Pacific Airways Ltd	JP Morgan	50
(4,175,000)	CGN Power Co Ltd 'H' '144A'	Deutsche Bank	16,011
(18,965,000)	CGN Power Co Ltd 'H' '144A'	Citibank	48,487
(7,581,000)	CGN Power Co Ltd 'H' '144A'	JP Morgan	-
190,000	Champion REIT (Reit)	Bank of America	
		Merrill Lynch	2,672
45,000	Champion REIT (Reit)	JP Morgan	173
102,000	Champion REIT (Reit)	Citibank	1,565
(4,347,000)	China Cinda Asset Management Co Ltd 'H'	HSBC	(43,059)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(2,013,000)	China Cinda Asset Management Co Ltd 'H'	Deutsche Bank	(10,293)
(2,296,000)	China Cinda Asset Management Co Ltd 'H'	Bank of America	
		Merrill Lynch	(11,740)
(15,471,000)	China Cinda Asset Management Co Ltd 'H'	Citibank	(59,331)
(1,712,000)	China Cinda Asset Management Co Ltd 'H'	JP Morgan	(19,697)
1,786,000	China CITIC Bank Corp Ltd 'H'	JP Morgan	(6,849)
575,000	China CITIC Bank Corp Ltd 'H'	Citibank	(2,940)
305,000	China CITIC Bank Corp Ltd 'H'	HSBC	478
518,000	China Communications Construction Co Ltd 'H'	JP Morgan	4,635
(233,500)	China Conch Venture Holdings Ltd	Deutsche Bank	(10,447)
(501,500)	China Conch Venture Holdings Ltd	JP Morgan	(6,411)
(3,869,000)	China Everbright Bank Co Ltd 'H'	Deutsche Bank	-
(1,219,000)	China Everbright Bank Co Ltd 'H'	JP Morgan	12,466
(5,779,866)	China Everbright Bank Co Ltd 'H'	Citibank	7,389
(1,695,000)	China Everbright International Ltd	Deutsche Bank	60,670
(5,605,000)	China Everbright International Ltd	Bank of America	
		Merrill Lynch	200,621
(5,813,000)	China Everbright International Ltd	Citibank	(14,862)
(2,987,000)	China Everbright International Ltd	JP Morgan	45,820
992,000	China Everbright Ltd	Credit Suisse	12,681
220,000	China Everbright Ltd	Deutsche Bank	(562)
100,000	China Everbright Ltd	HSBC	(2,204)
678,000	China Everbright Ltd	Bank of America	
		Merrill Lynch	(1,733)
588,000	China Everbright Ltd	Citibank	3,007
704,000	China Everbright Ltd	JP Morgan	8,999
(87,000)	China Evergrande Group	Credit Suisse	(62,614)
(64,000)	China Evergrande Group	HSBC	(46,061)
(74,000)	China Evergrande Group	Bank of America	
		Merrill Lynch	(52,123)
(746,000)	China Evergrande Group	Citibank	(367,149)
(258,116)	China Evergrande Group	JP Morgan	(185,849)
(3,334,000)	China Galaxy Securities Co Ltd 'H'	Deutsche Bank	(12,786)
(1,675,000)	China Galaxy Securities Co Ltd 'H'	Bank of America	
		Merrill Lynch	(6,424)
(6,821,000)	China Galaxy Securities Co Ltd 'H'	Citibank	17,439
(1,857,000)	China Galaxy Securities Co Ltd 'H'	JP Morgan	(35,608)
(500,200)	China Gas Holdings Ltd	Deutsche Bank	(95,913)
(167,600)	China Gas Holdings Ltd	HSBC	(18,211)
(858,200)	China Gas Holdings Ltd	Bank of America	
		Merrill Lynch	(164,560)
(385,200)	China Gas Holdings Ltd	Citibank	(51,703)
(251,924)	China Gas Holdings Ltd	JP Morgan	(27,374)
(6,536,000)	China Huarong Asset Management Co Ltd 'H' '144A'	HSBC	(81,730)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(24,705,823)	China Huarong Asset Management Co Ltd 'H' '144A'	JP Morgan	(410,569)
(99,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Credit Suisse	(1,645)
(3,636,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Bank of America	
		Merrill Lynch	(27,888)
(12,629,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Deutsche Bank	(96,864)
(729,200)	China International Capital Corp Ltd 'H' '144A'	Citibank	(7,457)
(396,000)	China Jinmao Holdings Group Ltd	HSBC	(12,488)
(3,678,000)	China Jinmao Holdings Group Ltd	Deutsche Bank	(103,437)
(6,096,000)	China Jinmao Holdings Group Ltd	Citibank	(62,342)
(62,000)	China Life Insurance Co Ltd 'H'	Deutsche Bank	(317)
(1,030,000)	China Life Insurance Co Ltd 'H'	Bank of America	
		Merrill Lynch	(5,267)
(602,000)	China Life Insurance Co Ltd 'H'	Citibank	(30,782)
(1,000)	China Life Insurance Co Ltd 'H'	JP Morgan	(33)
(58,377)	China Literature Ltd '144A'	Citibank	26,865
(195,600)	China Literature Ltd '144A'	Deutsche Bank	92,515
(14,000)	China Literature Ltd '144A'	JP Morgan	11,185
(23,000)	China Longyuan Power Group Corp Ltd 'H'	Deutsche Bank	206
(1,632,000)	China Longyuan Power Group Corp Ltd 'H'	Bank of America	
		Merrill Lynch	14,604
(801,000)	China Longyuan Power Group Corp Ltd 'H'	Citibank	(11,263)
313,000	China Medical System Holdings Ltd	Deutsche Bank	(25,207)
2,828,000	China Medical System Holdings Ltd	Credit Suisse	(545,883)
286,000	China Medical System Holdings Ltd	Citibank	(36,195)
256,000	China Medical System Holdings Ltd	JP Morgan	(49,415)
79,000	China Mengniu Dairy Co Ltd	HSBC	(6,469)
852,500	China Merchants Bank Co Ltd 'H'	Deutsche Bank	76,284
369,500	China Merchants Bank Co Ltd 'H'	Citibank	35,426
(2,722,198)	China Merchants Port Holdings Co Ltd	Citibank	41,758
(1,138,000)	China Merchants Port Holdings Co Ltd	Deutsche Bank	29,095
(540,000)	China Merchants Port Holdings Co Ltd	JP Morgan	(9,664)
(2,148,296)	China Merchants Port Holdings Co Ltd	Bank of America	
		Merrill Lynch	54,925
(1,522,100)	China Minsheng Banking Corp Ltd 'H'	Citibank	3,891
(139,800)	China Minsheng Banking Corp Ltd 'H'	Deutsche Bank	1,072
232,000	China Mobile Ltd	Credit Suisse	83,040
231,500	China Mobile Ltd	Deutsche Bank	35,512
184,500	China Mobile Ltd	HSBC	46,926
707,000	China Mobile Ltd	Citibank	248,539
(1,662,000)	China National Building Material Co Ltd 'H'	HSBC	13,608
(1,982,000)	China National Building Material Co Ltd 'H'	Citibank	(30,404)
(3,248,000)	China National Building Material Co Ltd 'H'	Deutsche Bank	95,496

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(2,808,000)	China National Building Material Co Ltd 'H'	JP Morgan	21,537
122,000	China Overseas Land & Investment Ltd	Credit Suisse	22,614
56,000	China Overseas Land & Investment Ltd	Deutsche Bank	8,948
142,000	China Overseas Land & Investment Ltd	HSBC	26,321
(314,800)	China Pacific Insurance Group Co Ltd 'H'	JP Morgan	144,871
(186,400)	China Pacific Insurance Group Co Ltd 'H'	Bank of America Merrill Lynch	65,527
(68,124)	China Pacific Insurance Group Co Ltd 'H'	Citibank	4,354
(79,000)	China Pacific Insurance Group Co Ltd 'H'	Deutsche Bank	27,772
674,000	China Petroleum & Chemical Corp 'H'	Credit Suisse	(13,786)
2,060,000	China Petroleum & Chemical Corp 'H'	Deutsche Bank	18,434
1,936,000	China Petroleum & Chemical Corp 'H'	Citibank	24,748
850,000	China Petroleum & Chemical Corp 'H'	JP Morgan	(17,385)
(10,341,000)	China Power International Development Ltd	Credit Suisse	(237,946)
(6,122,000)	China Power International Development Ltd	Citibank	-
(1,702,000)	China Power International Development Ltd	JP Morgan	(39,163)
477,500	China Railway Construction Corp Ltd 'H'	Credit Suisse	(31,741)
1,291,500	China Railway Construction Corp Ltd 'H'	Deutsche Bank	(141,983)
1,153,000	China Railway Construction Corp Ltd 'H'	JP Morgan	(76,644)
531,000	China Railway Construction Corp Ltd 'H'	HSBC	(44,579)
2,137,000	China Railway Group Ltd 'H'	Deutsche Bank	(136,590)
834,000	China Railway Group Ltd 'H'	Credit Suisse	(33,050)
1,339,000	China Railway Group Ltd 'H'	Citibank	(66,756)
328,000	China Railway Group Ltd 'H'	JP Morgan	(12,998)
786,000	China Railway Group Ltd 'H'	Bank of America Merrill Lynch	(50,238)
54,000	China Resources Beer Holdings Co Ltd	HSBC	(11,689)
74,000	China Resources Beer Holdings Co Ltd	Credit Suisse	(11,352)
48,000	China Resources Beer Holdings Co Ltd	JP Morgan	(7,363)
76,000	China Resources Beer Holdings Co Ltd	Citibank	(14,573)
334,000	China Resources Beer Holdings Co Ltd	Deutsche Bank	(119,550)
1,946,000	China Resources Cement Holdings Ltd	HSBC	65,216
624,000	China Resources Cement Holdings Ltd	Credit Suisse	6,381
3,164,000	China Resources Cement Holdings Ltd	Citibank	177,964
176,000	China Resources Cement Holdings Ltd	Deutsche Bank	4,950
2,676,000	China Resources Cement Holdings Ltd	JP Morgan	27,366
228,000	China Resources Gas Group Ltd	HSBC	41,331
128,000	China Resources Land Ltd	Credit Suisse	15,544
62,000	China Resources Land Ltd	HSBC	7,130
316,000	China Resources Land Ltd	JP Morgan	38,375
182,000	China Resources Land Ltd	Citibank	(16,286)
592,500	China Resources Pharmaceutical Group Ltd '144A'	HSBC	(44,883)
581,000	China Resources Pharmaceutical Group Ltd '144A'	Deutsche Bank	(51,990)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
761,500	China Resources Pharmaceutical Group Ltd '144A'	JP Morgan	(54,513)
576,500	China Resources Pharmaceutical Group Ltd '144A'	Credit Suisse	(41,270)
342,000	China Resources Power Holdings Co Ltd	HSBC	16,164
242,000	China Resources Power Holdings Co Ltd	JP Morgan	22,892
(796,500)	China Shenhua Energy Co Ltd 'H'	HSBC	106,647
(710,000)	China State Construction International Holdings Ltd	HSBC	(83,066)
(1,158,000)	China State Construction International Holdings Ltd	Credit Suisse	(167,275)
(4,330,000)	China State Construction International Holdings Ltd	Deutsche Bank	(409,603)
(3,296,000)	China State Construction International Holdings Ltd	Bank of America Merrill Lynch	(311,790)
(5,782,913)	China State Construction International Holdings Ltd	Citibank	(295,699)
(602,000)	China State Construction International Holdings Ltd	JP Morgan	(86,960)
(96,200)	China Taiping Insurance Holdings Co Ltd	Citibank	(7,379)
(33,000)	China Taiping Insurance Holdings Co Ltd	JP Morgan	5,273
(223,400)	China Taiping Insurance Holdings Co Ltd	Deutsche Bank	31,414
5,358,000	China Telecom Corp Ltd 'H'	Citibank	109,589
208,000	China Telecom Corp Ltd 'H'	JP Morgan	7,977
4,396,000	China Telecom Corp Ltd 'H'	Credit Suisse	168,586
7,658,000	China Telecom Corp Ltd 'H'	Deutsche Bank	58,737
432,000	China Telecom Corp Ltd 'H'	HSBC	16,567
(2,334,000)	China Traditional Chinese Medicine Holdings Co Ltd	Citibank	38,787
(570,000)	China Traditional Chinese Medicine Holdings Co Ltd	Credit Suisse	(2,915)
884,000	China Unicom Hong Kong Ltd	Credit Suisse	47,462
1,246,000	China Unicom Hong Kong Ltd	HSBC	69,134
424,000	China Unicom Hong Kong Ltd	JP Morgan	22,765
(363,700)	China Vanke Co Ltd 'H'	HSBC	(37,453)
1,360,000	CIFI Holdings Group Co Ltd	JP Morgan	78,234
1,426,000	CITIC Ltd	Deutsche Bank	32,812
203,000	CITIC Ltd	Bank of America Merrill Lynch	4,671
1,467,000	CITIC Ltd	Credit Suisse	48,758
2,278,000	CITIC Ltd	Citibank	58,241
1,342,000	CITIC Ltd	JP Morgan	44,604
(63,500)	CITIC Securities Co Ltd 'H'	Deutsche Bank	2,598
(2,010,500)	CITIC Securities Co Ltd 'H'	Bank of America Merrill Lynch	82,243
(575,500)	CITIC Securities Co Ltd 'H'	Citibank	17,656
15,000	CK Asset Holdings Ltd	Bank of America Merrill Lynch	1,726

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
202,000	CK Asset Holdings Ltd	Credit Suisse	34,860
369,500	CK Asset Holdings Ltd	Deutsche Bank	42,511
164,000	CK Asset Holdings Ltd	JP Morgan	28,302
226,500	CK Asset Holdings Ltd	Citibank	72,385
57,000	CK Asset Holdings Ltd	HSBC	6,231
23,000	CK Hutchison Holdings Ltd	Bank of America	
		Merrill Lynch	1,176
61,500	CK Hutchison Holdings Ltd	Credit Suisse	10,220
84,000	CK Hutchison Holdings Ltd	JP Morgan	13,959
44,500	CK Hutchison Holdings Ltd	Citibank	3,413
74,000	CK Hutchison Holdings Ltd	Deutsche Bank	3,784
(448,500)	CK Infrastructure Holdings Ltd	Bank of America	
		Merrill Lynch	(48,733)
(1,000)	CK Infrastructure Holdings Ltd	Citibank	(211)
(32,000)	CK Infrastructure Holdings Ltd	Deutsche Bank	(3,477)
(37,500)	CK Infrastructure Holdings Ltd	JP Morgan	(7,910)
808,000	CLP Holdings Ltd	Credit Suisse	(56,809)
786,000	CLP Holdings Ltd	Citibank	(246,168)
28,500	CLP Holdings Ltd	JP Morgan	(2,004)
835,000	CNOOC Ltd	Credit Suisse	(91,797)
3,625,000	CNOOC Ltd	Deutsche Bank	157,554
151,000	CNOOC Ltd	JP Morgan	(16,600)
140,000	CNOOC Ltd	HSBC	5,330
385,000	CNOOC Ltd	Citibank	23,624
(570,826)	Cosco Shipping Ports Ltd	Deutsche Bank	(2,919)
(723,975)	Cosco Shipping Ports Ltd	Citibank	5,553
(772,000)	Cosco Shipping Ports Ltd	JP Morgan	2,961
277,000	Country Garden Holdings Co Ltd	HSBC	19,829
101,000	Country Garden Holdings Co Ltd	Credit Suisse	7,230
985,000	Country Garden Holdings Co Ltd	JP Morgan	70,513
47,000	Country Garden Holdings Co Ltd	Deutsche Bank	2,523
236,000	Country Garden Holdings Co Ltd	Citibank	8,447
404,000	Country Garden Services Holdings Co Ltd	HSBC	89,276
(2,395,000)	CRRC Corp Ltd 'H'	Citibank	(27,554)
(3,105,000)	CRRC Corp Ltd 'H'	JP Morgan	(79,384)
546,000	CSPC Pharmaceutical Group Ltd	Bank of America	
		Merrill Lynch	12,563
1,160,000	CSPC Pharmaceutical Group Ltd	Credit Suisse	(376,647)
1,652,000	CSPC Pharmaceutical Group Ltd	Citibank	(33,789)
540,000	CSPC Pharmaceutical Group Ltd	Deutsche Bank	(110,448)
342,000	CSPC Pharmaceutical Group Ltd	JP Morgan	(111,046)
4,186,000	Dongfeng Motor Group Co Ltd 'H'	Deutsche Bank	(96,320)
2,094,000	Dongfeng Motor Group Co Ltd 'H'	Credit Suisse	(96,366)
5,698,000	Dongfeng Motor Group Co Ltd 'H'	Citibank	(7,284)
4,180,000	Dongfeng Motor Group Co Ltd 'H'	JP Morgan	(192,363)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(86,800)	ENN Energy Holdings Ltd	JP Morgan	3,329
(156,000)	ENN Energy Holdings Ltd	Citibank	(26,922)
(22,800)	ENN Energy Holdings Ltd	HSBC	874
(427,000)	Far East Horizon Ltd	Deutsche Bank	(1,638)
(338,000)	Far East Horizon Ltd	HSBC	(6,630)
(208,000)	Far East Horizon Ltd	Bank of America	
		Merrill Lynch	(798)
(1,742,000)	Far East Horizon Ltd	Citibank	(77,940)
(244,000)	Far East Horizon Ltd	JP Morgan	-
(140,000)	First Pacific Co Ltd	HSBC	11,096
(540,000)	First Pacific Co Ltd	Credit Suisse	42,799
(802,000)	First Pacific Co Ltd	Citibank	30,757
(820,000)	First Pacific Co Ltd	JP Morgan	64,990
1,298,500	Fosun International Ltd	Citibank	29,878
864,500	Fosun International Ltd	Credit Suisse	28,733
2,479,500	Fosun International Ltd	Deutsche Bank	(57,053)
340,000	Fosun International Ltd	JP Morgan	11,300
350,000	Fosun International Ltd	HSBC	11,633
2,161	Fosun International Ltd	Credit Suisse	-
3,246	Fosun International Ltd	Citibank	-
6,198	Fosun International Ltd	Deutsche Bank	-
850	Fosun International Ltd	JP Morgan	-
875	Fosun International Ltd	HSBC	-
(9,745,000)	Fullshare Holdings Ltd	Citibank	49,829
(12,500)	Fullshare Holdings Ltd	JP Morgan	160
(3,672,000)	Future Land Development Holdings Ltd	Citibank	(84,493)
138,000	Galaxy Entertainment Group Ltd	Citibank	11,467
125,000	Galaxy Entertainment Group Ltd	JP Morgan	60,721
386,000	Geely Automobile Holdings Ltd	HSBC	23,324
242,000	Geely Automobile Holdings Ltd	Credit Suisse	10,518
553,000	Geely Automobile Holdings Ltd	Deutsche Bank	45,243
144,000	Geely Automobile Holdings Ltd	Citibank	(368)
(2,222,000)	Genscript Biotech Corp	Citibank	193,151
(13,342)	Genscript Biotech Corp	JP Morgan	(580)
300,800	GF Securities Co Ltd 'H'	Deutsche Bank	(5,383)
(765,497)	GOME Retail Holdings Ltd	JP Morgan	5,871
(1,740,000)	GOME Retail Holdings Ltd	Deutsche Bank	-
(28,535,497)	GOME Retail Holdings Ltd	Citibank	(109,433)
(325,500)	Great Wall Motor Co Ltd 'H'	Deutsche Bank	(8,738)
(304,000)	Great Wall Motor Co Ltd 'H'	Bank of America	
		Merrill Lynch	(8,161)
(1,534,048)	Great Wall Motor Co Ltd 'H'	Citibank	(15,688)
676,000	Guangdong Investment Ltd	Credit Suisse	88,143
1,920,000	Guangdong Investment Ltd	Deutsche Bank	201,260
682,000	Guangdong Investment Ltd	Citibank	31,386

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,180,000	Guangdong Investment Ltd	JP Morgan	153,860
108,000	Guangdong Investment Ltd	HSBC	13,527
672,400	Guangzhou Automobile Group Co Ltd 'H'	JP Morgan	(24,927)
862,400	Guangzhou Automobile Group Co Ltd 'H'	Citibank	26,458
981,600	Guangzhou Automobile Group Co Ltd 'H'	Credit Suisse	(36,389)
83,000	Haier Electronics Group Co Ltd	HSBC	7,684
400,000	Haier Electronics Group Co Ltd	Credit Suisse	37,839
570,000	Haier Electronics Group Co Ltd	Deutsche Bank	48,091
835,000	Haier Electronics Group Co Ltd	Bank of America Merrill Lynch	70,449
264,000	Haier Electronics Group Co Ltd	Citibank	(7,425)
596,000	Haier Electronics Group Co Ltd	JP Morgan	56,379
233,000	Haitian International Holdings Ltd	HSBC	(712)
480,000	Haitian International Holdings Ltd	Credit Suisse	(4,909)
621,000	Haitian International Holdings Ltd	Deutsche Bank	(19,052)
157,000	Haitian International Holdings Ltd	Bank of America Merrill Lynch	(4,817)
592,000	Haitian International Holdings Ltd	Citibank	(28,757)
1,278,000	Haitian International Holdings Ltd	JP Morgan	(13,070)
(1,788,981)	Haitong International Securities Group Ltd	Credit Suisse	(2,287)
(4,063,428)	Haitong International Securities Group Ltd	Deutsche Bank	46,750
(492)	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	6
(12,587,469)	Haitong International Securities Group Ltd	Citibank	32,182
(1,262,262)	Haitong International Securities Group Ltd	JP Morgan	(1,614)
(488,000)	Haitong Securities Co Ltd 'H'	Deutsche Bank	14,348
(1,760,400)	Haitong Securities Co Ltd 'H'	Bank of America Merrill Lynch	51,759
(2,271,542)	Haitong Securities Co Ltd 'H'	Citibank	63,883
(1,280,800)	Haitong Securities Co Ltd 'H'	JP Morgan	37,658
(276,000)	Hang Lung Group Ltd	Bank of America Merrill Lynch	(21,169)
(78,000)	Hang Lung Group Ltd	Deutsche Bank	(5,983)
(266,000)	Hang Lung Group Ltd	JP Morgan	(56,106)
(368,000)	Hang Lung Group Ltd	Citibank	(21,169)
(64,000)	Hang Lung Properties Ltd	Deutsche Bank	(5,072)
(449,000)	Hang Lung Properties Ltd	JP Morgan	(49,361)
(872,000)	Hang Lung Properties Ltd	Bank of America Merrill Lynch	(69,112)
(231,000)	Hang Lung Properties Ltd	Citibank	(12,402)
58,700	Hang Seng Bank Ltd	HSBC	(4,536)
94,200	Hang Seng Bank Ltd	Citibank	33,717
127,700	Hang Seng Bank Ltd	Deutsche Bank	24,486
50,700	Hang Seng Bank Ltd	JP Morgan	(16,851)
26,000	Health & Happiness H&H International Holdings Ltd	Deutsche Bank	(2,160)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
134,200	Henderson Land Development Co Ltd	Deutsche Bank	31,737
80,300	Henderson Land Development Co Ltd	JP Morgan	23,096
81,037	Henderson Land Development Co Ltd	Bank of America Merrill Lynch	19,165
131,110	Henderson Land Development Co Ltd	Citibank	26,816
6,987,500	HK Electric Investments & HK Electric Investments Ltd (Unit) '144A'	Credit Suisse	17,865
379,500	HK Electric Investments & HK Electric Investments Ltd (Unit) '144A'	Citibank	(2,426)
2,362,500	HK Electric Investments & HK Electric Investments Ltd (Unit) '144A'	JP Morgan	6,040
(1,170,000)	HKT Trust & HKT Ltd (Unit)	Bank of America Merrill Lynch	(41,878)
(242,000)	HKT Trust & HKT Ltd (Unit)	Citibank	(11,756)
1,065,080	Hong Kong & China Gas Co Ltd	Credit Suisse	117,091
152,600	Hong Kong Exchanges & Clearing Ltd	HSBC	75,526
68,000	Hopewell Holdings Ltd	Deutsche Bank	13,474
109,000	Hopewell Holdings Ltd	Citibank	13,237
222,000	Hopewell Holdings Ltd	JP Morgan	43,987
57,000	Hopewell Holdings Ltd	Credit Suisse	11,294
320,000	Hopewell Holdings Ltd	HSBC	45,214
(306,000)	Hua Hong Semiconductor Ltd '144A'	HSBC	(45,326)
(168,000)	Huaneng Power International Inc 'H'	Deutsche Bank	(3,436)
(1,818,000)	Huaneng Power International Inc 'H'	Citibank	(25,564)
(1,000,000)	Huaneng Power International Inc 'H'	JP Morgan	(34,515)
(2,632,000)	Huaneng Power International Inc 'H'	Bank of America Merrill Lynch	(53,833)
(201,200)	Huatai Securities Co Ltd 'H' '144A'	Deutsche Bank	19,033
(1,105,721)	Huatai Securities Co Ltd 'H' '144A'	Citibank	59,366
(302,600)	Huatai Securities Co Ltd 'H' '144A'	Bank of America Merrill Lynch	28,625
(280,000)	Hutchison Telecommunications Hong Kong Holdings Ltd	Citibank	(1,432)
5,000	Hysan Development Co Ltd	Credit Suisse	(671)
105,000	Hysan Development Co Ltd	JP Morgan	(14,094)
121,000	Hysan Development Co Ltd	Deutsche Bank	(16,241)
171,000	Hysan Development Co Ltd	Citibank	(33,882)
186,000	Hysan Development Co Ltd	Bank of America Merrill Lynch	(24,966)
582,000	Industrial & Commercial Bank of China Ltd 'H'	Credit Suisse	5,208
697,000	Industrial & Commercial Bank of China Ltd 'H'	Deutsche Bank	13,365
1,972,000	Industrial & Commercial Bank of China Ltd 'H'	Citibank	35,292
1,213,000	Industrial & Commercial Bank of China Ltd 'H'	JP Morgan	10,854
262,000	Jiayuan International Group Ltd	Credit Suisse	(16,746)
446,000	Jiayuan International Group Ltd	Deutsche Bank	(36,489)
88,500	Johnson Electric Holdings Ltd	Citibank	(5,657)
33,500	Johnson Electric Holdings Ltd	JP Morgan	(6,681)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(172,500)	Kerry Properties Ltd	HSBC	(24,075)
(255,500)	Kerry Properties Ltd	JP Morgan	(47,359)
1,014,000	Kingboard Laminates Holdings Ltd	Citibank	86,847
2,889,000	Kingboard Laminates Holdings Ltd	Deutsche Bank	317,606
1,223,000	Kingboard Laminates Holdings Ltd	JP Morgan	148,523
1,354,000	Kingboard Laminates Holdings Ltd	Credit Suisse	164,432
366,500	Kingboard Laminates Holdings Ltd	Bank of America	
		Merrill Lynch	40,292
(5,863,000)	Kingdee International Software Group Co Ltd	Citibank	(389,732)
(154,000)	Kingsoft Corp Ltd	Deutsche Bank	(5,118)
(478,000)	Kingsoft Corp Ltd	HSBC	(49,379)
(678,000)	Kunlun Energy Co Ltd	JP Morgan	14,734
(134,000)	Kunlun Energy Co Ltd	Deutsche Bank	(2,227)
(1,168,000)	KWG Group Holdings Ltd	HSBC	(129,317)
841,000	Lee & Man Paper Manufacturing Ltd	Credit Suisse	45,153
732,000	Lee & Man Paper Manufacturing Ltd	Deutsche Bank	19,650
155,000	Lee & Man Paper Manufacturing Ltd	Bank of America	
		Merrill Lynch	4,161
440,000	Lee & Man Paper Manufacturing Ltd	Citibank	1,687
(73,200)	Legend Holdings Corp 'H' '144A'	Citibank	(5,614)
(23,900)	Legend Holdings Corp 'H' '144A'	JP Morgan	(1,986)
(3,562,000)	Lenovo Group Ltd	Citibank	(81,961)
(2,234,000)	Li & Fung Ltd	Deutsche Bank	2,856
(1,582,000)	Li & Fung Ltd	Bank of America	
		Merrill Lynch	2,022
(3,424,000)	Li & Fung Ltd	Citibank	35,016
(8,638,000)	Li & Fung Ltd	JP Morgan	55,211
(1,588,000)	Li & Fung Ltd	HSBC	10,150
180,000	Lifestyle International Holdings Ltd	Citibank	(460)
495,500	Lifestyle International Holdings Ltd	Deutsche Bank	(19,002)
86,000	Link REIT (Reit)	Deutsche Bank	2,748
136,000	Link REIT (Reit)	JP Morgan	33,901
57,500	Link REIT (Reit)	Citibank	(735)
1,192,000	Logan Property Holdings Co Ltd	Credit Suisse	173,710
874,000	Logan Property Holdings Co Ltd	Deutsche Bank	100,553
80,000	Longfor Group Holdings Ltd	Deutsche Bank	9,204
417,500	Longfor Group Holdings Ltd	HSBC	55,740
80,000	Longfor Group Holdings Ltd	Bank of America	
		Merrill Lynch	9,204
139,000	Longfor Group Holdings Ltd	Citibank	9,773
198,500	Longfor Group Holdings Ltd	JP Morgan	27,912
(22,000)	Luk Fook Holdings International Ltd	Credit Suisse	11,249
(24,000)	Luk Fook Holdings International Ltd	Citibank	5,983
(25,000)	Luk Fook Holdings International Ltd	Deutsche Bank	7,990
(2,508,800)	Man Wah Holdings Ltd	Deutsche Bank	(64,142)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(2,329,200)	Man Wah Holdings Ltd	Bank of America Merrill Lynch	(59,550)
(2,681,200)	Man Wah Holdings Ltd	Citibank	3,427
(83,815)	Man Wah Holdings Ltd	JP Morgan	5,143
326,000	Melco International Development Ltd	Credit Suisse	90,015
(1,319,600)	MGM China Holdings Ltd	Credit Suisse	(205,800)
(1,006,400)	MGM China Holdings Ltd	Bank of America Merrill Lynch	(182,685)
(1,523,329)	MGM China Holdings Ltd	Citibank	(190,837)
(398,400)	MGM China Holdings Ltd	JP Morgan	(62,133)
(547,200)	MGM China Holdings Ltd	Deutsche Bank	(99,329)
(377,750)	Minth Group Ltd	Citibank	31,388
(138,000)	Minth Group Ltd	Deutsche Bank	(7,938)
(1,000,786)	Minth Group Ltd	JP Morgan	76,760
(4,000,000)	MMG Ltd	Citibank	(122,720)
(572,000)	MMG Ltd	Deutsche Bank	(29,979)
(191,500)	MTR Corp Ltd	HSBC	(35,992)
(195,800)	New China Life Insurance Co Ltd 'H'	Deutsche Bank	67,580
(594,600)	New China Life Insurance Co Ltd 'H'	JP Morgan	262,233
(2,129,297)	New World Development Co Ltd	Citibank	(54,439)
(289,343)	New World Development Co Ltd	Deutsche Bank	740
(2,146,942)	New World Development Co Ltd	Bank of America Merrill Lynch	(194,860)
(412,000)	New World Development Co Ltd	JP Morgan	(3,160)
482,000	Nexiteer Automotive Group Ltd	JP Morgan	12,323
720,000	Nexiteer Automotive Group Ltd	Deutsche Bank	40,498
7,000	Nexiteer Automotive Group Ltd	Citibank	-
94,000	Nexiteer Automotive Group Ltd	Credit Suisse	2,403
57,000	NWS Holdings Ltd	Credit Suisse	4,809
492,000	NWS Holdings Ltd	Deutsche Bank	22,642
137,000	NWS Holdings Ltd	JP Morgan	11,559
373,000	NWS Holdings Ltd	HSBC	17,633
1,238,000	People's Insurance Co Group of China Ltd/The 'H'	JP Morgan	(7,913)
1,056,000	People's Insurance Co Group of China Ltd/The 'H'	Bank of America Merrill Lynch	(24,299)
715,000	People's Insurance Co Group of China Ltd/The 'H'	Citibank	(914)
(5,552,000)	PetroChina Co Ltd 'H'	Citibank	(49,681)
(468,000)	PetroChina Co Ltd 'H'	Deutsche Bank	12,563
(152,000)	PICC Property & Casualty Co Ltd 'H'	Deutsche Bank	6,023
(2,033,000)	PICC Property & Casualty Co Ltd 'H'	JP Morgan	2,599
(1,554,000)	PICC Property & Casualty Co Ltd 'H'	Bank of America Merrill Lynch	61,582
86,000	Ping An Insurance Group Co of China Ltd 'H'	Credit Suisse	(32,981)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
221,000	Ping An Insurance Group Co of China Ltd 'H'	Citibank	22,601
91,000	Ping An Insurance Group Co of China Ltd 'H'	JP Morgan	(34,898)
(4,063,000)	Postal Savings Bank of China Co Ltd 'H' '144A'	HSBC	(31,115)
(2,903,000)	Postal Savings Bank of China Co Ltd 'H' '144A'	Deutsche Bank	(18,555)
437,200	Sands China Ltd	Credit Suisse	69,861
1,014,400	Sands China Ltd	Deutsche Bank	162,092
190,800	Sands China Ltd	HSBC	30,756
(6,201,500)	Semiconductor Manufacturing International Corp	Citibank	(110,986)
(1,448,000)	Semiconductor Manufacturing International Corp	Deutsche Bank	(90,700)
(2,471,500)	Semiconductor Manufacturing International Corp	Bank of America Merrill Lynch	(154,810)
(1,429,511)	Semiconductor Manufacturing International Corp	JP Morgan	(115,125)
(752,000)	Shandong Weigao Group Medical Polymer Co Ltd 'H'	HSBC	4,807
(632,000)	Shandong Weigao Group Medical Polymer Co Ltd 'H'	JP Morgan	4,040
4,458,000	Shanghai Industrial Holdings Ltd	Credit Suisse	45,590
526,000	Shanghai Industrial Holdings Ltd	JP Morgan	5,379
554,000	Shanghai Industrial Holdings Ltd	Citibank	2,833
(534,000)	Shangri-La Asia Ltd	Bank of America Merrill Lynch	34,131
(496,000)	Shangri-La Asia Ltd	Citibank	21,558
(94,000)	Shangri-La Asia Ltd	Deutsche Bank	6,008
(876,000)	Shangri-La Asia Ltd	JP Morgan	8,959
(277,110)	Shenzhen International Holdings Ltd	JP Morgan	(7,793)
(279,000)	Shenzhou International Group Holdings Ltd	JP Morgan	28,532
327,500	Shimao Property Holdings Ltd	Credit Suisse	56,100
165,000	Shimao Property Holdings Ltd	Deutsche Bank	36,701
323,000	Shimao Property Holdings Ltd	Bank of America Merrill Lynch	71,845
1,066,000	Sihuan Pharmaceutical Holdings Group Ltd	Credit Suisse	6,813
1,837,000	Sihuan Pharmaceutical Holdings Group Ltd	Deutsche Bank	7,045
951,000	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	6,078
2,567,500	Sino Biopharmaceutical Ltd	Deutsche Bank	(95,181)
1,496,000	Sino Biopharmaceutical Ltd	JP Morgan	(183,589)
4,536,000	Sino Biopharmaceutical Ltd	Citibank	40,590
120,000	Sino Land Co Ltd	Credit Suisse	12,272
48,000	Sino Land Co Ltd	Deutsche Bank	3,927
328,000	Sino Land Co Ltd	Bank of America Merrill Lynch	26,835
200,000	Sino Land Co Ltd	Citibank	15,851
78,000	Sino Land Co Ltd	JP Morgan	7,977
(901,000)	Sino-Ocean Group Holding Ltd	HSBC	(17,906)
(51,500)	Sino-Ocean Group Holding Ltd	Deutsche Bank	(1,185)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
(2,198,500)	Sino-Ocean Group Holding Ltd	Bank of America	
		Merrill Lynch	(50,587)
(789,000)	Sino-Ocean Group Holding Ltd	Citibank	(7,060)
(500)	Sino-Ocean Group Holding Ltd	JP Morgan	(10)
(149,200)	Sinopharm Group Co Ltd 'H'	Citibank	2,861
3,122,000	Sinotruk Hong Kong Ltd	Deutsche Bank	415,059
1,107,500	Sinotruk Hong Kong Ltd	HSBC	152,591
(1)	Sisram Medical Ltd '144A'*	JP Morgan	-
987,000	SJM Holdings Ltd	Credit Suisse	40,375
250,000	SJM Holdings Ltd	HSBC	10,227
128,000	SJM Holdings Ltd	Citibank	3,927
524,000	SJM Holdings Ltd	JP Morgan	21,435
(810,000)	SOHO China Ltd	Citibank	13,461
(688,500)	SOHO China Ltd	Deutsche Bank	1,760
(4,483,000)	SOHO China Ltd	Bank of America	
		Merrill Lynch	11,462
(1,977,000)	SOHO China Ltd	JP Morgan	(15,164)
63,000	Sun Hung Kai Properties Ltd	Credit Suisse	31,409
38,000	Sun Hung Kai Properties Ltd	Deutsche Bank	30,117
5,000	Sun Hung Kai Properties Ltd	Bank of America	
		Merrill Lynch	3,963
17,000	Sun Hung Kai Properties Ltd	Citibank	4,781
107,000	Sun Hung Kai Properties Ltd	JP Morgan	53,345
(1,156,000)	Sunac China Holdings Ltd	Citibank	(125,609)
(209,482)	Sunac China Holdings Ltd	JP Morgan	(96,403)
(32,500)	Sunny Optical Technology Group Co Ltd	HSBC	(10,179)
(17,600)	Sunny Optical Technology Group Co Ltd	Citibank	(3,487)
(335,400)	Sunny Optical Technology Group Co Ltd	Deutsche Bank	6,431
(207,116)	Sunny Optical Technology Group Co Ltd	JP Morgan	(64,867)
(16,800)	Swire Properties Ltd	Deutsche Bank	3,758
(312,800)	Swire Properties Ltd	Bank of America	
		Merrill Lynch	69,976
(296,600)	Swire Properties Ltd	Citibank	45,498
(12,800)	Swire Properties Ltd	JP Morgan	1,800
447,000	Techtronic Industries Co Ltd	Credit Suisse	14,285
192,000	Techtronic Industries Co Ltd	Deutsche Bank	(20,862)
386,500	Techtronic Industries Co Ltd	HSBC	13,181
55,000	Techtronic Industries Co Ltd	Bank of America	
		Merrill Lynch	(5,976)
375,000	Techtronic Industries Co Ltd	Citibank	64,715
165,500	Techtronic Industries Co Ltd	JP Morgan	5,289
62,000	Tencent Holdings Ltd	JP Morgan	145,832
59,200	Tencent Holdings Ltd	Citibank	128,651
764,000	Tingyi Cayman Islands Holding Corp	Citibank	(251,974)
1,100,000	Tingyi Cayman Islands Holding Corp	Deutsche Bank	(399,351)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,568,000	Tingyi Cayman Islands Holding Corp	Credit Suisse	(448,991)
74,000	Tingyi Cayman Islands Holding Corp	JP Morgan	(21,190)
618,000	Tingyi Cayman Islands Holding Corp	HSBC	(197,525)
(136,000)	Tsingtao Brewery Co Ltd 'H'	Bank of America	
		Merrill Lynch	(6,085)
16,700	VTech Holdings Ltd	HSBC	(16,204)
59,500	VTech Holdings Ltd	Credit Suisse	(127,782)
122,400	VTech Holdings Ltd	Deutsche Bank	(112,657)
28,700	VTech Holdings Ltd	Bank of America	
		Merrill Lynch	(26,415)
116,000	VTech Holdings Ltd	Citibank	(56,349)
114,000	VTech Holdings Ltd	JP Morgan	(244,826)
255,000	Want Want China Holdings Ltd	Bank of America	
		Merrill Lynch	5,216
2,314,000	Want Want China Holdings Ltd	JP Morgan	20,706
143,000	Want Want China Holdings Ltd	Citibank	366
628,000	Want Want China Holdings Ltd	Credit Suisse	5,620
2,934,000	Want Want China Holdings Ltd	Deutsche Bank	60,010
515,000	Want Want China Holdings Ltd	HSBC	6,124
1,112,000	WH Group Ltd '144A'	JP Morgan	(55,439)
(111,000)	Wharf Holdings Ltd/The	HSBC	(10,447)
(466,000)	Wharf Holdings Ltd/The	JP Morgan	(5,957)
(231,000)	Wharf Holdings Ltd/The	Bank of America	
		Merrill Lynch	(22,147)
(990,000)	Wharf Holdings Ltd/The	Citibank	(12,655)
(126,000)	Wharf Real Estate Investment Co Ltd	Bank of America	
		Merrill Lynch	59,596
(244,000)	Wharf Real Estate Investment Co Ltd	JP Morgan	59,263
(180,000)	Wheelock & Co Ltd	Bank of America	
		Merrill Lynch	4,602
(136,000)	Wheelock & Co Ltd	Citibank	11,300
(40,000)	Wheelock & Co Ltd	Deutsche Bank	1,023
(154,000)	Wheelock & Co Ltd	JP Morgan	(6,890)
(386,500)	Wuxi Biologics Cayman Inc '144A'	Credit Suisse	(14,822)
(29,500)	Wuxi Biologics Cayman Inc '144A'	Citibank	(1,697)
(173,500)	Wuxi Biologics Cayman Inc '144A'	HSBC	(31,341)
460,400	Wynn Macau Ltd	Credit Suisse	42,375
477,200	Wynn Macau Ltd	JP Morgan	43,921
37,600	Wynn Macau Ltd	Bank of America	
		Merrill Lynch	5,960
434,400	Wynn Macau Ltd	Citibank	65,526
524,000	Wynn Macau Ltd	Deutsche Bank	83,061
400,000	Xinyi Glass Holdings Ltd	Deutsche Bank	3,068
1,396,000	Xinyi Glass Holdings Ltd	Bank of America	
		Merrill Lynch	10,707

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	香港(続き)		
1,694,000	Xinyi Glass Holdings Ltd	JP Morgan	(41,144)
(382,500)	Yue Yuen Industrial Holdings Ltd	HSBC	8,902
(69,500)	Yue Yuen Industrial Holdings Ltd	Deutsche Bank	7,108
(445,500)	Yue Yuen Industrial Holdings Ltd	JP Morgan	(8,542)
(45,000)	Zhongsheng Group Holdings Ltd	Deutsche Bank	(4,717)
(1,429,000)	Zhongsheng Group Holdings Ltd	Citibank	(54,802)
(7,500)	Zhongsheng Group Holdings Ltd	JP Morgan	(575)
(655,100)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Bank of America	
		Merrill Lynch	(29,310)
(677,900)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Citibank	4,333
(191,700)	Zhuzhou CRRC Times Electric Co Ltd 'H'	JP Morgan	23,280
(429,000)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Deutsche Bank	120,649
			<u>(3,753,859)</u>
	イタリア		
174,625	A2A SpA	Deutsche Bank	(891)
2,121,423	A2A SpA	Bank of America	
		Merrill Lynch	(10,823)
2,302,721	A2A SpA	JP Morgan	120,093
1,174,594	A2A SpA	Citibank	17,312
1,919,195	A2A SpA	Credit Suisse	100,091
25,905	ACEA SpA	Credit Suisse	(6,755)
23,197	ACEA SpA	Deutsche Bank	(20,251)
56,619	ACEA SpA	Bank of America	
		Merrill Lynch	(49,428)
51,839	ACEA SpA	Citibank	(15,281)
36,795	ACEA SpA	JP Morgan	(9,595)
(32,387)	Anima Holding SpA '144A'	Credit Suisse	3,378
(32,454)	Anima Holding SpA '144A'	Deutsche Bank	(7,065)
(43,580)	Anima Holding SpA '144A'	JP Morgan	4,546
42,755	Assicurazioni Generali SpA	Credit Suisse	22,540
42,666	Assicurazioni Generali SpA	Deutsche Bank	29,024
83,843	Assicurazioni Generali SpA	Bank of America	
		Merrill Lynch	57,034
62,791	Assicurazioni Generali SpA	Citibank	44,493
60,383	Assicurazioni Generali SpA	JP Morgan	31,834
(7,788)	Atlantia SpA	Bank of America	
		Merrill Lynch	265
(63,720)	Atlantia SpA	Citibank	(3,612)
(44,292)	Atlantia SpA	JP Morgan	3,515
(85,792)	Atlantia SpA	Credit Suisse	6,809
(5,775)	Atlantia SpA	Deutsche Bank	196
(39,931)	Atlantia SpA	HSBC	4,447
18,527	Autogrill SpA	JP Morgan	-
132,071	Autogrill SpA	Citibank	23,209
224,217	Autogrill SpA	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
		Merrill Lynch	19,065
70,083	Autogrill SpA	Deutsche Bank	5,959
14,495	Azimut Holding SpA	Credit Suisse	(4,108)
16,396	Azimut Holding SpA	Citibank	6,506
134,358	Azimut Holding SpA	JP Morgan	(38,082)
14,322	Azimut Holding SpA	Bank of America	
		Merrill Lynch	4,303
20,697	Banca Generali SpA	Credit Suisse	23,700
5,136	Banca Generali SpA	Bank of America	
		Merrill Lynch	8,909
20,112	Banca Generali SpA	Citibank	33,291
20,913	Banca Generali SpA	JP Morgan	23,947
30,253	Banca Generali SpA	Deutsche Bank	52,478
9,052	Banca Mediolanum SpA	Credit Suisse	718
20,133	Banca Mediolanum SpA	Deutsche Bank	5,364
23,465	Banca Mediolanum SpA	Bank of America	
		Merrill Lynch	6,252
18,459	Banca Mediolanum SpA	Citibank	7,429
18,699	Banca Mediolanum SpA	JP Morgan	1,484
(166,067)	Banca Popolare di Sondrio SCPA	Bank of America	
		Merrill Lynch	6,401
(110,520)	Banca Popolare di Sondrio SCPA	Citibank	(10,275)
(40,456)	Banca Popolare di Sondrio SCPA	JP Morgan	4,862
(1,005,386)	Banco BPM SpA	Bank of America	
		Merrill Lynch	(358,342)
(1,852,564)	Banco BPM SpA	Deutsche Bank	(654,047)
(832,023)	Banco BPM SpA	Credit Suisse	(204,697)
(976,426)	Banco BPM SpA	Citibank	(190,851)
(90,908)	Banco BPM SpA	JP Morgan	(22,366)
330,394	Beni Stabili SpA SIIQ (Reit)	Citibank	4,120
(182,425)	BPER Banca	Deutsche Bank	(40,331)
(62,463)	BPER Banca	HSBC	(17,918)
(461,341)	BPER Banca	Citibank	(64,858)
(338,877)	BPER Banca	JP Morgan	(60,320)
43,623	Brembo SpA	Bank of America	
		Merrill Lynch	33,631
57,674	Brembo SpA	JP Morgan	22,886
24,389	Brembo SpA	Credit Suisse	9,678
12,795	Brunello Cucinelli SpA	Deutsche Bank	(14,506)
12,013	Brunello Cucinelli SpA	Credit Suisse	(25,196)
11,458	Brunello Cucinelli SpA	JP Morgan	(24,032)
7,849	Buzzi Unicem SpA	Credit Suisse	(1,913)
14,355	Buzzi Unicem SpA	Deutsche Bank	8,626
20,030	Buzzi Unicem SpA	Bank of America	
		Merrill Lynch	12,036

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
17,510	Buzzi Unicem SpA	Citibank	15,584
16,447	Buzzi Unicem SpA	JP Morgan	(4,009)
(28,723)	CNH Industrial NV	Citibank	(8,467)
(97,672)	CNH Industrial NV	JP Morgan	50,495
(110,097)	CNH Industrial NV	Bank of America	
		Merrill Lynch	11,983
(74,553)	CNH Industrial NV	Deutsche Bank	8,114
(506,504)	Davide Campari-Milano SpA	Bank of America	
		Merrill Lynch	94,751
(166,061)	Davide Campari-Milano SpA	Citibank	1,883
(190,003)	Davide Campari-Milano SpA	JP Morgan	(1,077)
(189,069)	Davide Campari-Milano SpA	Deutsche Bank	35,369
(13,178)	DiaSorin SpA	Bank of America	
		Merrill Lynch	59,015
(8,687)	DiaSorin SpA	Credit Suisse	63,525
(6,362)	DiaSorin SpA	JP Morgan	46,523
(205)	DiaSorin SpA	Deutsche Bank	918
224,253	Enel SpA	Credit Suisse	85,681
105,499	Enel SpA	Deutsche Bank	42,461
507,904	Enel SpA	Bank of America	
		Merrill Lynch	204,422
327,483	Enel SpA	Citibank	55,693
553,339	Enel SpA	JP Morgan	211,416
261,577	Eni SpA	Citibank	(23,132)
90,218	ERG SpA	Credit Suisse	(27,617)
44,407	ERG SpA	Deutsche Bank	(31,215)
98,385	ERG SpA	JP Morgan	(30,117)
3,679	Exor NV	JP Morgan	(83)
19,267	Exor NV	Credit Suisse	(437)
(3,040)	Ferrari NV	Citibank	(7,927)
(1,657)	Ferrari NV	Credit Suisse	9,130
(282)	Ferrari NV	JP Morgan	1,554
295,063	Fiat Chrysler Automobiles NV	Bank of America	
		Merrill Lynch	70,920
92,052	Fiat Chrysler Automobiles NV	JP Morgan	(10,228)
18,597	FincoBank Banca Finco SpA	Credit Suisse	(9,066)
28,803	FincoBank Banca Finco SpA	Deutsche Bank	(5,682)
212,797	FincoBank Banca Finco SpA	Bank of America	
		Merrill Lynch	(41,979)
21,865	FincoBank Banca Finco SpA	Citibank	(3,173)
132,233	FincoBank Banca Finco SpA	JP Morgan	(64,465)
66,624	Hera SpA	Bank of America	
		Merrill Lynch	(6,496)
627,709	Hera SpA	Deutsche Bank	(61,203)
125,143	Hera SpA	HSBC	(9,932)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
175,960	Hera SpA	JP Morgan	(13,965)
(31,616)	Infrastrutture Wireless Italiane SpA '144A'	Credit Suisse	1,613
(69,825)	Infrastrutture Wireless Italiane SpA '144A'	Citibank	(4,750)
(145,780)	Infrastrutture Wireless Italiane SpA '144A'	Bank of America	
		Merrill Lynch	7,438
7,820	Interpump Group SpA	Bank of America	
		Merrill Lynch	(4,433)
5,685	Interpump Group SpA	Credit Suisse	(8,379)
(352,372)	Intesa Sanpaolo SpA	Credit Suisse	(4,195)
(475,087)	Intesa Sanpaolo SpA	Citibank	(58,010)
(81,816)	Intesa Sanpaolo SpA	Bank of America	
		Merrill Lynch	(7,949)
(88,357)	Intesa Sanpaolo SpA	JP Morgan	(1,052)
770,707	Iren SpA	Credit Suisse	(104,855)
202,048	Iren SpA	Deutsche Bank	(19,700)
1,132,707	Iren SpA	JP Morgan	(154,105)
124,638	Iren SpA	Bank of America	
		Merrill Lynch	(12,152)
302,223	Iren SpA	Citibank	(5,482)
296,257	Italgas SpA	Credit Suisse	(39,298)
285,230	Italgas SpA	JP Morgan	(37,835)
192,013	Italgas SpA	HSBC	(19,988)
(38,016)	Leonardo SpA	JP Morgan	44,652
(238,247)	Leonardo SpA	Deutsche Bank	(19,448)
(366,573)	Leonardo SpA	Bank of America	
		Merrill Lynch	(29,923)
(31,528)	Luxtottica Group SpA	Credit Suisse	127,252
(21,977)	Luxtottica Group SpA	Deutsche Bank	55,813
337,373	Mediaset SpA	Credit Suisse	8,415
684,175	Mediaset SpA	Deutsche Bank	204,780
468,357	Mediaset SpA	Bank of America	
		Merrill Lynch	140,184
1,150,577	Mediaset SpA	Citibank	273,938
400,261	Mediaset SpA	JP Morgan	9,984
66,504	Mediobanca Banca di Credito Finanziario SpA	Credit Suisse	(9,651)
20,472	Mediobanca Banca di Credito Finanziario SpA	Deutsche Bank	(418)
65,466	Mediobanca Banca di Credito Finanziario SpA	JP Morgan	(9,500)
120,980	Mediobanca Banca di Credito Finanziario SpA	Bank of America	
		Merrill Lynch	(2,469)
36,137	Moncler SpA	Credit Suisse	(110,210)
27,450	Moncler SpA	Bank of America	
		Merrill Lynch	(60,998)
17,766	Moncler SpA	Deutsche Bank	(39,479)
(24,193)	Pirelli & C SpA '144A'	Bank of America	
		Merrill Lynch	(549)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
(89,914)	Pirelli & C SpA '144A'	Citibank	10,602
(368,587)	Pirelli & C SpA '144A'	Deutsche Bank	(8,358)
(178,134)	Pirelli & C SpA '144A'	HSBC	4,466
1,340,321	Poste Italiane SpA '144A'	HSBC	(107,126)
29,901	Poste Italiane SpA '144A'	Bank of America	
		Merrill Lynch	6,848
62,297	Poste Italiane SpA '144A'	Deutsche Bank	14,267
41,356	Poste Italiane SpA '144A'	JP Morgan	(5,720)
(44,311)	Prysmian SpA	Bank of America	
		Merrill Lynch	21,602
(118,551)	Prysmian SpA	HSBC	186,893
23,086	Recordati SpA	Deutsche Bank	(19,107)
44,575	Recordati SpA	Bank of America	
		Merrill Lynch	(36,892)
19,905	Recordati SpA	Citibank	7,673
20,692	Recordati SpA	JP Morgan	(36,597)
13,475	Recordati SpA	Credit Suisse	(23,833)
(357,401)	Saipem SpA	Deutsche Bank	128,044
(320,850)	Saipem SpA	HSBC	149,804
(10,256)	Salvatore Ferragamo SpA	Credit Suisse	(4,535)
(57,158)	Salvatore Ferragamo SpA	Deutsche Bank	1,944
(27,330)	Salvatore Ferragamo SpA	Bank of America	
		Merrill Lynch	930
(2,292)	Salvatore Ferragamo SpA	JP Morgan	(1,013)
156,311	Saras SpA	Deutsche Bank	6,025
(518,514)	Snam SpA	Credit Suisse	(24,690)
(564,306)	Snam SpA	Deutsche Bank	(26,231)
(352,859)	Snam SpA	Bank of America	
		Merrill Lynch	(16,402)
22,400	Societa Iniziative Autostradali e Servizi SpA	Credit Suisse	(15,238)
202	Societa Iniziative Autostradali e Servizi SpA	Deutsche Bank	(147)
37,817	Societa Iniziative Autostradali e Servizi SpA	Bank of America	
		Merrill Lynch	(27,440)
23,592	Societa Iniziative Autostradali e Servizi SpA	Citibank	-
129,501	Societa Iniziative Autostradali e Servizi SpA	JP Morgan	(88,093)
2,094,417	Telecom Italia SpA/Milano	Bank of America	
		Merrill Lynch	134,874
145,716	Telecom Italia SpA/Milano	Citibank	6,840
179,790	Telecom Italia SpA/Milano	JP Morgan	6,319
(362,828)	Tenaris SA	Credit Suisse	1,071,583
(51,129)	Tenaris SA	Bank of America	
		Merrill Lynch	106,370

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	イタリア(続き)		
(108,275)	Tenaris SA	Citibank	144,239
(4,242)	Tenaris SA	Deutsche Bank	8,825
551,084	Terna Rete Elettrica Nazionale SpA	Bank of America	
		Merrill Lynch	43,111
60,953	Terna Rete Elettrica Nazionale SpA	JP Morgan	12,854
95,757	Terna Rete Elettrica Nazionale SpA	Deutsche Bank	7,491
(25,026)	Tod's SpA	JP Morgan	190,101
(9,575)	Tod's SpA	Citibank	6,513
(45,230)	Tod's SpA	Deutsche Bank	123,071
(116,913)	Unione di Banche Italiane SpA	Deutsche Bank	(28,631)
(69,851)	Unione di Banche Italiane SpA	Credit Suisse	(10,612)
(226,263)	Unione di Banche Italiane SpA	JP Morgan	(34,374)
(429,045)	Unione di Banche Italiane SpA	Citibank	(111,392)
(362,409)	Unione di Banche Italiane SpA	Bank of America	
		Merrill Lynch	(88,750)
(557,834)	Unipol Gruppo SpA	Credit Suisse	(9,487)
(137,505)	Unipol Gruppo SpA	Deutsche Bank	2,338
(248,570)	Unipol Gruppo SpA	Bank of America	
		Merrill Lynch	4,227
(214,686)	Unipol Gruppo SpA	Citibank	(38,701)
(286,495)	Unipol Gruppo SpA	JP Morgan	(4,872)
(42,002)	Unipol Gruppo SpA	HSBC	801
			1,373,710
	日本		
1,600	77 Bank Ltd/The	Bank of America	
		Merrill Lynch	(211)
1,100	77 Bank Ltd/The	Credit Suisse	(1,927)
800	77 Bank Ltd/The	Citibank	211
400	77 Bank Ltd/The	JP Morgan	(701)
2,900	77 Bank Ltd/The	Deutsche Bank	(383)
(17,500)	ABC-Mart Inc	Credit Suisse	(1,541)
(7,400)	ABC-Mart Inc	Deutsche Bank	1,955
(12,300)	ABC-Mart Inc	JP Morgan	(1,083)
(19,700)	ABC-Mart Inc	Citibank	(36,424)
(6,100)	Acom Co Ltd	Credit Suisse	806
(25,600)	Acom Co Ltd	Citibank	(902)
(22,100)	Acom Co Ltd	JP Morgan	2,919
(102)	Advance Residence Investment Corp (Reit)	Credit Suisse	(16,165)
59,500	Advantest Corp	Deutsche Bank	49,767
16,900	Advantest Corp	Bank of America	
		Merrill Lynch	14,135
32,300	Advantest Corp	Citibank	54,317
(51,400)	Aeon Co Ltd	HSBC	(3,271)
(12,600)	Aeon Co Ltd	Credit Suisse	2,718
(27,900)	AEON Financial Service Co Ltd	Deutsche Bank	8,843

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(88,200)	AEON Financial Service Co Ltd	Credit Suisse	58,241
(15,500)	AEON Financial Service Co Ltd	Citibank	5,868
(108,500)	AEON Financial Service Co Ltd	JP Morgan	71,646
(97,000)	AEON Financial Service Co Ltd	Bank of America	
		Merrill Lynch	30,745
13,500	Aeon Mall Co Ltd	HSBC	(8,552)
12,800	Aeon Mall Co Ltd	Citibank	(8,001)
28,400	Aeon Mall Co Ltd	JP Morgan	(20,004)
43,800	AGC Inc/Japan	Deutsche Bank	17,353
19,700	AGC Inc/Japan	Credit Suisse	12,141
19,500	AGC Inc/Japan	Bank of America	
		Merrill Lynch	7,726
7,600	AGC Inc/Japan	Citibank	3,346
35,100	AGC Inc/Japan	JP Morgan	21,632
(209,500)	Aiful Corp	Deutsche Bank	(12,912)
(198,900)	Aiful Corp	Bank of America	
		Merrill Lynch	(12,258)
(363,600)	Aiful Corp	Citibank	(28,811)
(214,500)	Aiful Corp	JP Morgan	(1,889)
(48,000)	Ain Holdings Inc	Credit Suisse	76,070
(12,300)	Air Water Inc	Credit Suisse	2,491
(27,000)	Air Water Inc	Bank of America	
		Merrill Lynch	3,328
(27,500)	Air Water Inc	JP Morgan	5,569
(71,700)	Air Water Inc	Deutsche Bank	8,838
(44,600)	Air Water Inc	Citibank	(14,529)
(6,100)	Aisin Seiki Co Ltd	Credit Suisse	(7,519)
(5,000)	Aisin Seiki Co Ltd	HSBC	(6,163)
(4,900)	Aisin Seiki Co Ltd	Deutsche Bank	(6,471)
(1,200)	Aisin Seiki Co Ltd	Bank of America	
		Merrill Lynch	(1,585)
(2,700)	Aisin Seiki Co Ltd	Citibank	(2,615)
(4,400)	Aisin Seiki Co Ltd	JP Morgan	(5,423)
10,500	Ajinomoto Co Inc	Credit Suisse	7,072
27,300	Ajinomoto Co Inc	Deutsche Bank	11,057
39,400	Ajinomoto Co Inc	Bank of America	
		Merrill Lynch	15,957
17,500	Ajinomoto Co Inc	Citibank	7,165
7,700	Alfresa Holdings Corp	Deutsche Bank	(2,712)
80,800	Alfresa Holdings Corp	JP Morgan	(78,253)
2,700	Alfresa Holdings Corp	Bank of America	
		Merrill Lynch	(951)
7,300	Alfresa Holdings Corp	Citibank	(1,928)
(91,700)	Alps Electric Co Ltd	Credit Suisse	30,680
(48,000)	Alps Electric Co Ltd	Deutsche Bank	(48,178)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(68,200)	Alps Electric Co Ltd	JP Morgan	22,817
120,700	Amada Holdings Co Ltd	Credit Suisse	126,460
68,800	Amada Holdings Co Ltd	Deutsche Bank	21,201
1,257,300	Amada Holdings Co Ltd	JP Morgan	1,317,298
95,800	Amada Holdings Co Ltd	Bank of America	
		Merrill Lynch	29,521
181,200	Amada Holdings Co Ltd	Citibank	186,656
(17,300)	ANA Holdings Inc	Credit Suisse	(17,568)
(1,400)	ANA Holdings Inc	Deutsche Bank	357
(8,100)	ANA Holdings Inc	Citibank	1,640
(31,600)	ANA Holdings Inc	Bank of America	
		Merrill Lynch	8,068
(35,800)	ANA Holdings Inc	JP Morgan	(44,443)
5,200	Aoyama Trading Co Ltd	Credit Suisse	(35,802)
69,300	Aoyama Trading Co Ltd	Deutsche Bank	(28,677)
75,000	Aoyama Trading Co Ltd	Bank of America	
		Merrill Lynch	(31,035)
46,600	Aoyama Trading Co Ltd	JP Morgan	(320,842)
39,000	Aoyama Trading Co Ltd	Citibank	14,422
38,600	Aozora Bank Ltd	Credit Suisse	(78,165)
82,800	Aozora Bank Ltd	Deutsche Bank	(58,320)
94,800	Aozora Bank Ltd	Citibank	12,520
145,400	Aozora Bank Ltd	Bank of America	
		Merrill Lynch	(102,412)
78,700	Aozora Bank Ltd	JP Morgan	(159,368)
(25,500)	Asahi Group Holdings Ltd	Bank of America	
		Merrill Lynch	54,556
(22,000)	Asahi Group Holdings Ltd	Credit Suisse	55,010
(48,300)	Asahi Group Holdings Ltd	Deutsche Bank	103,336
(13,700)	Asahi Group Holdings Ltd	JP Morgan	34,256
(50,600)	Asahi Intecc Co Ltd	JP Morgan	(182,655)
26,800	Asahi Kasei Corp	Bank of America	
		Merrill Lynch	5,781
95,200	Asahi Kasei Corp	Citibank	23,888
78,200	Asahi Kasei Corp	Deutsche Bank	16,868
24,000	Asahi Kasei Corp	JP Morgan	740
56,400	Asahi Kasei Corp	HSBC	5,296
63,400	Asics Corp	Bank of America	
		Merrill Lynch	28,468
3,500	Asics Corp	Credit Suisse	3,390
22,000	Asics Corp	Citibank	15,302
44,400	Asics Corp	JP Morgan	43,001
489,700	Astellas Pharma Inc	Credit Suisse	142,279
278,800	Astellas Pharma Inc	JP Morgan	81,004
284,200	Astellas Pharma Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
		Merrill Lynch	207,683
29,000	Astellas Pharma Inc	Citibank	11,617
17,000	Autobacs Seven Co Ltd	Credit Suisse	(10,777)
66,700	Autobacs Seven Co Ltd	Deutsche Bank	(15,269)
66,300	Autobacs Seven Co Ltd	Citibank	2,919
59,500	Autobacs Seven Co Ltd	JP Morgan	(37,718)
43,200	Autobacs Seven Co Ltd	Bank of America	
		Merrill Lynch	(9,889)
16,400	Azbil Corp	Credit Suisse	28,156
35,600	Azbil Corp	Deutsche Bank	61,433
100,000	Azbil Corp	Citibank	133,826
42,800	Azbil Corp	JP Morgan	73,481
54,800	Azbil Corp	Bank of America	
		Merrill Lynch	94,566
6,000	Bandai Namco Holdings Inc	Credit Suisse	10,565
100	Bandai Namco Holdings Inc	Deutsche Bank	22
26,600	Bandai Namco Holdings Inc	Citibank	(5,855)
200	Bandai Namco Holdings Inc	JP Morgan	352
26,100	Bandai Namco Holdings Inc	Bank of America	
		Merrill Lynch	5,745
(10,400)	Bank of Kyoto Ltd/The	Deutsche Bank	(22,891)
(24,400)	Bank of Kyoto Ltd/The	Credit Suisse	(12,890)
(7,000)	Bank of Kyoto Ltd/The	Bank of America	
		Merrill Lynch	(15,408)
(7,400)	Bank of Kyoto Ltd/The	Citibank	(18,243)
(26,600)	Bank of Kyoto Ltd/The	JP Morgan	(14,052)
(5,100)	Benesse Holdings Inc	Credit Suisse	(7,409)
(8,900)	Benesse Holdings Inc	Bank of America	
		Merrill Lynch	(9,795)
(12,600)	Benesse Holdings Inc	Citibank	(14,422)
(18,800)	Benesse Holdings Inc	JP Morgan	(27,311)
88,100	Bridgestone Corp	Credit Suisse	277,688
132,200	Bridgestone Corp	Citibank	226,968
43,100	Bridgestone Corp	Deutsche Bank	83,862
55,600	Bridgestone Corp	Bank of America	
		Merrill Lynch	108,185
35,400	Bridgestone Corp	JP Morgan	111,579
92,700	Brother Industries Ltd	Credit Suisse	(5,713)
94,400	Brother Industries Ltd	JP Morgan	(5,818)
105,000	Brother Industries Ltd	Deutsche Bank	3,698
57,400	Brother Industries Ltd	Citibank	10,613
39,000	Brother Industries Ltd	Bank of America	
		Merrill Lynch	1,373
(1,800)	Calbee Inc	Credit Suisse	(951)
(72,100)	Calbee Inc	Citibank	(22,218)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(8,000)	Calbee Inc	Bank of America	
		Merrill Lynch	(2,113)
(31,100)	Calbee Inc	JP Morgan	(16,429)
65,100	Canon Inc	Credit Suisse	(26,366)
185,200	Canon Inc	Bank of America	
		Merrill Lynch	(9,783)
51,200	Canon Inc	JP Morgan	(20,736)
148,900	Canon Inc	Citibank	40,640
26,800	Canon Marketing Japan Inc	Bank of America	
		Merrill Lynch	5,191
32,400	Canon Marketing Japan Inc	Credit Suisse	1,997
10,200	Canon Marketing Japan Inc	Deutsche Bank	1,976
46,200	Canon Marketing Japan Inc	Citibank	29,287
61,000	Canon Marketing Japan Inc	JP Morgan	3,759
65,400	Capcom Co Ltd	Citibank	43,185
63,500	Capcom Co Ltd	Deutsche Bank	559
35,700	Casio Computer Co Ltd	Credit Suisse	(35,203)
64,300	Casio Computer Co Ltd	Deutsche Bank	(15,285)
1,700	Casio Computer Co Ltd	Citibank	269
68,800	Casio Computer Co Ltd	Bank of America	
		Merrill Lynch	(16,355)
98,300	Casio Computer Co Ltd	JP Morgan	(96,933)
12,800	Central Japan Railway Co	Credit Suisse	204,543
53,200	Central Japan Railway Co	Bank of America	
		Merrill Lynch	707,272
5,700	Central Japan Railway Co	JP Morgan	91,086
13,900	Central Japan Railway Co	Citibank	48,340
(277,600)	Chiyoda Corp	Credit Suisse	239,521
(199,700)	Chiyoda Corp	Citibank	(22,857)
(532,199)	Chiyoda Corp	JP Morgan	442,612
36,200	Chubu Electric Power Co Inc	Deutsche Bank	4,462
37,700	Chubu Electric Power Co Inc	JP Morgan	31,035
(6,100)	Chugai Pharmaceutical Co Ltd	Credit Suisse	(42,965)
(13,400)	Chugai Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	(102,641)
(6,500)	Chugai Pharmaceutical Co Ltd	Citibank	(29,186)
(26,400)	Chugai Pharmaceutical Co Ltd	JP Morgan	(185,948)
4,300	Chugoku Bank Ltd/The	Credit Suisse	530
15,800	Chugoku Bank Ltd/The	Bank of America	
		Merrill Lynch	2,226
1,500	Chugoku Bank Ltd/The	Deutsche Bank	211
18,100	Chugoku Bank Ltd/The	JP Morgan	2,231
54,400	Chugoku Bank Ltd/The	Citibank	12,453
(8,900)	Chugoku Electric Power Co Inc/The	Credit Suisse	(1,881)
(130,200)	Chugoku Electric Power Co Inc/The	Deutsche Bank	-

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
80,600	Citizen Watch Co Ltd	Deutsche Bank	(9,225)
223,800	Citizen Watch Co Ltd	JP Morgan	(147,781)
100,900	Citizen Watch Co Ltd	Bank of America	
		Merrill Lynch	(11,549)
155,600	Citizen Watch Co Ltd	Citibank	10,960
137,000	Citizen Watch Co Ltd	Credit Suisse	(90,465)
(14,600)	Coca-Cola Bottlers Japan Holdings Inc	HSBC	2,717
(56,600)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	(54,816)
(47,100)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	60,129
8,000	COMSYS Holdings Corp	Deutsche Bank	5,846
34,600	COMSYS Holdings Corp	Bank of America	
		Merrill Lynch	25,284
(9,200)	Concordia Financial Group Ltd	Deutsche Bank	(1,377)
(51,100)	Concordia Financial Group Ltd	Credit Suisse	4,049
(32,900)	Concordia Financial Group Ltd	JP Morgan	2,607
(28,300)	Concordia Financial Group Ltd	Bank of America	
		Merrill Lynch	(4,236)
6,000	Cosmo Energy Holdings Co Ltd	HSBC	(48,329)
20,600	Cosmo Energy Holdings Co Ltd	Bank of America	
		Merrill Lynch	(165,228)
82,300	Cosmo Energy Holdings Co Ltd	Credit Suisse	(1,268,774)
16,400	Cosmo Energy Holdings Co Ltd	JP Morgan	(252,830)
(1,100)	Cosmos Pharmaceutical Corp	Credit Suisse	4,746
(3,400)	Cosmos Pharmaceutical Corp	Deutsche Bank	(11,375)
(11,100)	Cosmos Pharmaceutical Corp	Citibank	(148,547)
(200)	Cosmos Pharmaceutical Corp	JP Morgan	863
(5,900)	Cosmos Pharmaceutical Corp	Bank of America	
		Merrill Lynch	(19,739)
21,700	Credit Saison Co Ltd	Credit Suisse	(68,780)
400	Credit Saison Co Ltd	Deutsche Bank	(521)
5,300	Credit Saison Co Ltd	Bank of America	
		Merrill Lynch	(6,906)
52,700	Credit Saison Co Ltd	Citibank	1,856
23,400	Credit Saison Co Ltd	JP Morgan	(74,168)
9,800	CyberAgent Inc	HSBC	25,185
13,300	CyberAgent Inc	Credit Suisse	(18,736)
27,400	CyberAgent Inc	Deutsche Bank	65,135
7,300	CyberAgent Inc	JP Morgan	(10,284)
42,000	Dai Nippon Printing Co Ltd	Credit Suisse	13,682
6,000	Dai Nippon Printing Co Ltd	Deutsche Bank	2,377
17,400	Dai Nippon Printing Co Ltd	Citibank	5,362
10,200	Dai Nippon Printing Co Ltd	JP Morgan	3,323
46,500	Dai Nippon Printing Co Ltd	Bank of America	
		Merrill Lynch	18,423
(45,800)	Dai-ichi Life Holdings Inc	Citibank	(7,258)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(36,800)	Dai-ichi Life Holdings Inc	Credit Suisse	77,436
(85,000)	Dai-ichi Life Holdings Inc	JP Morgan	178,861
140,800	Daicel Corp	Credit Suisse	34,710
88,900	Daicel Corp	Deutsche Bank	6,262
54,000	Daicel Corp	Bank of America	
		Merrill Lynch	3,803
58,200	Daicel Corp	Citibank	-
100,600	Daicel Corp	JP Morgan	24,800
(8,900)	Daido Steel Co Ltd	Citibank	(5,093)
(8,600)	Daido Steel Co Ltd	Deutsche Bank	(6,057)
(20,300)	Daido Steel Co Ltd	Credit Suisse	894
(2,800)	Daido Steel Co Ltd	Bank of America	
		Merrill Lynch	(1,972)
(5,200)	Daido Steel Co Ltd	JP Morgan	229
(14,500)	Daifuku Co Ltd	JP Morgan	(84,258)
(25,900)	Daifuku Co Ltd	Deutsche Bank	(47,887)
(33,800)	Daifuku Co Ltd	Credit Suisse	(196,408)
(52,100)	Daifuku Co Ltd	Citibank	(155,961)
(21,800)	Daiichi Sankyo Co Ltd	Credit Suisse	48,176
(12,500)	Daiichi Sankyo Co Ltd	Deutsche Bank	(1,321)
(17,100)	Daiichi Sankyo Co Ltd	HSBC	20,638
37,400	Daiichikosh Co Ltd	Credit Suisse	6,586
9,900	Daiichikosh Co Ltd	Deutsche Bank	8,716
15,900	Daiichikosh Co Ltd	Citibank	12,599
37,800	Daiichikosh Co Ltd	Bank of America	
		Merrill Lynch	33,280
60,200	Daiichikosh Co Ltd	JP Morgan	10,600
(1,200)	Daikin Industries Ltd	JP Morgan	7,448
(4,100)	Daikin Industries Ltd	Credit Suisse	25,449
(4,800)	Daikin Industries Ltd	Citibank	(43,106)
8,400	Daito Trust Construction Co Ltd	Bank of America	
		Merrill Lynch	(1,109)
44,600	Daito Trust Construction Co Ltd	Deutsche Bank	(5,890)
1,300	Daito Trust Construction Co Ltd	Citibank	1,488
140,300	Daiwa House Industry Co Ltd	Bank of America	
		Merrill Lynch	271,756
6,300	Daiwa House Industry Co Ltd	Credit Suisse	1,109
35,600	Daiwa House Industry Co Ltd	Deutsche Bank	68,956
6,600	Daiwa House Industry Co Ltd	Citibank	4,997
43	Daiwa Office Investment Corp (Reit)	HSBC	(8,815)
(50,000)	DeNA Co Ltd	Credit Suisse	(6,603)
(11,900)	DeNA Co Ltd	Deutsche Bank	6,077
(120,200)	DeNA Co Ltd	Bank of America	
		Merrill Lynch	61,381
(92,900)	DeNA Co Ltd	JP Morgan	(12,269)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
13,300	Denka Co Ltd	Credit Suisse	(5,269)
14,800	Denka Co Ltd	JP Morgan	(5,864)
18,000	Denka Co Ltd	Deutsche Bank	30,111
42,800	Denka Co Ltd	Bank of America	
		Merrill Lynch	71,597
37,600	Denka Co Ltd	Citibank	48,001
7,400	Denso Corp	Credit Suisse	2,150
20,900	Denso Corp	Deutsche Bank	21,713
23,500	Denso Corp	Bank of America	
		Merrill Lynch	24,415
27,400	Denso Corp	Citibank	26,536
14,200	Denso Corp	JP Morgan	4,126
(24,700)	Dentsu Inc	Credit Suisse	95,686
(43,500)	Dentsu Inc	JP Morgan	168,516
(15,200)	Dentsu Inc	Citibank	(19,405)
16,000	DIC Corp	Credit Suisse	42,261
5,200	DIC Corp	Deutsche Bank	2,060
2,600	DIC Corp	Bank of America	
		Merrill Lynch	1,030
2,200	DIC Corp	JP Morgan	5,811
(1,500)	Disco Corp	Credit Suisse	21,923
(1,100)	Disco Corp	Citibank	1,065
(3,100)	Disco Corp	Deutsche Bank	23,200
(4,000)	Disco Corp	JP Morgan	58,461
81,900	DMG Mori Co Ltd	Bank of America	
		Merrill Lynch	66,339
66,500	DMG Mori Co Ltd	Credit Suisse	(11,710)
69,300	DMG Mori Co Ltd	Citibank	110,436
10,000	DMG Mori Co Ltd	JP Morgan	(1,761)
15,700	DMG Mori Co Ltd	Deutsche Bank	12,717
(77,400)	Don Quijote Holdings Co Ltd	JP Morgan	286,212
(27,800)	Don Quijote Holdings Co Ltd	Credit Suisse	102,800
(6,200)	Don Quijote Holdings Co Ltd	Deutsche Bank	2,729
(35,096)	Don Quijote Holdings Co Ltd	Citibank	188,489
(5,500)	Dowa Holdings Co Ltd	Citibank	(9,685)
(16,300)	Dowa Holdings Co Ltd	Bank of America	
		Merrill Lynch	(20,092)
11,600	East Japan Railway Co	Credit Suisse	34,724
15,400	East Japan Railway Co	Deutsche Bank	35,931
4,600	East Japan Railway Co	Bank of America	
		Merrill Lynch	10,733
29,000	East Japan Railway Co	Citibank	2,553
21,200	East Japan Railway Co	JP Morgan	63,462
(8,500)	Ebara Corp	Credit Suisse	34,126
(63,700)	Ebara Corp	Citibank	(59,449)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
2,800	Eisai Co Ltd	Credit Suisse	(493)
3,000	Eisai Co Ltd	Citibank	15,795
8,000	Eisai Co Ltd	Deutsche Bank	30,076
20,700	Eisai Co Ltd	JP Morgan	(3,645)
(31,000)	Electric Power Development Co Ltd	Deutsche Bank	20,470
33,000	Ezaki Glico Co Ltd	Credit Suisse	23,244
14,200	Ezaki Glico Co Ltd	Deutsche Bank	30,005
35,700	Ezaki Glico Co Ltd	Bank of America	
		Merrill Lynch	75,436
17,200	Ezaki Glico Co Ltd	Citibank	15,144
2,200	Ezaki Glico Co Ltd	JP Morgan	1,550
(4,500)	FamilyMart UNY Holdings Co Ltd	Credit Suisse	(48,732)
(11,100)	FamilyMart UNY Holdings Co Ltd	Citibank	54,728
(46,400)	FamilyMart UNY Holdings Co Ltd	Bank of America	
		Merrill Lynch	(461,631)
8,800	Fancl Corp	Bank of America	
		Merrill Lynch	18,362
15,400	Fancl Corp	Citibank	13,152
96,400	Fancl Corp	Deutsche Bank	201,152
20,800	Fancl Corp	JP Morgan	47,065
(100)	Fanuc Corp	Deutsche Bank	(335)
(4,100)	Fanuc Corp	JP Morgan	42,415
(11,600)	Fanuc Corp	Credit Suisse	120,004
(3,700)	Fanuc Corp	HSBC	38,277
(9,200)	Fanuc Corp	Citibank	(67,230)
700	Fast Retailing Co Ltd	Bank of America	
		Merrill Lynch	(1,664)
400	Fast Retailing Co Ltd	Deutsche Bank	(951)
(26,100)	FP Corp	Credit Suisse	(126,387)
(17,300)	FP Corp	Deutsche Bank	(35,033)
(9,400)	FP Corp	Bank of America	
		Merrill Lynch	(19,035)
(18,700)	FP Corp	Citibank	(14,818)
(32,900)	FP Corp	JP Morgan	(159,315)
132	Frontier Real Estate Investment Corp (Reit)	Bank of America	
		Merrill Lynch	3,487
(19,500)	Fuji Electric Co Ltd	Deutsche Bank	(24,894)
(33,200)	Fuji Oil Holdings Inc	Credit Suisse	(116,922)
(30,700)	Fuji Oil Holdings Inc	Deutsche Bank	(150,013)
(9,500)	Fuji Oil Holdings Inc	Bank of America	
		Merrill Lynch	(46,421)
(26,300)	Fuji Oil Holdings Inc	JP Morgan	(92,622)
(18,300)	Fuji Oil Holdings Inc	Citibank	17,723
43,200	Fujifilm Holdings Corp	Credit Suisse	(139,588)
15,700	Fujifilm Holdings Corp	Citibank	18,384

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
21,900	Fujifilm Holdings Corp	Bank of America Merrill Lynch	(10,412)
72,300	Fujifilm Holdings Corp	JP Morgan	(233,616)
50,100	Fujikura Ltd	Credit Suisse	(2,205)
184,900	Fujikura Ltd	Bank of America Merrill Lynch	11,395
10,700	Fujikura Ltd	Citibank	4,051
131,900	Fujikura Ltd	JP Morgan	(5,806)
(13,200)	Fujitsu General Ltd	HSBC	3,138
38,900	Fujitsu Ltd	Credit Suisse	(36,989)
4,600	Fujitsu Ltd	HSBC	1,285
53,100	Fujitsu Ltd	Bank of America Merrill Lynch	28,518
(16,800)	Fukuoka Financial Group Inc	Credit Suisse	47,036
(21,000)	Fukuoka Financial Group Inc	Deutsche Bank	14,237
(17,400)	Fukuoka Financial Group Inc	JP Morgan	48,716
(7,600)	Fukuoka Financial Group Inc	Bank of America Merrill Lynch	5,152
(21,000)	Fukuoka Financial Group Inc	Citibank	(3,143)
(24,700)	Fukuyama Transporting Co Ltd	Bank of America Merrill Lynch	(53,280)
(17,900)	Fukuyama Transporting Co Ltd	Credit Suisse	(61,463)
(1,200)	Fukuyama Transporting Co Ltd	Deutsche Bank	(2,588)
(20,000)	Fukuyama Transporting Co Ltd	Citibank	(22,891)
(6,700)	Furukawa Electric Co Ltd	Citibank	(12,388)
(26,100)	Furukawa Electric Co Ltd	Credit Suisse	(26,426)
(5,200)	Furukawa Electric Co Ltd	Deutsche Bank	(7,325)
(41,600)	Furukawa Electric Co Ltd	JP Morgan	(42,120)
53,700	Glory Ltd	Credit Suisse	(43,497)
5,800	Glory Ltd	Deutsche Bank	(5,055)
38,400	Glory Ltd	Bank of America Merrill Lynch	(33,471)
49,800	Glory Ltd	Citibank	(15,346)
46,500	Glory Ltd	JP Morgan	(37,665)
(55,200)	GMO Payment Gateway Inc	Citibank	(413,101)
(68,200)	GMO Payment Gateway Inc	JP Morgan	(618,472)
28,200	GS Yuasa Corp	Credit Suisse	48,663
15,000	GS Yuasa Corp	Deutsche Bank	8,848
15,000	GS Yuasa Corp	Bank of America Merrill Lynch	8,848
14,200	GS Yuasa Corp	Citibank	9,752
3,800	GS Yuasa Corp	JP Morgan	6,557
944,700	GungHo Online Entertainment Inc	Credit Suisse	91,492
17,000	GungHo Online Entertainment Inc	Deutsche Bank	1,946
586,500	GungHo Online Entertainment Inc	Citibank	77,456
824,700	GungHo Online Entertainment Inc	JP Morgan	79,871

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
1,291,300	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	147,798
58,500	Gunma Bank Ltd/The	Bank of America Merrill Lynch	-
39,700	Gunma Bank Ltd/The	Deutsche Bank	-
73,300	Gunma Bank Ltd/The	JP Morgan	(8,390)
20,300	Gunma Bank Ltd/The	Citibank	3,753
(9,500)	H2O Retailing Corp	Citibank	(2,844)
(8,100)	H2O Retailing Corp	Deutsche Bank	(2,068)
(5,100)	H2O Retailing Corp	Bank of America Merrill Lynch	(1,302)
(59,300)	Hachijuni Bank Ltd/The	JP Morgan	(7,309)
(76,100)	Hachijuni Bank Ltd/The	Deutsche Bank	(12,060)
900	Hakuhodo DY Holdings Inc	Credit Suisse	(1,482)
15,800	Hakuhodo DY Holdings Inc	Deutsche Bank	(3,200)
9,100	Hakuhodo DY Holdings Inc	Citibank	8,893
21,900	Hakuhodo DY Holdings Inc	JP Morgan	(36,057)
(21,600)	Hamamatsu Photonics KK	JP Morgan	(12,361)
1,100	Hankyu Hanshin Holdings Inc	Credit Suisse	194
100	Hankyu Hanshin Holdings Inc	Deutsche Bank	84
10,600	Hankyu Hanshin Holdings Inc	JP Morgan	1,867
2,800	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	2,342
3,000	Hankyu Hanshin Holdings Inc	Citibank	(528)
(24,800)	Harmonic Drive Systems Inc	Credit Suisse	(42,578)
(38,900)	Harmonic Drive Systems Inc	Deutsche Bank	(111,309)
(94,033)	Harmonic Drive Systems Inc	Citibank	(310,463)
(79,898)	Harmonic Drive Systems Inc	JP Morgan	(137,173)
33,400	Haseko Corp	JP Morgan	(26,172)
42,100	Haseko Corp	Credit Suisse	(32,989)
84,800	Haseko Corp	Citibank	27,625
174,000	Haseko Corp	Bank of America Merrill Lynch	98,045
(51,000)	Heiwa Corp	Credit Suisse	92,050
(156,800)	Heiwa Corp	Deutsche Bank	(37,274)
(61,800)	Heiwa Corp	JP Morgan	111,543
(2,900)	Hikari Tsushin Inc	Credit Suisse	39,320
(1,600)	Hikari Tsushin Inc	Citibank	(4,649)
(1,200)	Hikari Tsushin Inc	Deutsche Bank	6,233
(7,400)	Hino Motors Ltd	Bank of America Merrill Lynch	(6,580)
(12,300)	Hino Motors Ltd	Credit Suisse	(8,122)
1,785	Hirose Electric Co Ltd	Deutsche Bank	(2,043)
2,835	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(3,245)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
4,515	Hirose Electric Co Ltd	Citibank	8,348
4,305	Hirose Electric Co Ltd	JP Morgan	758
(55,300)	Hiroshima Bank Ltd/The	Citibank	1,948
(44,500)	Hiroshima Bank Ltd/The	JP Morgan	10,970
(8,000)	Hiroshima Bank Ltd/The	Bank of America	
		Merrill Lynch	986
(45,300)	Hiroshima Bank Ltd/The	Credit Suisse	11,167
(51,700)	Hiroshima Bank Ltd/The	Deutsche Bank	6,373
5,600	Hisamitsu Pharmaceutical Co Inc	Credit Suisse	13,312
4,500	Hisamitsu Pharmaceutical Co Inc	Citibank	5,151
1,500	Hisamitsu Pharmaceutical Co Inc	JP Morgan	3,566
10,500	Hisamitsu Pharmaceutical Co Inc	Bank of America	
		Merrill Lynch	33,281
(6,900)	Hitachi Capital Corp	Deutsche Bank	9,538
(5,200)	Hitachi Capital Corp	JP Morgan	10,301
(2,500)	Hitachi Capital Corp	Bank of America	
		Merrill Lynch	3,456
(200)	Hitachi Capital Corp	Credit Suisse	396
(8,700)	Hitachi Chemical Co Ltd	JP Morgan	306
(67,600)	Hitachi Chemical Co Ltd	Credit Suisse	2,381
(71,400)	Hitachi Chemical Co Ltd	Citibank	(30,803)
(37,900)	Hitachi Chemical Co Ltd	Deutsche Bank	1,001
(8,000)	Hitachi Construction Machinery Co Ltd	HSBC	(3,798)
8,300	Hitachi High-Technologies Corp	Credit Suisse	(8,038)
18,300	Hitachi High-Technologies Corp	Deutsche Bank	(4,028)
5,700	Hitachi High-Technologies Corp	Bank of America	
		Merrill Lynch	(1,255)
30,800	Hitachi Ltd	Credit Suisse	(79,183)
24,800	Hitachi Ltd	Deutsche Bank	(17,250)
36,200	Hitachi Ltd	Bank of America	
		Merrill Lynch	(25,179)
7,800	Hitachi Ltd	Citibank	1,648
68,000	Hitachi Ltd	JP Morgan	(174,820)
(60,600)	Hitachi Metals Ltd	Credit Suisse	69,361
(59,300)	Hitachi Metals Ltd	Deutsche Bank	33,414
(52,900)	Hitachi Metals Ltd	Bank of America	
		Merrill Lynch	29,808
(335,300)	Hitachi Metals Ltd	Citibank	(17,713)
(150,200)	Hitachi Metals Ltd	JP Morgan	171,914
(1,300)	Hitachi Transport System Ltd	Deutsche Bank	(172)
(600)	Hitachi Transport System Ltd	Citibank	343
(16,700)	Hitachi Transport System Ltd	JP Morgan	(11,322)
(2,000)	Hokuhoku Financial Group Inc	Credit Suisse	158
(10,900)	Hokuhoku Financial Group Inc	Deutsche Bank	(2,879)
(11,700)	Hokuhoku Financial Group Inc	JP Morgan	927

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(800)	Hokuhoku Financial Group Inc	Citibank	(254)
(42,900)	Hokuriku Electric Power Co	Credit Suisse	1,133
(20,500)	Hokuriku Electric Power Co	Bank of America	
		Merrill Lynch	500
(41,100)	Honda Motor Co Ltd	Deutsche Bank	1,447
(53,900)	Honda Motor Co Ltd	HSBC	22,683
(39,000)	Honda Motor Co Ltd	Citibank	(15,108)
(10,500)	Honda Motor Co Ltd	JP Morgan	5,732
(3,600)	Horiba Ltd	Deutsche Bank	(3,487)
(1,900)	Horiba Ltd	Citibank	(4,015)
900	Hoshizaki Corp	Credit Suisse	(1,902)
4,300	Hoshizaki Corp	Deutsche Bank	8,708
11,300	Hoshizaki Corp	Bank of America	
		Merrill Lynch	22,883
600	Hoshizaki Corp	Citibank	3,645
7,300	Hoshizaki Corp	JP Morgan	(15,425)
(300)	House Foods Group Inc	Credit Suisse	(594)
(500)	House Foods Group Inc	Deutsche Bank	(1,035)
(4,200)	House Foods Group Inc	Bank of America	
		Merrill Lynch	(8,690)
(20,400)	House Foods Group Inc	JP Morgan	(40,412)
59,000	Hoya Corp	Credit Suisse	77,919
10,100	Hoya Corp	Deutsche Bank	13,516
18,400	Hoya Corp	Citibank	14,094
49,300	Hoya Corp	JP Morgan	65,108
62,100	Hoya Corp	Bank of America	
		Merrill Lynch	83,106
(10,900)	Hulic Co Ltd	Credit Suisse	3,071
(71,600)	Hulic Co Ltd	Deutsche Bank	14,499
(24,500)	Hulic Co Ltd	HSBC	6,903
(17,000)	Ibiden Co Ltd	Deutsche Bank	8,082
(28,600)	Ibiden Co Ltd	Bank of America	
		Merrill Lynch	13,597
(55,300)	Ibiden Co Ltd	Credit Suisse	37,003
(22,500)	Ibiden Co Ltd	Citibank	15,254
(14,700)	Ibiden Co Ltd	JP Morgan	9,836
(31,800)	Ibiden Co Ltd	HSBC	15,128
(1,900)	Idemitsu Kosan Co Ltd	Bank of America	
		Merrill Lynch	5,771
(41,500)	Idemitsu Kosan Co Ltd	Credit Suisse	398,266
(19,000)	Idemitsu Kosan Co Ltd	Deutsche Bank	57,713
(25,500)	Idemitsu Kosan Co Ltd	JP Morgan	244,717
(7,900)	Idemitsu Kosan Co Ltd	Citibank	(16,345)
(5,700)	Idemitsu Kosan Co Ltd	HSBC	9,750
(38,200)	IHI Corp	Deutsche Bank	142,939

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(14,800)	IHI Corp	Credit Suisse	75,577
(18,200)	IHI Corp	JP Morgan	92,939
(216,800)	Iida Group Holdings Co Ltd	Credit Suisse	164,156
(104,700)	Iida Group Holdings Co Ltd	Deutsche Bank	3,687
(106,100)	Iida Group Holdings Co Ltd	Bank of America	
		Merrill Lynch	3,737
(156,500)	Iida Group Holdings Co Ltd	JP Morgan	118,498
(77,400)	Iida Group Holdings Co Ltd	Citibank	(40,887)
(17,100)	Inpex Corp	HSBC	8,540
(528,300)	Inpex Corp	Credit Suisse	623,280
(41,200)	Inpex Corp	Citibank	(6,529)
(4,000)	Inpex Corp	JP Morgan	4,719
(639)	Invincible Investment Corp (Reit)	HSBC	(4,782)
(3,777)	Invincible Investment Corp (Reit)	Credit Suisse	(28,266)
(3,062)	Invincible Investment Corp (Reit)	Citibank	(6,740)
(1,005)	Invincible Investment Corp (Reit)	JP Morgan	(7,521)
(716)	Invincible Investment Corp (Reit)	Deutsche Bank	(5,043)
(48,400)	Isetan Mitsukoshi Holdings Ltd	Credit Suisse	22,159
(43,100)	Isetan Mitsukoshi Holdings Ltd	Deutsche Bank	8,348
(41,800)	Isetan Mitsukoshi Holdings Ltd	Bank of America	
		Merrill Lynch	8,096
(84,800)	Isetan Mitsukoshi Holdings Ltd	JP Morgan	38,824
(52,900)	Isuzu Motors Ltd	JP Morgan	(4,192)
(8,500)	Isuzu Motors Ltd	Bank of America	
		Merrill Lynch	(3,517)
36,700	Ito En Ltd	Credit Suisse	29,081
3,700	Ito En Ltd	Deutsche Bank	-
31,900	Ito En Ltd	Bank of America	
		Merrill Lynch	-
47,800	Ito En Ltd	Citibank	(33,668)
29,100	Ito En Ltd	JP Morgan	23,059
33,200	Itochu Corp	Credit Suisse	(15,931)
13,400	Itochu Corp	Deutsche Bank	236
128,200	Itochu Corp	Bank of America	
		Merrill Lynch	2,257
58,100	Itochu Corp	Citibank	(2,558)
56,100	Itochu Corp	JP Morgan	(26,919)
25,600	Itochu Techno-Solutions Corp	Credit Suisse	27,272
6,000	Itochu Techno-Solutions Corp	Deutsche Bank	10,618
4,600	Itochu Techno-Solutions Corp	Citibank	1,620
21,400	Itochu Techno-Solutions Corp	Bank of America	
		Merrill Lynch	37,871
53,600	Itochu Techno-Solutions Corp	JP Morgan	57,102
(88,500)	Itoham Yonekyu Holdings Inc	Credit Suisse	(4,675)
(128,200)	Itoham Yonekyu Holdings Inc	Deutsche Bank	(22,574)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(34,200)	Itoham Yonekyu Holdings Inc	Citibank	(301)
(126,900)	Itoham Yonekyu Holdings Inc	Bank of America	
		Merrill Lynch	(22,345)
(228,200)	Itoham Yonekyu Holdings Inc	JP Morgan	(12,055)
(106,200)	Iyo Bank Ltd/The	Credit Suisse	1,870
(19,600)	Iyo Bank Ltd/The	Deutsche Bank	(5,004)
(27,000)	Iyo Bank Ltd/The	JP Morgan	475
(15,800)	Iyo Bank Ltd/The	Bank of America	
		Merrill Lynch	(4,034)
(1,400)	Iyo Bank Ltd/The	Citibank	(555)
1,900	Izumi Co Ltd	Deutsche Bank	(669)
25,900	Izumi Co Ltd	JP Morgan	(15,962)
11,200	Izumi Co Ltd	Bank of America	
		Merrill Lynch	(3,944)
14,200	Izumi Co Ltd	Citibank	(3,751)
(19,000)	J Front Retailing Co Ltd	Deutsche Bank	7,862
(64,500)	J Front Retailing Co Ltd	Credit Suisse	22,147
(36,400)	J Front Retailing Co Ltd	JP Morgan	12,499
(8,600)	J Front Retailing Co Ltd	Bank of America	
		Merrill Lynch	3,559
(14,300)	J Front Retailing Co Ltd	Citibank	(881)
144,100	Japan Airlines Co Ltd	Credit Suisse	150,976
26,700	Japan Airlines Co Ltd	Deutsche Bank	(31,030)
93,300	Japan Airlines Co Ltd	Bank of America	
		Merrill Lynch	(108,431)
53,600	Japan Airlines Co Ltd	Citibank	(54,742)
26,500	Japan Airlines Co Ltd	JP Morgan	27,765
(9,700)	Japan Airport Terminal Co Ltd	HSBC	(13,596)
(21,400)	Japan Airport Terminal Co Ltd	Credit Suisse	(18,841)
(5,200)	Japan Airport Terminal Co Ltd	Deutsche Bank	(7,096)
(4,900)	Japan Airport Terminal Co Ltd	Citibank	(8,628)
(10,400)	Japan Airport Terminal Co Ltd	JP Morgan	(9,157)
(32,300)	Japan Exchange Group Inc	Credit Suisse	22,466
(73,600)	Japan Exchange Group Inc	Citibank	14,256
(19,000)	Japan Exchange Group Inc	JP Morgan	13,215
(18,500)	Japan Exchange Group Inc	Bank of America	
		Merrill Lynch	5,538
(68,000)	Japan Post Bank Co Ltd	Credit Suisse	7,783
(10,000)	Japan Post Bank Co Ltd	Deutsche Bank	528
(27,100)	Japan Post Bank Co Ltd	Bank of America	
		Merrill Lynch	1,432
(34,300)	Japan Post Bank Co Ltd	Citibank	(7,852)
(13,400)	Japan Post Bank Co Ltd	JP Morgan	1,534
(206,000)	Japan Post Holdings Co Ltd	HSBC	(17,576)
(23,900)	Japan Post Holdings Co Ltd	Credit Suisse	(2,736)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(68,100)	Japan Post Holdings Co Ltd	JP Morgan	(7,795)
(129)	Japan Real Estate Investment Corp (Reit)	Credit Suisse	(32,937)
(149)	Japan Retail Fund Investment Corp (Reit)	Deutsche Bank	4,198
38,500	Japan Tobacco Inc	Credit Suisse	(7,796)
70,100	Japan Tobacco Inc	HSBC	(6,112)
50,500	Japan Tobacco Inc	Deutsche Bank	222
108,500	Japan Tobacco Inc	Bank of America	
		Merrill Lynch	478
18,500	Japan Tobacco Inc	JP Morgan	(3,746)
6,700	Japan Tobacco Inc	Citibank	(855)
11,200	JFE Holdings Inc	HSBC	(18,489)
28,400	JFE Holdings Inc	Bank of America	
		Merrill Lynch	(29,255)
15,600	JFE Holdings Inc	Credit Suisse	(25,753)
40,500	JFE Holdings Inc	Deutsche Bank	(41,719)
33,100	JFE Holdings Inc	Citibank	(11,074)
(48,700)	JGC Corp	Credit Suisse	192,090
(228,800)	JGC Corp	JP Morgan	902,469
(98,400)	JGC Corp	Citibank	(11,263)
(74,400)	JGC Corp	Bank of America	
		Merrill Lynch	94,981
(29,700)	JSR Corp	Citibank	(35,563)
(11,200)	JSR Corp	HSBC	(5,128)
(27,100)	JSR Corp	Deutsche Bank	(15,032)
(59,100)	JSR Corp	JP Morgan	(27,058)
3,200	JTEKT Corp	Credit Suisse	2,085
28,900	JTEKT Corp	Citibank	17,048
38,900	JTEKT Corp	Bank of America	
		Merrill Lynch	31,167
21,300	JTEKT Corp	Deutsche Bank	17,065
30,900	JTEKT Corp	JP Morgan	20,132
(345,100)	JXTG Holdings Inc	HSBC	118,118
(116,500)	JXTG Holdings Inc	Credit Suisse	96,827
84,500	K's Holdings Corp	Credit Suisse	20,087
127,400	K's Holdings Corp	Citibank	(54,962)
46,400	K's Holdings Corp	Bank of America	
		Merrill Lynch	(19,609)
92,100	K's Holdings Corp	JP Morgan	21,894
63,500	Kajima Corp	Credit Suisse	26,277
265,500	Kajima Corp	Bank of America	
		Merrill Lynch	175,317
128,000	Kajima Corp	Citibank	55,221
103,500	Kajima Corp	JP Morgan	42,829
10,800	Kakaku.com Inc	HSBC	16,355
31,700	Kakaku.com Inc	JP Morgan	48,005

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
15,200	Kaken Pharmaceutical Co Ltd	Credit Suisse	4,015
32,400	Kaken Pharmaceutical Co Ltd	Deutsche Bank	79,873
28,100	Kaken Pharmaceutical Co Ltd	Citibank	54,429
17,500	Kaken Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	43,141
31,100	Kaken Pharmaceutical Co Ltd	JP Morgan	8,214
2,000	Kamigumi Co Ltd	Credit Suisse	3,680
12,700	Kamigumi Co Ltd	Deutsche Bank	13,865
36,700	Kamigumi Co Ltd	JP Morgan	67,532
20,300	Kamigumi Co Ltd	Bank of America	
		Merrill Lynch	22,162
30,100	Kamigumi Co Ltd	Citibank	32,066
7,400	Kaneka Corp	Credit Suisse	(35,508)
5,800	Kaneka Corp	Deutsche Bank	(5,873)
3,200	Kaneka Corp	JP Morgan	(15,355)
3,800	Kaneka Corp	Bank of America	
		Merrill Lynch	(3,848)
15,400	Kaneka Corp	Citibank	2,034
16,200	Kansai Electric Power Co Inc/The	Deutsche Bank	(19,041)
26,500	Kansai Electric Power Co Inc/The	JP Morgan	(22,048)
36,000	Kansai Electric Power Co Inc/The	Citibank	(20,444)
(139,500)	Kansai Paint Co Ltd	Credit Suisse	(521,989)
(43,500)	Kansai Paint Co Ltd	Deutsche Bank	(134,812)
(251,300)	Kansai Paint Co Ltd	JP Morgan	(940,328)
(69,200)	Kansai Paint Co Ltd	Bank of America	
		Merrill Lynch	(214,460)
(36,200)	Kansai Paint Co Ltd	Citibank	(54,182)
5,400	Kao Corp	Credit Suisse	23,819
36,700	Kao Corp	Deutsche Bank	146,373
52,300	Kao Corp	Citibank	112,354
7,500	Kao Corp	HSBC	31,247
24,300	Kao Corp	Bank of America	
		Merrill Lynch	96,918
(12,100)	Kawasaki Heavy Industries Ltd	Credit Suisse	8,203
(29,100)	Kawasaki Heavy Industries Ltd	JP Morgan	19,728
(35,500)	Kawasaki Heavy Industries Ltd	Deutsche Bank	3,438
(18,500)	Kawasaki Heavy Industries Ltd	HSBC	5,748
(4,000)	Kawasaki Heavy Industries Ltd	Citibank	(740)
(226,086)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	71,660
(104,600)	Kawasaki Kisen Kaisha Ltd	Deutsche Bank	(7,367)
(57,802)	Kawasaki Kisen Kaisha Ltd	Bank of America	
		Merrill Lynch	(4,071)
(36,786)	Kawasaki Kisen Kaisha Ltd	Citibank	(38,218)
(156,700)	Kawasaki Kisen Kaisha Ltd	JP Morgan	49,667
21,300	KDDI Corp	Credit Suisse	26,536

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
5,600	KDDI Corp	JP Morgan	6,977
18,600	KDDI Corp	Bank of America	
		Merrill Lynch	28,494
21,200	KDDI Corp	Deutsche Bank	32,478
29,100	KDDI Corp	Citibank	14,988
(28,300)	Keihan Holdings Co Ltd	Deutsche Bank	(21,179)
(1,600)	Keihan Holdings Co Ltd	Bank of America	
		Merrill Lynch	(1,197)
(12,700)	Keihan Holdings Co Ltd	JP Morgan	(20,127)
(40,800)	Keihan Holdings Co Ltd	Credit Suisse	(64,659)
(28,000)	Keihan Holdings Co Ltd	Citibank	(18,489)
(96,100)	Keikyu Corp	Deutsche Bank	(50,766)
(74,900)	Keikyu Corp	Citibank	(17,146)
(117,300)	Keikyu Corp	Credit Suisse	(30,983)
(2,800)	Keikyu Corp	Bank of America	
		Merrill Lynch	(1,479)
(16,200)	Keikyu Corp	JP Morgan	(4,279)
(39,100)	Keio Corp	Credit Suisse	(75,735)
(23,900)	Keio Corp	Deutsche Bank	(44,189)
(10,800)	Keio Corp	Bank of America	
		Merrill Lynch	(19,968)
(8,300)	Keio Corp	Citibank	(4,385)
(32,400)	Keio Corp	JP Morgan	(62,758)
(2,400)	Keisei Electric Railway Co Ltd	Deutsche Bank	(3,170)
(60,300)	Keisei Electric Railway Co Ltd	Bank of America	
		Merrill Lynch	(79,636)
(18,600)	Keisei Electric Railway Co Ltd	Credit Suisse	(28,658)
(30,000)	Keisei Electric Railway Co Ltd	Citibank	(15,848)
(37,500)	Keisei Electric Railway Co Ltd	JP Morgan	(57,779)
(1,200)	Kewpie Corp	Citibank	285
(74,600)	Kewpie Corp	Deutsche Bank	(19,047)
(22,000)	Kewpie Corp	Credit Suisse	(9,879)
(17,500)	Kewpie Corp	Bank of America	
		Merrill Lynch	(4,468)
(31,700)	Kewpie Corp	JP Morgan	(14,234)
(4,400)	Keyence Corp	Citibank	(5,423)
(900)	Keyence Corp	Bank of America	
		Merrill Lynch	(34,945)
(8,500)	Keyence Corp	JP Morgan	748
34,400	Kikkoman Corp	Bank of America	
		Merrill Lynch	163,550
64,100	Kikkoman Corp	Credit Suisse	163,664
87,900	Kinden Corp	Credit Suisse	64,234
789,100	Kinden Corp	Deutsche Bank	479,379
127,000	Kinden Corp	Citibank	67,089

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
54,200	Kinden Corp	Bank of America	
		Merrill Lynch	32,927
131,100	Kinden Corp	JP Morgan	95,803
(1,000)	Kintetsu Group Holdings Co Ltd	Deutsche Bank	(2,157)
(2,800)	Kintetsu Group Holdings Co Ltd	Bank of America	
		Merrill Lynch	(6,040)
(23,600)	Kintetsu Group Holdings Co Ltd	JP Morgan	(66,491)
(7,200)	Kintetsu Group Holdings Co Ltd	Credit Suisse	(20,285)
(36,800)	Kintetsu Group Holdings Co Ltd	Citibank	(22,680)
22,000	Kirin Holdings Co Ltd	Bank of America	
		Merrill Lynch	21,791
38,800	Kirin Holdings Co Ltd	Citibank	(7,515)
67,100	Kirin Holdings Co Ltd	JP Morgan	27,471
4,400	Kissei Pharmaceutical Co Ltd	Credit Suisse	5,230
1,800	Kissei Pharmaceutical Co Ltd	Deutsche Bank	3,328
9,600	Kissei Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	17,750
13,800	Kissei Pharmaceutical Co Ltd	JP Morgan	16,403
9,600	Kissei Pharmaceutical Co Ltd	Citibank	8,030
15,200	Kobayashi Pharmaceutical Co Ltd	Credit Suisse	41,486
100	Kobayashi Pharmaceutical Co Ltd	JP Morgan	273
700	Kobayashi Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	2,588
(63,300)	Kobe Steel Ltd	Bank of America	
		Merrill Lynch	17,277
(19,000)	Kobe Steel Ltd	JP Morgan	10,037
(1,800)	Koito Manufacturing Co Ltd	JP Morgan	(792)
(44,400)	Komatsu Ltd	Deutsche Bank	(35,573)
(78,600)	Komatsu Ltd	Credit Suisse	89,963
(39,800)	Komatsu Ltd	Citibank	(56,942)
(14,900)	Komatsu Ltd	HSBC	17,054
(9,900)	Komatsu Ltd	Bank of America	
		Merrill Lynch	(7,932)
(28,100)	Komatsu Ltd	JP Morgan	32,162
6,000	Konami Holdings Corp	Credit Suisse	1,057
13,800	Konami Holdings Corp	Deutsche Bank	30,983
51,800	Konami Holdings Corp	Bank of America	
		Merrill Lynch	116,297
14,700	Konami Holdings Corp	Citibank	25,238
8,200	Konami Holdings Corp	JP Morgan	1,444
4,300	Konica Minolta Inc	Bank of America	
		Merrill Lynch	(833)
27,900	Konica Minolta Inc	Citibank	4,422
245,700	Konica Minolta Inc	JP Morgan	(114,651)
300	Kose Corp	Credit Suisse	(2,298)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
2,400	Kose Corp	Bank of America	
		Merrill Lynch	(32,964)
(10,900)	Kubota Corp	Deutsche Bank	(5,950)
(108,100)	Kubota Corp	JP Morgan	(52,822)
(36,000)	Kubota Corp	Citibank	(18,700)
(139,400)	Kubota Corp	Bank of America	
		Merrill Lynch	(76,094)
26,800	Kuraray Co Ltd	JP Morgan	51,203
155,700	Kuraray Co Ltd	Bank of America	
		Merrill Lynch	82,250
100,200	Kuraray Co Ltd	Citibank	(11,469)
28,100	Kurita Water Industries Ltd	Credit Suisse	30,183
86,900	Kurita Water Industries Ltd	Deutsche Bank	48,201
35,800	Kurita Water Industries Ltd	JP Morgan	38,454
55,300	Kurita Water Industries Ltd	Bank of America	
		Merrill Lynch	30,674
15,300	Kurita Water Industries Ltd	Citibank	11,585
(5,500)	Kyocera Corp	Credit Suisse	(1,259)
(30,500)	Kyocera Corp	Citibank	(61,763)
(30,900)	Kyocera Corp	JP Morgan	(7,073)
(21,600)	Kyocera Corp	Bank of America	
		Merrill Lynch	(47,163)
45,700	Kyowa Exeo Corp	Bank of America	
		Merrill Lynch	(10,059)
39,300	Kyowa Exeo Corp	Citibank	28,027
15,500	Kyowa Exeo Corp	Deutsche Bank	(3,412)
24,400	Kyowa Exeo Corp	JP Morgan	(9,452)
(72,200)	Kyowa Hakko Kirin Co Ltd	Credit Suisse	(39,412)
(4,100)	Kyowa Hakko Kirin Co Ltd	Deutsche Bank	(4,007)
(5,600)	Kyowa Hakko Kirin Co Ltd	Bank of America	
		Merrill Lynch	(5,473)
(12,000)	Kyowa Hakko Kirin Co Ltd	JP Morgan	(6,550)
(6,600)	Kyowa Hakko Kirin Co Ltd	Citibank	(3,719)
(57,000)	Kyudenko Corp	Credit Suisse	15,055
(17,200)	Kyudenko Corp	Deutsche Bank	(10,600)
(8,800)	Kyudenko Corp	Citibank	(8,523)
(700)	Kyudenko Corp	JP Morgan	185
39,300	Kyushu Electric Power Co Inc	Bank of America	
		Merrill Lynch	(8,304)
121,800	Kyushu Electric Power Co Inc	Deutsche Bank	(25,737)
(53,500)	Kyushu Financial Group Inc	Credit Suisse	942
(104,200)	Kyushu Financial Group Inc	Deutsche Bank	(11,926)
(130,800)	Kyushu Financial Group Inc	JP Morgan	2,303
(9,300)	Kyushu Financial Group Inc	Citibank	(2,620)
(190,900)	Kyushu Financial Group Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
		Merrill Lynch	(21,850)
15,000	Kyushu Railway Co	Deutsche Bank	27,073
14,900	Lawson Inc	Credit Suisse	(3,936)
22,400	Lawson Inc	JP Morgan	(5,917)
39,600	Lawson Inc	Citibank	13,946
30,900	Lawson Inc	Bank of America	
		Merrill Lynch	73,455
(106,355)	Line Corp	Bank of America	
		Merrill Lynch	(809,976)
(226,200)	Line Corp	Credit Suisse	(1,254,675)
(86,248)	Line Corp	JP Morgan	(478,396)
50,000	Lintec Corp	Deutsche Bank	(36,978)
11,800	Lintec Corp	Credit Suisse	(15,895)
72,100	Lintec Corp	Bank of America	
		Merrill Lynch	(53,323)
61,300	Lintec Corp	Citibank	(8,096)
9,000	Lintec Corp	JP Morgan	(12,124)
36,000	Lion Corp	Credit Suisse	47,861
11,500	Lion Corp	Deutsche Bank	13,163
3,400	Lion Corp	Bank of America	
		Merrill Lynch	3,892
4,200	Lion Corp	Citibank	2,515
63,700	Lion Corp	JP Morgan	84,687
30,400	LIXIL Group Corp	Credit Suisse	7,494
2,500	LIXIL Group Corp	Bank of America	
		Merrill Lynch	(12,326)
27,100	LIXIL Group Corp	JP Morgan	6,681
20,500	LIXIL Group Corp	Citibank	2,346
(335,600)	M3 Inc	Bank of America	
		Merrill Lynch	(248,199)
(88,200)	M3 Inc	JP Morgan	87,750
100	Mabuchi Motor Co Ltd	Credit Suisse	(57)
2,400	Mabuchi Motor Co Ltd	Deutsche Bank	634
13,700	Mabuchi Motor Co Ltd	Citibank	8,443
20,100	Mabuchi Motor Co Ltd	JP Morgan	(11,503)
10,600	Mabuchi Motor Co Ltd	Bank of America	
		Merrill Lynch	2,800
(7,300)	Makita Corp	Credit Suisse	(4,820)
(20,500)	Makita Corp	Deutsche Bank	(9,024)
(5,200)	Makita Corp	HSBC	(3,434)
(3,600)	Makita Corp	JP Morgan	(2,377)
(4,400)	Makita Corp	Bank of America	
		Merrill Lynch	(1,937)
(500)	Makita Corp	Citibank	(176)
42,600	Marubeni Corp	Credit Suisse	(17,666)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
286,600	Marubeni Corp	Bank of America	
		Merrill Lynch	(23,972)
267,900	Marubeni Corp	Citibank	(11,322)
480,300	Marubeni Corp	JP Morgan	(199,174)
(87,500)	Marui Group Co Ltd	Deutsche Bank	93,987
(34,200)	Marui Group Co Ltd	Citibank	(8,431)
(54,700)	Marui Group Co Ltd	JP Morgan	5,779
106,700	Matsui Securities Co Ltd	Credit Suisse	69,518
60,700	Matsui Securities Co Ltd	Deutsche Bank	53,442
104,100	Matsui Securities Co Ltd	Bank of America	
		Merrill Lynch	91,653
97,200	Matsui Securities Co Ltd	Citibank	59,905
130,000	Matsui Securities Co Ltd	JP Morgan	84,698
7,400	Matsumotokiyoshi Holdings Co Ltd	Credit Suisse	(7,818)
8,800	Matsumotokiyoshi Holdings Co Ltd	Deutsche Bank	15,496
5,400	Matsumotokiyoshi Holdings Co Ltd	Bank of America	
		Merrill Lynch	9,509
31,300	Matsumotokiyoshi Holdings Co Ltd	Citibank	(19,290)
22,900	Matsumotokiyoshi Holdings Co Ltd	JP Morgan	(24,194)
200,000	Mazda Motor Corp	Credit Suisse	(29,935)
20,200	Mazda Motor Corp	Deutsche Bank	356
25,000	Mazda Motor Corp	JP Morgan	(3,742)
(6,400)	McDonald's Holdings Co Japan Ltd	Credit Suisse	(4,508)
(19,100)	McDonald's Holdings Co Japan Ltd	JP Morgan	(13,453)
(771,000)	Mebuki Financial Group Inc	Citibank	6,788
(240,000)	Mebuki Financial Group Inc	Bank of America	
		Merrill Lynch	(6,339)
(571,900)	Mebuki Financial Group Inc	Credit Suisse	50,352
(296,200)	Mebuki Financial Group Inc	Deutsche Bank	(7,824)
(1,926,200)	Mebuki Financial Group Inc	JP Morgan	169,590
9,800	Medipal Holdings Corp	Credit Suisse	2,330
103,900	Medipal Holdings Corp	Deutsche Bank	75,011
15,800	Medipal Holdings Corp	Citibank	5,008
26,600	Medipal Holdings Corp	JP Morgan	6,323
20,700	Medipal Holdings Corp	Bank of America	
		Merrill Lynch	14,945
7,800	Megmilk Snow Brand Co Ltd	Credit Suisse	26,989
13,000	Megmilk Snow Brand Co Ltd	Deutsche Bank	16,596
5,800	Megmilk Snow Brand Co Ltd	JP Morgan	20,069
9,500	Megmilk Snow Brand Co Ltd	Citibank	-
33,100	Megmilk Snow Brand Co Ltd	Bank of America	
		Merrill Lynch	42,257
5,600	Meiji Holdings Co Ltd	Credit Suisse	28,104
17,100	Meiji Holdings Co Ltd	Deutsche Bank	42,155
5,300	Meiji Holdings Co Ltd	Citibank	(5,133)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
3,300	Meiji Holdings Co Ltd	Bank of America	
		Merrill Lynch	8,135
(7,000)	Minebea Mitsumi Inc	Credit Suisse	(4,437)
(11,900)	Minebea Mitsumi Inc	Deutsche Bank	(20,535)
(33,200)	Minebea Mitsumi Inc	HSBC	(44,327)
(34,300)	Minebea Mitsumi Inc	Citibank	(45,298)
(63,200)	Minebea Mitsumi Inc	JP Morgan	(40,063)
30,600	Miraca Holdings Inc	JP Morgan	(94,295)
15,400	Miraca Holdings Inc	Citibank	(7,186)
(18,300)	Misumi Group Inc	Credit Suisse	(33,996)
(8,100)	Misumi Group Inc	Bank of America	
		Merrill Lynch	(17,900)
(18,800)	Misumi Group Inc	Deutsche Bank	(41,546)
(80,000)	Misumi Group Inc	JP Morgan	(148,618)
93,100	Mitsubishi Chemical Holdings Corp	Credit Suisse	(5,164)
68,500	Mitsubishi Chemical Holdings Corp	Deutsche Bank	(3,076)
255,600	Mitsubishi Chemical Holdings Corp	Citibank	7,876
380,600	Mitsubishi Chemical Holdings Corp	Bank of America	
		Merrill Lynch	(17,090)
239,400	Mitsubishi Chemical Holdings Corp	JP Morgan	(13,279)
1,300	Mitsubishi Corp	Credit Suisse	(1,248)
49,000	Mitsubishi Corp	JP Morgan	(47,024)
35,500	Mitsubishi Electric Corp	Credit Suisse	7,032
168,300	Mitsubishi Electric Corp	Bank of America	
		Merrill Lynch	68,903
89,500	Mitsubishi Estate Co Ltd	Bank of America	
		Merrill Lynch	23,246
1,400	Mitsubishi Estate Co Ltd	Deutsche Bank	364
15,300	Mitsubishi Estate Co Ltd	Credit Suisse	(5,321)
33,700	Mitsubishi Gas Chemical Co Inc	HSBC	12,346
60,200	Mitsubishi Gas Chemical Co Inc	Deutsche Bank	27,561
50,800	Mitsubishi Gas Chemical Co Inc	Bank of America	
		Merrill Lynch	23,258
17,500	Mitsubishi Gas Chemical Co Inc	Citibank	9,861
60,100	Mitsubishi Gas Chemical Co Inc	JP Morgan	14,287
6,500	Mitsubishi Heavy Industries Ltd	HSBC	458
5,100	Mitsubishi Heavy Industries Ltd	Credit Suisse	359
13,300	Mitsubishi Heavy Industries Ltd	Bank of America	
		Merrill Lynch	7,494
(246,800)	Mitsubishi Logistics Corp	Credit Suisse	(234,675)
(12,100)	Mitsubishi Logistics Corp	Deutsche Bank	(6,605)
(20,500)	Mitsubishi Logistics Corp	Bank of America	
		Merrill Lynch	(11,190)
(116,600)	Mitsubishi Logistics Corp	JP Morgan	(110,872)
19,800	Mitsubishi Materials Corp	Credit Suisse	32,425

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
13,900	Mitsubishi Materials Corp	Deutsche Bank	20,805
30,900	Mitsubishi Materials Corp	Bank of America	
		Merrill Lynch	46,249
21,800	Mitsubishi Materials Corp	Citibank	42,226
17,600	Mitsubishi Materials Corp	JP Morgan	28,822
(174,700)	Mitsubishi Motors Corp	Bank of America	
		Merrill Lynch	46,144
(448,200)	Mitsubishi Motors Corp	Credit Suisse	236,767
(310,300)	Mitsubishi Motors Corp	JP Morgan	163,920
(664,100)	Mitsubishi Motors Corp	Citibank	(128,634)
8,600	Mitsubishi Tanabe Pharma Corp	Credit Suisse	3,483
53,800	Mitsubishi Tanabe Pharma Corp	Citibank	40,736
48,100	Mitsubishi Tanabe Pharma Corp	Bank of America	
		Merrill Lynch	45,313
(445,200)	Mitsubishi UFJ Financial Group Inc	HSBC	201,254
(304,000)	Mitsubishi UFJ Financial Group Inc	JP Morgan	161,395
(51,900)	Mitsubishi UFJ Financial Group Inc	Credit Suisse	27,554
(249,500)	Mitsubishi UFJ Financial Group Inc	Citibank	4,833
(73,100)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(14,803)
(49,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Deutsche Bank	(13,483)
(10,800)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America	
		Merrill Lynch	(2,948)
(6,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Citibank	(733)
(55,400)	Mitsubishi UFJ Lease & Finance Co Ltd	JP Morgan	(11,219)
(35,800)	Mitsubishi UFJ Lease & Finance Co Ltd	HSBC	(8,615)
60,600	Mitsui & Co Ltd	Credit Suisse	(70,695)
157,000	Mitsui & Co Ltd	Bank of America	
		Merrill Lynch	(35,248)
119,400	Mitsui & Co Ltd	Citibank	9,461
67,500	Mitsui & Co Ltd	JP Morgan	(78,744)
17,100	Mitsui Chemicals Inc	Credit Suisse	10,238
7,200	Mitsui Chemicals Inc	Deutsche Bank	1,712
16,100	Mitsui Chemicals Inc	Bank of America	
		Merrill Lynch	3,827
6,100	Mitsui Chemicals Inc	JP Morgan	3,652
20,600	Mitsui Chemicals Inc	Citibank	181
30,200	Mitsui Fudosan Co Ltd	Citibank	(3,590)
6,900	Mitsui Fudosan Co Ltd	JP Morgan	4,556
7,400	Mitsui Mining & Smelting Co Ltd	Deutsche Bank	9,577
10,900	Mitsui Mining & Smelting Co Ltd	HSBC	(60,172)
(37,200)	Mitsui OSK Lines Ltd	Bank of America	
		Merrill Lynch	(13,101)
(900)	Mitsui OSK Lines Ltd	Credit Suisse	951
(58,700)	Mitsui OSK Lines Ltd	JP Morgan	62,018
(11,800)	Miura Co Ltd	JP Morgan	(24,726)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(19,500)	Miura Co Ltd	Credit Suisse	(40,861)
31,600	Mixi Inc	Credit Suisse	25,040
148,600	Mixi Inc	Deutsche Bank	128,216
95,800	Mixi Inc	Citibank	184,717
12,300	Mixi Inc	JP Morgan	9,746
88,500	Mixi Inc	Bank of America	
		Merrill Lynch	76,360
(586,700)	Mizuho Financial Group Inc	Bank of America	
		Merrill Lynch	18,079
(2,027,300)	Mizuho Financial Group Inc	JP Morgan	146,363
(74,990)	MonotaRO Co Ltd	Bank of America	
		Merrill Lynch	(53,479)
(174,000)	MonotaRO Co Ltd	JP Morgan	(450,396)
(173)	Mori Hills REIT Investment Corp (Reit)	Deutsche Bank	(3,656)
139	Mori Trust Sogo Reit Inc (Reit)	HSBC	2,532
405	Mori Trust Sogo Reit Inc (Reit)	Citibank	2,139
33,200	Morinaga & Co Ltd/Japan	Credit Suisse	106,691
29,800	Morinaga & Co Ltd/Japan	Deutsche Bank	27,549
19,800	Morinaga & Co Ltd/Japan	JP Morgan	63,629
21,800	Morinaga & Co Ltd/Japan	Citibank	(9,597)
4,800	Morinaga & Co Ltd/Japan	Bank of America	
		Merrill Lynch	4,437
42,000	MS&AD Insurance Group Holdings Inc	Deutsche Bank	18,859
5,600	MS&AD Insurance Group Holdings Inc	Credit Suisse	(3,057)
67,400	MS&AD Insurance Group Holdings Inc	Bank of America	
		Merrill Lynch	30,264
75,700	MS&AD Insurance Group Holdings Inc	Citibank	23,994
47,400	MS&AD Insurance Group Holdings Inc	JP Morgan	(25,874)
26,700	MS&AD Insurance Group Holdings Inc	HSBC	4,584
(40,200)	Murata Manufacturing Co Ltd	JP Morgan	660,090
(7,100)	Nabtesco Corp	Credit Suisse	(19,003)
(6,300)	Nabtesco Corp	Deutsche Bank	(16,918)
(22,600)	Nabtesco Corp	JP Morgan	(60,490)
(3,300)	Nabtesco Corp	Bank of America	
		Merrill Lynch	(8,862)
(10,300)	Nabtesco Corp	Citibank	(22,127)
18,000	Nagase & Co Ltd	Bank of America	
		Merrill Lynch	8,082
19,000	Nagase & Co Ltd	Citibank	14,386
20,600	Nagase & Co Ltd	JP Morgan	(4,172)
1,200	Nagoya Railroad Co Ltd	Credit Suisse	634
5,500	Nagoya Railroad Co Ltd	Deutsche Bank	1,985
6,400	Nagoya Railroad Co Ltd	JP Morgan	3,381
13,600	Nagoya Railroad Co Ltd	Citibank	-
(16,100)	Nankai Electric Railway Co Ltd	Credit Suisse	(41,249)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(400)	Nankai Electric Railway Co Ltd	Deutsche Bank	(1,099)
(4,800)	Nankai Electric Railway Co Ltd	Bank of America	
		Merrill Lynch	(13,185)
(11,200)	Nankai Electric Railway Co Ltd	Citibank	(15,975)
(17,400)	Nankai Electric Railway Co Ltd	JP Morgan	(44,580)
4,500	NEC Corp	Credit Suisse	3,962
5,800	NEC Corp	Deutsche Bank	11,745
25,600	NEC Corp	Citibank	21,412
(41,400)	Nexon Co Ltd	Deutsche Bank	(77,639)
(20,700)	Nexon Co Ltd	HSBC	(39,375)
(14,800)	Nexon Co Ltd	Credit Suisse	3,258
(63,600)	Nexon Co Ltd	Bank of America	
		Merrill Lynch	(119,271)
(210,100)	Nexon Co Ltd	Citibank	(321,865)
(162,400)	Nexon Co Ltd	JP Morgan	35,746
(43,200)	NGK Insulators Ltd	Deutsche Bank	(15,975)
(33,500)	NGK Insulators Ltd	Credit Suisse	295
(12,800)	NGK Insulators Ltd	HSBC	113
(44,000)	NGK Insulators Ltd	Citibank	(15,883)
(900)	NH Foods Ltd	Deutsche Bank	(634)
(46,200)	NH Foods Ltd	Credit Suisse	(18,304)
(55,400)	NH Foods Ltd	JP Morgan	(21,949)
131,600	NHK Spring Co Ltd	Credit Suisse	33,601
205,900	NHK Spring Co Ltd	Deutsche Bank	65,261
132,600	NHK Spring Co Ltd	Bank of America	
		Merrill Lynch	42,029
233,800	NHK Spring Co Ltd	Citibank	41,169
197,700	NHK Spring Co Ltd	JP Morgan	50,478
5,400	Nichirei Corp	Credit Suisse	10,887
9,400	Nichirei Corp	Deutsche Bank	13,656
21,300	Nichirei Corp	Bank of America	
		Merrill Lynch	30,943
(22,700)	Nidec Corp	Credit Suisse	(101,928)
(16,800)	Nidec Corp	Deutsche Bank	(109,456)
(10,800)	Nidec Corp	Citibank	(107,448)
(10,300)	Nidec Corp	Bank of America	
		Merrill Lynch	(67,107)
(17,100)	Nidec Corp	JP Morgan	(76,783)
(3,400)	Nifco Inc/Japan	Credit Suisse	(1,796)
(25,900)	Nifco Inc/Japan	Citibank	(8,437)
(36,100)	Nifco Inc/Japan	Deutsche Bank	(10,489)
(2,400)	Nifco Inc/Japan	Bank of America	
		Merrill Lynch	(697)
(15,000)	Nifco Inc/Japan	JP Morgan	(7,924)
58,200	Nihon Kohden Corp	Deutsche Bank	310,011

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
10,000	Nihon Kohden Corp	Bank of America	
		Merrill Lynch	53,266
23,300	Nihon Kohden Corp	JP Morgan	78,980
(25,600)	Nihon M&A Center Inc	Citibank	(19,384)
(23,400)	Nihon M&A Center Inc	Deutsche Bank	(5,975)
(46,400)	Nihon M&A Center Inc	Credit Suisse	98,045
(9,600)	Nihon M&A Center Inc	HSBC	20,285
(69,100)	Nihon M&A Center Inc	JP Morgan	146,012
154,900	Nikon Corp	Credit Suisse	(388,682)
121,200	Nikon Corp	Deutsche Bank	(73,629)
182,900	Nikon Corp	Bank of America	
		Merrill Lynch	(111,112)
51,700	Nikon Corp	JP Morgan	(129,728)
11,200	Nikon Corp	Citibank	(394)
(900)	Nintendo Co Ltd	Deutsche Bank	3,487
(3,700)	Nintendo Co Ltd	Credit Suisse	91,865
(800)	Nintendo Co Ltd	HSBC	19,863
(1,800)	Nintendo Co Ltd	Bank of America	
		Merrill Lynch	6,973
(7,200)	Nintendo Co Ltd	JP Morgan	178,764
31	Nippon Building Fund Inc (Reit)	HSBC	7,001
35	Nippon Building Fund Inc (Reit)	Deutsche Bank	6,163
139	Nippon Building Fund Inc (Reit)	Credit Suisse	48,952
55	Nippon Building Fund Inc (Reit)	JP Morgan	19,370
(38,600)	Nippon Electric Glass Co Ltd	Credit Suisse	(40,442)
(9,600)	Nippon Electric Glass Co Ltd	Deutsche Bank	(9,974)
(4,300)	Nippon Electric Glass Co Ltd	Bank of America	
		Merrill Lynch	(4,467)
(1,600)	Nippon Electric Glass Co Ltd	Citibank	(2,000)
(48,500)	Nippon Electric Glass Co Ltd	JP Morgan	(50,814)
7,500	Nippon Express Co Ltd	Credit Suisse	(27,073)
11,400	Nippon Express Co Ltd	Deutsche Bank	(43,159)
11,600	Nippon Express Co Ltd	Bank of America	
		Merrill Lynch	(43,916)
14,900	Nippon Express Co Ltd	JP Morgan	(53,786)
22,100	Nippon Express Co Ltd	Citibank	(50,590)
140,700	Nippon Kayaku Co Ltd	Citibank	79,282
51,700	Nippon Kayaku Co Ltd	JP Morgan	25,946
50,800	Nippon Kayaku Co Ltd	Deutsche Bank	27,283
(50,300)	Nippon Paint Holdings Co Ltd	Credit Suisse	(117,358)
(74,600)	Nippon Paint Holdings Co Ltd	Deutsche Bank	(292,279)
(6,900)	Nippon Paint Holdings Co Ltd	Citibank	(11,543)
(72,300)	Nippon Paint Holdings Co Ltd	Bank of America	
		Merrill Lynch	(283,267)
(15,100)	Nippon Paint Holdings Co Ltd	JP Morgan	(35,231)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(5,300)	Nippon Shinyaku Co Ltd	Credit Suisse	(27,065)
(23,800)	Nippon Shinyaku Co Ltd	Deutsche Bank	(60,768)
(11,000)	Nippon Shinyaku Co Ltd	Citibank	(15,496)
(2,000)	Nippon Shinyaku Co Ltd	Bank of America	
		Merrill Lynch	(5,107)
(19,100)	Nippon Shinyaku Co Ltd	JP Morgan	(97,535)
(17,900)	Nippon Shokubai Co Ltd	Credit Suisse	(110,319)
(8,400)	Nippon Shokubai Co Ltd	Deutsche Bank	(43,634)
(1,000)	Nippon Shokubai Co Ltd	Bank of America	
		Merrill Lynch	(5,195)
(14,700)	Nippon Shokubai Co Ltd	Citibank	(45,298)
(10,500)	Nippon Shokubai Co Ltd	JP Morgan	(64,712)
41,100	Nippon Steel & Sumitomo Metal Corp	HSBC	(43,861)
23,300	Nippon Telegraph & Telephone Corp	Credit Suisse	23,591
63,600	Nippon Telegraph & Telephone Corp	Deutsche Bank	62,715
29,800	Nippon Telegraph & Telephone Corp	Citibank	(6,559)
15,300	Nippon Telegraph & Telephone Corp	Bank of America	
		Merrill Lynch	15,087
6,100	Nippon Telegraph & Telephone Corp	JP Morgan	6,176
48,300	Nippon Telegraph & Telephone Corp	HSBC	50,468
(40,800)	Nippon Yusen KK	Bank of America	
		Merrill Lynch	(15,446)
(67,300)	Nippon Yusen KK	Credit Suisse	5,925
(121,400)	Nippon Yusen KK	JP Morgan	10,688
(51,800)	Nipro Corp	Deutsche Bank	(15,962)
(19,400)	Nipro Corp	Bank of America	
		Merrill Lynch	(5,978)
(29,100)	Nipro Corp	Credit Suisse	(11,529)
(25,800)	Nipro Corp	Citibank	(8,859)
(168,100)	Nipro Corp	JP Morgan	(66,601)
272,600	Nishi-Nippon Financial Holdings Inc	Bank of America	
		Merrill Lynch	60,002
72,100	Nishi-Nippon Financial Holdings Inc	Credit Suisse	29,835
111,900	Nishi-Nippon Financial Holdings Inc	Citibank	110,343
97,500	Nishi-Nippon Financial Holdings Inc	Deutsche Bank	21,461
33,100	Nishi-Nippon Financial Holdings Inc	JP Morgan	13,697
(38,400)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	(27,047)
(16,600)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	(3,215)
(8,400)	Nishi-Nippon Railroad Co Ltd	Bank of America	
		Merrill Lynch	(1,627)
(24,900)	Nishi-Nippon Railroad Co Ltd	JP Morgan	(17,538)
(12,700)	Nishi-Nippon Railroad Co Ltd	Citibank	(1,565)
202,500	Nissan Motor Co Ltd	Credit Suisse	(63,649)
122,300	Nissan Motor Co Ltd	Bank of America	
		Merrill Lynch	(22,828)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
175,800	Nissan Motor Co Ltd	Citibank	50,768
210,300	Nissan Motor Co Ltd	JP Morgan	(66,101)
(13,400)	Nisshin Seifun Group Inc	Credit Suisse	(7,433)
(15,000)	Nisshin Seifun Group Inc	JP Morgan	(8,320)
(1,700)	Nisshin Seifun Group Inc	Bank of America	
		Merrill Lynch	(1,676)
(6,300)	Nisshin Seifun Group Inc	Citibank	(3,605)
32,800	Nisshinbo Holdings Inc	Citibank	10,974
9,700	Nisshinbo Holdings Inc	Bank of America	
		Merrill Lynch	(3,416)
21,800	Nisshinbo Holdings Inc	Credit Suisse	(27,639)
3,300	Nisshinbo Holdings Inc	JP Morgan	(4,184)
(9,500)	Nitori Holdings Co Ltd	Credit Suisse	(38,893)
(4,700)	Nitori Holdings Co Ltd	Deutsche Bank	(31,242)
(3,500)	Nitori Holdings Co Ltd	Bank of America	
		Merrill Lynch	(23,266)
(3,100)	Nitori Holdings Co Ltd	Citibank	(25,383)
(22,600)	Nitori Holdings Co Ltd	JP Morgan	(92,525)
7,100	Nitto Denko Corp	HSBC	8,972
(6,300)	NOK Corp	Credit Suisse	832
(10,000)	NOK Corp	Deutsche Bank	(8,892)
(11,000)	NOK Corp	Bank of America	
		Merrill Lynch	(9,782)
(5,900)	NOK Corp	Citibank	(4,727)
(18,600)	NOK Corp	JP Morgan	2,456
(42,500)	Nomura Holdings Inc	Citibank	(262)
(55,900)	Nomura Holdings Inc	Deutsche Bank	1,378
(170,300)	Nomura Holdings Inc	JP Morgan	24,740
(182,000)	Nomura Holdings Inc	HSBC	15,412
12,500	Nomura Real Estate Holdings Inc	Citibank	4,622
33,200	Nomura Real Estate Holdings Inc	Deutsche Bank	15,492
32,400	Nomura Real Estate Holdings Inc	JP Morgan	3,708
(363)	Nomura Real Estate Master Fund Inc (Reit)	JP Morgan	(15,660)
8,400	Nomura Research Institute Ltd	Credit Suisse	(20,338)
44,600	Nomura Research Institute Ltd	Bank of America	
		Merrill Lynch	(49,084)
15,400	Nomura Research Institute Ltd	Citibank	4,068
27,500	Nomura Research Institute Ltd	JP Morgan	(66,583)
(800)	NS Solutions Corp	Credit Suisse	528
(22,200)	NS Solutions Corp	Citibank	(4,886)
(200)	NS Solutions Corp	Deutsche Bank	(35)
(11,100)	NS Solutions Corp	Bank of America	
		Merrill Lynch	(1,955)
(15,600)	NS Solutions Corp	JP Morgan	10,301
(41,100)	NSK Ltd	Credit Suisse	10,494

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(52,600)	NSK Ltd	Deutsche Bank	(926)
(81,200)	NSK Ltd	JP Morgan	20,733
116,300	NTN Corp	Bank of America	
		Merrill Lynch	11,263
131,000	NTN Corp	Credit Suisse	2,307
53,400	NTN Corp	Citibank	3,761
207,800	NTN Corp	Deutsche Bank	20,125
16,700	NTN Corp	JP Morgan	294
76,800	NTT Data Corp	Credit Suisse	(64,237)
31,700	NTT Data Corp	Bank of America	
		Merrill Lynch	(13,955)
30,800	NTT Data Corp	JP Morgan	(25,762)
14,900	NTT Data Corp	Citibank	4,854
164,900	NTT Domoco Inc	HSBC	84,680
167,400	NTT Domoco Inc	Bank of America	
		Merrill Lynch	70,745
78,200	NTT Domoco Inc	Credit Suisse	37,868
56,900	NTT Domoco Inc	Deutsche Bank	24,046
95,700	NTT Domoco Inc	Citibank	26,541
27,900	NTT Domoco Inc	JP Morgan	13,510
146,900	Obayashi Corp	Credit Suisse	117,696
154,000	Obayashi Corp	Deutsche Bank	73,217
179,500	Obayashi Corp	Bank of America	
		Merrill Lynch	85,341
40,200	Obayashi Corp	Citibank	12,388
96,900	Obayashi Corp	JP Morgan	77,636
1,200	Obic Co Ltd	Citibank	3,381
7,600	Obic Co Ltd	JP Morgan	(16,728)
(59,200)	Odakyu Electric Railway Co Ltd	Credit Suisse	(103,201)
(41,900)	Odakyu Electric Railway Co Ltd	Deutsche Bank	(47,957)
(114,300)	Odakyu Electric Railway Co Ltd	JP Morgan	(199,255)
(34,500)	Odakyu Electric Railway Co Ltd	Bank of America	
		Merrill Lynch	(39,488)
(48,200)	Odakyu Electric Railway Co Ltd	Citibank	(36,920)
12,500	Oji Holdings Corp	Credit Suisse	(9,685)
164,400	Oji Holdings Corp	Citibank	(4,342)
260,000	Oji Holdings Corp	Bank of America	
		Merrill Lynch	(103,011)
104,100	Oji Holdings Corp	JP Morgan	(80,655)
3,600	Okuma Corp	Credit Suisse	(3,487)
4,300	Okuma Corp HSBC		(4,164)
13,200	Okuma Corp	Deutsche Bank	10,460
6,800	Okuma Corp	JP Morgan	(6,586)
5,800	Olympus Corp	HSBC	(24,382)
19,900	Omron Corp	Credit Suisse	28,033

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
18,700	Omron Corp	Deutsche Bank	42,807
35,800	Omron Corp	JP Morgan	50,431
15,900	Omron Corp	Bank of America	
		Merrill Lynch	36,397
(52,600)	Ono Pharmaceutical Co Ltd	Credit Suisse	(12,041)
(15,400)	Ono Pharmaceutical Co Ltd	Deutsche Bank	(10,711)
(27,400)	Ono Pharmaceutical Co Ltd	JP Morgan	(6,272)
(18,600)	Ono Pharmaceutical Co Ltd	Citibank	(6,141)
(34,700)	Ono Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	(24,135)
9,900	Open House Co Ltd	Credit Suisse	(68,423)
16,500	Open House Co Ltd	Deutsche Bank	44,308
13,400	Oracle Corp Japan	Deutsche Bank	7,079
1,600	Oracle Corp Japan	Citibank	563
(34,400)	Orient Corp	Credit Suisse	909
(3,000)	Orient Corp	Deutsche Bank	211
(454,300)	Orient Corp*	Citibank	-
(56,900)	Orient Corp	JP Morgan	1,503
(109,000)	Orient Corp	Bank of America	
		Merrill Lynch	7,677
(3,500)	Oriental Land Co Ltd/Japan	HSBC	(15,184)
(7,500)	Oriental Land Co Ltd/Japan	Credit Suisse	(26,743)
(200)	Oriental Land Co Ltd/Japan	Deutsche Bank	(933)
(5,900)	Oriental Land Co Ltd/Japan	Bank of America	
		Merrill Lynch	(27,531)
(9,000)	Oriental Land Co Ltd/Japan	Citibank	(24,564)
13,600	ORIX Corp	Credit Suisse	(239)
63,100	ORIX Corp	Deutsche Bank	41,667
90,800	ORIX Corp	HSBC	39,506
126,200	ORIX Corp	Bank of America	
		Merrill Lynch	83,333
30,900	ORIX Corp	Citibank	11,562
72,100	ORIX Corp	JP Morgan	(1,270)
(321)	Orix JREIT Inc (Reit)	HSBC	(21,440)
(537)	Orix JREIT Inc (Reit)	Credit Suisse	(31,677)
(377)	Orix JREIT Inc (Reit)	Citibank	(14,937)
(188)	Orix JREIT Inc (Reit)	JP Morgan	(11,090)
20,300	OSG Corp	Deutsche Bank	2,860
30,200	OSG Corp	HSBC	(7,936)
40,000	OSG Corp	Credit Suisse	(26,413)
27,300	OSG Corp	Bank of America	
		Merrill Lynch	3,846
46,300	OSG Corp	JP Morgan	(30,573)
23,900	OSG Corp	Citibank	29,670
34,300	Otsuka Corp	Credit Suisse	(84,557)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
57,600	Otsuka Corp	Citibank	(22,821)
17,600	Otsuka Corp	Bank of America	
		Merrill Lynch	(6,198)
30,600	Otsuka Corp	JP Morgan	(75,436)
(39,000)	Otsuka Holdings Co Ltd	Deutsche Bank	(66,270)
(11,900)	Otsuka Holdings Co Ltd	Bank of America	
		Merrill Lynch	(20,221)
(12,500)	Otsuka Holdings Co Ltd	Citibank	(34,997)
(36,900)	Otsuka Holdings Co Ltd	JP Morgan	33,788
(7,300)	Paltac Corporation	Citibank	(5,142)
(6,700)	Paltac Corporation	JP Morgan	(20,646)
(34,200)	Paltac Corporation	Credit Suisse	(105,388)
(7,700)	Paltac Corporation	Deutsche Bank	(27,117)
34,700	Panasonic Corp	Deutsche Bank	12,831
148,500	Panasonic Corp	Citibank	73,871
115,900	Panasonic Corp	Bank of America	
		Merrill Lynch	42,858
(20,900)	Park24 Co Ltd	Credit Suisse	(16,009)
(93,100)	Park24 Co Ltd	Citibank	(102,461)
(53,600)	Park24 Co Ltd	Deutsche Bank	(30,674)
(18,800)	Park24 Co Ltd	Bank of America	
		Merrill Lynch	(10,759)
(26,800)	Park24 Co Ltd	JP Morgan	(20,528)
(139,700)	PeptiDream Inc	Credit Suisse	(399,740)
(75,500)	PeptiDream Inc	Citibank	(122,975)
(300)	PeptiDream Inc	JP Morgan	(858)
(5,000)	Persol Holdings Co Ltd	Credit Suisse	4,710
(43,000)	Persol Holdings Co Ltd	Deutsche Bank	(36,344)
(35,100)	Persol Holdings Co Ltd	Citibank	(51,609)
(4,800)	Pigeon Corp	Bank of America	
		Merrill Lynch	45,853
(20,300)	Pigeon Corp	JP Morgan	109,918
28,900	Pola Orbis Holdings Inc	JP Morgan	(15,267)
44,300	Pola Orbis Holdings Inc	Citibank	(17,552)
(185,800)	Rakuten Inc	Credit Suisse	(21,266)
(370,900)	Rakuten Inc	Deutsche Bank	117,559
(24,500)	Rakuten Inc	HSBC	(2,804)
(121,900)	Rakuten Inc	JP Morgan	(13,952)
(137,700)	Rakuten Inc	Bank of America	
		Merrill Lynch	43,645
(95,700)	Rakuten Inc	Citibank	4,213
24,500	Recruit Holdings Co Ltd	Deutsche Bank	21,786
102,000	Recruit Holdings Co Ltd	Bank of America	
		Merrill Lynch	90,703
7,800	Relo Group Inc	Deutsche Bank	18,954

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
23,400	Relo Group Inc	JP Morgan	74,786
(561,700)	Renesas Electronics Corp	Deutsche Bank	326,397
(457,600)	Renesas Electronics Corp	Credit Suisse	427,061
(128,300)	Resona Holdings Inc	Citibank	(24,738)
(109,700)	Resona Holdings Inc	Bank of America	
		Merrill Lynch	(19,800)
(122,800)	Resona Holdings Inc	Credit Suisse	18,596
(1,700)	Resona Holdings Inc	Deutsche Bank	(307)
(21,600)	Resona Holdings Inc	JP Morgan	3,271
(122,200)	Resona Holdings Inc	HSBC	(13,463)
(17,900)	Resorttrust Inc	HSBC	(5,358)
(96,000)	Resorttrust Inc	Credit Suisse	(28,737)
(38,400)	Resorttrust Inc	Citibank	(26,371)
(68,500)	Resorttrust Inc	Deutsche Bank	(55,485)
(74,600)	Resorttrust Inc	Bank of America	
		Merrill Lynch	(60,426)
(89,800)	Resorttrust Inc	JP Morgan	(26,881)
(264,900)	Ricoh Co Ltd	Credit Suisse	93,291
(63,800)	Ricoh Co Ltd	Deutsche Bank	14,605
(38,700)	Ricoh Co Ltd	JP Morgan	13,629
(2,100)	Rinnai Corp	Citibank	(1,294)
(400)	Rinnai Corp	Credit Suisse	(1,127)
(4,600)	Rinnai Corp	Bank of America	
		Merrill Lynch	3,240
(8,000)	Rinnai Corp	JP Morgan	(22,539)
(9,200)	Rohm Co Ltd	HSBC	17,608
18,400	Rohto Pharmaceutical Co Ltd	Deutsche Bank	37,260
16,400	Rohto Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	33,210
5,900	Rohto Pharmaceutical Co Ltd	Citibank	6,753
17,300	Rohto Pharmaceutical Co Ltd	JP Morgan	(11,424)
1,700	Ryohin Keikaku Co Ltd	Deutsche Bank	11,525
6,600	Sankyo Co Ltd	Credit Suisse	9,007
12,100	Sankyo Co Ltd	Deutsche Bank	12,784
11,200	Sankyo Co Ltd	JP Morgan	15,284
19,200	Sankyo Co Ltd	Bank of America	
		Merrill Lynch	20,285
21,600	Sankyo Co Ltd	Citibank	9,509
25,100	Sankyo Co Ltd	HSBC	26,461
8,300	Sankyu Inc	Bank of America	
		Merrill Lynch	(12,423)
14,400	Sankyu Inc	Credit Suisse	(45,642)
1,800	Sankyu Inc	Citibank	(1,426)
12,300	Sankyu Inc	JP Morgan	(38,986)
3,300	Sankyu Inc	Deutsche Bank	(4,939)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(62,700)	Santen Pharmaceutical Co Ltd	Deutsche Bank	(63,484)
113,700	Sanwa Holdings Corp	Bank of America	
		Merrill Lynch	18,019
51,500	Sanwa Holdings Corp	Credit Suisse	24,938
177,200	Sanwa Holdings Corp	Citibank	56,165
232,600	Sanwa Holdings Corp	Deutsche Bank	36,862
(44,000)	Sawai Pharmaceutical Co Ltd	Deutsche Bank	(131,713)
(111,400)	Sawai Pharmaceutical Co Ltd	Credit Suisse	(156,929)
(26,000)	Sawai Pharmaceutical Co Ltd	Bank of America	
		Merrill Lynch	(77,831)
(50,700)	Sawai Pharmaceutical Co Ltd	Citibank	(102,668)
(37,400)	Sawai Pharmaceutical Co Ltd	JP Morgan	(52,685)
(10,900)	SBI Holdings Inc/Japan	JP Morgan	67,081
(21,200)	SBI Holdings Inc/Japan	Citibank	(17,359)
(17,900)	SBI Holdings Inc/Japan	Credit Suisse	110,161
(26,900)	SBI Holdings Inc/Japan	Deutsche Bank	85,735
5,400	SCREEN Holdings Co Ltd	HSBC	(23,772)
23,900	Secom Co Ltd	Credit Suisse	110,894
21,200	Secom Co Ltd	Citibank	74,661
37,000	Secom Co Ltd	Bank of America	
		Merrill Lynch	199,040
19,200	Secom Co Ltd	JP Morgan	89,086
(74,400)	Sega Sammy Holdings Inc	Credit Suisse	32,752
(96,500)	Sega Sammy Holdings Inc	Deutsche Bank	11,045
(142,000)	Sega Sammy Holdings Inc	HSBC	56,186
(43,500)	Seibu Holdings Inc	Credit Suisse	(17,618)
(9,800)	Seibu Holdings Inc	HSBC	6,564
(36,500)	Seibu Holdings Inc	Bank of America	
		Merrill Lynch	27,316
(17,400)	Seibu Holdings Inc	Citibank	9,039
(35,600)	Seibu Holdings Inc	JP Morgan	(14,418)
23,500	Seiko Epson Corp	Deutsche Bank	(11,587)
50,000	Seiko Epson Corp	JP Morgan	(24,652)
18,100	Seiko Epson Corp	Bank of America	
		Merrill Lynch	(8,924)
48,500	Seiko Epson Corp	Citibank	(18,789)
168,100	Seino Holdings Co Ltd	Credit Suisse	78,441
5,600	Seino Holdings Co Ltd	Deutsche Bank	2,810
57,300	Seino Holdings Co Ltd	JP Morgan	26,738
152,800	Seino Holdings Co Ltd	Bank of America	
		Merrill Lynch	76,682
8,000	Seino Holdings Co Ltd	Citibank	1,972
139,800	Sekisui Chemical Co Ltd	Credit Suisse	(4,923)
53,100	Sekisui Chemical Co Ltd	Deutsche Bank	4,208
187,400	Sekisui Chemical Co Ltd	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
		Merrill Lynch	14,849
119,800	Sekisui Chemical Co Ltd	Citibank	30,588
185,500	Sekisui Chemical Co Ltd	JP Morgan	(6,533)
43,700	Sekisui House Ltd	Deutsche Bank	9,426
71,700	Sekisui House Ltd	JP Morgan	5,366
3,000	Sekisui House Ltd	Citibank	251
16,700	Seven & i Holdings Co Ltd	Credit Suisse	(15,291)
12,400	Seven & i Holdings Co Ltd	Bank of America	
		Merrill Lynch	(6,769)
11,200	Seven & i Holdings Co Ltd	JP Morgan	(10,255)
32,500	Seven & i Holdings Co Ltd	Citibank	(13,163)
(74,000)	Seven Bank Ltd	Deutsche Bank	19,546
(114,100)	Seven Bank Ltd	Bank of America	
		Merrill Lynch	30,137
(101,700)	Seven Bank Ltd	JP Morgan	17,908
(101,400)	Seven Bank Ltd	Citibank	15,177
(24,500)	SG Holdings Co Ltd	Credit Suisse	4,530
(23,900)	SG Holdings Co Ltd	Deutsche Bank	16,413
(7,400)	SG Holdings Co Ltd	HSBC	1,368
(65,900)	Sharp Corp/Japan	Credit Suisse	82,389
(195,100)	Sharp Corp/Japan	Citibank	130,548
(8,200)	Shimadzu Corp	Credit Suisse	2,960
(10,800)	Shimadzu Corp	JP Morgan	3,899
(2,000)	Shimadzu Corp	Bank of America	
		Merrill Lynch	(1,550)
800	Shimamura Co Ltd	Deutsche Bank	986
5,000	Shimamura Co Ltd	JP Morgan	1,761
3,100	Shimamura Co Ltd	Citibank	1,638
12,400	Shimamura Co Ltd	Bank of America	
		Merrill Lynch	15,284
(8,800)	Shimano Inc	Deutsche Bank	(92,974)
(2,600)	Shimano Inc	Bank of America	
		Merrill Lynch	(27,470)
(12,500)	Shimano Inc	Citibank	(94,647)
(13,700)	Shimano Inc	JP Morgan	(184,548)
20,400	Shimizu Corp	Credit Suisse	8,980
190,700	Shimizu Corp	Bank of America	
		Merrill Lynch	87,308
20,600	Shimizu Corp	Citibank	3,809
110,300	Shimizu Corp	JP Morgan	48,556
(2,200)	Shin-Etsu Chemical Co Ltd	HSBC	1,550
(6,500)	Shin-Etsu Chemical Co Ltd	Credit Suisse	4,578
(3,800)	Shin-Etsu Chemical Co Ltd	Deutsche Bank	(11,007)
(11,100)	Shin-Etsu Chemical Co Ltd	Bank of America	
		Merrill Lynch	(32,153)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(14,400)	Shin-Etsu Chemical Co Ltd	JP Morgan	10,143
(27,400)	Shinsei Bank Ltd	Credit Suisse	51,867
(19,500)	Shinsei Bank Ltd	Deutsche Bank	11,846
(91,100)	Shinsei Bank Ltd	JP Morgan	172,447
(29,200)	Shinsei Bank Ltd	Bank of America	
		Merrill Lynch	17,739
46,800	Shionogi & Co Ltd	Credit Suisse	(26,371)
12,400	Shionogi & Co Ltd	Deutsche Bank	2,620
9,100	Shionogi & Co Ltd	JP Morgan	(5,128)
32,600	Shionogi & Co Ltd	Bank of America	
		Merrill Lynch	6,889
60,700	Shionogi & Co Ltd	Citibank	(134,675)
80,500	Shiseido Co Ltd	Deutsche Bank	(67,331)
11,700	Shiseido Co Ltd	HSBC	(50,990)
8,700	Shiseido Co Ltd	Citibank	(18,384)
50,000	Shizuoka Bank Ltd/The	Credit Suisse	(22,451)
15,000	Shizuoka Bank Ltd/The	Deutsche Bank	(5,679)
115,000	Shizuoka Bank Ltd/The	Bank of America	
		Merrill Lynch	(43,538)
156,000	Shizuoka Bank Ltd/The	Citibank	38,457
13,000	Shizuoka Bank Ltd/The	JP Morgan	(5,837)
(3,800)	Showa Denko KK	Deutsche Bank	3,178
(17,900)	Showa Denko KK	JP Morgan	97,711
(17,900)	Showa Denko KK	Citibank	(38,612)
339,500	Showa Shell Sekiyu KK	Credit Suisse	(1,279,327)
47,700	Showa Shell Sekiyu KK	HSBC	(115,982)
69,300	Showa Shell Sekiyu KK	Bank of America	
		Merrill Lynch	(84,810)
(35,900)	SKY Perfect JSAT Holdings Inc	Citibank	(632)
(21,000)	SKY Perfect JSAT Holdings Inc	Credit Suisse	(3,513)
(64,100)	SKY Perfect JSAT Holdings Inc	JP Morgan	(10,723)
(13,400)	SKY Perfect JSAT Holdings Inc	Deutsche Bank	(2,360)
151,100	Skylark Holdings Co Ltd	Credit Suisse	91,793
196,800	Skylark Holdings Co Ltd	JP Morgan	119,556
97,300	Skylark Holdings Co Ltd	Bank of America	
		Merrill Lynch	119,933
286,200	Skylark Holdings Co Ltd	Citibank	88,193
(900)	SMC Corp/Japan	HSBC	(15,927)
(1,800)	SMC Corp/Japan	Credit Suisse	(31,854)
(3,000)	SMC Corp/Japan	Deutsche Bank	(33,545)
(1,100)	SMC Corp/Japan	Bank of America	
		Merrill Lynch	(12,300)
(1,900)	SMC Corp/Japan	Citibank	(18,067)
(3,900)	SMC Corp/Japan	JP Morgan	(69,017)
(68,200)	SoftBank Group Corp	HSBC	(418,955)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(3,700)	SoftBank Group Corp	Deutsche Bank	(13,584)
(6,145)	SoftBank Group Corp	Citibank	(39,982)
(42,300)	SoftBank Group Corp	JP Morgan	(268,518)
(491,800)	Sojitz Corp	Credit Suisse	86,600
(944,100)	Sojitz Corp	Bank of America	
		Merrill Lynch	99,746
(185,200)	Sojitz Corp	JP Morgan	32,611
26,400	Sompo Holdings Inc	Credit Suisse	(115,288)
16,700	Sompo Holdings Inc	Deutsche Bank	(14,850)
16,800	Sompo Holdings Inc	Bank of America	
		Merrill Lynch	(14,939)
65,400	Sompo Holdings Inc	Citibank	25,335
17,100	Sompo Holdings Inc	JP Morgan	(74,675)
8,500	Sony Corp	JP Morgan	(24,098)
27,100	Sony Corp	Credit Suisse	(76,829)
5,100	Sony Corp	HSBC	(14,459)
7,900	Sony Corp	Bank of America	
		Merrill Lynch	8,903
16,100	Sony Corp	Deutsche Bank	18,144
4,100	Sony Corp	Citibank	8,916
(8,300)	Sony Financial Holdings Inc	Deutsche Bank	4,604
(16,700)	Sony Financial Holdings Inc	Credit Suisse	47,345
(21,700)	Sony Financial Holdings Inc	JP Morgan	61,520
3,400	Sotetsu Holdings Inc	Credit Suisse	449
29,700	Sotetsu Holdings Inc	Deutsche Bank	18,304
1,400	Sotetsu Holdings Inc	Citibank	62
32,500	Sotetsu Holdings Inc	Bank of America	
		Merrill Lynch	20,030
6,900	Sotetsu Holdings Inc	JP Morgan	911
14,900	Square Enix Holdings Co Ltd	Credit Suisse	(68,216)
28,000	Square Enix Holdings Co Ltd	Bank of America	
		Merrill Lynch	7,396
59,600	Square Enix Holdings Co Ltd	JP Morgan	(272,865)
13,200	Square Enix Holdings Co Ltd	Citibank	40,676
(23,100)	Stanley Electric Co Ltd	JP Morgan	23,389
10,800	Subaru Corp	Credit Suisse	(29,144)
12,200	Subaru Corp	HSBC	(4,240)
8,300	Subaru Corp	Deutsche Bank	(7,856)
39,900	Subaru Corp	Bank of America	
		Merrill Lynch	(37,764)
6,100	Subaru Corp	Citibank	(4,726)
79,100	Subaru Corp	JP Morgan	(213,454)
600	Sugi Holdings Co Ltd	Credit Suisse	211
9,100	Sugi Holdings Co Ltd	Deutsche Bank	10,416
10,100	Sugi Holdings Co Ltd	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
		Merrill Lynch	11,560
8,500	Sugi Holdings Co Ltd	Citibank	3,742
14,100	Sugi Holdings Co Ltd	JP Morgan	4,966
(13,000)	Sumco Corp	Credit Suisse	(4,922)
(126,500)	Sumco Corp	JP Morgan	(47,891)
(46,700)	Sumco Corp	Bank of America	
		Merrill Lynch	(38,649)
215,000	Sumitomo Chemical Co Ltd	Credit Suisse	11,358
62,000	Sumitomo Chemical Co Ltd	Deutsche Bank	9,826
79,400	Sumitomo Chemical Co Ltd	HSBC	4,194
137,000	Sumitomo Chemical Co Ltd	Bank of America	
		Merrill Lynch	21,712
163,000	Sumitomo Chemical Co Ltd	Citibank	37,313
104,700	Sumitomo Chemical Co Ltd	JP Morgan	5,531
34,300	Sumitomo Corp	Credit Suisse	(6,040)
193,400	Sumitomo Corp	Bank of America	
		Merrill Lynch	21,285
31,600	Sumitomo Corp	JP Morgan	(5,564)
120,600	Sumitomo Corp	Citibank	53,090
28,400	Sumitomo Dainippon Pharma Co Ltd	Credit Suisse	187,033
31,900	Sumitomo Dainippon Pharma Co Ltd	JP Morgan	210,083
44,800	Sumitomo Dainippon Pharma Co Ltd	Citibank	326,198
(29,600)	Sumitomo Electric Industries Ltd	Credit Suisse	5,473
(44,800)	Sumitomo Electric Industries Ltd	Citibank	(10,255)
(50,800)	Sumitomo Electric Industries Ltd	Deutsche Bank	(15,431)
(49,700)	Sumitomo Electric Industries Ltd	JP Morgan	9,189
(15,700)	Sumitomo Electric Industries Ltd	Bank of America	
		Merrill Lynch	(4,769)
(10,700)	Sumitomo Forestry Co Ltd	Credit Suisse	2,449
(71,300)	Sumitomo Forestry Co Ltd	Deutsche Bank	(24,482)
(42,700)	Sumitomo Forestry Co Ltd	Citibank	(26,692)
(13,400)	Sumitomo Forestry Co Ltd	JP Morgan	3,067
5,700	Sumitomo Heavy Industries Ltd	Credit Suisse	10,037
8,900	Sumitomo Heavy Industries Ltd	Citibank	9,011
179,100	Sumitomo Heavy Industries Ltd	Deutsche Bank	197,108
5,600	Sumitomo Heavy Industries Ltd	HSBC	9,861
9,400	Sumitomo Heavy Industries Ltd	Bank of America	
		Merrill Lynch	10,345
42,200	Sumitomo Heavy Industries Ltd	JP Morgan	74,309
(34,400)	Sumitomo Metal Mining Co Ltd	Credit Suisse	130,840
(23,900)	Sumitomo Metal Mining Co Ltd	Deutsche Bank	3,998
(68,600)	Sumitomo Metal Mining Co Ltd	Citibank	(94,221)
(52,600)	Sumitomo Metal Mining Co Ltd	JP Morgan	200,063
38,000	Sumitomo Mitsui Financial Group Inc	HSBC	(35,165)
(40,600)	Sumitomo Mitsui Trust Holdings Inc	Credit Suisse	25,379

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(14,100)	Sumitomo Mitsui Trust Holdings Inc	Deutsche Bank	(4,966)
(48,500)	Sumitomo Mitsui Trust Holdings Inc	JP Morgan	30,318
(23,900)	Sumitomo Mitsui Trust Holdings Inc	Citibank	(5,681)
12,800	Sumitomo Realty & Development Co Ltd	Bank of America	
		Merrill Lynch	10,819
46,000	Sumitomo Realty & Development Co Ltd	Credit Suisse	39,690
6,000	Sumitomo Realty & Development Co Ltd	JP Morgan	5,177
21,800	Sumitomo Rubber Industries Ltd	Credit Suisse	(8,253)
19,100	Sumitomo Rubber Industries Ltd	Deutsche Bank	(10,090)
42,500	Sumitomo Rubber Industries Ltd	JP Morgan	(16,090)
30,000	Sumitomo Rubber Industries Ltd	Bank of America	
		Merrill Lynch	(15,848)
8,000	Sumitomo Rubber Industries Ltd	Citibank	(493)
18,000	Sundrug Co Ltd	Credit Suisse	(58,637)
25,400	Sundrug Co Ltd	Deutsche Bank	(52,553)
24,200	Sundrug Co Ltd	Citibank	(7,457)
15,700	Sundrug Co Ltd	Bank of America	
		Merrill Lynch	(32,484)
31,500	Sundrug Co Ltd	JP Morgan	(102,615)
(41,100)	Suntory Beverage & Food Ltd	Credit Suisse	(74,181)
(17,100)	Suntory Beverage & Food Ltd	JP Morgan	(30,864)
(37,800)	Suntory Beverage & Food Ltd	Deutsche Bank	(81,537)
58,900	Suzuken Co Ltd/Aichi Japan	Credit Suisse	(10,372)
40,000	Suzuken Co Ltd/Aichi Japan	Deutsche Bank	59,870
28,300	Suzuken Co Ltd/Aichi Japan	JP Morgan	(4,983)
38,500	Suzuken Co Ltd/Aichi Japan	Bank of America	
		Merrill Lynch	57,625
42,800	Suzuken Co Ltd/Aichi Japan	Citibank	109,280
1,000	Suzuki Motor Corp	Credit Suisse	2,509
27,700	Suzuki Motor Corp	Bank of America	
		Merrill Lynch	75,359
34,400	Suzuki Motor Corp	JP Morgan	86,318
67,100	Suzuki Motor Corp	Citibank	183,140
(3,700)	Systemex Corp	Credit Suisse	20,816
(13,000)	Systemex Corp	Citibank	7,096
(30,200)	Systemex Corp	Bank of America	
		Merrill Lynch	143,050
4,700	T&D Holdings Inc	Deutsche Bank	(6,207)
25,000	T&D Holdings Inc	HSBC	(30,834)
18,100	T&D Holdings Inc	Bank of America	
		Merrill Lynch	(23,904)
17,700	T&D Holdings Inc	Citibank	(2,883)
40,500	T&D Holdings Inc	JP Morgan	(97,345)
153,100	Taisei Corp	Credit Suisse	(26,959)
24,500	Taisei Corp	Deutsche Bank	39,906

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
85,200	Taisei Corp	Citibank	45,008
20,200	Taisei Corp	Bank of America	
		Merrill Lynch	32,902
700	Taisei Corp	JP Morgan	(123)
1,700	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	12,273
3,800	Taisho Pharmaceutical Holdings Co Ltd	Deutsche Bank	39,144
11,100	Taisho Pharmaceutical Holdings Co Ltd	Citibank	52,773
26,300	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	189,875
12,400	Taisho Pharmaceutical Holdings Co Ltd	Bank of America	
		Merrill Lynch	127,734
(72,500)	Taiyo Nippon Sanso Corp	Credit Suisse	14,681
(60,400)	Taiyo Nippon Sanso Corp	Deutsche Bank	(1,064)
(26,200)	Taiyo Nippon Sanso Corp	Bank of America	
		Merrill Lynch	(461)
(94,700)	Taiyo Nippon Sanso Corp	Citibank	(51,694)
(150,600)	Taiyo Nippon Sanso Corp	JP Morgan	30,497
(22,400)	Taiyo Yuden Co Ltd	Credit Suisse	102,948
(80,300)	Taiyo Yuden Co Ltd	Citibank	(83,425)
(32,000)	Taiyo Yuden Co Ltd	Deutsche Bank	(32,964)
(9,400)	Taiyo Yuden Co Ltd	JP Morgan	43,201
(44,100)	Taiyo Yuden Co Ltd	HSBC	115,966
(8,000)	Taiyo Yuden Co Ltd	Bank of America	
		Merrill Lynch	(8,241)
(85,600)	Takara Bio Inc	Credit Suisse	(65,568)
(43,600)	Takara Bio Inc	Deutsche Bank	(122,071)
(10,700)	Takara Bio Inc	Citibank	(27,320)
(113,300)	Takara Holdings Inc	JP Morgan	(23,941)
(3,800)	Takara Holdings Inc	Deutsche Bank	(903)
(9,400)	Takara Holdings Inc	Credit Suisse	(1,986)
(37,400)	Takara Holdings Inc	Citibank	(15,476)
(4,800)	Takeda Pharmaceutical Co Ltd	HSBC	2,432
(33,300)	Takeda Pharmaceutical Co Ltd	Credit Suisse	102,615
(39,900)	TDK Corp*	Deutsche Bank	-
(24,400)	TDK Corp	Citibank	(25,779)
(23,200)	TDK Corp	Credit Suisse	232,858
(4,800)	TDK Corp	JP Morgan	48,177
(10,900)	TDK Corp	HSBC	34,586
116,700	Teijin Ltd	Credit Suisse	15,412
66,700	Teijin Ltd	Deutsche Bank	12,332
145,500	Teijin Ltd	JP Morgan	19,216
35,600	Teijin Ltd	Bank of America	
		Merrill Lynch	6,582
74,900	Teijin Ltd	Citibank	14,508
(5,900)	Terumo Corp	Credit Suisse	(16,882)
(5,900)	Terumo Corp	Citibank	(18,700)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(18,000)	Terumo Corp	Deutsche Bank	(102,377)
(4,900)	Terumo Corp	HSBC	(14,021)
(3,500)	Terumo Corp	JP Morgan	(10,015)
(43,100)	THK Co Ltd	Credit Suisse	15,938
(24,900)	THK Co Ltd	Deutsche Bank	(20,827)
(11,600)	THK Co Ltd	Citibank	(16,647)
19,700	TIS Inc	Bank of America	
		Merrill Lynch	36,424
29,300	TIS Inc	Credit Suisse	(51,594)
41,100	TIS Inc	Deutsche Bank	75,990
(3,500)	Tobu Railway Co Ltd	Credit Suisse	(2,311)
(8,800)	Tobu Railway Co Ltd	Citibank	(1,937)
(7,100)	Tobu Railway Co Ltd	JP Morgan	(4,688)
(5,600)	Toho Co Ltd/Tokyo	Citibank	(13,066)
(21,400)	Toho Co Ltd/Tokyo	Deutsche Bank	(56,524)
(6,000)	Toho Co Ltd/Tokyo	Credit Suisse	(14,263)
(10,600)	Toho Co Ltd/Tokyo	JP Morgan	(25,198)
(5,000)	Toho Gas Co Ltd	Citibank	(4,402)
(5,900)	Toho Gas Co Ltd	Deutsche Bank	(12,986)
37,100	Tohoku Electric Power Co Inc	Credit Suisse	12,086
22,900	Tohoku Electric Power Co Inc	Deutsche Bank	(6,250)
(14,100)	Tokai Carbon Co Ltd	Citibank	2,979
(109,600)	Tokai Carbon Co Ltd	JP Morgan	310,717
(15,500)	Tokai Carbon Co Ltd HSBC		43,943
(60,700)	Tokai Rika Co Ltd	Credit Suisse	62,528
(10,300)	Tokai Rika Co Ltd	Deutsche Bank	2,902
(13,800)	Tokai Rika Co Ltd	Citibank	(6,197)
34,900	Tokai Tokyo Financial Holdings Inc	Deutsche Bank	(9,833)
700	Tokai Tokyo Financial Holdings Inc	Citibank	68
365,800	Tokai Tokyo Financial Holdings Inc	JP Morgan	(225,445)
704,800	Tokai Tokyo Financial Holdings Inc	Bank of America	
		Merrill Lynch	(198,570)
26,200	Tokio Marine Holdings Inc	Credit Suisse	17,531
6,600	Tokio Marine Holdings Inc	Deutsche Bank	16,910
5,000	Tokio Marine Holdings Inc	HSBC	8,664
34,500	Tokio Marine Holdings Inc	Bank of America	
		Merrill Lynch	88,391
18,600	Tokio Marine Holdings Inc	JP Morgan	12,446
20,600	Tokio Marine Holdings Inc	Citibank	12,515
(49,000)	Tokyo Broadcasting System Holdings Inc	Credit Suisse	(15,099)
(71,300)	Tokyo Broadcasting System Holdings Inc	Deutsche Bank	(60,892)
(58,400)	Tokyo Broadcasting System Holdings Inc	JP Morgan	(17,996)
(3,100)	Tokyo Century Corp	JP Morgan	8,461
(200)	Tokyo Century Corp	Credit Suisse	546
(300)	Tokyo Century Corp	Deutsche Bank	-

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(2,100)	Tokyo Century Corp	Citibank	(3,143)
(1,600)	Tokyo Century Corp	Bank of America	
		Merrill Lynch	
99,200	Tokyo Electric Power Co Holdings Inc	Deutsche Bank	36,682
108,100	Tokyo Electric Power Co Holdings Inc	JP Morgan	99,934
20,900	Tokyo Electron Ltd	Bank of America	
		Merrill Lynch	153,649
4,700	Tokyo Electron Ltd	Deutsche Bank	34,553
73,500	Tokyo Gas Co Ltd	Deutsche Bank	42,063
26,400	Tokyo Tatemono Co Ltd	Credit Suisse	15,108
(33,700)	Tokyu Corp	Citibank	(11,868)
(73,000)	Tokyu Corp	Deutsche Bank	(71,985)
(47,800)	Tokyu Corp	Credit Suisse	(49,239)
(6,500)	Tokyu Corp	Bank of America	
		Merrill Lynch	(6,410)
(44,900)	Tokyu Corp	JP Morgan	(46,252)
74,100	Tokyu Fudosan Holdings Corp	Deutsche Bank	17,615
(18,000)	Toppan Printing Co Ltd	Credit Suisse	(30,111)
(54,500)	Toppan Printing Co Ltd	Citibank	(13,915)
(35,500)	Toppan Printing Co Ltd	Deutsche Bank	(23,129)
(564,800)	Toray Industries Inc	Credit Suisse	(313,281)
(269,900)	Toray Industries Inc	Deutsche Bank	24,476
(77,700)	Toray Industries Inc	Bank of America	
		Merrill Lynch	7,046
(163,100)	Toray Industries Inc	Citibank	13,355
(129,900)	Toray Industries Inc	JP Morgan	(72,052)
(168,800)	Toshiba Corp	Credit Suisse	378,975
(34,000)	Toshiba Corp	Deutsche Bank	136,204
71,700	Tosoh Corp	Credit Suisse	44,820
89,700	Tosoh Corp	JP Morgan	56,072
65,000	Tosoh Corp	Bank of America	
		Merrill Lynch	5,723
201,600	Tosoh Corp	Deutsche Bank	17,750
60,700	Tosoh Corp	HSBC	28,498
22,000	Tosoh Corp	Citibank	1,356
2,600	TOTO Ltd	Credit Suisse	2,518
31,000	TOTO Ltd	Bank of America	
		Merrill Lynch	-
10,700	TOTO Ltd	Citibank	1,413
4,100	TOTO Ltd	JP Morgan	3,971
(24,800)	Toyo Seikan Group Holdings Ltd	Credit Suisse	(42,578)
(62,000)	Toyo Seikan Group Holdings Ltd	Citibank	(61,683)
(45,400)	Toyo Seikan Group Holdings Ltd	JP Morgan	(77,945)
6,400	Toyo Suisan Kaisha Ltd	Deutsche Bank	3,944
16,100	Toyo Suisan Kaisha Ltd	Credit Suisse	(10,631)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
29,100	Toyo Suisan Kaisha Ltd	Bank of America	
		Merrill Lynch	17,934
41,100	Toyo Suisan Kaisha Ltd	Citibank	(5,428)
27,000	Toyo Suisan Kaisha Ltd	JP Morgan	(17,829)
(16,500)	Toyo Tire & Rubber Co Ltd	Deutsche Bank	(291)
(73,400)	Toyo Tire & Rubber Co Ltd	Citibank	(15,510)
(72,500)	Toyo Tire & Rubber Co Ltd	JP Morgan	(105,961)
19,300	Toyobo Co Ltd	Credit Suisse	12,404
1,100	Toyobo Co Ltd	Deutsche Bank	339
13,800	Toyobo Co Ltd	Bank of America	
		Merrill Lynch	4,253
(20,200)	Toyoda Gosei Co Ltd	Citibank	(10,315)
(17,000)	Toyoda Gosei Co Ltd	Deutsche Bank	5,388
(4,900)	Toyoda Gosei Co Ltd	JP Morgan	10,009
65,700	Toyota Boshoku Corp	Credit Suisse	(105,856)
130,300	Toyota Boshoku Corp	Deutsche Bank	(162,904)
50,800	Toyota Boshoku Corp	Bank of America	
		Merrill Lynch	(63,511)
151,500	Toyota Boshoku Corp	Citibank	(24,010)
27,600	Toyota Boshoku Corp	JP Morgan	(44,469)
(46,700)	Toyota Industries Corp	Credit Suisse	(53,451)
(45,000)	Toyota Industries Corp	Deutsche Bank	(83,201)
(19,200)	Toyota Industries Corp	Bank of America	
		Merrill Lynch	(35,499)
(57,200)	Toyota Industries Corp	Citibank	(35,253)
(61,100)	Toyota Industries Corp	JP Morgan	(69,933)
(69,000)	Toyota Motor Corp	HSBC	(82,261)
(7,700)	Toyota Motor Corp	Credit Suisse	(7,932)
(11,000)	Toyota Motor Corp	Citibank	1,743
10,400	Toyota Tsusho Corp	Bank of America	
		Merrill Lynch	(3,205)
14,600	Toyota Tsusho Corp	Citibank	19,282
3,300	Toyota Tsusho Corp	JP Morgan	(3,922)
18,500	Trend Micro Inc/Japan	Citibank	34,205
4,800	Trend Micro Inc/Japan	Deutsche Bank	5,494
1,600	Trend Micro Inc/Japan	JP Morgan	(3,381)
8,300	Trend Micro Inc/Japan	Bank of America	
		Merrill Lynch	9,500
34,700	TS Tech Co Ltd	Credit Suisse	(35,134)
17,900	TS Tech Co Ltd	Deutsche Bank	(11,820)
1,700	TS Tech Co Ltd	Citibank	1,721
34,800	TS Tech Co Ltd	JP Morgan	(35,235)
10,100	TS Tech Co Ltd	Bank of America	
		Merrill Lynch	(6,669)
(83,500)	Tsumura & Co	Citibank	(84,544)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(10,600)	Tsumura & Co	Deutsche Bank	(8,866)
(39,100)	Tsumura & Co	JP Morgan	15,491
(4,800)	Tsuruha Holdings Inc	Deutsche Bank	11,833
(1,400)	Tsuruha Holdings Inc	Citibank	1,233
(1,100)	Tsuruha Holdings Inc	Credit Suisse	12,784
(18,600)	Tsuruha Holdings Inc	Bank of America	
		Merrill Lynch	45,853
(10,600)	Tsuruha Holdings Inc	JP Morgan	123,191
(9,800)	TV Asahi Holdings Corp	Deutsche Bank	(5,781)
(22,100)	TV Asahi Holdings Corp	Credit Suisse	13,620
(5,900)	TV Asahi Holdings Corp	Citibank	(4,571)
(34,900)	TV Asahi Holdings Corp	JP Morgan	21,509
15,200	Ube Industries Ltd	Credit Suisse	11,108
7,400	Ube Industries Ltd	Deutsche Bank	1,433
18,300	Ube Industries Ltd	Bank of America	
		Merrill Lynch	3,545
12,600	Ube Industries Ltd	Citibank	(1,775)
15,300	Ube Industries Ltd	JP Morgan	11,181
(16,200)	Unicharm Corp	Credit Suisse	(58,051)
(62,600)	Unicharm Corp	Deutsche Bank	(121,805)
(25,100)	Unicharm Corp	Citibank	(34,695)
(656)	United Urban Investment Corp (Reit)	Deutsche Bank	(15,017)
(7,700)	Universal Entertainment Corp	Credit Suisse	6,440
(86,700)	Universal Entertainment Corp	Citibank	26,717
11,900	Ushio Inc	Deutsche Bank	(1,781)
(58,700)	USS Co Ltd	Credit Suisse	30,492
(105,000)	USS Co Ltd	Citibank	(134,046)
(70,800)	USS Co Ltd	Deutsche Bank	(14,960)
(77,700)	USS Co Ltd	JP Morgan	40,362
1,300	Wacoal Holdings Corp	Credit Suisse	630
2,600	Wacoal Holdings Corp	Bank of America	
		Merrill Lynch	1,373
2,500	Wacoal Holdings Corp	Citibank	1,211
1,600	Wacoal Holdings Corp	JP Morgan	775
(2,700)	Welcia Holdings Co Ltd	Bank of America	
		Merrill Lynch	3,566
(78,800)	Welcia Holdings Co Ltd	JP Morgan	312,203
13,600	West Japan Railway Co	Credit Suisse	28,857
3,000	West Japan Railway Co	JP Morgan	6,366
18,200	West Japan Railway Co	Deutsche Bank	3,205
27,000	West Japan Railway Co	Bank of America	
		Merrill Lynch	4,754
23,500	West Japan Railway Co	Citibank	(26,690)
(556,800)	Yahoo Japan Corp	Deutsche Bank	(73,534)
(209,000)	Yahoo Japan Corp	HSBC	(14,533)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
(215,800)	Yahoo Japan Corp	Citibank	(26,600)
(275,600)	Yahoo Japan Corp	Bank of America	
		Merrill Lynch	(36,397)
(440,382)	Yahoo Japan Corp	JP Morgan	23,264
(5,900)	Yakult Honsha Co Ltd	Credit Suisse	(12,986)
(23,800)	Yakult Honsha Co Ltd	JP Morgan	(52,386)
(5,300)	Yakult Honsha Co Ltd	Citibank	1,400
(10,100)	Yakult Honsha Co Ltd	Bank of America	
		Merrill Lynch	(48,908)
(61,300)	Yamada Denki Co Ltd	Credit Suisse	(4,318)
(118,200)	Yamada Denki Co Ltd	Citibank	(13,529)
(14,200)	Yamada Denki Co Ltd	Bank of America	
		Merrill Lynch	(1,250)
(62,500)	Yamada Denki Co Ltd	JP Morgan	(4,402)
94,100	Yamaguchi Financial Group Inc	Credit Suisse	(30,654)
108,000	Yamaguchi Financial Group Inc	Deutsche Bank	(12,361)
(20,100)	Yamaha Corp	JP Morgan	93,793
(4,700)	Yamaha Corp	Deutsche Bank	5,793
(4,800)	Yamaha Corp	Citibank	(3,803)
(8,200)	Yamaha Motor Co Ltd	Credit Suisse	(2,021)
(29,000)	Yamaha Motor Co Ltd	Deutsche Bank	(11,490)
(24,500)	Yamaha Motor Co Ltd	Citibank	(15,315)
(24,800)	Yamaha Motor Co Ltd	JP Morgan	(6,114)
(83,100)	Yamato Holdings Co Ltd	Credit Suisse	29,632
(85,800)	Yamato Holdings Co Ltd	JP Morgan	30,594
(20,900)	Yamato Holdings Co Ltd	Citibank	(17,205)
19,400	Yamato Kogyo Co Ltd	Credit Suisse	(29,378)
2,200	Yamato Kogyo Co Ltd	Deutsche Bank	(1,201)
4,600	Yamato Kogyo Co Ltd	JP Morgan	(6,966)
69,500	Yamazaki Baking Co Ltd	JP Morgan	63,638
75,600	Yamazaki Baking Co Ltd	Citibank	(8,653)
(39,700)	Yaskawa Electric Corp	JP Morgan	(41,944)
1,000	Yokogawa Electric Corp	Credit Suisse	(2,474)
20,900	Yokogawa Electric Corp	Deutsche Bank	(11,041)
115,800	Yokogawa Electric Corp	Bank of America	
		Merrill Lynch	(61,173)
106,300	Yokogawa Electric Corp	JP Morgan	(262,989)
15,800	Yokogawa Electric Corp	Citibank	7,790
23,700	Yokohama Rubber Co Ltd/The	Bank of America	
		Merrill Lynch	209
4,300	Yokohama Rubber Co Ltd/The	Deutsche Bank	38
14,700	Yokohama Rubber Co Ltd/The	Citibank	9,189
32,100	Zenkoku Hoshu Co Ltd	Deutsche Bank	(60,763)
50,000	Zensho Holdings Co Ltd	Credit Suisse	134,267
8,800	Zensho Holdings Co Ltd	Deutsche Bank	9,840

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	日本(続き)		
19,100	Zensho Holdings Co Ltd	JP Morgan	51,290
37,000	Zensho Holdings Co Ltd	Bank of America	
		Merrill Lynch	41,372
30,400	Zensho Holdings Co Ltd	Citibank	9,903
204,300	Zeon Corp	Bank of America	
		Merrill Lynch	(37,773)
134,100	Zeon Corp	Citibank	70,840
38,500	Zeon Corp	Credit Suisse	(4,407)
34,700	Zeon Corp	Deutsche Bank	(6,416)
38,100	ZOZO Inc	HSBC	(2,598)
25,500	ZOZO Inc	JP Morgan	(52,311)
			<u>770,030</u>
	オランダ		
87,638	Aalberts Industries NV	Bank of America	
		Merrill Lynch	(32,789)
182,819	Aegon NV	Bank of America	
		Merrill Lynch	(104,050)
28,944	Aegon NV	Citibank	(1,149)
(5,317)	Akzo Nobel NV	Credit Suisse	3,858
(64,490)	Akzo Nobel NV	Deutsche Bank	14,623
(8,688)	Akzo Nobel NV	Citibank	(23,246)
(32,722)	Akzo Nobel NV	Bank of America	
		Merrill Lynch	7,420
(18,589)	Akzo Nobel NV	JP Morgan	13,488
378,027	APERAM SA	HSBC	(1,595,304)
49,893	APERAM SA	Bank of America	
		Merrill Lynch	(70,142)
18,931	ArcelorMittal	Bank of America	
		Merrill Lynch	(42,926)
40,398	ArcelorMittal	Citibank	(37,099)
66,745	ArcelorMittal	HSBC	(193,097)
71,756	ArcelorMittal	Deutsche Bank	(162,707)
48,672	ArcelorMittal	JP Morgan	(167,201)
49,307	ArcelorMittal	Credit Suisse	(169,382)
11,377	ASM International NV	Credit Suisse	(20,896)
770	ASM International NV	Deutsche Bank	524
10,288	ASM International NV	Citibank	11,547
23,015	ASM International NV	JP Morgan	(42,271)
14,723	ASM International NV	Bank of America	
		Merrill Lynch	10,015
4,461	ASM International NV	HSBC	5,618
4,512	ASML Holding NV	HSBC	(10,847)
4,475	ASR Nederland NV	HSBC	(9,871)
1,362	ASR Nederland NV	Bank of America	
		Merrill Lynch	(2,502)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	オランダ(続き)		
53,046	ASR Nederland NV	Citibank	8,420
44,336	ASR Nederland NV	JP Morgan	(119,633)
44,859	ASR Nederland NV	Credit Suisse	(121,044)
178,136	BE Semiconductor Industries NV	Credit Suisse	(107,040)
84,214	BE Semiconductor Industries NV	Citibank	51,558
40,303	BE Semiconductor Industries NV	JP Morgan	(24,218)
(106,914)	Boskalis Westminster	Credit Suisse	136,971
(202,210)	Boskalis Westminster	Bank of America	
		Merrill Lynch	18,340
(98,030)	Boskalis Westminster	JP Morgan	125,590
(11,670)	Boskalis Westminster	Citibank	(794)
(47,524)	Boskalis Westminster	Deutsche Bank	4,310
(40,760)	Galapagos NV	Deutsche Bank	72,090
(28,962)	Galapagos NV	JP Morgan	200,298
(3,112)	Galapagos NV	HSBC	9,100
(32,106)	Gemalto NV	Bank of America	
		Merrill Lynch	5,824
(848)	Gemalto NV	JP Morgan	(38)
(12,211)	Gemalto NV	Credit Suisse	(554)
(1,725)	Gemalto NV	Deutsche Bank	313
29,637	Heineken Holding NV	Bank of America	
		Merrill Lynch	35,281
5,020	Heineken Holding NV	Deutsche Bank	5,976
2,356	Heineken Holding NV	HSBC	3,873
(2,166)	Heineken NV	Credit Suisse	(5,108)
(9,089)	Heineken NV	HSBC	(21,434)
(3,545)	Heineken NV	Bank of America	
		Merrill Lynch	(4,903)
(9,476)	Heineken NV	Citibank	(8,595)
(25,455)	Heineken NV	JP Morgan	(60,028)
(17,608)	Heineken NV	Deutsche Bank	(24,355)
(41,776)	IMCD NV	Bank of America	
		Merrill Lynch	87,623
(37,795)	IMCD NV	Credit Suisse	107,125
(18,612)	IMCD NV	Deutsche Bank	39,038
100,667	ING Groep NV	Credit Suisse	(82,174)
66,378	ING Groep NV	JP Morgan	(54,184)
146,429	ING Groep NV	HSBC	(70,649)
108,422	ING Groep NV	Bank of America	
		Merrill Lynch	(32,206)
43,857	ING Groep NV	Citibank	99
2,480	ING Groep NV	Deutsche Bank	(737)
107,948	Koninklijke Ahold Delhaize NV	Bank of America	
		Merrill Lynch	(12,239)
94,154	Koninklijke Ahold Delhaize NV	JP Morgan	67,251

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	オランダ(続き)		
10,884	Koninklijke Ahold Delhaize NV	Citibank	3,949
93,888	Koninklijke Ahold Delhaize NV	Credit Suisse	67,061
11,810	Koninklijke DSM NV	HSBC	(5,069)
5,890	Koninklijke DSM NV	JP Morgan	(6,411)
34,472	Koninklijke DSM NV	Bank of America	
		Merrill Lynch	(3,908)
17,860	Koninklijke DSM NV	Citibank	46,167
61,677	Koninklijke Philips NV	Deutsche Bank	26,922
23,858	Koninklijke Philips NV	Bank of America	
		Merrill Lynch	10,414
18,787	Koninklijke Philips NV	Citibank	2,236
88,045	Koninklijke Philips NV	JP Morgan	(30,944)
96,164	Koninklijke Philips NV	Credit Suisse	(33,798)
(107,506)	Koninklijke Vopak NV	Bank of America	
		Merrill Lynch	95,070
(16,074)	Koninklijke Vopak NV	Citibank	7,107
(67,536)	Koninklijke Vopak NV	JP Morgan	160,029
(97,709)	NN Group NV	HSBC	30,427
(111,944)	OCI NV	JP Morgan	684,080
(69,889)	OCI NV	Credit Suisse	427,085
102,965	PostNL NV	Credit Suisse	23,814
153,261	PostNL NV	Deutsche Bank	32,493
501,429	PostNL NV	Bank of America	
		Merrill Lynch	106,309
293,937	PostNL NV	Citibank	74,981
537,557	PostNL NV	JP Morgan	124,329
72,967	PostNL NV	HSBC	13,692
35,869	Randstad NV	Credit Suisse	(42,700)
12,545	Randstad NV	Deutsche Bank	1,991
87,142	Randstad NV	Bank of America	
		Merrill Lynch	13,832
10,339	Randstad NV	JP Morgan	(12,308)
40,346	Randstad NV	Citibank	46,200
29,454	SBM Offshore NV	Credit Suisse	(49,589)
43,322	SBM Offshore NV	JP Morgan	(72,938)
16,046	SBM Offshore NV	HSBC	(27,015)
105,482	SBM Offshore NV	Citibank	11,959
71,822	SBM Offshore NV	Bank of America	
		Merrill Lynch	(88,350)
3,943	Signify NV '144A'	Credit Suisse	3,800
49,766	Signify NV '144A'	Deutsche Bank	88,019
126,572	Signify NV '144A'	Bank of America	
		Merrill Lynch	223,862
131,980	Signify NV '144A'	Citibank	187,040
76,062	Signify NV '144A'	JP Morgan	73,300

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
オランダ(続き)			
(32,643)	Takeaway.com NV '144A'	HSBC	243,098
(145,687)	TomTom NV	JP Morgan	(62,435)
(16,841)	TomTom NV	Credit Suisse	(7,217)
(14,584)	Unibail-Rodamco-Westfield (Reit)	HSBC	127,065
(22,472)	Unibail-Rodamco-Westfield (Reit)	JP Morgan	203,311
(4,621)	Unibail-Rodamco-Westfield (Reit)	Bank of America	
		Merrill Lynch	35,626
(4,223)	Unibail-Rodamco-Westfield (Reit)	Citibank	16,662
(42,148)	Unilever NV	Bank of America	
		Merrill Lynch	(14,574)
(10,351)	Unilever NV	Credit Suisse	(14,845)
(5,759)	Unilever NV	JP Morgan	(8,259)
(7,102)	Wereldhave NV (Reit)	Deutsche Bank	3,865
(20,010)	Wereldhave NV (Reit)	JP Morgan	33,803
7,927	Wolters Kluwer NV	Credit Suisse	22,288
65,985	Wolters Kluwer NV	Deutsche Bank	56,856
14,863	Wolters Kluwer NV	Bank of America	
		Merrill Lynch	12,807
16,449	Wolters Kluwer NV	Citibank	27,228
19,424	Wolters Kluwer NV	JP Morgan	54,614
16,684	Wolters Kluwer NV	HSBC	29,929
			583,721
ノルウェー			
(18,343)	Aker ASA 'A'	Bank of America	
		Merrill Lynch	137,597
(7,122)	Aker BP ASA	Deutsche Bank	6,792
(5,054)	Aker BP ASA	Bank of America	
		Merrill Lynch	4,820
(83,082)	Aker BP ASA	HSBC	104,762
23,904	Austevoll Seafood ASA	HSBC	(24,387)
26,966	DNB ASA	Credit Suisse	(34,498)
74,794	DNB ASA	Deutsche Bank	(14,353)
94,502	DNB ASA	HSBC	(68,154)
16,729	DNB ASA	Citibank	2,335
68,454	DNB ASA	JP Morgan	(87,573)
23,203	Equinor ASA	Citibank	(6,341)
80,815	Equinor ASA	JP Morgan	(131,113)
(19,055)	Gjensidige Forsikring ASA	Credit Suisse	3,989
(8,343)	Gjensidige Forsikring ASA	Deutsche Bank	(679)
(43,454)	Gjensidige Forsikring ASA	HSBC	10,159
(156,850)	Gjensidige Forsikring ASA	Bank of America	
		Merrill Lynch	(12,769)
(7,799)	Gjensidige Forsikring ASA	Citibank	(1,723)
(65,136)	Gjensidige Forsikring ASA	JP Morgan	13,636
68,153	Leroy Seafood Group ASA	Credit Suisse	(34,558)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	ノルウェー(続き)		
196,767	Leroy Seafood Group ASA	JP Morgan	(99,774)
26,426	Leroy Seafood Group ASA	Citibank	2,397
(83,334)	Marine Harvest ASA	HSBC	(14,161)
(10,130)	Marine Harvest ASA	Bank of America	
		Merrill Lynch	(8,306)
(85,833)	Norsk Hydro ASA	Credit Suisse	30,646
(40,797)	Norsk Hydro ASA	Citibank	6,310
(152,565)	Norsk Hydro ASA	HSBC	43,557
(117,536)	Orkla ASA	HSBC	15,451
19,226	Salmar ASA	JP Morgan	61,713
13,631	Salmar ASA	HSBC	43,754
11,521	Salmar ASA	Bank of America	
		Merrill Lynch	(12,595)
76,798	Salmar ASA	Citibank	137,547
(1,408)	Schibsted ASA 'B'	Deutsche Bank	(982)
(15,425)	Schibsted ASA 'B'	Credit Suisse	6,279
(22,415)	Schibsted ASA 'B'	Citibank	(41,710)
(12,651)	Schibsted ASA 'B'	JP Morgan	5,150
(39,500)	Schibsted ASA 'B'	Bank of America	
		Merrill Lynch	(27,563)
11,871	Storebrand ASA	JP Morgan	(5,495)
32,500	Storebrand ASA	Deutsche Bank	(9,374)
169,832	Subsea 7 SA	Bank of America	
		Merrill Lynch	(206,008)
31,417	Telenor ASA	Deutsche Bank	23,567
18,510	Telenor ASA	Credit Suisse	16,899
30,995	Telenor ASA	HSBC	28,297
72,742	Telenor ASA	Bank of America	
		Merrill Lynch	54,566
86,228	Telenor ASA	Citibank	31,088
35,336	Telenor ASA	JP Morgan	32,260
32,134	TGS NOPEC Geophysical Co ASA	Citibank	(1,869)
41,062	TGS NOPEC Geophysical Co ASA	Credit Suisse	(93,600)
100,420	TGS NOPEC Geophysical Co ASA	HSBC	(186,132)
162,985	TGS NOPEC Geophysical Co ASA	Bank of America	
		Merrill Lynch	(286,223)
22,123	TGS NOPEC Geophysical Co ASA	JP Morgan	(50,429)
(55,341)	Wallenius Wilhelmsen ASA	Credit Suisse	(3,540)
(239,041)	Wallenius Wilhelmsen ASA	JP Morgan	(19,028)
(27,423)	Wallenius Wilhelmsen ASA	Citibank	(4,624)
(379,336)	Wallenius Wilhelmsen ASA	Deutsche Bank	(59,558)
(72,322)	Yara International ASA	Bank of America	
		Merrill Lynch	101,774
(65,803)	Yara International ASA	Deutsche Bank	92,600
(10,458)	Yara International ASA	HSBC	13,382

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
ノルウェー(続き)			
(51,909)	Yara International ASA	JP Morgan	199,825
			<u>(315,967)</u>
ポルトガル			
(6,828,422)	Banco Comercial Portugues SA	JP Morgan	(4,645)
(11,026,383)	Banco Comercial Portugues SA	Credit Suisse	(7,501)
(2,817,827)	Banco Comercial Portugues SA	Deutsche Bank	5,750
(333,871)	EDP - Energias de Portugal SA	Citibank	(18,169)
(156,606)	EDP - Energias de Portugal SA	Deutsche Bank	(3,373)
(218,607)	EDP - Energias de Portugal SA	HSBC	(1,724)
(41,943)	Galp Energia SGPS SA	Bank of America	
		Merrill Lynch	13,553
(63,733)	Galp Energia SGPS SA	JP Morgan	37,574
203,953	Jeronimo Martins SGPS SA	JP Morgan	(69,369)
70,055	Jeronimo Martins SGPS SA	Bank of America	
		Merrill Lynch	(1,589)
76,141	Jeronimo Martins SGPS SA	Citibank	432
26,778	Jeronimo Martins SGPS SA	Credit Suisse	(9,108)
47,749	Jeronimo Martins SGPS SA	Deutsche Bank	(1,083)
315,802	Navigator Co SA/The	Bank of America	
		Merrill Lynch	(88,794)
311,681	Navigator Co SA/The	Credit Suisse	(149,828)
245,190	Navigator Co SA/The	Citibank	(19,459)
253,360	Navigator Co SA/The	Deutsche Bank	(71,237)
173,694	Navigator Co SA/The	HSBC	(83,496)
(21,342)	NOS SGPS SA	Credit Suisse	(7,380)
(403,014)	NOS SGPS SA	Deutsche Bank	(139,360)
(563,326)	NOS SGPS SA	Bank of America	
		Merrill Lynch	(194,795)
(130,920)	NOS SGPS SA	Citibank	(57,888)
(114,147)	NOS SGPS SA	JP Morgan	(39,471)
1,366,514	Sonae SGPS SA	Credit Suisse	(30,986)
1,152,935	Sonae SGPS SA	Deutsche Bank	24,836
1,448,474	Sonae SGPS SA	Bank of America	
		Merrill Lynch	31,202
491,122	Sonae SGPS SA	JP Morgan	(11,136)
583,345	Sonae SGPS SA	Citibank	13,227
			<u>(883,817)</u>
シンガポール			
1,341,200	Ascendas Real Estate Investment Trust (Reit)	Credit Suisse	9,778
1,351,600	Ascendas Real Estate Investment Trust (Reit)	Deutsche Bank	9,854
55,500	Ascendas Real Estate Investment Trust (Reit)	Bank of America	
		Merrill Lynch	405
263,700	Ascendas Real Estate Investment Trust (Reit)	Citibank	3,845

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	シンガポール(続き)		
393,400	Ascendas Real Estate Investment Trust (Reit)	JP Morgan	2,868
(233,600)	CapitalLand Commercial Trust (Reit)	HSBC	(6,935)
(405,400)	CapitalLand Ltd	Deutsche Bank	-
(31,100)	CapitalLand Ltd	Citibank	(680)
(1,130,600)	CapitalLand Ltd	JP Morgan	24,728
1,860,600	CapitalLand Mall Trust (Reit)	Credit Suisse	135,647
2,117,800	CapitalLand Mall Trust (Reit)	Deutsche Bank	185,278
2,131,200	CapitalLand Mall Trust (Reit)	JP Morgan	155,375
1,176,500	CapitalLand Mall Trust (Reit)	Bank of America Merrill Lynch	137,236
2,096,400	CapitalLand Mall Trust (Reit)	Citibank	15,284
(332,700)	City Developments Ltd	Deutsche Bank	(31,532)
(282,700)	City Developments Ltd	HSBC	(21,682)
(14,000)	City Developments Ltd	Citibank	(1,429)
(127,500)	City Developments Ltd	JP Morgan	(930)
(18,300)	City Developments Ltd	Bank of America Merrill Lynch	(1,734)
1,943,300	ComfortDelGro Corp Ltd	Deutsche Bank	(56,670)
1,114,300	ComfortDelGro Corp Ltd	Credit Suisse	(81,238)
3,084,100	ComfortDelGro Corp Ltd	Citibank	-
546,100	ComfortDelGro Corp Ltd	Bank of America Merrill Lynch	(15,925)
475,000	ComfortDelGro Corp Ltd	JP Morgan	(34,630)
35,300	Dairy Farm International Holdings Ltd	Credit Suisse	(7,060)
54,200	Dairy Farm International Holdings Ltd	Citibank	(7,588)
176,700	Dairy Farm International Holdings Ltd	Deutsche Bank	1,767
30,500	Dairy Farm International Holdings Ltd	JP Morgan	(6,100)
83,500	Dairy Farm International Holdings Ltd	HSBC	(12,793)
212,400	Genting Singapore Ltd	Bank of America Merrill Lynch	3,097
7,077,100	Genting Singapore Ltd	Credit Suisse	412,764
388,400	Genting Singapore Ltd	Citibank	9,911
2,083,000	Genting Singapore Ltd	Deutsche Bank	30,372
2,405,100	Genting Singapore Ltd	JP Morgan	140,275
(5,105,800)	Golden Agri-Resources Ltd	Deutsche Bank	(18,612)
(1,941,500)	Golden Agri-Resources Ltd	HSBC	(764)
(223,500)	Hongkong Land Holdings Ltd	Deutsche Bank	(11,175)
(305,800)	Hongkong Land Holdings Ltd	JP Morgan	(122,320)
(1,178,200)	Hutchison Port Holdings Trust (Unit)	Credit Suisse	(11,782)
(2,014,400)	Hutchison Port Holdings Trust (Unit)	JP Morgan	(20,144)
23,500	Jardine Cycle & Carriage Ltd	Credit Suisse	10,622
6,200	Jardine Cycle & Carriage Ltd	JP Morgan	2,802
8,400	Jardine Cycle & Carriage Ltd	HSBC	3,797
(17,800)	Jardine Matheson Holdings Ltd	HSBC	(67,840)
(37,144)	Jardine Matheson Holdings Ltd	Deutsche Bank	(116,261)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
シンガポール(続き)			
(4,500)	Jardine Matheson Holdings Ltd	JP Morgan	(24,075)
(43,600)	Jardine Strategic Holdings Ltd	HSBC	(113,170)
(61,300)	Jardine Strategic Holdings Ltd	Deutsche Bank	(169,801)
(45,000)	Jardine Strategic Holdings Ltd	JP Morgan	(119,250)
346,500	Keppel Corp Ltd	Credit Suisse	(60,628)
774,800	Keppel Corp Ltd	Deutsche Bank	(79,081)
30,100	Keppel Corp Ltd	JP Morgan	(5,267)
295,000	Keppel Corp Ltd	Citibank	(19,356)
(2,081,000)	Keppel REIT (Reit)	JP Morgan	(30,343)
1,005,400	Mapletree Commercial Trust (Reit)	Deutsche Bank	29,319
2,226,600	Mapletree Commercial Trust (Reit)	Citibank	64,932
402,200	Mapletree Commercial Trust (Reit)	Bank of America	
		Merrill Lynch	11,729
1,234,400	Mapletree Commercial Trust (Reit)	JP Morgan	26,998
1,229,300	Mapletree Commercial Trust (Reit)	Credit Suisse	26,887
1,851,300	Mapletree Industrial Trust (Reit)	Deutsche Bank	53,988
2,372,400	Mapletree Industrial Trust (Reit)	Citibank	69,184
576,200	Mapletree Industrial Trust (Reit)	Bank of America	
		Merrill Lynch	16,803
2,426,000	Mapletree Industrial Trust (Reit)	JP Morgan	70,747
399,300	Mapletree Industrial Trust (Reit)	Credit Suisse	11,644
1,405,300	Mapletree Logistics Trust (Reit)	Deutsche Bank	71,717
530,700	Mapletree Logistics Trust (Reit)	Citibank	27,083
675,700	Mapletree Logistics Trust (Reit)	Bank of America	
		Merrill Lynch	34,483
844,500	SATS Ltd	Credit Suisse	(197,018)
509,100	SATS Ltd	Deutsche Bank	(22,270)
427,200	SATS Ltd	Citibank	24,916
931,200	SATS Ltd	JP Morgan	(217,245)
(2,458,700)	Sembcorp Industries Ltd	Deutsche Bank	53,775
(1,635,400)	Sembcorp Industries Ltd	JP Morgan	59,614
(292,543)	Sembcorp Marine Ltd	JP Morgan	3,952
348,600	Singapore Airlines Ltd	Credit Suisse	(35,581)
211,900	Singapore Airlines Ltd	Deutsche Bank	29,352
308,400	Singapore Airlines Ltd	JP Morgan	(31,477)
67,400	Singapore Airlines Ltd	Bank of America	
		Merrill Lynch	15,233
603,700	Singapore Airlines Ltd	Citibank	70,420
345,500	Singapore Exchange Ltd	Credit Suisse	15,113
116,900	Singapore Exchange Ltd	Citibank	15,341
73,800	Singapore Exchange Ltd	Deutsche Bank	10,223
96,100	Singapore Exchange Ltd	JP Morgan	4,204
286,300	Singapore Exchange Ltd	HSBC	16,482
(133,400)	Singapore Post Ltd	Credit Suisse	973
(1,286,700)	Singapore Post Ltd	Deutsche Bank	(28,142)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	シンガポール(続き)		
(939,500)	Singapore Post Ltd	Citibank	(13,699)
(1,479,500)	Singapore Post Ltd	JP Morgan	10,786
402,000	Singapore Technologies Engineering Ltd	Credit Suisse	8,792
1,236,200	Singapore Technologies Engineering Ltd	Deutsche Bank	9,013
464,400	Singapore Technologies Engineering Ltd	Bank of America	
		Merrill Lynch	3,386
2,386,800	Singapore Technologies Engineering Ltd	Citibank	139,208
1,364,800	Singapore Technologies Engineering Ltd	JP Morgan	29,850
(282,000)	Singapore Telecommunications Ltd	Bank of America	
		Merrill Lynch	(6,168)
(2,744,300)	Singapore Telecommunications Ltd	JP Morgan	-
(981,900)	Singapore Telecommunications Ltd	Citibank	14,317
1,308,200	StarHub Ltd	Deutsche Bank	-
759,800	StarHub Ltd	JP Morgan	(27,697)
378,700	Suntec Real Estate Investment Trust (Reit)	Citibank	5,522
259,900	Suntec Real Estate Investment Trust (Reit)	Bank of America	
		Merrill Lynch	1,895
170,300	Suntec Real Estate Investment Trust (Reit)	JP Morgan	(1,242)
35,800	UOL Group Ltd	Credit Suisse	(4,959)
31,200	UOL Group Ltd	Citibank	682
147,400	UOL Group Ltd	JP Morgan	(20,418)
353,700	Venture Corp Ltd	Citibank	74,781
130,700	Venture Corp Ltd	Deutsche Bank	1,906
(125,100)	Wilmar International Ltd	HSBC	17,945
(3,480,500)	Wilmar International Ltd	Deutsche Bank	456,742
(500,700)	Wilmar International Ltd	JP Morgan	54,755
(189,100)	Wilmar International Ltd	Citibank	23,437
3,147,600	Yangzijiang Shipbuilding Holdings Ltd	HSBC	(96,783)
8,670,100	Yangzijiang Shipbuilding Holdings Ltd	Credit Suisse	(505,674)
821,100	Yanlord Land Group Ltd	Bank of America	
		Merrill Lynch	(5,986)
1,318,000	Yanlord Land Group Ltd	Credit Suisse	(9,609)
923,700	Yanlord Land Group Ltd	Citibank	6,734
2,177,800	Yanlord Land Group Ltd	Deutsche Bank	(15,877)
186,500	Yanlord Land Group Ltd	HSBC	(1,360)
701,100	Yanlord Land Group Ltd	JP Morgan	(5,111)
			<u>467,457</u>
	韓国		
(171)	Amorepacific Corp	JP Morgan	(1,507)
(20,216)	Amorepacific Corp	Citibank	(374,865)
(127)	Amorepacific Corp	Deutsche Bank	(1,381)
(5,572)	Amorepacific Corp	Credit Suisse	(49,563)
(14,095)	Amorepacific Group	HSBC	(52,895)
(14,885)	Amorepacific Group	Credit Suisse	(55,803)
(3,176)	Amorepacific Group	Deutsche Bank	(12,320)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
(6,505)	Amorepacific Group	JP Morgan	(24,185)
(10,165)	BGF retail Co Ltd	Citibank	(118,230)
(2,315)	BGF retail Co Ltd	Deutsche Bank	(49,078)
(12,245)	BGF retail Co Ltd	JP Morgan	(244,049)
(102,563)	BNK Financial Group Inc	Citibank	11,341
(18,024)	BNK Financial Group Inc	Deutsche Bank	(428)
(76,093)	BNK Financial Group Inc	JP Morgan	13,585
(40,032)	BNK Financial Group Inc	Credit Suisse	6,986
(15,035)	Celltrion Healthcare Co Ltd	Citibank	(6,211)
(4,161)	Celltrion Healthcare Co Ltd	JP Morgan	(28,315)
(5,321)	Celltrion Inc	Credit Suisse	(1,048)
(4,148)	CJ CheilJedang Corp	Deutsche Bank	84,529
(1,456)	CJ CheilJedang Corp	JP Morgan	(2,235)
(403)	CJ CheilJedang Corp	Bank of America	
		Merrill Lynch	8,212
(9,538)	CJ CheilJedang Corp	Credit Suisse	(16,270)
12,009	CJ Corp	Credit Suisse	210,397
16,557	CJ Corp	Deutsche Bank	94,808
2,349	CJ Corp	Bank of America	
		Merrill Lynch	13,451
1,124	CJ Corp	Citibank	4,580
21,017	CJ Corp	JP Morgan	367,026
(6,165)	CJ Logistics Corp	Bank of America	
		Merrill Lynch	(55,562)
(3,298)	CJ Logistics Corp	Deutsche Bank	(29,723)
(28,439)	CJ Logistics Corp	Citibank	(373,523)
(21,469)	CJ Logistics Corp	JP Morgan	11,699
(3,664)	CJ Logistics Corp	Credit Suisse	1,698
2,778	Coway Co Ltd	Credit Suisse	23,731
23,169	Coway Co Ltd	Deutsche Bank	155,530
14,954	Coway Co Ltd	HSBC	111,030
8,746	Coway Co Ltd	Bank of America	
		Merrill Lynch	58,711
6,027	Coway Co Ltd	Citibank	19,537
31,097	Coway Co Ltd	JP Morgan	264,557
10,409	Daelim Industrial Co Ltd	Credit Suisse	161,089
33,679	Daelim Industrial Co Ltd	Deutsche Bank	343,036
10,225	Daelim Industrial Co Ltd	Bank of America	
		Merrill Lynch	104,146
24,341	Daelim Industrial Co Ltd	Citibank	165,871
34,619	Daelim Industrial Co Ltd	JP Morgan	534,392
5,673	DB Insurance Co Ltd	Credit Suisse	(6,197)
967	DB Insurance Co Ltd	Citibank	(2,845)
(26,801)	Dongsuh Cos Inc	Credit Suisse	10,989
(3,406)	Dongsuh Cos Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
		Merrill Lynch	(4,320)
(42,249)	Dongsuh Cos Inc	Citibank	(26,209)
(10,792)	Dongsuh Cos Inc	JP Morgan	4,526
11,694	Doosan Bobcat Inc	HSBC	(40,041)
(8,044)	E-MART Inc	Credit Suisse	101,765
(842)	E-MART Inc	HSBC	(4,125)
14,916	GS Engineering & Construction Corp	Credit Suisse	27,475
24,830	GS Engineering & Construction Corp	Citibank	101,466
28,654	GS Engineering & Construction Corp	JP Morgan	52,171
13,776	GS Engineering & Construction Corp	HSBC	22,599
11,885	GS Holdings Corp	Bank of America	
		Merrill Lynch	10,328
1,442	GS Holdings Corp	Credit Suisse	2,236
7,153	GS Holdings Corp	Citibank	5,293
2,987	GS Holdings Corp	Deutsche Bank	2,596
5,639	GS Holdings Corp	JP Morgan	8,599
(14,485)	GS Retail Co Ltd	Credit Suisse	(19,787)
(40,260)	GS Retail Co Ltd	Citibank	(75,575)
(9,094)	GS Retail Co Ltd	Bank of America	
		Merrill Lynch	(17,567)
(58,303)	GS Retail Co Ltd	JP Morgan	(78,557)
41,885	Hana Financial Group Inc	HSBC	(14,064)
3,225	Hana Financial Group Inc	Deutsche Bank	(2,346)
1,630	Hana Financial Group Inc	Citibank	(550)
4,669	Hana Financial Group Inc	JP Morgan	(3,319)
4,886	Hana Financial Group Inc	Bank of America	
		Merrill Lynch	(3,555)
3,658	Hankook Tire Co Ltd	Deutsche Bank	1,350
12,234	Hankook Tire Co Ltd	Credit Suisse	15,446
12,634	Hankook Tire Co Ltd	JP Morgan	15,684
36,035	Hankook Tire Co Ltd	Bank of America	
		Merrill Lynch	13,304
25,345	Hankook Tire Co Ltd	Citibank	28,311
(8,143)	Hanmi Pharm Co Ltd	Citibank	(127,860)
(841)	Hanmi Science Co Ltd	Bank of America	
		Merrill Lynch	(2,421)
(4,966)	Hanmi Science Co Ltd	Deutsche Bank	(14,293)
(22,805)	Hanmi Science Co Ltd	Citibank	(71,206)
(12,386)	Hanmi Science Co Ltd	JP Morgan	(36,777)
(139,190)	Hanon Systems	Deutsche Bank	8,906
(209,199)	Hanon Systems	Credit Suisse	53,211
(28,958)	Hanon Systems	Citibank	(7,403)
(8,543)	Hanon Systems	JP Morgan	2,220
(33,162)	Hanon Systems	Bank of America	
		Merrill Lynch	2,122

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
61,760	Hanwha Chemical Corp	Credit Suisse	57,402
125,351	Hanwha Chemical Corp	Deutsche Bank	265,293
35,227	Hanwha Chemical Corp	Bank of America	
		Merrill Lynch	74,554
27,695	Hanwha Chemical Corp	Citibank	28,423
10,340	Hanwha Chemical Corp	JP Morgan	9,516
149,048	Hanwha Life Insurance Co Ltd	Credit Suisse	(16,603)
171,848	Hanwha Life Insurance Co Ltd	Deutsche Bank	(6,410)
231,829	Hanwha Life Insurance Co Ltd	Citibank	35,402
94,817	Hanwha Life Insurance Co Ltd	Bank of America	
		Merrill Lynch	(3,537)
270,629	Hanwha Life Insurance Co Ltd	JP Morgan	(30,777)
8,303	HDC Holdings Co Ltd	Credit Suisse	(4,122)
5,129	HDC Holdings Co Ltd	Deutsche Bank	565
7,768	HDC Holdings Co Ltd	Citibank	(4,863)
5,463	HDC Holdings Co Ltd	JP Morgan	(2,761)
(2,126)	HDC Hyundai Development Co-Engineering & Construction	JP Morgan	(4,256)
17,786	Hotel Shilla Co Ltd	Citibank	42,974
34,651	Hotel Shilla Co Ltd	Deutsche Bank	99,389
7,424	Hotel Shilla Co Ltd	JP Morgan	62,958
21,846	Hotel Shilla Co Ltd	HSBC	211,370
(9,748)	Hyundai Engineering & Construction Co Ltd	Credit Suisse	(33,336)
(16,697)	Hyundai Engineering & Construction Co Ltd	Deutsche Bank	(60,729)
(14,884)	Hyundai Glovis Co Ltd	Citibank	(165,195)
(2,748)	Hyundai Glovis Co Ltd	HSBC	(17,274)
(4,331)	Hyundai Glovis Co Ltd	Credit Suisse	(27,514)
(6,582)	Hyundai Heavy Industries Co Ltd	HSBC	(14,652)
(64,480)	Hyundai Heavy Industries Co Ltd	Citibank	50,269
(18,392)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	(209,284)
(2,010)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	(22,479)
24,624	Hyundai Marine & Fire Insurance Co Ltd	HSBC	(41,951)
7,875	Hyundai Marine & Fire Insurance Co Ltd	Credit Suisse	(11,844)
(14,141)	Hyundai Mobis Co Ltd	Citibank	(188,010)
(3,279)	Hyundai Mobis Co Ltd	Deutsche Bank	28,060
(46,605)	Hyundai Motor Co	Citibank	(585,704)
(9,596)	Hyundai Motor Co	JP Morgan	(9,371)
(13,790)	Hyundai Motor Co	Credit Suisse	(14,213)
(11,239)	Hyundai Steel Co	Credit Suisse	6,441
(29,104)	Hyundai Steel Co	Citibank	(19,702)
5,392	Industrial Bank of Korea	Bank of America	
		Merrill Lynch	(670)
73,301	Industrial Bank of Korea	Citibank	(8,077)
35,543	Industrial Bank of Korea	Credit Suisse	(19,029)
51,037	Industrial Bank of Korea	Deutsche Bank	(6,346)
91,727	Industrial Bank of Korea	JP Morgan	(49,832)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
46,226	Industrial Bank of Korea	HSBC	(6,698)
(4,958)	Kakao Corp	JP Morgan	(53,589)
(107,965)	Kakao Corp	Citibank	(520,837)
(5,144)	Kangwon Land Inc	Credit Suisse	(13,789)
(105,687)	Kangwon Land Inc	Citibank	(221,884)
36,882	KB Financial Group Inc	Credit Suisse	(46,336)
8,209	KB Financial Group Inc	Deutsche Bank	3,268
58,564	KB Financial Group Inc	Citibank	38,855
7,909	KB Financial Group Inc	Bank of America	
		Merrill Lynch	3,148
24,695	KB Financial Group Inc	JP Morgan	(31,639)
(1,823)	KCC Corp	JP Morgan	(21,113)
(4,561)	KCC Corp	Credit Suisse	(53,442)
68,080	Kia Motors Corp	Citibank	181,182
21,184	Kia Motors Corp	Credit Suisse	36,037
70,294	Kia Motors Corp	Deutsche Bank	48,294
48,230	Kia Motors Corp	Bank of America	
		Merrill Lynch	33,136
35,066	Kia Motors Corp	HSBC	44,263
(23,266)	Korea Aerospace Industries Ltd	Citibank	(10,675)
(69,607)	Korea Aerospace Industries Ltd	JP Morgan	38,730
(114,215)	Korea Aerospace Industries Ltd	Credit Suisse	61,664
15,908	Korea Gas Corp	Credit Suisse	(29,416)
30,631	Korea Gas Corp	Citibank	22,550
33,095	Korea Gas Corp	Deutsche Bank	71,147
8,602	Korea Investment Holdings Co Ltd	Credit Suisse	8,311
12,358	Korea Investment Holdings Co Ltd	Deutsche Bank	22,995
3,772	Korea Investment Holdings Co Ltd	Bank of America	
		Merrill Lynch	7,019
14,125	Korea Investment Holdings Co Ltd	Citibank	48,403
1,838	Korea Investment Holdings Co Ltd	JP Morgan	1,713
(1,750)	Korea Zinc Co Ltd	Citibank	15,316
(1,446)	Korea Zinc Co Ltd	JP Morgan	(28,970)
(304)	Korea Zinc Co Ltd	Bank of America	
		Merrill Lynch	1,575
(17,268)	Korea Zinc Co Ltd	Credit Suisse	(349,510)
7,596	KT&G Corp	Credit Suisse	21,493
2,638	KT&G Corp	Deutsche Bank	9,975
3,504	KT&G Corp	Bank of America	
		Merrill Lynch	13,250
1,194	KT&G Corp	Citibank	4,100
2,351	KT&G Corp	JP Morgan	6,531
(5,159)	LG Chem Ltd	HSBC	(41,081)
(623)	LG Chem Ltd	Citibank	(10,983)
(21,285)	LG Chem Ltd	Credit Suisse	(178,597)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
21,516	LG Corp	Credit Suisse	89,833
65,002	LG Corp	JP Morgan	269,150
20,756	LG Corp	Citibank	53,465
(5,536)	LG Display Co Ltd	HSBC	203
5,532	LG Electronics Inc	Credit Suisse	11,704
44,429	LG Electronics Inc	Citibank	145,985
8,093	LG Electronics Inc	JP Morgan	16,833
3,536	LG Household & Health Care Ltd	Credit Suisse	(30,942)
3,549	LG Household & Health Care Ltd	Deutsche Bank	17,566
1,433	LG Household & Health Care Ltd	Citibank	36,547
(10,169)	LG Innotek Co Ltd	Credit Suisse	1,778
(235)	LG Innotek Co Ltd	HSBC	2,337
(13,193)	LG Innotek Co Ltd	Citibank	(77,560)
(11,706)	LG Innotek Co Ltd	JP Morgan	126,656
33,834	LG Uplus Corp	Credit Suisse	63,361
243,111	LG Uplus Corp	HSBC	513,736
214,853	LG Uplus Corp	JP Morgan	400,641
225	Lotte Chemical Corp	Credit Suisse	(1,387)
5,641	Lotte Chemical Corp	Citibank	(13,426)
(11,764)	Lotte Corp	Bank of America	
		Merrill Lynch	(28,226)
(9,999)	Lotte Corp	Deutsche Bank	(23,991)
(9,838)	Lotte Corp	JP Morgan	(47,032)
(113,080)	Lotte Corp	Citibank	(16,872)
(83,443)	Lotte Corp	Credit Suisse	(401,041)
(22,309)	Lotte Shopping Co Ltd	Citibank	121,835
(324)	Lotte Shopping Co Ltd	Bank of America	
		Merrill Lynch	403
(3,025)	Lotte Shopping Co Ltd	JP Morgan	(11,311)
(725)	Lotte Shopping Co Ltd	Deutsche Bank	902
406	Medy-Tox Inc	Credit Suisse	2,277
911	Medy-Tox Inc	Deutsche Bank	14,982
(214,054)	Mirae Asset Daewoo Co Ltd	JP Morgan	43,562
(308)	Mirae Asset Daewoo Co Ltd	Deutsche Bank	(80)
(73,152)	Mirae Asset Daewoo Co Ltd	Citibank	(34,319)
(561,732)	Mirae Asset Daewoo Co Ltd	Credit Suisse	112,208
(9,533)	NAVER Corp	Citibank	(114,452)
(15,800)	NAVER Corp	Credit Suisse	(135,588)
490	NCSOFT Corp	Citibank	18,352
641	NCSOFT Corp	Bank of America	
		Merrill Lynch	24,006
440	NCSOFT Corp	Credit Suisse	28,485
3,994	NCSOFT Corp	Deutsche Bank	149,578
(6,232)	Netmarble Corp '144A'	Credit Suisse	(78,507)
(25,975)	Netmarble Corp '144A'	JP Morgan	(325,672)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
(16,314)	Netmarble Corp '144A'	Citibank	(116,981)
(24,805)	Netmarble Corp '144A'	Deutsche Bank	(131,055)
(6,111)	NH Investment & Securities Co Ltd	HSBC	(4,502)
(113)	Ottogi Corp	HSBC	(5,549)
(447)	Ottogi Corp	Citibank	(6,833)
10,353	POSCO	Credit Suisse	(188,156)
18,307	POSCO	Deutsche Bank	(59,455)
4,482	POSCO	Bank of America	
		Merrill Lynch	(14,556)
4,040	POSCO	Citibank	9,283
4,922	POSCO	JP Morgan	(90,127)
(30,887)	POSCO Chemtech Co Ltd	Citibank	47,166
6,696	S-1 Corp	Citibank	(1,681)
20,313	S-1 Corp	Credit Suisse	50,658
16,881	S-1 Corp	JP Morgan	41,292
6,722	S-1 Corp	Bank of America	
		Merrill Lynch	13,173
6,289	S-1 Corp	Deutsche Bank	12,325
(35,323)	S-Oil Corp	Credit Suisse	311,714
(42,974)	S-Oil Corp	Citibank	(92,623)
(13,157)	Samsung Biologics Co Ltd	Citibank	(32,994)
(40)	Samsung Biologics Co Ltd	HSBC	(319)
(7,071)	Samsung Biologics Co Ltd	Credit Suisse	323,326
(53,776)	Samsung C&T Corp	Citibank	(198,306)
(9,387)	Samsung C&T Corp	JP Morgan	36,923
(6,890)	Samsung C&T Corp	Credit Suisse	26,725
8,114	Samsung Card Co Ltd	Citibank	(189)
8,020	Samsung Card Co Ltd	JP Morgan	(8,070)
19,610	Samsung Electro-Mechanics Co Ltd	Citibank	165,165
8,482	Samsung Electro-Mechanics Co Ltd	JP Morgan	(37,684)
9,096	Samsung Electro-Mechanics Co Ltd	HSBC	10,809
121,501	Samsung Electronics Co Ltd	Deutsche Bank	(224,886)
7,500	Samsung Electronics Co Ltd	Credit Suisse	(15,682)
53,850	Samsung Electronics Co Ltd	JP Morgan	(113,817)
101,883	Samsung Electronics Co Ltd	Citibank	(17,604)
(97,210)	Samsung Engineering Co Ltd	Credit Suisse	(155,328)
(16,244)	Samsung Engineering Co Ltd	Citibank	(26,078)
2,744	Samsung Fire & Marine Insurance Co Ltd	Citibank	(13,813)
3,407	Samsung Fire & Marine Insurance Co Ltd	Bank of America	
		Merrill Lynch	(22,574)
5,356	Samsung Fire & Marine Insurance Co Ltd	Credit Suisse	(23,428)
422	Samsung Fire & Marine Insurance Co Ltd	Deutsche Bank	(2,796)
2,115	Samsung Fire & Marine Insurance Co Ltd	JP Morgan	(9,551)
(459,613)	Samsung Heavy Industries Co Ltd	Credit Suisse	(84,674)
(956)	Samsung Heavy Industries Co Ltd	HSBC	18

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	韓国(続き)		
(399,852)	Samsung Heavy Industries Co Ltd	JP Morgan	(72,190)
(1,034,061)	Samsung Heavy Industries Co Ltd	Citibank	107,130
(12,946)	Samsung Life Insurance Co Ltd	Credit Suisse	71,626
(9,216)	Samsung SDI Co Ltd	Citibank	(55,030)
(9,347)	Samsung SDI Co Ltd	Credit Suisse	193,853
(2,098)	Samsung SDI Co Ltd	JP Morgan	43,758
8,901	Samsung SDS Co Ltd	Credit Suisse	58,648
2,623	Samsung SDS Co Ltd	Deutsche Bank	33,567
13,731	Samsung SDS Co Ltd	JP Morgan	89,148
21,685	Samsung Securities Co Ltd	Deutsche Bank	38,995
52,818	Samsung Securities Co Ltd	Citibank	154,840
12,498	Samsung Securities Co Ltd	JP Morgan	16,573
29,307	Samsung Securities Co Ltd	Credit Suisse	39,308
19,467	Shinhan Financial Group Co Ltd	Citibank	(18,096)
17,017	Shinhan Financial Group Co Ltd	Credit Suisse	(27,174)
35,676	Shinhan Financial Group Co Ltd	Deutsche Bank	(39,331)
14,890	Shinhan Financial Group Co Ltd	HSBC	(16,603)
14,434	Shinhan Financial Group Co Ltd	Bank of America	
		Merrill Lynch	(15,913)
18,249	Shinhan Financial Group Co Ltd	JP Morgan	(29,542)
2,761	Shinsegae Inc	Deutsche Bank	30,941
(12,911)	SillaJen Inc	Citibank	(5,701)
5,951	SK Holdings Co Ltd	Credit Suisse	83,001
2,358	SK Holdings Co Ltd	Deutsche Bank	18,969
9,300	SK Holdings Co Ltd	Citibank	110,122
1,603	SK Holdings Co Ltd	JP Morgan	22,140
3,614	SK Holdings Co Ltd	Bank of America	
		Merrill Lynch	29,073
45,936	SK Hynix Inc	Credit Suisse	(144,992)
13,007	SK Hynix Inc	HSBC	(41,601)
78,506	SK Hynix Inc	Citibank	61,798
69,336	SK Hynix Inc	JP Morgan	(221,444)
3,279	SK Innovation Co Ltd	JP Morgan	(22,763)
14,304	SK Telecom Co Ltd	Credit Suisse	269,582
777	SK Telecom Co Ltd	HSBC	14,524
16,721	SK Telecom Co Ltd	Citibank	117,644
7,043	SK Telecom Co Ltd	JP Morgan	131,770
(392)	ViroMed Co Ltd	HSBC	2,166
(643)	ViroMed Co Ltd	JP Morgan	(4,008)
29,511	Woori Bank	Citibank	(6,980)
56,381	Woori Bank	JP Morgan	(18,171)
47,003	Woori Bank	Deutsche Bank	(9,745)
17,312	Yuhan Corp	Citibank	(100,645)
8,302	Yuhan Corp	Deutsche Bank	(72,161)
1,577	Yuhan Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
韓国(続き)			
		Merrill Lynch	(13,707)
11,222	Yuhan Corp	JP Morgan	(134,370)
15,472	Yuhan Corp	Credit Suisse	(183,354)
			<u>483,702</u>
スペイン			
(7,808)	Acciona SA	Deutsche Bank	(35,055)
(45,958)	Acerinox SA	Deutsche Bank	25,636
(46,028)	Acerinox SA	Bank of America	
		Merrill Lynch	25,675
80,968	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(25,703)
1,164	ACS Actividades de Construccion y Servicios SA	Bank of America	
		Merrill Lynch	(26)
61,393	ACS Actividades de Construccion y Servicios SA	Citibank	40,370
88,760	ACS Actividades de Construccion y Servicios SA	JP Morgan	(28,177)
13,482	Aena SME SA '144A'	Credit Suisse	37,449
3,376	Aena SME SA '144A'	Citibank	20,860
2,503	Aena SME SA '144A'	Bank of America	
		Merrill Lynch	19,723
1,357	Aena SME SA '144A'	Deutsche Bank	10,693
10,928	Aena SME SA '144A'	JP Morgan	30,355
(136,008)	Almirall SA	Deutsche Bank	100,229
34,926	Amadeus IT Group SA	Credit Suisse	(247,087)
22,599	Amadeus IT Group SA	Deutsche Bank	(80,452)
18,880	Amadeus IT Group SA	HSBC	(133,568)
2,426	Amadeus IT Group SA	Bank of America	
		Merrill Lynch	(8,637)
54,161	Amadeus IT Group SA	Citibank	15,965
79,552	Atresmedia Corp de Medios de Comunicacion SA	HSBC	14,791
14,159	Atresmedia Corp de Medios de Comunicacion SA	JP Morgan	2,633
174,498	Atresmedia Corp de Medios de Comunicacion SA	Credit Suisse	32,445
288,965	Atresmedia Corp de Medios de Comunicacion SA	Deutsche Bank	63,557
239,108	Atresmedia Corp de Medios de Comunicacion SA	Bank of America	
		Merrill Lynch	52,591
251,578	Atresmedia Corp de Medios de Comunicacion SA	Citibank	30,234
19,462	Banco Bilbao Vizcaya Argentaria SA	Bank of America	
		Merrill Lynch	618
31,694	Banco Bilbao Vizcaya Argentaria SA	Citibank	3,575
304,933	Banco Bilbao Vizcaya Argentaria SA	Credit Suisse	(73,292)
87,530	Banco Bilbao Vizcaya Argentaria SA	Deutsche Bank	2,779

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
705,379	Banco Bilbao Vizcaya Argentaria SA	HSBC	8,442
435,213	Banco Santander SA	HSBC	(34,081)
(1,896)	Banco Santander SA	JP Morgan	(8,980)
(2,635)	Banco Santander SA	Credit Suisse	(12,480)
(898)	Banco Santander SA	Deutsche Bank	55
(18,005)	Bankia SA	HSBC	(491)
(1,430,352)	Bankia SA	Bank of America	
		Merrill Lynch	(6,487)
(496,500)	Bankia SA	Credit Suisse	6,192
(406,197)	Bankia SA	Citibank	(29,934)
(218,761)	Bankia SA	JP Morgan	2,728
48,653	Bankinter SA	Credit Suisse	(7,391)
14,214	Bankinter SA	Deutsche Bank	(2,868)
115,310	Bankinter SA	JP Morgan	(17,518)
168,284	Bankinter SA	HSBC	(34,621)
194,447	Bankinter SA	Bank of America	
		Merrill Lynch	(39,241)
219,287	Bankinter SA	Citibank	1,492
(30,885)	Bolsas y Mercados Espanoles SHMSF SA	Citibank	14,707
843,366	CaixaBank SA	HSBC	(54,452)
46,878	CaixaBank SA	Credit Suisse	(2,392)
(193,011)	Cellnex Telecom SA	Bank of America	
		Merrill Lynch	(356,687)
(138,718)	Cellnex Telecom SA	JP Morgan	(449,796)
(169,020)	Cellnex Telecom SA	Credit Suisse	(548,051)
235,546	Cia de Distribucion Integral Logista Holdings SA	HSBC	177,536
(29,176)	CIE Automotive SA	Bank of America	
		Merrill Lynch	5,954
(3,764)	CIE Automotive SA	Deutsche Bank	768
(4,781)	Ebro Foods SA	HSBC	(1,912)
43,378	Endesa SA	Deutsche Bank	(17,705)
554	Endesa SA	Citibank	(53)
26,823	Endesa SA	JP Morgan	(4,562)
11,154	Endesa SA	HSBC	(1,897)
78,224	Endesa SA	Bank of America	
		Merrill Lynch	(31,927)
103,583	Endesa SA	Credit Suisse	(17,616)
(838)	Ferrovial SA	Bank of America	
		Merrill Lynch	(728)
(10,629)	Ferrovial SA	JP Morgan	(8,041)
(36,053)	Ferrovial SA	Bank of America	
		Merrill Lynch	(23,299)
(457,052)	Ferrovial SA	JP Morgan	(347,182)
333,845	Gestamp Automocion SA ' 144A '	Bank of America	
		Merrill Lynch	(39,742)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
92,591	Gestamp Automocion SA '144A'	Deutsche Bank	(11,022)
110,960	Gestamp Automocion SA '144A'	Citibank	(18,870)
(7,735)	Grifols SA	HSBC	8,528
(47,277)	Grifols SA	Deutsche Bank	41,272
(14,248)	Grifols SA	Bank of America	
		Merrill Lynch	12,438
(8,775)	Grifols SA	JP Morgan	8,257
(20,010)	Grifols SA	Citibank	11,343
6,753	Grupo Catalana Occidente SA	Credit Suisse	(30,625)
4,420	Grupo Catalana Occidente SA	Deutsche Bank	(9,521)
14,091	Grupo Catalana Occidente SA	Bank of America	
		Merrill Lynch	(30,354)
36,932	Grupo Catalana Occidente SA	Citibank	(25,123)
16,924	Grupo Catalana Occidente SA	JP Morgan	(76,750)
(257,773)	Iberdrola SA	HSBC	4,470
111,768	Indra Sistemas SA	Bank of America	
		Merrill Lynch	86,801
(9,940)	Industria de Diseno Textil SA	HSBC	(9,241)
(77,654)	Industria de Diseno Textil SA	Bank of America	
		Merrill Lynch	(121,495)
(94,711)	Industria de Diseno Textil SA	JP Morgan	(88,050)
(16,330)	Industria de Diseno Textil SA	Deutsche Bank	(25,550)
(159,089)	Inmobiliaria Colonial Socimi SA (Reit)	HSBC	(20,247)
(21,447)	Inmobiliaria Colonial Socimi SA (Reit)	Citibank	(5,228)
(207,568)	Inmobiliaria Colonial Socimi SA (Reit)	Bank of America	
		Merrill Lynch	(25,886)
(24,722)	Inmobiliaria Colonial Socimi SA (Reit)	Credit Suisse	(140)
(279,792)	Inmobiliaria Colonial Socimi SA (Reit)	Deutsche Bank	(34,894)
(117,419)	Inmobiliaria Colonial Socimi SA (Reit)	JP Morgan	(666)
68,718	International Consolidated Airlines Group SA	Deutsche Bank	(3,895)
24,359	International Consolidated Airlines Group SA	Credit Suisse	(5,413)
35,583	International Consolidated Airlines Group SA	Bank of America	
		Merrill Lynch	(2,017)
22,036	International Consolidated Airlines Group SA	JP Morgan	(4,897)
43,350	International Consolidated Airlines Group SA	HSBC	(9,633)
221,766	Mapfre SA	Credit Suisse	(10,309)
19,061	Mapfre SA	Deutsche Bank	(843)
188,375	Mapfre SA	Bank of America	
		Merrill Lynch	(8,329)
163,284	Mapfre SA	Citibank	5,183
357,129	Mapfre SA	JP Morgan	(16,601)
348,098	Mediaset Espana Comunicacion SA	Deutsche Bank	114,450

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
179,268	Mediaset Espana Comunicacion SA	Bank of America Merrill Lynch	58,941
72,187	Mediaset Espana Comunicacion SA	Citibank	9,166
377,838	Mediaset Espana Comunicacion SA	JP Morgan	157,641
96,940	Mediaset Espana Comunicacion SA	Credit Suisse	40,445
(43,714)	Melia Hotels International SA	Deutsche Bank	(18,585)
(67,636)	Melia Hotels International SA	Credit Suisse	(46,776)
(73,416)	Melia Hotels International SA	Citibank	(6,243)
(133,858)	Melia Hotels International SA	JP Morgan	(92,574)
(28,788)	Melia Hotels International SA	Bank of America Merrill Lynch	(12,239)
(32,354)	Merlin Properties Socimi SA (Reit)	Credit Suisse	3,118
(398,821)	Merlin Properties Socimi SA (Reit)	Deutsche Bank	83,650
(80,948)	Merlin Properties Socimi SA (Reit)	JP Morgan	7,801
(73,026)	Merlin Properties Socimi SA (Reit)	HSBC	6,717
(94,290)	Naturgy Energy Group SA	Deutsche Bank	127,212
(127,677)	Prosegur Cia de Seguridad SA	Credit Suisse	(5,211)
(277,931)	Prosegur Cia de Seguridad SA	JP Morgan	(11,344)
(108,779)	Prosegur Cia de Seguridad SA	Citibank	(10,853)
(47,108)	Prosegur Cia de Seguridad SA	Bank of America Merrill Lynch	(7,264)
(60,323)	Prosegur Cia de Seguridad SA	Deutsche Bank	(9,301)
13,188	Red Electrica Corp SA	Deutsche Bank	(4,859)
15,571	Red Electrica Corp SA	JP Morgan	618
87,129	Red Electrica Corp SA	Credit Suisse	3,457
166,752	Repsol SA	Deutsche Bank	(95,473)
134,697	Repsol SA	Citibank	(10,690)
152,867	Repsol SA	JP Morgan	(110,054)
287,509	Repsol SA	Bank of America Merrill Lynch	(164,611)
(16,460)	Siemens Gamesa Renewable Energy SA	HSBC	(5,505)
(46,441)	Siemens Gamesa Renewable Energy SA	Credit Suisse	(15,532)
(435,019)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(236,737)
(272,752)	Siemens Gamesa Renewable Energy SA	JP Morgan	(91,224)
(1,333)	Siemens Gamesa Renewable Energy SA	Citibank	(771)
(576,574)	Siemens Gamesa Renewable Energy SA	Deutsche Bank	(313,771)
180,565	Telefonica SA	Bank of America Merrill Lynch	86,185
825,078	Telefonica SA	Citibank	589,322
157,749	Telefonica SA	JP Morgan	73,149
34,812	Viscofan SA	Credit Suisse	(31,574)
376	Viscofan SA	Deutsche Bank	277
12,779	Viscofan SA	Bank of America Merrill Lynch	9,417

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スペイン(続き)		
31,849	Viscofan SA	Citibank	(9,027)
33,041	Viscofan SA	JP Morgan	(29,968)
(9,203)	Zardoya Otis SA	Bank of America	
		Merrill Lynch	(2,139)
(226,666)	Zardoya Otis SA	JP Morgan	(32,123)
(131,600)	Zardoya Otis SA	Citibank	(44,014)
(61,848)	Zardoya Otis SA	Credit Suisse	(8,765)
(194,304)	Zardoya Otis SA	Deutsche Bank	(45,160)
			<u>(2,502,207)</u>
	スウェーデン		
(114,072)	AAK AB	Bank of America	
		Merrill Lynch	(2,505)
(108,034)	AAK AB	Deutsche Bank	(2,373)
(197,514)	AAK AB	JP Morgan	22,123
(38,118)	AAK AB	Citibank	(13,478)
350,579	Ahlsell AB '144A'	Citibank	(28,488)
141,225	Ahlsell AB '144A'	Deutsche Bank	(22,021)
45,086	Ahlsell AB '144A'	JP Morgan	(14,952)
1,632	Ahlsell AB '144A'	Credit Suisse	(541)
98,431	Ahlsell AB '144A'	Bank of America	
		Merrill Lynch	(15,348)
14,953	Alfa Laval AB	Bank of America	
		Merrill Lynch	(8,374)
38,816	Alfa Laval AB	Deutsche Bank	(21,738)
28,723	Alfa Laval AB	JP Morgan	(78,852)
17,135	Alfa Laval AB	HSBC	(31,512)
(107,220)	Assa Abloy AB 'B'	Credit Suisse	91,247
(26,466)	Assa Abloy AB 'B'	Deutsche Bank	17,292
(77,859)	Assa Abloy AB 'B'	Bank of America	
		Merrill Lynch	50,871
(113,558)	Assa Abloy AB 'B'	JP Morgan	96,641
51,132	Atlas Copco AB 'A'	HSBC	19,935
32,968	Atlas Copco AB 'A'	JP Morgan	362
34,672	Atlas Copco AB 'A'	Bank of America	
		Merrill Lynch	37,502
86,894	Atlas Copco AB 'A'	Credit Suisse	954
213,759	Atlas Copco AB 'A'	Citibank	307,494
103,751	Atlas Copco AB 'A'	Deutsche Bank	112,220
20,182	Axfood AB	HSBC	(14,519)
11,515	Axfood AB	Bank of America	
		Merrill Lynch	(5,058)
18,465	Axfood AB	Credit Suisse	(14,700)
235,688	Axfood AB	Deutsche Bank	(103,523)
70,573	Axfood AB	JP Morgan	(56,185)
(82,595)	BillerudKorsnas AB	Credit Suisse	(2,267)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
(55,975)	BillerudKorsnas AB	Deutsche Bank	(11,679)
(38,028)	BillerudKorsnas AB	HSBC	(1,044)
(59,888)	BillerudKorsnas AB	Citibank	(44,390)
(40,624)	BillerudKorsnas AB	JP Morgan	(1,115)
(253,313)	BillerudKorsnas AB	Bank of America	
		Merrill Lynch	(52,851)
172,135	Boliden AB	Bank of America	
		Merrill Lynch	69,938
39,306	Boliden AB	Citibank	15,538
54,171	Castellum AB	Credit Suisse	(892)
156,113	Castellum AB	Deutsche Bank	(39,428)
52,498	Castellum AB	Citibank	26,806
28,042	Castellum AB	Bank of America	
		Merrill Lynch	(7,082)
108,275	Castellum AB	JP Morgan	(1,783)
28,776	Electrolux AB 'B'	Credit Suisse	43,132
19,045	Electrolux AB 'B'	Bank of America	
		Merrill Lynch	44,022
15,621	Electrolux AB 'B'	JP Morgan	23,414
43,102	Elekta AB 'B'	HSBC	(1,047)
13,085	Elekta AB 'B'	Credit Suisse	(3,880)
23,760	Elekta AB 'B'	Deutsche Bank	10,567
63,826	Elekta AB 'B'	JP Morgan	(18,924)
(31,404)	Epiroc AB 'A'	Bank of America	
		Merrill Lynch	11,725
(56,478)	Epiroc AB 'A'	Credit Suisse	12,900
(65,322)	Epiroc AB 'A'	Deutsche Bank	24,388
(19,590)	Epiroc AB 'B'	Deutsche Bank	4,388
(25,906)	Epiroc AB 'B'	HSBC	3,783
(51,249)	Essity AB 'B'	Bank of America	
		Merrill Lynch	(71,471)
(15,250)	Essity AB 'B'	HSBC	(14,148)
32,880	Fabege AB	Bank of America	
		Merrill Lynch	3,466
16,014	Fabege AB	Credit Suisse	105
48,356	Fabege AB	Citibank	19,328
63,146	Fabege AB	Deutsche Bank	6,657
31,872	Fabege AB	JP Morgan	210
14,806	Fastighets AB Balder 'B'	JP Morgan	(13,007)
86,281	Fastighets AB Balder 'B'	Credit Suisse	(75,796)
20,335	Fastighets AB Balder 'B'	Citibank	14,738
54,262	Fastighets AB Balder 'B'	Deutsche Bank	(21,451)
10,828	Fastighets AB Balder 'B'	Bank of America	
		Merrill Lynch	(4,280)
(87,772)	Getinge AB 'B'	Citibank	(43,372)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
(37,818)	Getinge AB 'B'	Credit Suisse	(33,804)
(76,008)	Getinge AB 'B'	Deutsche Bank	(116,015)
(296,200)	Getinge AB 'B'	Bank of America	
		Merrill Lynch	(452,107)
9,639	Hennes & Mauritz AB 'B'	Credit Suisse	9,971
15,929	Hennes & Mauritz AB 'B'	Citibank	4,233
54,741	Hennes & Mauritz AB 'B'	JP Morgan	56,625
(5,153)	Hexagon AB 'B'	Credit Suisse	3,961
(14,047)	Hexagon AB 'B'	HSBC	(31,301)
(35,921)	Hexagon AB 'B'	JP Morgan	27,611
(24,763)	Hexagon AB 'B'	Bank of America	
		Merrill Lynch	(63,630)
(29,201)	Hexagon AB 'B'	Citibank	(62,207)
(83,666)	Hexpol AB	Credit Suisse	56,043
(72,631)	Hexpol AB	Bank of America	
		Merrill Lynch	20,737
(67,780)	Hexpol AB	Citibank	(13,025)
(129,074)	Hexpol AB	JP Morgan	86,459
73,826	Holmen AB 'B'	Bank of America	
		Merrill Lynch	(78,150)
35,129	Holmen AB 'B'	Credit Suisse	(52,616)
60,616	Holmen AB 'B'	Citibank	6,922
37,643	Holmen AB 'B'	JP Morgan	(56,382)
13,378	Hufvudstaden AB 'A'	Credit Suisse	(4,260)
9,184	Hufvudstaden AB 'A'	Deutsche Bank	(303)
14,484	Hufvudstaden AB 'A'	Bank of America	
		Merrill Lynch	(477)
33,205	Hufvudstaden AB 'A'	Citibank	26,618
72,869	Hufvudstaden AB 'A'	JP Morgan	(23,205)
(42,536)	Husqvarna AB 'B'	Citibank	(11,490)
(115,437)	Husqvarna AB 'B'	HSBC	(40,982)
(231,197)	Husqvarna AB 'B'	Bank of America	
		Merrill Lynch	(115,768)
(55,105)	Husqvarna AB 'B'	JP Morgan	(15,007)
(23,535)	ICA Gruppen AB	Deutsche Bank	(11,630)
(126)	ICA Gruppen AB	Credit Suisse	(48)
(60,198)	ICA Gruppen AB	Citibank	(11,238)
(74,068)	ICA Gruppen AB	JP Morgan	(28,467)
(122,328)	Industrivarden AB 'C'	Deutsche Bank	(13,433)
(48,206)	Industrivarden AB 'C'	Credit Suisse	28,320
(86,281)	Industrivarden AB 'C'	JP Morgan	50,689
(174,362)	Industrivarden AB 'C'	Bank of America	
		Merrill Lynch	(19,147)
(8,321)	Indutrade AB	Bank of America	
		Merrill Lynch	2,010

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
(35,545)	Indutrade AB	JP Morgan	55,425
(8,252)	Intrum AB	Bank of America	
		Merrill Lynch	(17,942)
(76,867)	Intrum AB	Credit Suisse	(172,191)
(60,346)	Intrum AB	Deutsche Bank	(131,206)
(89,611)	Intrum AB	JP Morgan	(200,740)
(56,804)	Investor AB 'B'	Bank of America	
		Merrill Lynch	(88,574)
(36,492)	Investor AB 'B'	JP Morgan	(5,610)
(32,144)	Kinnevik AB 'B'	Credit Suisse	28,591
(20,737)	Kinnevik AB 'B'	Citibank	(11,841)
(67,662)	Kinnevik AB 'B'	JP Morgan	60,183
(27,270)	Kinnevik AB 'B'	HSBC	28,819
2,222	L E Lundbergforetagen AB 'B'	Credit Suisse	(3,270)
14,582	L E Lundbergforetagen AB 'B'	Deutsche Bank	(1,281)
18,854	L E Lundbergforetagen AB 'B'	Citibank	17,805
18,776	L E Lundbergforetagen AB 'B'	Bank of America	
		Merrill Lynch	(1,649)
9,000	L E Lundbergforetagen AB 'B'	JP Morgan	(13,243)
35,998	Loomis AB 'B'	Credit Suisse	30,833
20,540	Loomis AB 'B'	Citibank	39,697
4,578	Loomis AB 'B'	Deutsche Bank	7,239
1,506	Loomis AB 'B'	JP Morgan	1,290
66,704	Loomis AB 'B'	Bank of America	
		Merrill Lynch	105,476
31,779	Lundin Petroleum AB	Credit Suisse	(116,205)
5,251	Lundin Petroleum AB	Deutsche Bank	(8,015)
16,797	Lundin Petroleum AB	JP Morgan	(61,421)
81,273	Lundin Petroleum AB	Bank of America	
		Merrill Lynch	(124,052)
(31,074)	Modern Times Group MTG AB 'B'	Citibank	(4,095)
(11,161)	Modern Times Group MTG AB 'B'	Credit Suisse	32,601
(43,273)	Modern Times Group MTG AB 'B'	Deutsche Bank	19,958
(48,426)	Modern Times Group MTG AB 'B'	JP Morgan	141,450
(21,017)	Modern Times Group MTG AB 'B'	Bank of America	
		Merrill Lynch	9,693
(118,876)	NCC AB 'B'	Bank of America	
		Merrill Lynch	(69,796)
(78,579)	NCC AB 'B'	Credit Suisse	(17,258)
(9,600)	NCC AB 'B'	Citibank	(5,640)
(20,763)	NCC AB 'B'	Deutsche Bank	(12,540)
(31,377)	NCC AB 'B'	JP Morgan	(8,392)
(242,472)	Nibe Industrier AB 'B'	Credit Suisse	48,459
(404,919)	Nibe Industrier AB 'B'	JP Morgan	80,925
(84,327)	Nordea Bank Abp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
		Merrill Lynch	13,149
(121,669)	Nordea Bank Abp	Credit Suisse	(3,340)
(372,336)	Nordea Bank Abp	Deutsche Bank	58,058
(151,403)	Nordea Bank Abp	JP Morgan	(4,156)
(303,607)	Nordea Bank Abp	HSBC	38,135
1,394	Peab AB	Credit Suisse	(911)
10	Peab AB	Deutsche Bank	1
116,796	Peab AB	Bank of America	
		Merrill Lynch	13,467
58,457	Peab AB	Citibank	7,061
26,547	Peab AB	JP Morgan	(17,345)
(22,982)	Saab AB 'B'	Deutsche Bank	(37,855)
(15,313)	Saab AB 'B'	Bank of America	
		Merrill Lynch	(25,223)
(16,328)	Saab AB 'B'	Citibank	4,482
(32,257)	Saab AB 'B'	JP Morgan	9,918
(6,025)	Saab AB 'B'	Credit Suisse	1,852
(13,504)	Saab AB 'B'	HSBC	4,152
(13,504)	Saab AB 'B' (Right)	HSBC	(51,752)
(15,313)	Saab AB 'B' (Right)	Bank of America	
		Merrill Lynch	(58,685)
(6,025)	Saab AB 'B' (Right)	Credit Suisse	(23,090)
(16,328)	Saab AB 'B' (Right)	Citibank	(62,575)
(22,982)	Saab AB 'B' (Right)	Deutsche Bank	(88,075)
(32,257)	Saab AB 'B' (Right)	JP Morgan	(123,621)
289,954	Sandvik AB	Credit Suisse	(262,678)
15,527	Sandvik AB	Bank of America	
		Merrill Lynch	(682)
265,280	Sandvik AB	Citibank	90,304
44,103	Securitas AB 'B'	Deutsche Bank	9,686
84,845	Securitas AB 'B'	JP Morgan	(18,168)
260,177	Skandinaviska Enskilda Banken AB 'A'	HSBC	31,616
(7,960)	Skanska AB 'B'	Bank of America	
		Merrill Lynch	306
(184,577)	Skanska AB 'B'	JP Morgan	(10,134)
22,386	SKF AB 'B'	Credit Suisse	(5,408)
166,667	SKF AB 'B'	Deutsche Bank	52,160
64,652	SKF AB 'B'	HSBC	(1,503)
26,959	SKF AB 'B'	Citibank	11,693
27,301	SKF AB 'B'	JP Morgan	(6,595)
103,742	SKF AB 'B'	Bank of America	
		Merrill Lynch	32,467
(171,960)	SSAB AB 'B'	Deutsche Bank	39,654
(323,511)	SSAB AB 'B'	JP Morgan	134,639
144,124	Svenska Cellulosa AB SCA 'B'	Credit Suisse	(156,363)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スウェーデン(続き)		
49,846	Svenska Cellulosa AB SCA 'B'	Citibank	(9,852)
459,032	Svenska Cellulosa AB SCA 'B'	JP Morgan	(498,014)
138,026	Svenska Cellulosa AB SCA 'B'	HSBC	(75,911)
(452,443)	Svenska Handelsbanken AB 'A'	HSBC	(67,035)
(61,344)	Svenska Handelsbanken AB 'A'	Bank of America	
		Merrill Lynch	(20,613)
(47,758)	Svenska Handelsbanken AB 'A'	JP Morgan	2,622
(46,312)	Sweco AB 'B'	Citibank	(50,855)
(28,273)	Sweco AB 'B'	Deutsche Bank	(34,772)
(89,673)	Sweco AB 'B'	JP Morgan	(10,832)
(53,380)	Sweco AB 'B'	Credit Suisse	(6,448)
48,831	Swedbank AB 'A'	Bank of America	
		Merrill Lynch	36,462
12,011	Swedbank AB 'A'	Deutsche Bank	8,969
10,037	Swedbank AB 'A'	Credit Suisse	3,637
49,127	Swedbank AB 'A'	JP Morgan	17,802
3,620	Swedbank AB 'A'	Citibank	4,094
7,151	Swedish Match AB	Credit Suisse	(85,671)
11,346	Swedish Match AB	Deutsche Bank	(64,039)
53,193	Swedish Match AB	Bank of America	
		Merrill Lynch	(300,233)
58,671	Swedish Match AB	Citibank	(97,928)
135,626	Swedish Match AB	JP Morgan	(1,624,834)
40,029	Swedish Orphan Biovitrum AB	Credit Suisse	55,824
47,070	Swedish Orphan Biovitrum AB	Citibank	(13,180)
56,792	Swedish Orphan Biovitrum AB	JP Morgan	79,201
97,391	Swedish Orphan Biovitrum AB	HSBC	120,908
(79,069)	Tele2 AB 'B'	JP Morgan	(75,104)
(75,007)	Telefonaktiebolaget LM Ericsson 'B'	Deutsche Bank	(659)
(122,301)	Telefonaktiebolaget LM Ericsson 'B'	JP Morgan	69,298
(210,570)	Telia Co AB	JP Morgan	(4,393)
(69,719)	Telia Co AB	Deutsche Bank	(8,192)
(245,930)	Telia Co AB	Citibank	(57,522)
18,155	Volvo AB 'B'	Bank of America	
		Merrill Lynch	(3,987)
154,491	Volvo AB 'B'	Citibank	46,653
68,586	Volvo AB 'B'	Deutsche Bank	(15,063)
113,162	Volvo AB 'B'	JP Morgan	(132,340)
19,686	Wallenstam AB 'B'	JP Morgan	(3,459)
			<u>(4,234,163)</u>
	スイス		
(12,793)	ABB Ltd	Deutsche Bank	(6,145)
(56,196)	ABB Ltd	HSBC	4,556
11,140	Adecco Group AG	HSBC	(8,026)
31,602	Adecco Group AG	JP Morgan	(22,769)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
1,622	Adecco Group AG	Credit Suisse	(1,169)
30,825	Adecco Group AG	Deutsche Bank	41,024
62,618	Adecco Group AG	Bank of America	
		Merrill Lynch	83,336
80,444	Adecco Group AG	Citibank	168,237
5,299	Allreal Holding AG	Credit Suisse	15,907
5,354	Allreal Holding AG	Citibank	17,144
1,470	Allreal Holding AG	Bank of America	
		Merrill Lynch	5,295
6,947	Allreal Holding AG	Deutsche Bank	25,025
2,445	Allreal Holding AG	JP Morgan	7,340
774	Allreal Holding AG	HSBC	2,209
(53,128)	ams AG	Bank of America	
		Merrill Lynch	(19,670)
(54,495)	ams AG	Citibank	(53,440)
(20,515)	ams AG	JP Morgan	237,924
(18,211)	ams AG	Credit Suisse	211,203
(108,321)	ams AG	Deutsche Bank	(80,539)
(34,405)	ams AG	HSBC	217,016
13,491	Baloise Holding AG	Credit Suisse	(20,250)
5,645	Baloise Holding AG	Deutsche Bank	6,778
6,100	Baloise Holding AG	Bank of America	
		Merrill Lynch	7,325
18,622	Baloise Holding AG	Citibank	65,219
11,871	Baloise Holding AG	JP Morgan	(17,818)
573	Banque Cantonale Vaudoise	JP Morgan	6,880
2,227	Banque Cantonale Vaudoise	Bank of America	
		Merrill Lynch	73,539
380	Banque Cantonale Vaudoise	Citibank	8,365
282	Banque Cantonale Vaudoise	Credit Suisse	3,386
585	Banque Cantonale Vaudoise	Deutsche Bank	19,318
436	Barry Callebaut AG	Deutsche Bank	(73,296)
10,722	BKW AG	Bank of America	
		Merrill Lynch	37,551
1,919	BKW AG	Citibank	4,417
1,710	BKW AG	Credit Suisse	4,962
9,025	BKW AG	Deutsche Bank	31,608
4,912	BKW AG	JP Morgan	14,254
4,455	Bucher Industries AG	Bank of America	
		Merrill Lynch	8,916
4,170	Bucher Industries AG	Citibank	19,195
12,548	Cembra Money Bank AG	JP Morgan	(16,951)
10,434	Cembra Money Bank AG	Bank of America	
		Merrill Lynch	20,360
22,448	Cembra Money Bank AG	Credit Suisse	(30,324)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
2,649	Cembra Money Bank AG	Citibank	9,145
(21)	Chocoladefabriken Lindt & Spruengli AG	Bank of America	
		Merrill Lynch	23,115
(52)	Chocoladefabriken Lindt & Spruengli AG	Credit Suisse	15,610
(35)	Chocoladefabriken Lindt & Spruengli AG	Deutsche Bank	38,525
(5)	Chocoladefabriken Lindt & Spruengli AG	HSBC	1,501
(29,765)	Cie Financiere Richemont SA	Citibank	27,402
(29,869)	Cie Financiere Richemont SA	Bank of America	
		Merrill Lynch	55,593
(33,948)	Cie Financiere Richemont SA	JP Morgan	311,845
(39,590)	Cie Financiere Richemont SA	Credit Suisse	363,673
(61,564)	Cie Financiere Richemont SA	Deutsche Bank	114,584
(9,722)	Cie Financiere Richemont SA	HSBC	89,306
(66,958)	Clariant AG	Credit Suisse	149,748
(14,071)	Clariant AG	Deutsche Bank	22,035
(65,018)	Clariant AG	Bank of America	
		Merrill Lynch	101,819
(94,061)	Clariant AG	Citibank	50,355
(36,733)	Credit Suisse Group AG	Citibank	184
(97,661)	Credit Suisse Group AG	JP Morgan	128,019
(147,677)	Credit Suisse Group AG	Deutsche Bank	91,619
(30,145)	Credit Suisse Group AG	HSBC	39,516
(131)	dormakaba Holding AG	Citibank	(1,704)
(880)	dormakaba Holding AG	Bank of America	
		Merrill Lynch	(22,895)
(35,209)	Dufry AG	Citibank	(146,212)
(23,640)	Dufry AG	JP Morgan	49,676
(6,036)	Dufry AG	Credit Suisse	12,684
(66,697)	EFG International AG	Bank of America	
		Merrill Lynch	(10,011)
(282,785)	EFG International AG	Credit Suisse	130,166
(196,395)	EFG International AG	Citibank	(86,470)
(71,124)	EFG International AG	Deutsche Bank	(10,676)
(123,174)	EFG International AG	JP Morgan	56,697
(40,412)	EFG International AG	HSBC	17,540
(262)	Emmi AG	JP Morgan	(5,112)
(613)	Emmi AG	Citibank	(5,214)
(93)	Emmi AG	Deutsche Bank	465
(364)	Emmi AG	HSBC	(7,103)
(145)	EMS-Chemie Holding AG	Citibank	363
(2,892)	EMS-Chemie Holding AG	JP Morgan	66,559
(8,402)	EMS-Chemie Holding AG	Bank of America	
		Merrill Lynch	79,871
(1,279)	EMS-Chemie Holding AG	Credit Suisse	29,436
(2,002)	EMS-Chemie Holding AG	Deutsche Bank	19,031

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
(9,341)	Flughafen Zurich AG	JP Morgan	353,320
(7,320)	Flughafen Zurich AG	Bank of America	
		Merrill Lynch	7,325
(3,350)	Flughafen Zurich AG	Deutsche Bank	3,352
575	Forbo Holding AG	JP Morgan	(18,412)
59	Forbo Holding AG	Bank of America	
		Merrill Lynch	1,122
7,914	Geberit AG	HSBC	55,452
613	Georg Fischer AG	Credit Suisse	(101,517)
1,176	Georg Fischer AG	Bank of America	
		Merrill Lynch	(89,434)
1,147	Georg Fischer AG	Deutsche Bank	(87,229)
781	Georg Fischer AG	Citibank	(18,365)
1,881	Georg Fischer AG	JP Morgan	(311,508)
(1,299)	Givaudan SA	Bank of America	
		Merrill Lynch	(61,093)
(182)	Givaudan SA	Deutsche Bank	(8,560)
(464)	Givaudan SA	HSBC	(32,677)
1,144	Helvetia Holding AG	JP Morgan	(14,309)
1,369	Helvetia Holding AG	Bank of America	
		Merrill Lynch	4,795
1,341	Helvetia Holding AG	Citibank	6,038
773	Helvetia Holding AG	Credit Suisse	(9,669)
960	Helvetia Holding AG	Deutsche Bank	3,362
(30,295)	Idorsia Ltd	Bank of America	
		Merrill Lynch	(11,216)
(52,445)	Idorsia Ltd	Deutsche Bank	(19,417)
(120,731)	Idorsia Ltd	HSBC	37,478
(102,350)	Julius Baer Group Ltd	HSBC	463,679
22,039	Kuehne + Nagel International AG	Bank of America	
		Merrill Lynch	221,636
7,160	Kuehne + Nagel International AG	Deutsche Bank	72,005
15,802	Kuehne + Nagel International AG	Citibank	111,477
8,350	Kuehne + Nagel International AG	JP Morgan	21,306
600	Kuehne + Nagel International AG	Credit Suisse	1,531
9,565	Kuehne + Nagel International AG	HSBC	67,098
(282,135)	LafargeHolcim Ltd	Deutsche Bank	310,550
(6,320)	LafargeHolcim Ltd	HSBC	12,648
21,408	Logitech International SA	Deutsche Bank	(176,609)
9,299	Logitech International SA	Bank of America	
		Merrill Lynch	(10,422)
51,111	Logitech International SA	Citibank	73,648
38,247	Logitech International SA	JP Morgan	(126,680)
57,470	Logitech International SA	HSBC	(123,874)
(8,065)	Lonza Group AG	Credit Suisse	53,264

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
(9,828)	Lonza Group AG	Citibank	(221,274)
(9,654)	Lonza Group AG	Bank of America	
		Merrill Lynch	(199,968)
(8,810)	Nestle SA	Citibank	(13,047)
(11,792)	Nestle SA	JP Morgan	(6,136)
3,980	Novartis AG	HSBC	8,045
13,408	Novartis AG	Citibank	53,935
19,723	Novartis AG	JP Morgan	39,866
2,279	Novartis AG	Deutsche Bank	8,803
59,211	Novartis AG	Credit Suisse	119,684
42,901	OC Oerlikon Corp AG	Bank of America	
		Merrill Lynch	19,318
79,779	OC Oerlikon Corp AG	Credit Suisse	(23,949)
81,017	OC Oerlikon Corp AG	Deutsche Bank	36,481
16,545	OC Oerlikon Corp AG HSBC		6,199
328	Partners Group Holding AG	Citibank	(2,954)
2,859	Partners Group Holding AG	HSBC	(97,999)
1,038	Partners Group Holding AG	JP Morgan	(50,895)
1,569	Partners Group Holding AG	Credit Suisse	(76,931)
2,246	Partners Group Holding AG	Deutsche Bank	(46,073)
14,669	PSP Swiss Property AG	Bank of America	
		Merrill Lynch	10,275
14,004	PSP Swiss Property AG	Deutsche Bank	9,809
37,627	PSP Swiss Property AG	Citibank	28,239
6,798	PSP Swiss Property AG	JP Morgan	1,361
2,654	PSP Swiss Property AG	Credit Suisse	531
22,373	Roche Holding AG	Credit Suisse	188,055
13,066	Roche Holding AG	Citibank	158,201
7,310	Roche Holding AG	JP Morgan	61,444
31,122	Roche Holding AG	Bank of America	
		Merrill Lynch	316,094
2,551	Roche Holding AG	HSBC	21,442
(3,061)	Schindler Holding AG	Bank of America	
		Merrill Lynch	12,252
(3,369)	Schindler Holding AG	JP Morgan	41,466
4,512	SFS Group AG	Credit Suisse	(3,838)
4,965	SFS Group AG	Citibank	13,911
122,787	SFS Group AG	Deutsche Bank	251,315
11,270	SFS Group AG	Bank of America	
		Merrill Lynch	23,119
380	SGS SA	Credit Suisse	28,899
1,040	SGS SA	Citibank	74,929
1,062	SGS SA	Bank of America	
		Merrill Lynch	80,765
871	SGS SA	Deutsche Bank	66,239

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	スイス(続き)		
1,789	SGS SA	JP Morgan	136,052
617	SGS SA	HSBC	45,890
(7,076)	Sika AG	HSBC	38,235
(3,879)	Sika AG	JP Morgan	20,960
(50,469)	Sika AG	Bank of America	
		Merrill Lynch	257,559
7,131	Sonova Holding AG	Deutsche Bank	56,372
9,220	Sonova Holding AG	JP Morgan	(18,913)
6,133	Sonova Holding AG	HSBC	12,229
2,016	Straumann Holding AG	HSBC	(112,750)
6	Straumann Holding AG	Credit Suisse	(411)
1,214	Straumann Holding AG	Deutsche Bank	(34,014)
1,020	Straumann Holding AG	Bank of America	
		Merrill Lynch	(28,579)
2,766	Straumann Holding AG	Citibank	42,901
(796)	Sulzer AG	Bank of America	
		Merrill Lynch	1,633
(8,057)	Sulzer AG	JP Morgan	76,591
(2,801)	Sulzer AG	Deutsche Bank	5,746
(11,455)	Sulzer AG	Citibank	(5,731)
(20,880)	Sunrise Communications Group AG	Bank of America	
		Merrill Lynch	(21,938)
(3,526)	Swatch Group AG/The	HSBC	28,050
(5,115)	Swatch Group AG/The	Bank of America	
		Merrill Lynch	18,682
(2,245)	Swatch Group AG/The	Deutsche Bank	8,200
4,651	Swiss Life Holding AG	JP Morgan	33,043
6,470	Swiss Life Holding AG	Citibank	124,305
24,731	Swiss Prime Site AG	Citibank	55,681
13,443	Swiss Prime Site AG	JP Morgan	8,743
8,106	Swiss Prime Site AG	Bank of America	
		Merrill Lynch	16,223
11,532	Swiss Prime Site AG	Credit Suisse	7,501
10,365	Swiss Re AG	Credit Suisse	(8,505)
45,214	Swiss Re AG	Bank of America	
		Merrill Lynch	76,009
12,188	Swiss Re AG	Citibank	35,612
3,956	Swisscom AG	Bank of America	
		Merrill Lynch	94,610
6,255	Swisscom AG	Credit Suisse	115,167
2,687	Swisscom AG	Deutsche Bank	64,261
4,606	Swisscom AG	JP Morgan	84,806
6,766	Temenos AG	Bank of America	
		Merrill Lynch	(26,405)
3,945	Temenos AG	Deutsche Bank	(15,395)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
スイス(続き)			
5,100	Temenos AG	HSBC	(53,592)
(53,366)	UBS Group AG	Bank of America	
		Merrill Lynch	5,073
(101,487)	UBS Group AG	Credit Suisse	100,030
(294,002)	UBS Group AG	Citibank	(14,710)
(482,301)	UBS Group AG	HSBC	170,762
(607)	Valiant Holding AG	Credit Suisse	(486)
(467)	Valiant Holding AG	Bank of America	
		Merrill Lynch	(1,215)
(158)	Valiant Holding AG	Citibank	(696)
(280)	Valiant Holding AG	JP Morgan	(224)
(9,295)	VAT Group AG '144A'	JP Morgan	9,301
(2,978)	VAT Group AG '144A'	Bank of America	
		Merrill Lynch	(20,711)
(1,966)	VAT Group AG '144A'	Deutsche Bank	(13,673)
(2,999)	VAT Group AG '144A'	HSBC	3,001
(24,138)	Vifor Pharma AG	Bank of America	
		Merrill Lynch	144,922
(19,051)	Vifor Pharma AG	JP Morgan	284,997
(25,488)	Vifor Pharma AG	Citibank	6,376
(10,514)	Vifor Pharma AG	Deutsche Bank	63,125
(12,816)	Vifor Pharma AG	HSBC	131,570
168,869	Vontobel Holding AG	Credit Suisse	(929,384)
7,819	Vontobel Holding AG	Bank of America	
		Merrill Lynch	(8,998)
718	Vontobel Holding AG	Citibank	(431)
13,144	Vontobel Holding AG	JP Morgan	(72,339)
24,563	Vontobel Holding AG	Deutsche Bank	(28,266)
1,284	Zurich Insurance Group AG	Citibank	12,206
6,543	Zurich Insurance Group AG	Credit Suisse	(655)
5,128	Zurich Insurance Group AG	Deutsche Bank	20,525
14,025	Zurich Insurance Group AG HSBC		17,908
			5,433,121
台湾			
(98,500)	ASE Technology Holding Co Ltd	Bank of America	
		Merrill Lynch	(9,542)
(532,859)	ASE Technology Holding Co Ltd	Citibank	(106,909)
(3,179,000)	Asia Cement Corp	Citibank	(129,401)
(63,000)	Asia Cement Corp	JP Morgan	122
90,000	Asustek Computer Inc	Citibank	6,399
11,658,000	AU Optronics Corp	Citibank	34,009
17,864,000	AU Optronics Corp	JP Morgan	169,413
47,000	Catcher Technology Co Ltd	Citibank	37,031
152,000	Catcher Technology Co Ltd	HSBC	51,968

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
160,000	Catcher Technology Co Ltd	JP Morgan	3,917
(366,000)	Cathay Financial Holding Co Ltd	Citibank	14,743
(241,000)	Cathay Financial Holding Co Ltd	Bank of America	
		Merrill Lynch	17,044
336,600	Chailease Holding Co Ltd	Bank of America	
		Merrill Lynch	18,941
398,820	Chailease Holding Co Ltd	Citibank	56,884
67,888	Chang Hwa Commercial Bank Ltd	Bank of America	
		Merrill Lynch	(936)
6,013,956	Chang Hwa Commercial Bank Ltd	JP Morgan	(104,497)
691,732	Chang Hwa Commercial Bank Ltd	Citibank	(6,582)
(119,000)	Cheng Shin Rubber Industry Co Ltd	HSBC	4,296
(1,278,000)	Cheng Shin Rubber Industry Co Ltd	Citibank	(111,087)
(387,109)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	16,425
870,000	China Development Financial Holding Corp	Citibank	901
1,560,000	China Development Financial Holding Corp	JP Morgan	(10,036)
681,090	China Life Insurance Co Ltd/Taiwan	Bank of America	
		Merrill Lynch	(14,545)
2,322,138	China Life Insurance Co Ltd/Taiwan	Citibank	3,272
1,700,079	China Life Insurance Co Ltd/Taiwan	JP Morgan	(46,482)
(140,000)	Chunghwa Telecom Co Ltd	Citibank	2,980
(7,000)	Chunghwa Telecom Co Ltd	JP Morgan	115
(1,945,000)	Chunghwa Telecom Co Ltd	Bank of America	
		Merrill Lynch	(9,529)
181,000	Compal Electronics Inc	Citibank	915
1,179,000	CTBC Financial Holding Co Ltd	HSBC	(16,719)
1,031,000	CTBC Financial Holding Co Ltd	Citibank	514
2,891,000	CTBC Financial Holding Co Ltd	JP Morgan	(79,838)
(1,721,000)	Delta Electronics Inc	Citibank	(580,113)
(197,042)	E.Sun Financial Holding Co Ltd	Citibank	(743)
(10,935)	E.Sun Financial Holding Co Ltd	Bank of America	
		Merrill Lynch	149
(2,889)	Eclat Textile Co Ltd	Bank of America	
		Merrill Lynch	230
(27,407)	Eclat Textile Co Ltd	JP Morgan	4,763
(640,275)	Eclat Textile Co Ltd	Citibank	(295,015)
213,812	Eva Airways Corp	Bank of America	
		Merrill Lynch	9,169
2,182,498	Eva Airways Corp	Citibank	106,052
3,676,543	Eva Airways Corp	JP Morgan	182,766
4,410,000	Far Eastern New Century Corp	JP Morgan	(501,246)
3,620,000	Far Eastern New Century Corp	Citibank	10,657
(15,000)	Far EasTone Telecommunications Co Ltd	Citibank	858
(638,000)	Far EasTone Telecommunications Co Ltd	JP Morgan	15,452
(489,000)	Far EasTone Telecommunications Co Ltd	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
		Merrill Lynch	12,645
218,000	Feng TAY Enterprise Co Ltd	Citibank	64,390
403,000	Feng TAY Enterprise Co Ltd	JP Morgan	66,704
719,000	Formosa Chemicals & Fibre Corp	JP Morgan	(93,887)
1,566,000	Formosa Chemicals & Fibre Corp	Citibank	(8,079)
(18,000)	Formosa Petrochemical Corp	JP Morgan	5,007
(425,000)	Formosa Petrochemical Corp	Citibank	22,604
(102,000)	Formosa Petrochemical Corp	Bank of America	
		Merrill Lynch	(2,174)
1,329,000	Formosa Plastics Corp	Citibank	(7,751)
728,000	Formosa Plastics Corp	JP Morgan	(58,713)
2,331,000	Foxconn Technology Co Ltd	HSBC	(29,166)
520,000	Foxconn Technology Co Ltd	Citibank	25,224
100,000	Foxconn Technology Co Ltd	JP Morgan	(15,311)
191,000	Globalwafers Co Ltd	Citibank	446,102
107,000	Globalwafers Co Ltd	JP Morgan	250,506
39,000	Globalwafers Co Ltd	HSBC	91,014
(4,998,843)	Hon Hai Precision Industry Co Ltd	Citibank	(649,267)
(49,000)	Hotai Motor Co Ltd	Bank of America	
		Merrill Lynch	(28,332)
(28,000)	Hotai Motor Co Ltd	HSBC	(15,261)
(76,000)	Hotai Motor Co Ltd	Citibank	(32,608)
(160,915)	Hotai Motor Co Ltd	JP Morgan	(88,606)
3,595,424	Hua Nan Financial Holdings Co Ltd	Bank of America	
		Merrill Lynch	(14,597)
609,287	Hua Nan Financial Holdings Co Ltd	Citibank	120
5,197,777	Hua Nan Financial Holdings Co Ltd	JP Morgan	(39,491)
2,085,000	Innolux Corp	Bank of America	
		Merrill Lynch	4,358
13,291,000	Innolux Corp	JP Morgan	44,041
9,260,000	Innolux Corp	Citibank	96,729
234,000	Inventec Corp	HSBC	(33,013)
645,000	Inventec Corp	JP Morgan	(90,564)
3,183,000	Inventec Corp	Citibank	17,583
(21,000)	Largan Precision Co Ltd	Citibank	(48,101)
(550)	Largan Precision Co Ltd	JP Morgan	(2,764)
722,686	Lite-On Technology Corp	Bank of America	
		Merrill Lynch	52,898
1,257,234	Lite-On Technology Corp	Citibank	123,314
1,588,000	Lite-On Technology Corp	JP Morgan	98,773
(736,891)	MediaTek Inc	Citibank	(387,750)
(155,136)	MediaTek Inc	Bank of America	
		Merrill Lynch	(31,864)
(6,201,000)	Mega Financial Holding Co Ltd	Citibank	114,015
503,000	Nan Ya Plastics Corp	Citibank	(31,945)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
65,000	Nan Ya Plastics Corp	JP Morgan	(7,105)
163,000	Nanya Technology Corp	HSBC	26,602
46,000	Novatek Microelectronics Corp	Bank of America	
		Merrill Lynch	1,765
1,421,000	Novatek Microelectronics Corp	Citibank	203,067
423,000	Novatek Microelectronics Corp	JP Morgan	(8,473)
(488,000)	Pegatron Corp	HSBC	(19,373)
(1,686,000)	Pegatron Corp	Citibank	(150,989)
1,325,000	Pou Chen Corp	Bank of America	
		Merrill Lynch	36,397
4,370,000	Pou Chen Corp	Citibank	100,003
2,100,000	Pou Chen Corp	JP Morgan	71,361
274,000	President Chain Store Corp	Bank of America	
		Merrill Lynch	(22,660)
216,000	President Chain Store Corp	Citibank	(3,377)
155,000	President Chain Store Corp	JP Morgan	(40,460)
(491,000)	Quanta Computer Inc	Citibank	(19,223)
(1,463,000)	Quanta Computer Inc	Bank of America	
		Merrill Lynch	(55,519)
(2,394,563)	Quanta Computer Inc	JP Morgan	21,948
(9,044,050)	Shin Kong Financial Holding Co Ltd	Bank of America	
		Merrill Lynch	(48,307)
751,740	SinoPac Financial Holdings Co Ltd	JP Morgan	(2,460)
4,802,700	SinoPac Financial Holdings Co Ltd	Citibank	(2,480)
(3,730,203)	Taiwan Cement Corp	JP Morgan	141,511
(2,118,100)	Taiwan Cement Corp	Bank of America	
		Merrill Lynch	109,959
(9,900)	Taiwan Cement Corp	Citibank	29
6,360,250	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	(38,287)
4,747,863	Taiwan Cooperative Financial Holding Co Ltd	Bank of America	
		Merrill Lynch	11,590
2,386,603	Taiwan Cooperative Financial Holding Co Ltd	Citibank	16,008
(215,000)	Taiwan High Speed Rail Corp	Citibank	5,922
(461,000)	Taiwan High Speed Rail Corp	JP Morgan	2,947
(264,000)	Taiwan Mobile Co Ltd	Citibank	5,565
(1,539,000)	Taiwan Mobile Co Ltd	Bank of America	
		Merrill Lynch	67,161
(158,000)	Taiwan Mobile Co Ltd	JP Morgan	5,231
502,000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(197,571)
1,903,000	Uni-President Enterprises Corp	Citibank	(84,317)
1,311,000	Uni-President Enterprises Corp	JP Morgan	(134,327)
2,985,000	United Microelectronics Corp	JP Morgan	62,848
1,875,000	United Microelectronics Corp	Bank of America	
		Merrill Lynch	22,268
6,227,000	United Microelectronics Corp	Citibank	88,053

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	台湾(続き)		
57,773	Yageo Corp	JP Morgan	83,396
99,000	Yageo Corp	HSBC	152,658
37,888	Yageo Corp	Citibank	63,984
3,702,000	Yuanta Financial Holding Co Ltd	JP Morgan	3,118
11,454,000	Yuanta Financial Holding Co Ltd	Citibank	148,344
2,522,000	Yuanta Financial Holding Co Ltd	Bank of America	
		Merrill Lynch	(2,276)
			<u>(811,921)</u>
	英国		
121,506	3i Group Plc	Bank of America	
		Merrill Lynch	70,602
148,158	3i Group Plc	Citibank	(5,286)
592,969	3i Group Plc	Deutsche Bank	344,550
112,038	3i Group Plc	Credit Suisse	(48,254)
147,924	3i Group Plc	HSBC	20,801
(49,383)	Abcam Plc	Bank of America	
		Merrill Lynch	21,395
(75,673)	Abcam Plc	Citibank	48,213
(32,366)	Abcam Plc	Deutsche Bank	14,022
(13,164)	Abcam Plc	JP Morgan	15,432
(51,811)	Abcam Plc	HSBC	46,548
(15,761)	Admiral Group Plc	Bank of America	
		Merrill Lynch	(20,586)
(49,324)	Admiral Group Plc	Citibank	(73,222)
(39,612)	Admiral Group Plc	JP Morgan	(31,800)
34,154	Aggreko Plc	Credit Suisse	(36,035)
17,428	Aggreko Plc	Citibank	(888)
25,167	Aggreko Plc	Deutsche Bank	(7,889)
23,393	Aggreko Plc	HSBC	(24,681)
8,560	Anglo American Plc	HSBC	(19,285)
29,532	Anglo American Plc	JP Morgan	(66,532)
372,233	Anglo American Plc	Bank of America	
		Merrill Lynch	(517,955)
226,417	Anglo American Plc	Credit Suisse	(510,089)
(90,368)	Antofagasta Plc	Credit Suisse	18,885
(348,103)	Antofagasta Plc	Deutsche Bank	(76,811)
(46,818)	Antofagasta Plc	Citibank	4,534
(348,681)	Antofagasta Plc	Bank of America	
		Merrill Lynch	(24,881)
99,467	Ashmore Group Plc	Credit Suisse	22,307
103,025	Ashmore Group Plc	Deutsche Bank	30,194
43,520	Ashmore Group Plc	Bank of America	
		Merrill Lynch	12,755
376,519	Ashmore Group Plc	Citibank	78,684
182,713	Ashmore Group Plc	JP Morgan	40,977

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
11,690	Ashtead Group Plc	JP Morgan	(24,705)
13,609	Ashtead Group Plc	Citibank	5,402
32,801	Ashtead Group Plc	HSBC	(57,433)
9,989	Ashtead Group Plc	Bank of America	
		Merrill Lynch	(15,955)
16,288	Ashtead Group Plc	Credit Suisse	(34,422)
(27,437)	ASOS Plc	Credit Suisse	260,114
(1,119)	ASOS Plc	Citibank	(86)
(26,056)	ASOS Plc	Bank of America	
		Merrill Lynch	118,199
(1,143)	ASOS Plc	JP Morgan	10,836
(10,768)	ASOS Plc	Deutsche Bank	48,847
(48)	ASOS Plc	HSBC	455
62,644	Associated British Foods Plc	Bank of America	
		Merrill Lynch	(15,167)
29,255	Associated British Foods Plc	Credit Suisse	(71,947)
(23,805)	AstraZeneca Plc	Citibank	(30,030)
(128)	AstraZeneca Plc	Deutsche Bank	217
95,207	Auto Trader Group Plc '144A'	Bank of America	
		Merrill Lynch	20,503
74,737	Auto Trader Group Plc '144A'	HSBC	(5,121)
308,002	Auto Trader Group Plc '144A'	Deutsche Bank	66,328
47,573	Auto Trader Group Plc '144A'	JP Morgan	(2,485)
(19,194)	AVEVA Group Plc	Citibank	(21,523)
(56,625)	AVEVA Group Plc	Bank of America	
		Merrill Lynch	62,053
(32,890)	AVEVA Group Plc	Credit Suisse	23,470
(44,615)	AVEVA Group Plc	Deutsche Bank	48,892
(32,105)	AVEVA Group Plc	JP Morgan	22,910
(16,211)	AVEVA Group Plc	HSBC	11,568
26,469	Aviva Plc	Deutsche Bank	(2,294)
610,912	Aviva Plc	HSBC	(156,540)
64,965	Aviva Plc	Bank of America	
		Merrill Lynch	(5,629)
61,856	Aviva Plc	JP Morgan	(16,868)
(441,338)	B&M European Value Retail SA	Deutsche Bank	12,372
(472,253)	B&M European Value Retail SA	Citibank	(49,345)
(47,211)	B&M European Value Retail SA	JP Morgan	43,795
94,818	Babcock International Group Plc	HSBC	(31,629)
124,074	BAE Systems Plc	Citibank	(20,553)
106,167	BAE Systems Plc	Bank of America	
		Merrill Lynch	(51,949)
(314,787)	Balfour Beatty Plc	Citibank	48,936
(189,262)	Balfour Beatty Plc	JP Morgan	49,922
(853,173)	Balfour Beatty Plc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
		Merrill Lynch	132,633
(9,135)	Balfour Beatty Plc	Credit Suisse	2,410
374,552	Barratt Developments Plc	HSBC	(342,915)
206,668	Barratt Developments Plc	JP Morgan	(220,948)
20,733	Barratt Developments Plc	Credit Suisse	(22,166)
(974,428)	BBA Aviation Plc	Bank of America	
		Merrill Lynch	(27,317)
(149,212)	BBA Aviation Plc	Citibank	(3,803)
(425,510)	BBA Aviation Plc	JP Morgan	15,182
(532,516)	BBA Aviation Plc	Credit Suisse	19,000
(406,618)	BBA Aviation Plc	Deutsche Bank	(11,399)
24,760	Beazley Plc	Credit Suisse	8,676
47,021	Beazley Plc	Deutsche Bank	14,979
54,420	Beazley Plc	Bank of America	
		Merrill Lynch	17,336
39,277	Beazley Plc	JP Morgan	13,763
1,995	Bellway Plc	Credit Suisse	(13,194)
16,727	Bellway Plc	Citibank	(68,632)
19,937	Bellway Plc	Bank of America	
		Merrill Lynch	(91,203)
12,752	Bellway Plc	JP Morgan	(84,334)
5,629	Berkeley Group Holdings Plc	Citibank	(17,645)
23,770	Berkeley Group Holdings Plc	JP Morgan	(129,334)
57,153	Berkeley Group Holdings Plc	Bank of America	
		Merrill Lynch	(145,654)
17,015	Berkeley Group Holdings Plc	Deutsche Bank	(43,363)
60,026	BHP Group Plc	HSBC	(109,072)
134,091	BHP Group Plc	Bank of America	
		Merrill Lynch	(150,362)
102,148	BHP Group Plc	Citibank	(64,300)
568,855	BHP Group Plc	Deutsche Bank	(637,880)
140,110	BHP Group Plc	JP Morgan	(254,591)
115,040	Bodycote Plc	Deutsche Bank	(35,915)
42,274	Bodycote Plc	Bank of America	
		Merrill Lynch	(13,198)
33,994	Bodycote Plc	Citibank	(4,548)
118,868	Bodycote Plc	JP Morgan	(107,542)
8,228	Bodycote Plc	Credit Suisse	(7,444)
(566,155)	Boohoo Group Plc	Citibank	5,642
(455,746)	Boohoo Group Plc	JP Morgan	141,885
(367,544)	Boohoo Group Plc	Bank of America	
		Merrill Lynch	70,870
(154,834)	BP Plc	Credit Suisse	16,770
(77,359)	British American Tobacco Plc	Bank of America	
		Merrill Lynch	24,644

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(84,037)	British American Tobacco Plc	Deutsche Bank	26,771
(92,375)	British American Tobacco Plc	JP Morgan	731,561
(11,977)	British American Tobacco Plc	HSBC	(5,406)
(32,334)	British American Tobacco Plc	Credit Suisse	256,068
134,626	British Land Co Plc/The (Reit)	HSBC	(91,905)
104,952	British Land Co Plc/The (Reit)	Credit Suisse	(78,636)
134,353	British Land Co Plc/The (Reit)	Citibank	(44,854)
125,219	British Land Co Plc/The (Reit)	Deutsche Bank	(39,252)
130,974	British Land Co Plc/The (Reit)	JP Morgan	(98,134)
101,305	British Land Co Plc/The (Reit)	Bank of America	
		Merrill Lynch	(31,756)
206,631	Britvic Plc	Credit Suisse	60,559
48,694	Britvic Plc	Bank of America	
		Merrill Lynch	19,235
188,776	Britvic Plc	Citibank	102,233
7,408	Britvic Plc	JP Morgan	2,171
201,892	Britvic Plc	Deutsche Bank	79,751
412,058	BT Group Plc	Citibank	47,492
217,593	BT Group Plc	HSBC	18,732
(150,153)	BTG Plc	JP Morgan	(483,115)
(86,398)	BTG Plc	Citibank	(4,954)
(2,430)	BTG Plc	Credit Suisse	(7,818)
(46,267)	BTG Plc	Deutsche Bank	(119,975)
(39,323)	Bunzl Plc	Bank of America	
		Merrill Lynch	(61,131)
17,427	Burberry Group Plc	HSBC	(19,209)
47,521	Burberry Group Plc	Bank of America	
		Merrill Lynch	(16,652)
69,611	Burberry Group Plc	JP Morgan	(76,727)
61,554	Burberry Group Plc	Credit Suisse	(67,846)
109,161	Burberry Group Plc	Deutsche Bank	(38,252)
(7,045)	Burford Capital Ltd	HSBC	(2,072)
(974,774)	Cairn Energy Plc	Credit Suisse	370,148
(1,025,555)	Cairn Energy Plc	Deutsche Bank	240,454
(1,455,414)	Cairn Energy Plc	Bank of America	
		Merrill Lynch	341,239
(937,248)	Cairn Energy Plc	Citibank	21,497
(287,643)	Cairn Energy Plc	JP Morgan	109,226
(1,975,896)	Capita Plc	Credit Suisse	658,905
(1,013,426)	Capita Plc	JP Morgan	337,948
(964,168)	Capita Plc	Deutsche Bank	35,875
(1,141,465)	Capita Plc	Citibank	82,471
(260,288)	Capital & Counties Properties Plc	Bank of America	
		Merrill Lynch	1,658
(473,982)	Capital & Counties Properties Plc	Deutsche Bank	3,020

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国（続き）		
(620,167)	Capital & Counties Properties Plc	HSBC	45,301
(111,025)	Capital & Counties Properties Plc	Citibank	5,942
(189,099)	Capital & Counties Properties Plc	JP Morgan	49,156
60,407	Carnival Plc	Credit Suisse	195,513
8,342	Carnival Plc	Citibank	7,547
(334,627)	Centrica Plc	Deutsche Bank	18,404
(247,622)	Centrica Plc	HSBC	50,801
(467,608)	Cineworld Group Plc	Deutsche Bank	20,259
(387,201)	Cineworld Group Plc	JP Morgan	117,427
(791,658)	Cineworld Group Plc	Credit Suisse	240,087
(713,881)	Cineworld Group Plc	Citibank	(63,676)
58,244	Close Brothers Group Plc	Bank of America	
		Merrill Lynch	49,726
32,977	Close Brothers Group Plc	Citibank	5,043
52,891	Close Brothers Group Plc	JP Morgan	5,392
74,488	Close Brothers Group Plc	Deutsche Bank	63,594
37,207	Close Brothers Group Plc	Credit Suisse	3,793
(1,269,918)	Cobham Plc	Credit Suisse	46,119
(3,136,001)	Cobham Plc	Bank of America	
		Merrill Lynch	(59,941)
(287,149)	Cobham Plc	JP Morgan	10,428
(590,773)	ConvaTec Group Plc ' 144A '	Credit Suisse	50,814
(497,740)	ConvaTec Group Plc ' 144A '	Citibank	59,619
(451,423)	ConvaTec Group Plc ' 144A '	JP Morgan	38,828
(102,829)	ConvaTec Group Plc ' 144A '	HSBC	18,903
(117,263)	ConvaTec Group Plc ' 144A '	Deutsche Bank	15,988
(11,688)	Croda International Plc	Bank of America	
		Merrill Lynch	2,085
(3,595)	Croda International Plc	Citibank	(8,291)
(23,775)	Croda International Plc	JP Morgan	(22,419)
(171,735)	CYBG Plc	Bank of America	
		Merrill Lynch	111,657
(247,885)	CYBG Plc	Citibank	(28,744)
(92,657)	CYBG Plc	JP Morgan	67,535
(44,467)	Daily Mail & General Trust Plc ' A '	JP Morgan	39,947
(153,634)	Daily Mail & General Trust Plc ' A '	Citibank	98,863
(15,280)	Daily Mail & General Trust Plc ' A '	Bank of America	
		Merrill Lynch	14,311
(90,636)	Daily Mail & General Trust Plc ' A '	Credit Suisse	81,423
(37,911)	Daily Mail & General Trust Plc ' A '	Deutsche Bank	35,506
(7,825)	DCC Plc	Bank of America	
		Merrill Lynch	(7,977)
(4,501)	DCC Plc	Credit Suisse	24,089
(10,588)	DCC Plc	Citibank	(32,380)
(5,901)	DCC Plc	JP Morgan	31,581

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(29,488)	Dechra Pharmaceuticals Plc	Bank of America Merrill Lynch	(11,273)
(117,730)	Dechra Pharmaceuticals Plc	Credit Suisse	117,014
(42,549)	Dechra Pharmaceuticals Plc	Deutsche Bank	(16,265)
(32,618)	Dechra Pharmaceuticals Plc	HSBC	29,133
(12,352)	Derwent London Plc (Reit)	Bank of America Merrill Lynch	15,740
(22,871)	Derwent London Plc (Reit)	JP Morgan	65,864
(21,023)	Diageo Plc	HSBC	(34,155)
(20,785)	Diageo Plc	Bank of America Merrill Lynch	(10,462)
(57,732)	Diageo Plc	Citibank	(12,874)
4,408	Direct Line Insurance Group Plc	JP Morgan	343
171,650	Direct Line Insurance Group Plc	Credit Suisse	13,342
372,270	Direct Line Insurance Group Plc	Deutsche Bank	53,603
56,011	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	8,065
241,553	Direct Line Insurance Group Plc	Citibank	44,015
38,267	Dixons Carphone Plc	Citibank	(756)
116,292	Dixons Carphone Plc	Bank of America Merrill Lynch	1,630
65,855	Dixons Carphone Plc	Credit Suisse	(11,287)
319,123	Dixons Carphone Plc	Deutsche Bank	4,473
162,948	Domino's Pizza Group Plc	Bank of America Merrill Lynch	(34,675)
177,917	Domino's Pizza Group Plc	Credit Suisse	(91,138)
103,968	Domino's Pizza Group Plc	Citibank	(15,368)
65,566	Domino's Pizza Group Plc	Deutsche Bank	(13,952)
(225,478)	Drax Group Plc	JP Morgan	83,896
(89,161)	Drax Group Plc	Bank of America Merrill Lynch	(4,545)
(104,471)	DS Smith Plc	Credit Suisse	54,447
(152,422)	DS Smith Plc	Deutsche Bank	31,464
(448,125)	DS Smith Plc	Bank of America Merrill Lynch	92,506
(306,832)	DS Smith Plc	JP Morgan	159,911
(78,134)	DS Smith Plc	HSBC	40,721
3,855	easyJet Plc	Citibank	(1,818)
81,333	easyJet Plc	Deutsche Bank	(45,601)
32,733	easyJet Plc	HSBC	(43,796)
3,041	easyJet Plc	Credit Suisse	(4,069)
336,678	Electrocomponents Plc	Deutsche Bank	(466,765)
164,427	Electrocomponents Plc	HSBC	(264,259)
184,086	Electrocomponents Plc	Credit Suisse	(304,943)
112,502	Electrocomponents Plc	Citibank	(45,874)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
202,673	Electrocomponents Plc	JP Morgan	(335,733)
149,886	Electrocomponents Plc	Bank of America	
		Merrill Lynch	(207,800)
(571,284)	Essentra Plc	Bank of America	
		Merrill Lynch	(87,355)
(179,740)	Essentra Plc	Citibank	(10,536)
(531,580)	Essentra Plc	JP Morgan	(6,773)
(116,152)	Essentra Plc	Deutsche Bank	(17,761)
355,284	Evraz Plc	Deutsche Bank	(393,867)
154,502	Evraz Plc	Credit Suisse	(240,974)
661,725	Evraz Plc	JP Morgan	(1,032,081)
72,507	Experian Plc	Credit Suisse	73,914
179,002	Experian Plc	Deutsche Bank	130,013
138,579	Experian Plc	Citibank	119,194
45,216	Experian Plc	HSBC	46,093
27,198	Ferguson Plc	HSBC	(20,997)
129,893	Ferguson Plc	Bank of America	
		Merrill Lynch	(56,276)
3,321	Ferguson Plc	Credit Suisse	(8,802)
8,667	Ferguson Plc	Citibank	33,132
2,677	Ferguson Plc	Deutsche Bank	(1,160)
(74,883)	Fevertree Drinks Plc	Credit Suisse	545,801
(6,345)	Fevertree Drinks Plc	Bank of America	
		Merrill Lynch	42,285
(215,291)	Fresnillo Plc	Credit Suisse	410,953
(157,316)	Fresnillo Plc	Deutsche Bank	194,045
(122,147)	Fresnillo Plc	Bank of America	
		Merrill Lynch	150,665
(210)	Fresnillo Plc	Citibank	132
(232,269)	Fresnillo Plc	JP Morgan	443,361
(265,046)	G4S Plc	Citibank	(25,499)
(196,976)	G4S Plc	Bank of America	
		Merrill Lynch	(23,468)
(230,131)	G4S Plc	Deutsche Bank	(27,418)
183,993	GlaxoSmithKline Plc	Credit Suisse	114,413
64,649	GlaxoSmithKline Plc	Bank of America	
		Merrill Lynch	38,224
330,320	GlaxoSmithKline Plc	JP Morgan	205,404
98,227	GlaxoSmithKline Plc	Citibank	55,073
14,065	GlaxoSmithKline Plc	Deutsche Bank	8,316
(438,766)	Glencore Plc	Deutsche Bank	38,578
(1,650,575)	Glencore Plc	Bank of America	
		Merrill Lynch	145,124
(542,094)	Glencore Plc	Citibank	(2,072)
(1,106,934)	Glencore Plc	Credit Suisse	381,543

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(298,582)	Glencore Plc	JP Morgan	102,917
123,772	Grafton Group Plc (Unit)	Citibank	(65,452)
233,191	Grafton Group Plc (Unit)	JP Morgan	(53,486)
181,243	Grafton Group Plc (Unit)	Bank of America	
		Merrill Lynch	(65,820)
215,788	Grafton Group Plc (Unit)	Credit Suisse	(49,494)
58,727	Grafton Group Plc (Unit)	Deutsche Bank	(21,327)
(64,781)	Great Portland Estates Plc (Reit)	Bank of America	
		Merrill Lynch	10,153
(68,947)	Great Portland Estates Plc (Reit)	JP Morgan	33,034
(36,416)	Greene King Plc	Bank of America	
		Merrill Lynch	(24,176)
(69,109)	Greene King Plc	Citibank	(29,941)
(474,117)	Greene King Plc	JP Morgan	(282,739)
(105,531)	Greene King Plc	Credit Suisse	(62,933)
(163,703)	Greene King Plc	Deutsche Bank	(108,680)
(28,854)	GVC Holdings Plc	HSBC	48,717
(61,074)	GVC Holdings Plc	Citibank	42,025
(680,647)	GVC Holdings Plc	JP Morgan	1,149,192
(32,691)	Halma Plc	Bank of America	
		Merrill Lynch	(19,995)
(128,019)	Hammerson Plc (Reit)	Deutsche Bank	56,116
(92,256)	Hammerson Plc (Reit)	JP Morgan	66,537
(72,410)	Hammerson Plc (Reit)	Credit Suisse	52,224
(108,031)	Hammerson Plc (Reit)	Citibank	35,241
(38,524)	Hargreaves Lansdown Plc	HSBC	(22,855)
(29,232)	Hargreaves Lansdown Plc	Citibank	(32,034)
(41,773)	Hargreaves Lansdown Plc	JP Morgan	(2,928)
(18,235)	Hargreaves Lansdown Plc	Credit Suisse	(1,278)
(32,363)	Hargreaves Lansdown Plc	Bank of America	
		Merrill Lynch	(28,661)
(161,325)	Hays Plc	JP Morgan	10,895
(35,163)	Hikma Pharmaceuticals Plc	JP Morgan	103,951
(28,410)	Hiscox Ltd	HSBC	(28,213)
404,994	Howden Joinery Group Plc	Credit Suisse	(215,715)
159,237	Howden Joinery Group Plc	Bank of America	
		Merrill Lynch	(28,204)
171,749	Howden Joinery Group Plc	Citibank	(29,764)
221,251	Howden Joinery Group Plc	JP Morgan	(117,847)
295,069	Howden Joinery Group Plc	Deutsche Bank	43,991
(141,294)	HSBC Holdings Plc	Deutsche Bank	(39,310)
(94,436)	HSBC Holdings Plc	Bank of America	
		Merrill Lynch	(7,942)
42,095	IG Group Holdings Plc	JP Morgan	(10,728)
47,081	IG Group Holdings Plc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
		Merrill Lynch	1,800
71,696	IG Group Holdings Plc	Citibank	(35,630)
297,699	IMI Plc	Credit Suisse	(34,141)
63,574	IMI Plc	Citibank	30,784
97,602	IMI Plc	Deutsche Bank	40,420
41,696	IMI Plc	Bank of America	
		Merrill Lynch	17,268
68,260	Imperial Brands Plc	HSBC	(234,510)
16,551	Imperial Brands Plc	Bank of America	
		Merrill Lynch	(44,289)
35,118	Imperial Brands Plc	JP Morgan	(134,471)
25,781	Imperial Brands Plc	Citibank	(20,696)
13,417	Imperial Brands Plc	Credit Suisse	(51,375)
32,125	Imperial Brands Plc	Deutsche Bank	(85,964)
59,752	Inchcape Plc	Credit Suisse	12,944
120,138	Inchcape Plc	Bank of America	
		Merrill Lynch	34,444
198,783	Inchcape Plc	Citibank	36,728
312,398	Inchcape Plc	JP Morgan	67,672
322,079	Indivior Plc	Credit Suisse	(442,626)
499,407	Indivior Plc	Bank of America	
		Merrill Lynch	(655,143)
10,885	Indivior Plc	Citibank	381
292,847	Indivior Plc	JP Morgan	(402,454)
(299,690)	Informa Plc	JP Morgan	(2,292)
(902,528)	Informa Plc	Bank of America	
		Merrill Lynch	535,922
(480,389)	Informa Plc	Citibank	113,857
(51,665)	Informa Plc	Credit Suisse	(395)
(106,248)	Inmarsat Plc	Credit Suisse	18,954
(146,483)	Inmarsat Plc	Citibank	5,600
(251,987)	Inmarsat Plc	JP Morgan	44,953
(119,246)	Inmarsat Plc	HSBC	22,102
(13,424)	Inmarsat Plc	Bank of America	
		Merrill Lynch	2,275
(15,377)	Inmarsat Plc	Deutsche Bank	2,606
5,657	InterContinental Hotels Group Plc	Bank of America	
		Merrill Lynch	3,172
16,527	InterContinental Hotels Group Plc	Citibank	14,320
16,903	InterContinental Hotels Group Plc	JP Morgan	42,216
7,949	InterContinental Hotels Group Plc	Credit Suisse	19,853
3,569	InterContinental Hotels Group Plc	Deutsche Bank	2,001
20,453	InterContinental Hotels Group Plc	HSBC	28,811
23,195	Intermediate Capital Group Plc	Credit Suisse	15,517
6,502	Intermediate Capital Group Plc	Deutsche Bank	5,510

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
54,653	Intermediate Capital Group Plc	Bank of America Merrill Lynch	46,312
10,653	Intermediate Capital Group Plc	Citibank	(3,394)
16,112	Intermediate Capital Group Plc	JP Morgan	10,779
(27,817)	Intertek Group Plc	HSBC	(74,692)
(11,940)	Intertek Group Plc	JP Morgan	(17,953)
(4,376)	Intertek Group Plc	Deutsche Bank	(15,167)
(139,281)	Investec Plc	Credit Suisse	47,564
(122,191)	Investec Plc	Bank of America Merrill Lynch	12,456
(176,185)	Investec Plc	JP Morgan	60,167
153,793	ITV Plc	Credit Suisse	(9,309)
782,724	ITV Plc	HSBC	(35,172)
572,145	ITV Plc	Bank of America Merrill Lynch	(20,049)
104,159	ITV Plc	Deutsche Bank	(3,650)
(203,281)	IWG Plc	Credit Suisse	55,951
(405,286)	IWG Plc	Bank of America Merrill Lynch	7,747
(147,459)	IWG Plc	JP Morgan	40,586
(178,988)	IWG Plc	Citibank	4,790
(382,803)	IWG Plc	Deutsche Bank	7,317
(182,305)	IWG Plc	HSBC	38,830
596,516	J Sainsbury Plc	Credit Suisse	(123,898)
1,078,746	J Sainsbury Plc	Bank of America Merrill Lynch	23,368
34,011	JD Sports Fashion Plc	Deutsche Bank	(5,114)
70,984	JD Sports Fashion Plc	HSBC	(31,477)
425,344	JD Sports Fashion Plc	Bank of America Merrill Lynch	(63,955)
118,836	JD Sports Fashion Plc	Citibank	454
131,025	JD Sports Fashion Plc	JP Morgan	(58,102)
46,661	JD Sports Fashion Plc	Credit Suisse	(20,691)
(658,972)	John Wood Group Plc	Deutsche Bank	256,947
(207,059)	John Wood Group Plc	Bank of America Merrill Lynch	80,737
(42,916)	Johnson Matthey Plc	Bank of America Merrill Lynch	2,734
320,518	Jupiter Fund Management Plc	Credit Suisse	(48,194)
69,267	Jupiter Fund Management Plc	Deutsche Bank	2,824
160,462	Jupiter Fund Management Plc	Bank of America Merrill Lynch	6,543
410,702	Jupiter Fund Management Plc	JP Morgan	(61,754)
(102,384)	Just Eat Plc	Citibank	10,959
(508,886)	Just Eat Plc	JP Morgan	244,490

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(148,070)	Just Eat Plc	Credit Suisse	80,140
(191,539)	Just Eat Plc	Deutsche Bank	(79,078)
(155,185)	Just Eat Plc	Bank of America	
		Merrill Lynch	(67,378)
8,315	KAZ Minerals Plc	Credit Suisse	1,038
568	KAZ Minerals Plc	Citibank	64
17,562	KAZ Minerals Plc	JP Morgan	2,193
(114,419)	Kingfisher Plc	Citibank	(27,556)
(132,286)	Lancashire Holdings Ltd	Bank of America	
		Merrill Lynch	(96,082)
(40,552)	Lancashire Holdings Ltd	JP Morgan	(22,478)
(97,110)	Lancashire Holdings Ltd	Credit Suisse	(53,828)
(81,632)	Lancashire Holdings Ltd	Deutsche Bank	(59,291)
(119,792)	Lancashire Holdings Ltd	Citibank	4,579
79,424	Land Securities Group Plc (Reit)	Deutsche Bank	(20,848)
109,986	Land Securities Group Plc (Reit)	HSBC	(67,609)
199,686	Land Securities Group Plc (Reit)	Bank of America	
		Merrill Lynch	(52,417)
79,150	Land Securities Group Plc (Reit)	Credit Suisse	(48,210)
19,660	Land Securities Group Plc (Reit)	Citibank	(8,468)
47,972	Land Securities Group Plc (Reit)	JP Morgan	(29,219)
293,359	Legal & General Group Plc	Credit Suisse	(50,091)
68,932	Legal & General Group Plc	Deutsche Bank	(878)
596,981	Legal & General Group Plc	HSBC	(78,083)
978,959	Legal & General Group Plc	Bank of America	
		Merrill Lynch	(12,474)
960,901	Legal & General Group Plc	Citibank	105,301
178,933	Legal & General Group Plc	JP Morgan	(30,553)
2,207,926	Lloyds Banking Group Plc	Bank of America	
		Merrill Lynch	(3,095)
394,237	Lloyds Banking Group Plc	Credit Suisse	(21,652)
1,837,098	Lloyds Banking Group Plc	Citibank	(15,450)
1,557,209	Lloyds Banking Group Plc	Deutsche Bank	(2,183)
4,938,988	Lloyds Banking Group Plc	HSBC	(184,238)
891,878	Lloyds Banking Group Plc	JP Morgan	(48,982)
(25,301)	London Stock Exchange Group Plc	Bank of America	
		Merrill Lynch	15,475
(5,737)	London Stock Exchange Group Plc	HSBC	4,083
104,428	Man Group Plc	Credit Suisse	(9,448)
193,171	Man Group Plc	Deutsche Bank	13,169
292,815	Man Group Plc	Citibank	(4,664)
1,070,502	Man Group Plc	JP Morgan	(96,850)
1,143,817	Man Group Plc	Bank of America	
		Merrill Lynch	77,977
304,094	Marks & Spencer Group Plc	Deutsche Bank	12,787

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
52,716	Marks & Spencer Group Plc	HSBC	(13,032)
121,808	Marks & Spencer Group Plc	Bank of America	
		Merrill Lynch	5,122
320,034	Marks & Spencer Group Plc	JP Morgan	(79,114)
583,633	Marks & Spencer Group Plc	Citibank	(77,344)
490,381	Marks & Spencer Group Plc	Credit Suisse	(121,224)
(366,424)	Mediclinic International Plc	Citibank	(79,843)
(406,231)	Mediclinic International Plc	JP Morgan	74,022
(182,845)	Mediclinic International Plc	Bank of America	
		Merrill Lynch	(30,755)
(216,066)	Mediclinic International Plc	Credit Suisse	39,371
(66,239)	Mediclinic International Plc	Deutsche Bank	(11,141)
27,295	Meggitt Plc	Bank of America	
		Merrill Lynch	(278)
42,514	Meggitt Plc	Citibank	975
96,751	Meggitt Plc	Deutsche Bank	(986)
160,671	Meggitt Plc	HSBC	2,630
(814,457)	Melrose Industries Plc	Bank of America	
		Merrill Lynch	57,080
(634,750)	Melrose Industries Plc	Credit Suisse	(10,919)
(381,818)	Melrose Industries Plc	Deutsche Bank	26,759
(469,362)	Melrose Industries Plc	HSBC	(8,074)
(1,537,025)	Melrose Industries Plc	JP Morgan	(26,441)
(2,111,437)	Melrose Industries Plc	Citibank	48,429
(900,292)	Merlin Entertainments Plc '144A'	Credit Suisse	(42,446)
(142,621)	Merlin Entertainments Plc '144A'	Citibank	1,999
(473,290)	Merlin Entertainments Plc '144A'	JP Morgan	(22,314)
(23,024)	Merlin Entertainments Plc '144A'	Deutsche Bank	(2,758)
(621,235)	Merlin Entertainments Plc '144A'	Bank of America	
		Merrill Lynch	(74,411)
(140,630)	Metro Bank Plc	Bank of America	
		Merrill Lynch	50,175
(6,489)	Metro Bank Plc	Citibank	(3,142)
(30,604)	Metro Bank Plc	Deutsche Bank	10,919
(36,405)	Metro Bank Plc	JP Morgan	91,850
(6,035)	Metro Bank Plc	Credit Suisse	15,226
(237,457)	Micro Focus International Plc	Bank of America	
		Merrill Lynch	(391,841)
(159,520)	Micro Focus International Plc	Citibank	(69,111)
(133,884)	Micro Focus International Plc	Deutsche Bank	(220,929)
(160,617)	Micro Focus International Plc	JP Morgan	(503,479)
22,141	Mondi Plc	Credit Suisse	(27,649)
39,193	Mondi Plc	Deutsche Bank	(29,466)
62,250	Mondi Plc	Bank of America	
		Merrill Lynch	(46,800)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
47,242	Mondi Plc	Citibank	(903)
37,599	Mondi Plc	JP Morgan	(46,952)
406,022	Moneysupermarket.com Group Plc	Credit Suisse	(13,452)
405,651	Moneysupermarket.com Group Plc	Deutsche Bank	63,062
1,063,517	Moneysupermarket.com Group Plc	Citibank	97,573
151,874	Moneysupermarket.com Group Plc	JP Morgan	(5,032)
287,729	Moneysupermarket.com Group Plc	Bank of America	
		Merrill Lynch	44,730
214,623	National Express Group Plc	Credit Suisse	-
234,890	National Express Group Plc	Deutsche Bank	17,959
547,138	National Express Group Plc	Bank of America	
		Merrill Lynch	41,831
179,996	National Express Group Plc	Citibank	4,128
283,699	National Express Group Plc	JP Morgan	-
(188,654)	National Grid Plc	Credit Suisse	15,626
(288,077)	National Grid Plc	Deutsche Bank	24,227
1,566	Next Plc	Deutsche Bank	(4,889)
17,468	Next Plc	Bank of America	
		Merrill Lynch	(54,534)
30,210	Next Plc	JP Morgan	(220,577)
24,487	Next Plc	Citibank	(87,055)
6,083	Next Plc	Credit Suisse	(44,415)
(55,103)	NMC Health Plc	Citibank	115,153
(16,491)	NMC Health Plc	Deutsche Bank	34,883
(44,610)	NMC Health Plc	Bank of America	
		Merrill Lynch	94,362
(40,879)	NMC Health Plc	HSBC	52,618
(164,987)	Ocado Group Plc	Deutsche Bank	(134,800)
(343,928)	Ocado Group Plc	JP Morgan	114,821
(55,198)	Ocado Group Plc	Citibank	(55,425)
(47,807)	Ocado Group Plc	Credit Suisse	15,961
(87,147)	Ocado Group Plc	Bank of America	
		Merrill Lynch	(71,514)
389,058	Pagegroup Plc	Credit Suisse	(12,890)
190,397	Pagegroup Plc	Deutsche Bank	45,611
21,162	Pagegroup Plc	JP Morgan	(701)
267,625	Pagegroup Plc	Bank of America	
		Merrill Lynch	64,112
396,677	Pagegroup Plc	Citibank	93,006
128,813	Pearson Plc	Bank of America	
		Merrill Lynch	65,656
139,216	Pearson Plc	Deutsche Bank	313,281
38,086	Pearson Plc	JP Morgan	24,751
248,547	Pearson Plc	Credit Suisse	161,523
123,568	Pearson Plc	Citibank	26,138

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
34,696	Pearson Plc	HSBC	22,548
(139,752)	Pennon Group Plc	Bank of America	
		Merrill Lynch	(12,911)
(25,549)	Pennon Group Plc	Citibank	7,992
(169,355)	Pennon Group Plc	JP Morgan	123,330
45,334	Persimmon Plc	Credit Suisse	(284,502)
8,938	Persimmon Plc	HSBC	(56,092)
63,826	Persimmon Plc	Bank of America	
		Merrill Lynch	(223,252)
68,668	Persimmon Plc	Citibank	(190,313)
8,264	Persimmon Plc	JP Morgan	(51,862)
134,570	Persimmon Plc	Deutsche Bank	(470,701)
334,933	Petrofac Ltd	Bank of America	
		Merrill Lynch	(182,666)
361,893	Petrofac Ltd	Citibank	(2,767)
(773,594)	Phoenix Group Holdings	Credit Suisse	246,438
(473,873)	Phoenix Group Holdings	Citibank	(75,479)
(415,157)	Phoenix Group Holdings	JP Morgan	132,253
(462,235)	Phoenix Group Holdings	Deutsche Bank	29,450
(132,333)	Playtech Plc	Deutsche Bank	169
(74,930)	Playtech Plc	HSBC	9,066
147,327	Prudential Plc	HSBC	(117,995)
89,918	QinetiQ Group Plc	Credit Suisse	19,478
240,302	QinetiQ Group Plc	Deutsche Bank	80,226
110,693	QinetiQ Group Plc	HSBC	23,979
161,606	QinetiQ Group Plc	Bank of America	
		Merrill Lynch	53,953
265,449	QinetiQ Group Plc	Citibank	74,753
36,975	QinetiQ Group Plc	JP Morgan	8,010
3,361,340	Quilter Plc '144A'	HSBC	(182,278)
(7,348)	Randgold Resources Ltd	Credit Suisse	6,518
(6,343)	Randgold Resources Ltd	HSBC	(8,020)
(12,546)	Randgold Resources Ltd	Citibank	37,667
(30,755)	Randgold Resources Ltd	Bank of America	
		Merrill Lynch	16,309
(12,391)	Randgold Resources Ltd	JP Morgan	10,992
(16,151)	Randgold Resources Ltd	Deutsche Bank	8,565
(73,383)	Reckitt Benckiser Group Plc	Bank of America	
		Merrill Lynch	(88,833)
(19,866)	Reckitt Benckiser Group Plc	Credit Suisse	(86,068)
(46,959)	Reckitt Benckiser Group Plc	Deutsche Bank	(56,846)
(83,449)	Redrow Plc	Credit Suisse	95,914
(58,776)	Redrow Plc	Deutsche Bank	38,346
(25,684)	Redrow Plc	Bank of America	
		Merrill Lynch	16,757

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(88,341)	Redrow Plc	HSBC	101,537
(229,317)	RELX Plc	HSBC	(210,637)
(3,945)	Renishaw Plc	Bank of America	
		Merrill Lynch	(21,113)
(2,016)	Renishaw Plc	Deutsche Bank	(10,789)
(141,257)	Rentokil Initial Plc	HSBC	(27,222)
(204,413)	Rentokil Initial Plc	Bank of America	
		Merrill Lynch	(40,634)
(819,288)	Rentokil Initial Plc	Credit Suisse	(185,828)
(282,759)	Rentokil Initial Plc	JP Morgan	(64,134)
(171,010)	Rentokil Initial Plc	Citibank	(32,033)
(100,601)	Rightmove Plc	Credit Suisse	(4,874)
25,552	Rio Tinto Plc	Bank of America	
		Merrill Lynch	(74,643)
86,669	Rio Tinto Plc	Credit Suisse	(450,863)
9,950	Rio Tinto Plc	Citibank	(24,946)
282,184	Rio Tinto Plc	Deutsche Bank	(824,321)
13,891	Rio Tinto Plc	HSBC	(72,263)
(2,781,758)	Rolls Royce Holdings Plc	Citibank	(3,541)
(4,191,014)	Rolls Royce Holdings Plc	JP Morgan	(5,340)
(17,381)	Rolls-Royce Holdings Plc	HSBC	(7,633)
(60,473)	Rolls-Royce Holdings Plc	Citibank	(34,676)
(91,109)	Rolls-Royce Holdings Plc	JP Morgan	(13,003)
(204,964)	Rotork Plc	Bank of America	
		Merrill Lynch	78,091
(405,906)	Rotork Plc	Citibank	(12,413)
(146,689)	Rotork Plc	JP Morgan	82,244
(79,655)	Rotork Plc	Credit Suisse	44,660
(403,496)	Royal Bank of Scotland Group Plc	Bank of America	
		Merrill Lynch	31,878
(666,751)	Royal Bank of Scotland Group Plc	Citibank	25,488
(291,409)	Royal Bank of Scotland Group Plc	JP Morgan	129,594
(386,638)	Royal Bank of Scotland Group Plc	Credit Suisse	171,943
(260,297)	Royal Bank of Scotland Group Plc	Deutsche Bank	20,564
(253,592)	Royal Bank of Scotland Group Plc	HSBC	49,699
(48,745)	Royal Dutch Shell Plc 'B'	HSBC	12,193
(40,738)	Royal Dutch Shell Plc 'B'	Bank of America	
		Merrill Lynch	18,947
53,514	Royal Mail Plc	HSBC	(17,389)
997,610	Royal Mail Plc	Bank of America	
		Merrill Lynch	(2,542)
182,915	Royal Mail Plc	JP Morgan	(59,435)
(375,437)	RPC Group Plc	Deutsche Bank	442,999
(138,540)	RPC Group Plc	Bank of America	
		Merrill Lynch	163,471

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(156,179)	RPC Group Plc	Citibank	99,904
(188,366)	RPC Group Plc	JP Morgan	275,549
(418,487)	RSA Insurance Group Plc	HSBC	12,093
(386,330)	Saga Plc	Credit Suisse	15,261
(909,001)	Saga Plc	Bank of America	
		Merrill Lynch	19,691
113,371	Sage Group Plc/The	Deutsche Bank	38,861
25,556	Sage Group Plc/The	Credit Suisse	13,514
24,996	Sage Group Plc/The	HSBC	13,218
94,432	Sage Group Plc/The	Bank of America	
		Merrill Lynch	32,369
32,347	Sage Group Plc/The	Citibank	13,478
174,795	Sage Group Plc/The	JP Morgan	92,434
28,648	Schroders Plc	Credit Suisse	(21,538)
46,603	Schroders Plc	Deutsche Bank	7,720
11,491	Schroders Plc	Citibank	8,785
40,187	Schroders Plc	Bank of America	
		Merrill Lynch	6,657
36,769	Schroders Plc	JP Morgan	(27,643)
(147,762)	Segro Plc (Reit)	Citibank	(13,933)
(47,443)	Severn Trent Plc	Credit Suisse	75,870
(28,823)	Severn Trent Plc	Bank of America	
		Merrill Lynch	(10,835)
(33,853)	Shaftesbury Plc (Reit)	Credit Suisse	23,078
(158,821)	Shaftesbury Plc (Reit)	Bank of America	
		Merrill Lynch	44,523
(13,326)	Shaftesbury Plc (Reit)	Citibank	5,689
(44,535)	Shaftesbury Plc (Reit)	JP Morgan	30,361
(161,913)	Shaftesbury Plc (Reit)	Deutsche Bank	45,390
(14,636)	Shire Plc	JP Morgan	12,775
(27,322)	Shire Plc	Citibank	13,578
2,703	Smith & Nephew Plc	Credit Suisse	1,102
123,209	Smith & Nephew Plc	Deutsche Bank	229,219
187,801	Smith & Nephew Plc	Bank of America	
		Merrill Lynch	75,381
374,758	Smith & Nephew Plc	Citibank	222,054
67,384	Smiths Group Plc	Bank of America	
		Merrill Lynch	(33,487)
17,049	Spectris Plc	Credit Suisse	67,347
26,648	Spectris Plc	Citibank	20,374
5,065	Spectris Plc	Bank of America	
		Merrill Lynch	15,942
(16,121)	Spirax-Sarco Engineering Plc	Deutsche Bank	141,741
(4,151)	Spirax-Sarco Engineering Plc	Bank of America	
		Merrill Lynch	36,497

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(252,279)	Sports Direct International Plc	Citibank	(22,503)
(308,470)	Sports Direct International Plc	JP Morgan	118,707
(138,140)	Sports Direct International Plc	Credit Suisse	53,160
100,599	SSE Plc	Deutsche Bank	(40,379)
14,910	SSE Plc	HSBC	(4,604)
1,773	SSE Plc	Bank of America	
		Merrill Lynch	(712)
21,107	SSE Plc	JP Morgan	(22,861)
27,239	SSP Group Plc	Bank of America	
		Merrill Lynch	(25,234)
322,682	SSP Group Plc	Credit Suisse	(265,210)
209,899	SSP Group Plc	Citibank	(45,469)
429,248	SSP Group Plc	Deutsche Bank	(397,647)
339,246	SSP Group Plc	JP Morgan	(278,824)
(67,948)	St James ' s Place Plc	Citibank	(6,061)
(65,176)	St James ' s Place Plc	JP Morgan	35,297
(64,753)	St James ' s Place Plc	Bank of America	
		Merrill Lynch	14,027
(4,431)	St James ' s Place Plc	Deutsche Bank	1,722
(719,361)	Standard Chartered Plc	Deutsche Bank	(89,831)
(6,102)	Standard Chartered Plc	HSBC	(2,130)
(548,863)	Standard Life Aberdeen Plc	Bank of America	
		Merrill Lynch	(18,534)
(634,404)	Standard Life Aberdeen Plc	Deutsche Bank	(21,422)
(667,758)	Standard Life Aberdeen Plc	Citibank	(46,374)
(52,690)	Standard Life Aberdeen Plc	HSBC	3,088
(272,930)	TalkTalk Telecom Group Plc	Credit Suisse	(14,607)
30,222	Tate & Lyle Plc	Deutsche Bank	11,784
275,446	Tate & Lyle Plc	Citibank	42,820
200,633	Tate & Lyle Plc	JP Morgan	66,471
360,291	Tate & Lyle Plc	Bank of America	
		Merrill Lynch	140,485
36,256	Tate & Lyle Plc	HSBC	12,012
1,191,104	Taylor Wimpey Plc	Credit Suisse	(494,033)
191,683	Taylor Wimpey Plc	Citibank	(39,447)
276,611	Taylor Wimpey Plc	Bank of America	
		Merrill Lynch	(56,748)
532,999	Taylor Wimpey Plc	JP Morgan	(221,071)
1,195,582	Taylor Wimpey Plc	Deutsche Bank	(245,279)
(138,389)	Tesco Plc	Citibank	6,877
(281,532)	Tesco Plc	JP Morgan	76,053
(179,642)	Tesco Plc	Deutsche Bank	13,048
(729,595)	Tesco Plc	HSBC	158,878
(40,259)	TP ICAP Plc	HSBC	(3,301)
(290,766)	TP ICAP Plc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
		Merrill Lynch	(66,321)
(113,712)	TP ICAP Plc	Credit Suisse	(18,837)
(161,543)	TP ICAP Plc*	Citibank	-
(363,925)	TP ICAP Plc	Deutsche Bank	(83,008)
(56,650)	Travis Perkins Plc	HSBC	(19,053)
24,716	TUI AG	Credit Suisse	(45,824)
15,570	TUI AG	Deutsche Bank	(23,511)
87,201	TUI AG	Bank of America	
		Merrill Lynch	(131,672)
32,954	TUI AG	Citibank	(40,522)
57,839	Tullow Oil Plc	Bank of America	
		Merrill Lynch	(7,849)
88,089	Tullow Oil Plc	Deutsche Bank	(11,954)
15,774	UDG Healthcare Plc	Deutsche Bank	5,628
65,004	UDG Healthcare Plc	Bank of America	
		Merrill Lynch	23,193
13,459	UDG Healthcare Plc	Citibank	12,348
22,054	UDG Healthcare Plc	Credit Suisse	(1,827)
37,018	Unilever Plc	Bank of America	
		Merrill Lynch	4,717
14,151	Unilever Plc	Deutsche Bank	1,803
(66,670)	United Utilities Group Plc	Bank of America	
		Merrill Lynch	(26,166)
(67,517)	United Utilities Group Plc*	JP Morgan	-
8,588	Victrex Plc	Deutsche Bank	(26,483)
8,204	Victrex Plc	Credit Suisse	(28,017)
482,884	Vodafone Group Plc	Credit Suisse	143,245
672,094	Vodafone Group Plc	Bank of America	
		Merrill Lynch	128,120
247,747	Vodafone Group Plc	Citibank	57,961
206,788	Vodafone Group Plc	JP Morgan	61,343
(153,751)	Weir Group Plc/The	Credit Suisse	233,142
(94,631)	Weir Group Plc/The	Deutsche Bank	104,305
(135,642)	Weir Group Plc/The	Bank of America	
		Merrill Lynch	149,508
(45,863)	Weir Group Plc/The	Citibank	9,643
(19,612)	Weir Group Plc/The	JP Morgan	29,739
27,133	WH Smith Plc	Deutsche Bank	(23,165)
47,127	WH Smith Plc	Credit Suisse	(75,665)
128,896	WH Smith Plc	Bank of America	
		Merrill Lynch	(110,045)
61,968	WH Smith Plc	Citibank	(11,844)
117,003	WH Smith Plc	JP Morgan	(187,855)
(15,215)	Whitbread Plc	Bank of America	
		Merrill Lynch	(16,867)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	英国(続き)		
(52,640)	Whitbread Plc	HSBC	(13,044)
(20,858)	Whitbread Plc	JP Morgan	(9,302)
300,881	William Hill Plc	Credit Suisse	(132,081)
500,846	William Hill Plc	Deutsche Bank	(119,663)
477,399	William Hill Plc	HSBC	(158,378)
333,879	William Hill Plc	Citibank	(39,354)
187,365	William Hill Plc	JP Morgan	(82,249)
1,166,734	William Hill Plc	Bank of America	
		Merrill Lynch	(278,758)
329,967	Wm Morrison Supermarkets Plc	HSBC	(40,931)
27,632	Wm Morrison Supermarkets Plc	Bank of America	
		Merrill Lynch	(1,972)
187,484	Wm Morrison Supermarkets Plc	Citibank	(23,054)
(2,922)	Workspace Group Plc (Reit)	Bank of America	
		Merrill Lynch	2,253
(33,498)	Workspace Group Plc (Reit)	JP Morgan	66,802
(2,252)	Workspace Group Plc (Reit)	Deutsche Bank	1,736
(15,421)	Workspace Group Plc (Reit)	Citibank	8,351
(179,467)	WPP Plc	Bank of America	
		Merrill Lynch	4,116
(88,362)	WPP Plc	Deutsche Bank	2,027
			<u>(3,314,315)</u>
	米国		
(27,176)	2U Inc	Citibank	(198,928)
(49,320)	2U Inc	Bank of America	
		Merrill Lynch	(202,705)
(15,916)	2U Inc	Credit Suisse	(74,032)
(5,582)	2U Inc	JP Morgan	(24,251)
(7,333)	3M Co	Credit Suisse	(21,830)
(5,096)	3M Co	Citibank	(44,488)
(6,554)	3M Co	JP Morgan	(9,569)
18,931	Aaron's Inc	Credit Suisse	(50,099)
25,201	Aaron's Inc	Citibank	(20,413)
26,554	Aaron's Inc	Bank of America	
		Merrill Lynch	(54,940)
31,812	Aaron's Inc	JP Morgan	(93,845)
(11,263)	Abbott Laboratories	Credit Suisse	(10,587)
(12,262)	Abbott Laboratories	Citibank	(70,997)
56,222	AbbVie Inc	Bank of America	
		Merrill Lynch	7,871
28,570	AbbVie Inc	Citibank	132,851
35,685	AbbVie Inc	JP Morgan	90,997
4,008	AbbVie Inc	Credit Suisse	10,220
592	Abiomed Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	6,394
1,642	Abiomed Inc	Credit Suisse	(135,087)
(49,755)	Acadia Healthcare Co Inc	JP Morgan	395,055
(64,167)	Acadia Healthcare Co Inc	Credit Suisse	509,486
(39,131)	Acadia Healthcare Co Inc	Citibank	(83,349)
(129,720)	Acadia Pharmaceuticals Inc	Credit Suisse	(88,210)
(36,963)	Acadia Pharmaceuticals Inc	Citibank	(52,487)
(11,363)	Acadia Pharmaceuticals Inc	JP Morgan	(7,727)
(6,288)	Acadia Realty Trust (Reit)	Credit Suisse	2,012
(7,373)	Acadia Realty Trust (Reit)	Bank of America	
		Merrill Lynch	(3,613)
(17,472)	Acadia Realty Trust (Reit)	JP Morgan	5,591
(6,051)	Acadia Realty Trust (Reit)	Citibank	(3,994)
4,525	Accenture Plc 'A'	Credit Suisse	(10,860)
(91,624)	ACI Worldwide Inc	Bank of America	
		Merrill Lynch	21,990
(62,748)	ACI Worldwide Inc	Citibank	(53,336)
(89,171)	ACI Worldwide Inc	JP Morgan	892
21,069	Activision Blizzard Inc	Credit Suisse	(164,318)
16,638	Activision Blizzard Inc	Citibank	21,463
14,890	Activision Blizzard Inc	Bank of America	
		Merrill Lynch	(33,056)
4,454	Activision Blizzard Inc	JP Morgan	(15,914)
12,862	Acuity Brands Inc	Credit Suisse	28,009
7,998	Acuity Brands Inc	Bank of America	
		Merrill Lynch	35,031
(42,408)	Adient Plc	Credit Suisse	220,946
(35,467)	Adient Plc	JP Morgan	184,783
(42,853)	Adient Plc	Citibank	50,995
6,374	Adobe Inc	Credit Suisse	30,769
11,710	Adobe Inc	Bank of America	
		Merrill Lynch	117,920
2,833	Adobe Inc	Citibank	69,295
3,099	Adobe Inc	JP Morgan	186
30,841	Adtalem Global Education Inc	Bank of America	
		Merrill Lynch	6,014
9,292	Adtalem Global Education Inc	Credit Suisse	325
9,699	Adtalem Global Education Inc	Citibank	18,283
4,391	Advance Auto Parts Inc	Bank of America	
		Merrill Lynch	(9,880)
6,634	Advance Auto Parts Inc	Citibank	(2,919)
3,685	Advance Auto Parts Inc	JP Morgan	16,030
6,183	Advanced Energy Industries Inc	Bank of America	
		Merrill Lynch	21,888

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
10,612	Advanced Energy Industries Inc	JP Morgan	15,812
12,620	Advanced Energy Industries Inc	Credit Suisse	18,804
7,775	Advanced Energy Industries Inc	Citibank	24,725
(88,411)	Advanced Micro Devices Inc	Credit Suisse	45,090
(9,854)	Advanced Micro Devices Inc	Citibank	(12,909)
(61,067)	Aecom	Citibank	(7,328)
(24,394)	Aecom	Bank of America	
		Merrill Lynch	56,838
28,404	AerCap Holdings NV	Credit Suisse	17,042
98,733	AerCap Holdings NV	Bank of America	
		Merrill Lynch	130,328
68,460	AerCap Holdings NV	Citibank	189,634
86,039	AerCap Holdings NV	JP Morgan	51,623
115,943	AES Corp/VA	Credit Suisse	(28,986)
156,624	AES Corp/VA	Bank of America	
		Merrill Lynch	-
100,081	AES Corp/VA	JP Morgan	(25,020)
90,222	AES Corp/VA	Citibank	37,893
(14,203)	Affiliated Managers Group Inc	Credit Suisse	79,253
(7,230)	Affiliated Managers Group Inc	Bank of America	
		Merrill Lynch	13,520
(1,874)	Affiliated Managers Group Inc	Citibank	(4,010)
(4,368)	Affiliated Managers Group Inc	JP Morgan	24,373
146,426	Aflac Inc	Citibank	163,997
9,887	Aflac Inc	JP Morgan	3,757
17,666	Aflac Inc	Bank of America	
		Merrill Lynch	23,319
8,789	AGCO Corp	Credit Suisse	12,480
7,555	AGCO Corp	Bank of America	
		Merrill Lynch	14,732
21,945	Agilent Technologies Inc	Credit Suisse	100,508
8,106	Agilent Technologies Inc	Bank of America	
		Merrill Lynch	62,011
41,156	Agilent Technologies Inc	JP Morgan	188,494
(15,493)	Agios Pharmaceuticals Inc	Credit Suisse	123,324
(24,420)	Agios Pharmaceuticals Inc	Citibank	7,082
(41,250)	Agios Pharmaceuticals Inc	JP Morgan	317,599
(34,194)	AGNC Investment Corp (Reit)	Bank of America	
		Merrill Lynch	(14,874)
(15,206)	AGNC Investment Corp (Reit)	Citibank	(6,006)
(38,704)	AGNC Investment Corp (Reit)	Credit Suisse	2,516
(24,108)	AGNC Investment Corp (Reit)	JP Morgan	1,567
(4,919)	Air Lease Corp	Bank of America	
		Merrill Lynch	(1,279)
(34,865)	Air Lease Corp	JP Morgan	41,141

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(10,285)	Air Lease Corp	Citibank	(15,222)
6,239	Air Products & Chemicals Inc	JP Morgan	(5,553)
8,794	Air Products & Chemicals Inc	Bank of America	
		Merrill Lynch	(2,462)
461	Air Products & Chemicals Inc	Credit Suisse	(410)
8,905	Air Products & Chemicals Inc	Citibank	25,557
29,055	Akamai Technologies Inc	Citibank	16,561
(7,474)	Albemarle Corp	Credit Suisse	68,275
(7,467)	Albemarle Corp	Bank of America	
		Merrill Lynch	44,541
(8,445)	Albemarle Corp	Citibank	296
(27,529)	Albemarle Corp	JP Morgan	251,477
19,338	Alcoa Corp	Bank of America	
		Merrill Lynch	(94,466)
1,805	Alexander's Inc (Reit)	Bank of America	
		Merrill Lynch	(16,335)
628	Alexander's Inc (Reit)	Credit Suisse	(7,122)
905	Alexander's Inc (Reit)	Citibank	(4,751)
389	Alexander's Inc (Reit)	JP Morgan	(4,411)
(2,911)	Alexandria Real Estate Equities Inc (Reit)	Credit Suisse	670
(4,777)	Alexandria Real Estate Equities Inc (Reit)	JP Morgan	1,099
(5,731)	Alexandria Real Estate Equities Inc (Reit)	Bank of America	
		Merrill Lynch	(16,291)
3,332	Alexion Pharmaceuticals Inc	Credit Suisse	(16,027)
2,374	Align Technology Inc	Credit Suisse	(20,658)
2,650	Align Technology Inc	Bank of America	
		Merrill Lynch	10,468
3,713	Align Technology Inc	Citibank	29,147
4,912	Align Technology Inc	JP Morgan	(93,082)
(35,805)	Alkermes Plc	Credit Suisse	68,746
(14,094)	Alkermes Plc	JP Morgan	27,060
304	Alleghany Corp	Credit Suisse	952
403	Alleghany Corp	Bank of America	
		Merrill Lynch	1,624
(125,876)	Allegheny Technologies Inc	JP Morgan	110,771
(40,430)	Allegheny Technologies Inc	Citibank	(25,067)
(3,116)	Allegiant Travel Co	Credit Suisse	(26,174)
(4,741)	Allegiant Travel Co	Bank of America	
		Merrill Lynch	(33,709)
(8,853)	Allegiant Travel Co	JP Morgan	(75,986)
(11,914)	Allegiant Travel Co	Citibank	(61,119)
(2,843)	Allegion Plc	Credit Suisse	(11,696)
(4,739)	Allegion Plc	JP Morgan	(11,566)
(13,662)	Allergan Plc	Citibank	(26,094)
(1,538)	Allergan Plc	Credit Suisse	21,209

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(226)	Allete Inc	Credit Suisse	(863)
(10,339)	Allete Inc	JP Morgan	(39,495)
(16,083)	Allete Inc	Bank of America	
		Merrill Lynch	(32,166)
(8,918)	Allete Inc	Citibank	(13,288)
(1,319)	Alliance Data Systems Corp	Bank of America	
		Merrill Lynch	1,082
(1,090)	Alliance Data Systems Corp	JP Morgan	5,487
(4,625)	Alliant Energy Corp	Credit Suisse	1,325
(4,239)	Alliant Energy Corp	Bank of America	
		Merrill Lynch	1,017
(5,560)	Alliant Energy Corp	JP Morgan	(852)
16,634	Allison Transmission Holdings Inc	Credit Suisse	(9,980)
43,164	Allison Transmission Holdings Inc	Bank of America	
		Merrill Lynch	(44,459)
98,367	Allison Transmission Holdings Inc	Citibank	(134,763)
46,041	Allison Transmission Holdings Inc	JP Morgan	(27,625)
11,393	Allstate Corp/The	JP Morgan	(59,016)
41,542	Allstate Corp/The	Bank of America	
		Merrill Lynch	(31,987)
38,022	Allstate Corp/The	Citibank	30,037
125,000	Ally Financial Inc	Bank of America	
		Merrill Lynch	130,634
49,777	Ally Financial Inc	Credit Suisse	27,651
7,452	Ally Financial Inc	Citibank	11,103
(7,027)	Alnylam Pharmaceuticals Inc	Credit Suisse	(65,773)
(29,893)	Alnylam Pharmaceuticals Inc	Citibank	(270,831)
(3,577)	Alnylam Pharmaceuticals Inc	JP Morgan	(33,481)
(19,560)	Alnylam Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	(254,867)
3,239	Alphabet Inc 'A'	Bank of America	
		Merrill Lynch	58,270
852	Alphabet Inc 'A'	Citibank	50,217
1,146	Alphabet Inc 'A'	JP Morgan	(6,406)
804	Alphabet Inc 'C'	Credit Suisse	635
256	Alphabet Inc 'C'	Bank of America	
		Merrill Lynch	4,731
1,806	Alphabet Inc 'C'	Citibank	107,114
492	Alphabet Inc 'C'	JP Morgan	389
9,496	Altria Group Inc	Credit Suisse	(91,541)
6,259	Altria Group Inc	JP Morgan	(32,558)
5,783	Altria Group Inc	Bank of America	
		Merrill Lynch	(8,964)
(261)	Amazon.com Inc	JP Morgan	20,491
(2,528)	Amazon.com Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(143,995)
(411)	Amazon.com Inc	Citibank	(71,654)
73,756	AMC Networks Inc 'A'	JP Morgan	(35,403)
8,403	AMC Networks Inc 'A'	Bank of America	
		Merrill Lynch	(3,781)
22,580	AMC Networks Inc 'A'	Citibank	29,580
5,770	AMC Networks Inc 'A'	Credit Suisse	(2,770)
4,335	Amedisys Inc	Bank of America	
		Merrill Lynch	68,970
4,129	Amedisys Inc	Credit Suisse	77,873
4,079	Amedisys Inc	Citibank	62,980
(4,286)	AMERCO	Credit Suisse	(44,320)
(10,042)	AMERCO	Bank of America	
		Merrill Lynch	(91,754)
(10,075)	AMERCO	Citibank	(8,765)
(3,791)	AMERCO	JP Morgan	(33,133)
20,801	Ameren Corp	Credit Suisse	35,986
17,183	Ameren Corp	Bank of America	
		Merrill Lynch	(23,369)
38,828	Ameren Corp	JP Morgan	67,172
4,866	Ameren Corp	Citibank	1,362
(37,984)	American Airlines Group Inc	Citibank	(58,875)
(16,487)	American Campus Communities Inc (Reit)	Credit Suisse	(49,131)
(64,961)	American Campus Communities Inc (Reit)	Bank of America	
		Merrill Lynch	(199,430)
(45,831)	American Campus Communities Inc (Reit)	JP Morgan	(136,576)
(8,474)	American Campus Communities Inc (Reit)	Citibank	(6,694)
17,221	American Eagle Outfitters Inc	Credit Suisse	(35,217)
60,898	American Eagle Outfitters Inc	Bank of America	
		Merrill Lynch	(9,439)
110,100	American Eagle Outfitters Inc	JP Morgan	(225,155)
11,048	American Electric Power Co Inc	JP Morgan	27,289
4,481	American Electric Power Co Inc	Bank of America	
		Merrill Lynch	(672)
3,074	American Electric Power Co Inc	Citibank	2,398
2,965	American Electric Power Co Inc	Credit Suisse	7,324
7,634	American Express Co	JP Morgan	21,528
5,564	American Express Co	Bank of America	
		Merrill Lynch	9,570
18,384	American Express Co	Credit Suisse	45,773
18,682	American Express Co	Citibank	104,246
22,902	American Financial Group Inc/OH	Credit Suisse	(70,309)
23,291	American Financial Group Inc/OH	Citibank	3,261
17,961	American Financial Group Inc/OH	Bank of America	
		Merrill Lynch	(718)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,067	American Financial Group Inc/OH	JP Morgan	(46,256)
(20,208)	American Homes 4 Rent (Reit) 'A'	Credit Suisse	(3,637)
(36,513)	American Homes 4 Rent (Reit) 'A'	Bank of America	
		Merrill Lynch	(28,480)
(48,687)	American Homes 4 Rent (Reit) 'A'	Citibank	(39,436)
(17,654)	American Homes 4 Rent (Reit) 'A'	JP Morgan	(3,178)
(29,029)	American International Group Inc	Credit Suisse	27,868
(43,210)	American International Group Inc	Bank of America	
		Merrill Lynch	(25,926)
(65,645)	American International Group Inc	JP Morgan	6,660
(59,552)	American International Group Inc	Citibank	4,764
8,528	American National Insurance Co	Credit Suisse	(2,217)
(5,888)	American Tower Corp (Reit)	JP Morgan	(26,378)
(6,492)	American Tower Corp (Reit)	Bank of America	
		Merrill Lynch	(11,101)
(14,348)	American Tower Corp (Reit)	Credit Suisse	(58,272)
(5,209)	American Tower Corp (Reit)	Citibank	(17,971)
(22,074)	American Water Works Co Inc	Bank of America	
		Merrill Lynch	(14,569)
(17,573)	American Water Works Co Inc	JP Morgan	(67,656)
(9,688)	American Water Works Co Inc	Citibank	(6,200)
13,363	Americold Realty Trust (Reit)	Citibank	134
1,097	Ameriprise Financial Inc	Credit Suisse	(362)
2,009	Ameriprise Financial Inc	Bank of America	
		Merrill Lynch	6,594
20,150	Ameriprise Financial Inc	Citibank	118,079
13,206	Ameriprise Financial Inc	JP Morgan	(4,358)
9,225	AmerisourceBergen Corp	Credit Suisse	(634)
5,899	AmerisourceBergen Corp	Citibank	9,084
2,118	AmerisourceBergen Corp	JP Morgan	1,376
2,773	AMETEK Inc	Citibank	5,019
2,736	AMETEK Inc	Bank of America	
		Merrill Lynch	(2,544)
3,278	AMETEK Inc	Credit Suisse	(2,801)
20,960	Amgen Inc	Credit Suisse	168,099
32,073	Amgen Inc	Citibank	367,877
25,433	Amgen Inc	JP Morgan	203,973
25,489	Amgen Inc	Bank of America	
		Merrill Lynch	295,418
(224,335)	Amicus Therapeutics Inc	Bank of America	
		Merrill Lynch	(53,840)
(146,574)	Amicus Therapeutics Inc	Credit Suisse	1,857
(158,797)	Amicus Therapeutics Inc	Citibank	(22,232)
(29,252)	Amkor Technology Inc	JP Morgan	(5,224)
(16,360)	Amkor Technology Inc	Credit Suisse	4,417

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(59,612)	Amkor Technology Inc	Citibank	(24,441)
(173,286)	Amneal Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	(62,383)
(30,525)	Amneal Pharmaceuticals Inc	Credit Suisse	36,935
(28,580)	Amneal Pharmaceuticals Inc	Citibank	(12,004)
(18,216)	Amneal Pharmaceuticals Inc	JP Morgan	22,041
(42,276)	Amphenol Corp 'A'	JP Morgan	218,144
(24,766)	Amphenol Corp 'A'	Citibank	(51,761)
51,582	Anadarko Petroleum Corp	Bank of America	
		Merrill Lynch	(159,388)
22,547	Anadarko Petroleum Corp	Citibank	18,038
24,575	Anadarko Petroleum Corp	JP Morgan	(131,968)
(24,695)	Analog Devices Inc	Bank of America	
		Merrill Lynch	988
(1,274)	Analog Devices Inc	Credit Suisse	191
(23,024)	Analog Devices Inc	Citibank	(26,247)
(30,675)	Analog Devices Inc	JP Morgan	4,601
(11,189)	Anixter International Inc	Credit Suisse	59,525
(22,519)	Anixter International Inc	Bank of America	
		Merrill Lynch	141,870
(6,740)	Anixter International Inc	Citibank	2,831
(17,114)	Anixter International Inc	JP Morgan	91,046
24,857	Annaly Capital Management Inc (Reit)	Citibank	3,356
1,366	ANSYS Inc	Credit Suisse	3,000
9,675	Antero Resources Corp	Citibank	(5,999)
56,031	Antero Resources Corp	JP Morgan	(179,299)
6,645	Anthem Inc	Bank of America	
		Merrill Lynch	52,296
737	Anthem Inc	Citibank	8,306
3,609	Anthem Inc	JP Morgan	16,746
34,370	AO Smith Corp	JP Morgan	(2,750)
38,080	AO Smith Corp	Bank of America	
		Merrill Lynch	18,278
436	AO Smith Corp	Citibank	475
(6,710)	Aon Plc	Citibank	(24,492)
(9,222)	Aon Plc	Credit Suisse	(1,997)
(5,758)	Aon Plc	JP Morgan	(15,264)
(10,048)	Apache Corp	Credit Suisse	15,775
5,074	Apartment Investment & Management Co (Reit) 'A'	Credit Suisse	6,038
10,210	Apartment Investment & Management Co (Reit) 'A'	Bank of America	
		Merrill Lynch	21,849
2,516	Apartment Investment & Management Co (Reit) 'A'	Citibank	1,937
18,969	Apartment Investment & Management Co (Reit) 'A'	JP Morgan	22,573

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
1,023	Apergy Corp	Credit Suisse	(4,747)
695	Apergy Corp	JP Morgan	(3,225)
(5,600)	Apergy Corp	Bank of America	
		Merrill Lynch	13,104
(6,641)	Apergy Corp	Citibank	4,184
12,539	Apple Hospitality REIT Inc (Reit)	Citibank	1,881
33,696	Apple Hospitality REIT Inc (Reit)	Credit Suisse	(14,826)
26,970	Apple Hospitality REIT Inc (Reit)	Bank of America	
		Merrill Lynch	1,349
60,179	Apple Hospitality REIT Inc (Reit)	JP Morgan	(26,479)
5,714	Apple Inc	Bank of America	
		Merrill Lynch	(74,568)
2,440	Apple Inc	Credit Suisse	(73,517)
1,254	Apple Inc	JP Morgan	(37,783)
20,340	Applied Industrial Technologies Inc	Bank of America	
		Merrill Lynch	(28,069)
32,144	Applied Industrial Technologies Inc	JP Morgan	(129,862)
3,460	Applied Materials Inc	Credit Suisse	6,522
92,517	Applied Materials Inc	Bank of America	
		Merrill Lynch	166,993
33,582	Applied Materials Inc	JP Morgan	63,302
12,970	Applied Materials Inc	Citibank	23,022
(17,630)	Aptiv Plc	Credit Suisse	108,425
(5,158)	Aptiv Plc	JP Morgan	31,722
(98,830)	Aqua America Inc	Credit Suisse	(127,491)
(25,477)	Aqua America Inc	JP Morgan	(32,865)
(60,886)	Aqua America Inc	Citibank	25,572
(21,833)	Aqua America Inc	Bank of America	
		Merrill Lynch	(15,501)
(58,177)	Aramark	JP Morgan	(97,737)
(53,709)	Aramark	Bank of America	
		Merrill Lynch	(62,840)
(22,216)	Aramark	Citibank	(33,324)
(25,877)	Aramark	Credit Suisse	(43,473)
(15,998)	Arch Capital Group Ltd	Bank of America	
		Merrill Lynch	(5,279)
(15,778)	Archer-Daniels-Midland Co	JP Morgan	39,761
(1,310)	Archer-Daniels-Midland Co	Credit Suisse	3,301
(104,294)	Arconic Inc	Bank of America	
		Merrill Lynch	(54,233)
(102,243)	Arconic Inc	Credit Suisse	(13,292)
(75,007)	Arconic Inc	JP Morgan	(15,879)
(2,711)	Arcosa Inc	Credit Suisse	17,242
(14,291)	Arcosa Inc	JP Morgan	90,891
(5,934)	Arista Networks Inc	Citibank	(106,041)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(1,015)	Arista Networks Inc	Bank of America Merrill Lynch	7,196
(1,808)	Arista Networks Inc	Credit Suisse	27,283
7,000	Armstrong World Industries Inc	Citibank	18,480
11,968	Armstrong World Industries Inc	Credit Suisse	(42,008)
5,830	Armstrong World Industries Inc	Bank of America Merrill Lynch	3,090
8,793	Armstrong World Industries Inc	JP Morgan	(15,140)
(24,850)	Array BioPharma Inc	JP Morgan	42,245
(61,498)	Array BioPharma Inc	Bank of America Merrill Lynch	3,075
(26,600)	Array BioPharma Inc	Credit Suisse	45,220
14,113	ARRIS International Plc	Bank of America Merrill Lynch	282
(19,003)	Arrow Electronics Inc	Bank of America Merrill Lynch	(35,156)
(20,552)	Arrow Electronics Inc	Credit Suisse	(41,467)
(6,956)	Arrow Electronics Inc	JP Morgan	(12,869)
(28,868)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(29,734)
(13,081)	Arthur J Gallagher & Co	JP Morgan	(8,241)
7,914	ASGN Inc	Bank of America Merrill Lynch	6,648
6,675	ASGN Inc	Citibank	1,535
(8,758)	Ashland Global Holdings Inc	JP Morgan	17,253
(14,460)	Ashland Global Holdings Inc	Credit Suisse	28,486
(5,065)	Ashland Global Holdings Inc	Bank of America Merrill Lynch	2,431
(14,459)	Aspen Insurance Holdings Ltd	Bank of America Merrill Lynch	(8,498)
(18,500)	Aspen Insurance Holdings Ltd	Credit Suisse	3,717
(12,614)	Aspen Insurance Holdings Ltd	Citibank	(3,406)
(63,656)	Aspen Insurance Holdings Ltd	JP Morgan	4,381
19,376	Aspen Technology Inc	Credit Suisse	(9,384)
35,188	Aspen Technology Inc	Bank of America Merrill Lynch	77,062
15,125	Aspen Technology Inc	Citibank	100,733
42,169	Aspen Technology Inc	JP Morgan	21,881
17,431	Associated Banc Corp	Bank of America Merrill Lynch	(3,244)
4,754	Assurant Inc	Bank of America Merrill Lynch	(11,029)
341	Assurant Inc	Citibank	109
37	Assurant Inc	JP Morgan	(209)
14,505	Assured Guaranty Ltd	Credit Suisse	(8,630)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,336	Assured Guaranty Ltd	Bank of America Merrill Lynch	11,579
23,135	Assured Guaranty Ltd	Citibank	15,847
44,080	Assured Guaranty Ltd	JP Morgan	(26,228)
(50,625)	AT&T Inc	Credit Suisse	(15,188)
(16,500)	AT&T Inc	Bank of America Merrill Lynch	(20,130)
(38,609)	AT&T Inc	JP Morgan	(11,583)
(18,403)	athenahealth Inc	Credit Suisse	(129,896)
13,803	Athene Holding Ltd 'A'	Citibank	(13,665)
15,906	Athene Holding Ltd 'A'	JP Morgan	(39,454)
92,953	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	(165,456)
3,900	Athene Holding Ltd 'A'	Credit Suisse	(10,725)
(7,390)	Atmos Energy Corp	Citibank	21,579
(16,091)	Autodesk Inc	JP Morgan	(44,894)
(20,420)	Autodesk Inc	Bank of America Merrill Lynch	(186,026)
(4,862)	Autodesk Inc	Credit Suisse	(13,565)
(10,857)	Autoliv Inc	JP Morgan	17,371
(8,148)	Autoliv Inc	Citibank	25,259
4,881	Automatic Data Processing Inc	Bank of America Merrill Lynch	(4,344)
1,885	Automatic Data Processing Inc	Credit Suisse	5,244
(19,465)	AutoNation Inc	JP Morgan	42,434
(5,400)	AutoNation Inc	Bank of America Merrill Lynch	4,752
1,214	AutoZone Inc	Credit Suisse	2,165
208	AutoZone Inc	JP Morgan	3,313
644	AutoZone Inc	Bank of America Merrill Lynch	3,111
2,478	AvalonBay Communities Inc (Reit)	Citibank	9,664
2,068	AvalonBay Communities Inc (Reit)	Credit Suisse	15,469
2,936	AvalonBay Communities Inc (Reit)	Bank of America Merrill Lynch	20,816
4,359	Avery Dennison Corp	Bank of America Merrill Lynch	16,259
70,439	Avery Dennison Corp	JP Morgan	149,572
4,801	Avery Dennison Corp	Citibank	15,171
(70,872)	Avis Budget Group Inc	Bank of America Merrill Lynch	148,712
(12,815)	Avis Budget Group Inc	Credit Suisse	44,148
(12,708)	Avis Budget Group Inc	JP Morgan	33,075
570	Avista Corp	Citibank	(160)
1,640	Avista Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(443)
3,867	Avista Corp	JP Morgan	(1,199)
(52,045)	Avnet Inc	JP Morgan	19,777
(34,163)	Avnet Inc	Citibank	(26,989)
(10,877)	AVX Corp	Credit Suisse	8,158
(17,245)	Axalta Coating Systems Ltd	JP Morgan	14,313
(54,702)	Axalta Coating Systems Ltd	Bank of America	
		Merrill Lynch	4,376
(12,992)	Axalta Coating Systems Ltd	Credit Suisse	10,783
5,396	Axis Capital Holdings Ltd	Credit Suisse	(7,285)
16,797	Axis Capital Holdings Ltd	JP Morgan	(22,676)
9,351	Axis Capital Holdings Ltd	Bank of America	
		Merrill Lynch	12,998
(11,679)	Axon Enterprise Inc	Bank of America	
		Merrill Lynch	70,541
(7,859)	Axon Enterprise Inc	Citibank	24,677
(5,823)	Axon Enterprise Inc	Credit Suisse	41,460
(9,839)	Axon Enterprise Inc	JP Morgan	70,054
(4,677)	B&G Foods Inc	Citibank	(982)
(130,011)	B&G Foods Inc	JP Morgan	(327,628)
(131,744)	Baker Hughes a GE Co	Bank of America	
		Merrill Lynch	52,698
(115,037)	Baker Hughes a GE Co	Credit Suisse	445,193
(2,062)	Balchem Corp	JP Morgan	6,722
(7,232)	Balchem Corp	Bank of America	
		Merrill Lynch	28,856
(17,100)	Balchem Corp	Citibank	(17,442)
(21,095)	Ball Corp	Bank of America	
		Merrill Lynch	16,032
(58,083)	Ball Corp	Citibank	(43,562)
(7,252)	BancorpSouth Bank	Credit Suisse	(8,485)
(11,585)	BancorpSouth Bank	Citibank	(9,268)
8,037	Bank of Hawaii Corp	Credit Suisse	-
9,111	Bank of Hawaii Corp	Bank of America	
		Merrill Lynch	5,922
6,592	Bank of Hawaii Corp	Citibank	2,703
31,004	Bank of Hawaii Corp	JP Morgan	-
(19,674)	Bank of New York Mellon Corp/The	Citibank	(23,609)
(20,285)	Bank of New York Mellon	Bank of America	
	Corp/The	Merrill Lynch	(37,324)
(53,421)	Bank OZK	Citibank	(30,984)
(54,578)	Bank OZK	Bank of America	
		Merrill Lynch	(39,296)
(7,352)	Bank OZK	Credit Suisse	441
(47,482)	Bank OZK	JP Morgan	(4,296)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(10,806)	BankUnited Inc	Bank of America Merrill Lynch	(3,674)
(6,587)	BankUnited Inc	Citibank	(6,060)
4,773	Barnes Group Inc	Credit Suisse	(2,100)
1,660	Barnes Group Inc	Citibank	116
6,214	Barnes Group Inc	JP Morgan	(2,734)
8,265	Baxter International Inc	Credit Suisse	36,003
28,606	Baxter International Inc	Citibank	71,229
68,988	Baxter International Inc	Bank of America Merrill Lynch	146,944
22,017	Baxter International Inc	JP Morgan	76,623
5,875	BB&T Corp	Credit Suisse	4,289
17,818	BB&T Corp	Bank of America Merrill Lynch	(9,321)
7,338	BB&T Corp	JP Morgan	990
(37,945)	Beacon Roofing Supply Inc	JP Morgan	(268,271)
(44,440)	Beacon Roofing Supply Inc	Credit Suisse	(321,475)
(103,184)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(772,848)
(11,867)	Beacon Roofing Supply Inc	Citibank	(24,565)
(1,885)	Becton Dickinson and Co	Credit Suisse	(32,105)
(1,989)	Becton Dickinson and Co	Citibank	(20,487)
(9,850)	Becton Dickinson and Co	Bank of America Merrill Lynch	(120,958)
(9,532)	Becton Dickinson and Co	JP Morgan	(74,731)
9,287	Bed Bath & Beyond Inc	Credit Suisse	(15,788)
63,309	Bed Bath & Beyond Inc	JP Morgan	(107,625)
86,662	Bed Bath & Beyond Inc	Bank of America Merrill Lynch	(60,663)
79,135	Bed Bath & Beyond Inc	Citibank	(9,496)
(6,926)	Belden Inc	Credit Suisse	8,588
(1,268)	Belden Inc	JP Morgan	1,572
(12,277)	Belden Inc	Bank of America Merrill Lynch	3,438
(3,976)	Bemis Co Inc	Citibank	(1,312)
(7,831)	Bemis Co Inc	Credit Suisse	(783)
(920)	Berkshire Hathaway Inc ' B '	Bank of America Merrill Lynch	(773)
(10,934)	Berkshire Hathaway Inc ' B '	Citibank	(121,914)
(10,262)	Berkshire Hathaway Inc ' B '	Credit Suisse	43,100
(41,055)	Berry Global Group Inc	Bank of America Merrill Lynch	(10,380)
(4,265)	Berry Global Group Inc	Citibank	810
(3,885)	Berry Global Group Inc	Credit Suisse	(15,501)
9,297	Best Buy Co Inc	Credit Suisse	(83,301)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,032	Best Buy Co Inc	Bank of America	
		Merrill Lynch	(52,762)
27,682	Best Buy Co Inc	Citibank	47,613
19,576	Best Buy Co Inc	JP Morgan	(175,401)
(65,017)	BGC Partners Inc 'A'	JP Morgan	60,791
(21,665)	BGC Partners Inc 'A'	Citibank	(2,275)
(18,479)	BGC Partners Inc 'A'	Credit Suisse	6,566
17,850	Big Lots Inc	Citibank	37,664
68,731	Big Lots Inc	JP Morgan	(87,288)
(5,486)	Bio-Rad Laboratories Inc 'A'	Bank of America	
		Merrill Lynch	(12,234)
968	Bio-Techne Corp	Citibank	1,617
3,650	Bio-Techne Corp	Bank of America	
		Merrill Lynch	(6,935)
7,416	Bio-Techne Corp	JP Morgan	(86,916)
20,178	Biogen Inc	Bank of America	
		Merrill Lynch	122,480
7,053	Biogen Inc	Citibank	54,379
14,061	Biogen Inc	JP Morgan	27,135
(9,975)	BioMarin Pharmaceutical Inc	Credit Suisse	26,135
(17,756)	BioMarin Pharmaceutical Inc	Citibank	(37,998)
(25,729)	BioMarin Pharmaceutical Inc	JP Morgan	57,904
(10,675)	BioMarin Pharmaceutical Inc	Bank of America	
		Merrill Lynch	(9,213)
(19,689)	Black Hills Corp	JP Morgan	(61,823)
(4,513)	Black Hills Corp	Bank of America	
		Merrill Lynch	(10,335)
(28,195)	Black Hills Corp	Citibank	(49,623)
(26,142)	Black Knight Inc	Citibank	(6,797)
(29,080)	Black Knight Inc	JP Morgan	127,080
(4,249)	Black Knight Inc	Bank of America	
		Merrill Lynch	15,126
(10,532)	Blackbaud Inc	Bank of America	
		Merrill Lynch	(23,592)
(10,435)	Blackbaud Inc	Credit Suisse	(11,374)
(6,242)	Blackbaud Inc	JP Morgan	(6,804)
(41,939)	Blackstone Mortgage Trust Inc 'A' (Reit)	JP Morgan	(7,968)
(60,374)	Blackstone Mortgage Trust Inc 'A' (Reit)	Citibank	(1,811)
95,496	Bloomin' Brands Inc	JP Morgan	(161,388)
73,214	Bloomin' Brands Inc	Citibank	(17,571)
73,603	Bloomin' Brands Inc	Bank of America	
		Merrill Lynch	(57,410)
42,253	Bloomin' Brands Inc	Credit Suisse	(71,408)
(4,203)	Bluebird Bio Inc	Citibank	(4,707)
(16,475)	Bluebird Bio Inc	Credit Suisse	129,250

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(12,796)	Bluebird Bio Inc	Bank of America Merrill Lynch	(6,142)
(12,409)	Bluebird Bio Inc	JP Morgan	113,666
(12,294)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(64,175)
(16,811)	Blueprint Medicines Corp	Credit Suisse	97,672
(10,959)	Blueprint Medicines Corp	Citibank	(22,795)
2,005	Boeing Co/The	Credit Suisse	(64,060)
1,131	Boeing Co/The	Citibank	29,972
6,617	Boeing Co/The	JP Morgan	(211,413)
8,246	BOK Financial Corp	Citibank	17,317
8,328	BOK Financial Corp	Credit Suisse	(33,133)
6,302	BOK Financial Corp	Bank of America Merrill Lynch	(8,441)
(1,671)	Booking Holdings Inc	Bank of America Merrill Lynch	35,776
(560)	Booking Holdings Inc	Citibank	(57,893)
4,866	Booz Allen Hamilton Holding Corp	Credit Suisse	1,362
59,572	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	(82,805)
35,473	Booz Allen Hamilton Holding Corp	JP Morgan	9,932
17,072	BorgWarner Inc	Bank of America Merrill Lynch	(10,414)
31,312	BorgWarner Inc	Credit Suisse	(30,373)
384	BorgWarner Inc	Citibank	(119)
14,796	BorgWarner Inc	JP Morgan	(14,352)
5,443	Boston Properties Inc (Reit)	Citibank	26,671
17,541	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	111,210
(4,927)	Boston Scientific Corp	Credit Suisse	5,370
(19,608)	Boston Scientific Corp	JP Morgan	21,373
(6,730)	Boston Scientific Corp	Bank of America Merrill Lynch	(5,922)
7,652	Bottomline Technologies DE Inc	JP Morgan	7,709
5,430	Bottomline Technologies DE Inc	Bank of America Merrill Lynch	(5,810)
13,814	Bottomline Technologies DE Inc	Citibank	36,607
78,789	Box Inc 'A'	Citibank	128,426
65,573	Box Inc 'A'	JP Morgan	(22,951)
(30,907)	Boyd Gaming Corp	Bank of America Merrill Lynch	9,890
(27,479)	Boyd Gaming Corp	Citibank	(48,913)
(23,535)	Boyd Gaming Corp	JP Morgan	44,717
41,106	Brandywine Realty Trust (Reit)	Credit Suisse	(15,620)
86,007	Brandywine Realty Trust (Reit)	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(860)
90,881	Brandywine Realty Trust (Reit)	Citibank	3,635
44,036	Brandywine Realty Trust (Reit)	JP Morgan	(16,734)
(15,167)	Bright Horizons Family Solutions Inc	Credit Suisse	(59,758)
(7,670)	Bright Horizons Family Solutions Inc	JP Morgan	(30,220)
(5,428)	Bright Horizons Family Solutions Inc	Bank of America	
		Merrill Lynch	(24,046)
(3,735)	Bright Horizons Family Solutions Inc	Citibank	(15,314)
(23,082)	Brighthouse Financial Inc	Credit Suisse	74,786
(9,245)	Brighthouse Financial Inc	JP Morgan	29,954
(18,241)	Brighthouse Financial Inc	Bank of America	
		Merrill Lynch	6,020
(17,790)	Brighthouse Financial Inc	Citibank	(37,537)
(4,092)	Brink ' s Co/The	Credit Suisse	(11,355)
(8,704)	Brink ' s Co/The	Bank of America	
		Merrill Lynch	(23,588)
32,723	Brinker International Inc	Bank of America	
		Merrill Lynch	48,757
12,511	Brinker International Inc	Citibank	38,659
78,477	Brinker International Inc	JP Morgan	331,958
39,675	Bristol-Myers Squibb Co	Credit Suisse	(21,544)
78,459	Bristol-Myers Squibb Co	Bank of America	
		Merrill Lynch	(66,690)
14,296	Bristol-Myers Squibb Co	Citibank	(7,291)
(25,485)	Brixmor Property Group Inc (Reit)	Bank of America	
		Merrill Lynch	(25,358)
(29,716)	Brixmor Property Group Inc (Reit)	Citibank	(28,082)
(6,518)	Brixmor Property Group Inc (Reit)	JP Morgan	(1,271)
(5,871)	Broadcom Inc	Citibank	(34,874)
(6,624)	Broadcom Inc	JP Morgan	29,212
(2,364)	Broadcom Inc	Bank of America	
		Merrill Lynch	1,182
2,262	Broadridge Financial Solutions Inc	Credit Suisse	(10,699)
4,538	Broadridge Financial Solutions Inc	JP Morgan	(11,617)
33,330	Broadridge Financial Solutions Inc	Citibank	127,987
22,242	Broadridge Financial Solutions Inc	Bank of America	
		Merrill Lynch	(68,950)
(4,598)	Brookfield Property REIT Inc (Reit) ' A '	JP Morgan	7,173
14,239	Brown & Brown Inc	Bank of America	
		Merrill Lynch	5,411
7,552	Brown & Brown Inc	Citibank	5,588
(21,502)	Brown-Forman Corp ' B '	Credit Suisse	14,954
(10,532)	Brown-Forman Corp ' B '	Bank of America	
		Merrill Lynch	2,844
52,959	Bruker Corp	Citibank	56,137

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
42,897	Bruker Corp	JP Morgan	(81,504)
40,229	Bruker Corp	Bank of America	
		Merrill Lynch	33,792
12,556	Bruker Corp	Credit Suisse	(23,856)
7,209	Brunswick Corp/DE	Credit Suisse	(9,300)
29,523	Brunswick Corp/DE	JP Morgan	(26,304)
18,633	Brunswick Corp/DE	Bank of America	
		Merrill Lynch	(19,937)
(60)	Bunge Ltd	Citibank	(2)
(2,304)	Bunge Ltd	Bank of America	
		Merrill Lynch	3,387
(947)	Bunge Ltd	JP Morgan	4,678
5,929	Burlington Stores Inc	Credit Suisse	(23,894)
7,253	Burlington Stores Inc	Bank of America	
		Merrill Lynch	15,231
10,558	Burlington Stores Inc	Citibank	224,569
16,542	Burlington Stores Inc	JP Morgan	(66,664)
3,336	BWX Technologies Inc	Bank of America	
		Merrill Lynch	3,203
11,587	BWX Technologies Inc	Citibank	17,960
6,086	BWX Technologies Inc	JP Morgan	(12,415)
212	Cable One Inc	JP Morgan	3,902
593	Cable One Inc	Credit Suisse	7,777
26,701	Cabot Corp	Credit Suisse	(61,357)
15,122	Cabot Corp	Bank of America	
		Merrill Lynch	(27,824)
14,381	Cabot Corp	Citibank	18,983
15,547	Cabot Corp	JP Morgan	(39,956)
47,729	Cabot Oil & Gas Corp	Credit Suisse	(27,444)
7,919	Cabot Oil & Gas Corp	JP Morgan	(4,553)
43,577	Cabot Oil & Gas Corp	Citibank	(40,744)
39,404	Cabot Oil & Gas Corp	Bank of America	
		Merrill Lynch	(38,813)
5,174	CACI International Inc 'A'	Credit Suisse	(75,592)
2,074	CACI International Inc 'A'	Citibank	(15,638)
7,992	CACI International Inc 'A'	Bank of America	
		Merrill Lynch	(103,736)
3,864	CACI International Inc 'A'	JP Morgan	(56,453)
14,257	Cadence Design Systems Inc	Credit Suisse	(32,934)
51,162	Cadence Design Systems Inc	Bank of America	
		Merrill Lynch	(71,115)
22,226	Cadence Design Systems Inc	JP Morgan	(51,342)
143,075	Cadence Design Systems Inc	Citibank	220,336
(373,432)	Caesars Entertainment Corp	Bank of America	
		Merrill Lynch	(20,539)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(230,864)	Caesars Entertainment Corp	Citibank	(77,339)
(173,743)	Caesars Entertainment Corp	JP Morgan	58,920
(417,274)	Caesars Entertainment Corp	Credit Suisse	189,860
5,856	Cal-Maine Foods Inc	Bank of America	
		Merrill Lynch	(14,640)
(103,000)	Callon Petroleum Co	Credit Suisse	195,700
(285,151)	Callon Petroleum Co	JP Morgan	541,787
(95,017)	Callon Petroleum Co	Bank of America	
		Merrill Lynch	117,821
(281,408)	Callon Petroleum Co	Citibank	87,236
(6,425)	Camden Property Trust (Reit)	Citibank	(8,353)
(2,291)	Camden Property Trust (Reit)	Credit Suisse	(4,742)
(4,510)	Camden Property Trust (Reit)	Bank of America	
		Merrill Lynch	(19,122)
(62,496)	Campbell Soup Co	Bank of America	
		Merrill Lynch	3,750
(11,940)	Campbell Soup Co	Credit Suisse	(10,268)
(21,481)	Campbell Soup Co	Citibank	31,577
(4,355)	Cantel Medical Corp	JP Morgan	(1,553)
(3,032)	Cantel Medical Corp	Bank of America	
		Merrill Lynch	(4,063)
(3,045)	Cantel Medical Corp	Citibank	(3,867)
12,649	Capital One Financial Corp	Credit Suisse	8,391
14,156	Capital One Financial Corp	Bank of America	
		Merrill Lynch	(7,220)
19,707	Capital One Financial Corp	Citibank	59,515
14,817	Capital One Financial Corp	JP Morgan	(24,381)
62,003	Capitol Federal Financial Inc	Citibank	33,482
11,204	Capitol Federal Financial Inc	Credit Suisse	11,428
129,269	Capitol Federal Financial Inc	JP Morgan	131,854
41,625	Capitol Federal Financial Inc	Bank of America	
		Merrill Lynch	43,706
(8,576)	Cardinal Health Inc	JP Morgan	19,904
(3,837)	Carlisle Cos Inc	JP Morgan	(5,026)
(10,757)	Carlisle Cos Inc	Citibank	5,594
(62,188)	CarMax Inc	Credit Suisse	134,326
(3,694)	CarMax Inc	Bank of America	
		Merrill Lynch	(9,641)
(53,219)	CarMax Inc	Citibank	(190,524)
(9,935)	CarMax Inc	JP Morgan	21,460
10,002	Carnival Corp	Bank of America	
		Merrill Lynch	3,801
(5,165)	Carpenter Technology Corp	Credit Suisse	13,894
(15,837)	Carpenter Technology Corp	JP Morgan	42,602
(6,737)	Carpenter Technology Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	9,769
5,241	Carter's Inc	Credit Suisse	(18,710)
12,839	Carter's Inc	Bank of America	
		Merrill Lynch	55,978
22,508	Carter's Inc	JP Morgan	(80,354)
(19,974)	Casey's General Stores Inc	Credit Suisse	12,384
(16,442)	Casey's General Stores Inc	Bank of America	
		Merrill Lynch	(46,202)
(5,193)	Casey's General Stores Inc	JP Morgan	3,220
(20,655)	Catalent Inc	Credit Suisse	(34,700)
(9,076)	Catalent Inc	JP Morgan	(15,248)
(40,807)	Catalent Inc	Bank of America	
		Merrill Lynch	(8,306)
(9,073)	Catalent Inc	Citibank	(5,807)
2,500	Caterpillar Inc	Citibank	24,025
58,187	Cathay General Bancorp	Credit Suisse	(9,892)
31,055	Cathay General Bancorp	Citibank	21,117
2,315	Cathay General Bancorp	Bank of America	
		Merrill Lynch	23
61,526	Cathay General Bancorp	JP Morgan	(10,459)
(13,525)	Cboe Global Markets Inc	Credit Suisse	37,735
(13,258)	Cboe Global Markets Inc	Bank of America	
		Merrill Lynch	35,600
(9,338)	Cboe Global Markets Inc	Citibank	3,548
(14,598)	Cboe Global Markets Inc	JP Morgan	40,728
22,006	CBRE Group Inc 'A'	Credit Suisse	1,100
8,418	CBRE Group Inc 'A'	Bank of America	
		Merrill Lynch	4,041
6,273	CBRE Group Inc 'A'	Citibank	5,834
109,228	CBRE Group Inc 'A'	JP Morgan	5,461
7,973	CBS Corp 'B'	Credit Suisse	(23,052)
9,342	CBS Corp 'B'	Bank of America	
		Merrill Lynch	(23,168)
17,151	CBS Corp 'B'	Citibank	15,436
57,519	CBS Corp 'B'	JP Morgan	(167,478)
21,013	CDK Global Inc	Citibank	(2,522)
6,450	CDK Global Inc	Credit Suisse	(7,934)
25,131	CDK Global Inc	Bank of America	
		Merrill Lynch	(2,010)
22,732	CDK Global Inc	JP Morgan	(27,960)
13,004	CDW Corp/DE	Credit Suisse	20,026
4,374	CDW Corp/DE	Citibank	23,620
2,731	CDW Corp/DE	JP Morgan	4,206
2,589	CDW Corp/DE	Bank of America	
		Merrill Lynch	12,194

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
14,521	Celanese Corp	Credit Suisse	(72,024)
12,796	Celanese Corp	Citibank	(36,341)
13,370	Celanese Corp	JP Morgan	(38,035)
25,454	Celanese Corp	Bank of America	
		Merrill Lynch	(63,380)
40,874	Celgene Corp	Credit Suisse	(180,599)
30,011	Celgene Corp	Bank of America	
		Merrill Lynch	-
6,805	Celgene Corp	Citibank	22,661
10,742	Celgene Corp	JP Morgan	(28,292)
(1,658)	Centene Corp	JP Morgan	915
(1,835)	Centene Corp	Credit Suisse	3,009
(5,284)	Centene Corp	Bank of America	
		Merrill Lynch	(32,444)
(5,954)	Centene Corp	Citibank	(34,652)
15,564	Centennial Resource Development Inc/DE 'A'	Credit Suisse	(12,976)
60,500	Centennial Resource Development Inc/DE 'A'	Bank of America	
		Merrill Lynch	(117,043)
27,618	CenterPoint Energy Inc	Credit Suisse	(4,971)
123,306	CenterPoint Energy Inc	Bank of America	
		Merrill Lynch	40,691
110,518	CenterPoint Energy Inc	Citibank	25,419
70,441	CenterPoint Energy Inc	JP Morgan	(12,679)
(75,237)	CenturyLink Inc	Citibank	(69,970)
(84,118)	CenturyLink Inc	JP Morgan	190,948
(23,187)	Cerner Corp	Bank of America	
		Merrill Lynch	(2,782)
(20,594)	Cerner Corp	Citibank	(9,885)
(29,564)	CF Industries Holdings Inc	Bank of America	
		Merrill Lynch	123,282
(3,545)	CF Industries Holdings Inc	Citibank	2,765
(25,626)	CF Industries Holdings Inc	JP Morgan	238,228
3,026	CH Robinson Worldwide Inc	Citibank	10,984
1,046	Charles River Laboratories International Inc	Credit Suisse	(3,107)
1,094	Charles River Laboratories International Inc	Citibank	6,269
3,360	Charles River Laboratories International Inc	JP Morgan	(9,979)
(14,293)	Charles Schwab Corp/The	Credit Suisse	61,031
(10,238)	Charles Schwab Corp/The	Bank of America	
		Merrill Lynch	30,304
(551)	Charles Schwab Corp/The	JP Morgan	2,353
(16,529)	Charles Schwab Corp/The	Citibank	(4,628)
(604)	Charter Communications Inc 'A'	Credit Suisse	(3,860)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(7,518)	Charter Communications Inc 'A'	JP Morgan	(51,020)
(6,769)	Charter Communications Inc 'A'	Citibank	(146,278)
14,656	Cheesecake Factory Inc/The	Bank of America	
		Merrill Lynch	(34,148)
8,337	Cheesecake Factory Inc/The	Citibank	(18,425)
6,895	Cheesecake Factory Inc/The	Credit Suisse	(29,855)
25,681	Cheesecake Factory Inc/The	JP Morgan	(111,199)
(56,560)	Chegg Inc	Bank of America	
		Merrill Lynch	(76,922)
(44,750)	Chegg Inc	Credit Suisse	(12,083)
(5,909)	Chegg Inc	Citibank	(16,072)
8,503	Chemed Corp	Bank of America	
		Merrill Lynch	22,278
5,640	Chemed Corp	Citibank	72,812
21,301	Chemed Corp	JP Morgan	(235,376)
(26,397)	Chemical Financial Corp	Citibank	(11,615)
(18,932)	Chemical Financial Corp	Bank of America	
		Merrill Lynch	(5,301)
(22,197)	Chemical Financial Corp	Credit Suisse	7,325
(10,012)	Chemical Financial Corp	JP Morgan	3,304
27,520	Chemours Co/The	JP Morgan	(115,859)
36,150	Chemours Co/The	Bank of America	
		Merrill Lynch	(75,071)
17,313	Chemours Co/The	Citibank	(4,501)
7,295	Chemours Co/The	Credit Suisse	(30,712)
(24,467)	Cheniere Energy Inc	JP Morgan	63,614
(56,843)	Cheniere Energy Inc	Bank of America	
		Merrill Lynch	(1,705)
825,171	Chesapeake Energy Corp	Bank of America	
		Merrill Lynch	(668,389)
410,138	Chesapeake Energy Corp	Credit Suisse	(271,042)
66,390	Chesapeake Energy Corp	Citibank	(15,270)
73,982	Chesapeake Energy Corp	JP Morgan	(45,869)
7,121	Chevron Corp	Credit Suisse	(10,753)
10,483	Chevron Corp	Citibank	44,553
17,359	Chevron Corp	Bank of America	
		Merrill Lynch	15,623
46,270	Chevron Corp	JP Morgan	(60,133)
67,232	Chimera Investment Corp (Reit)	Bank of America	
		Merrill Lynch	36,305
78,488	Chimera Investment Corp (Reit)	JP Morgan	28,256
17,083	Chimera Investment Corp (Reit)	Citibank	7,175
(1,646)	Chipotle Mexican Grill Inc	JP Morgan	14,995
(3,253)	Chipotle Mexican Grill Inc	Bank of America	
		Merrill Lynch	10,117

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
12,104	Choice Hotels International Inc	Citibank	12,588
22,631	Choice Hotels International Inc	Credit Suisse	19,236
2,384	Choice Hotels International Inc	Bank of America	
		Merrill Lynch	1,097
(1,120)	Chubb Ltd	Credit Suisse	(2,867)
(5,246)	Chubb Ltd	Citibank	(15,790)
(18,677)	Chubb Ltd	JP Morgan	(47,813)
(9,218)	Church & Dwight Co Inc	Credit Suisse	(14,472)
(3,139)	Church & Dwight Co Inc	Bank of America	
		Merrill Lynch	(596)
(1,924)	Churchill Downs Inc	Bank of America	
		Merrill Lynch	(31,323)
6,137	Ciena Corp	Bank of America	
		Merrill Lynch	(7,390)
13,452	Ciena Corp	Credit Suisse	(20,907)
562	Cigna Corp	Credit Suisse	787
35,411	Cigna Corp	Citibank	379,960
10,555	Cigna Corp	JP Morgan	14,777
3,481	Cimarex Energy Co	Citibank	6,649
30,697	Cimarex Energy Co	JP Morgan	(268,599)
8,975	Cimarex Energy Co	Credit Suisse	(78,531)
(6,628)	Cimpres NV	Citibank	(34,200)
(21,134)	Cincinnati Financial Corp	JP Morgan	(6,974)
(567)	Cincinnati Financial Corp	Credit Suisse	(187)
(22,853)	Cincinnati Financial Corp	Bank of America	
		Merrill Lynch	(52,105)
(19,538)	Cincinnati Financial Corp	Citibank	(57,051)
(8,652)	Cinemark Holdings Inc	Bank of America	
		Merrill Lynch	9,863
(10,384)	Cinemark Holdings Inc	Citibank	(19,626)
3,894	Cintas Corp	Citibank	34,618
4,355	Cintas Corp	JP Morgan	37,584
8,019	Cintas Corp	Credit Suisse	62,388
4,755	Cirrus Logic Inc	Bank of America	
		Merrill Lynch	(8,251)
17,818	Cirrus Logic Inc	Citibank	(26,727)
9,673	Cirrus Logic Inc	JP Morgan	(50,493)
81,324	Cisco Systems Inc	Bank of America	
		Merrill Lynch	31,716
58,039	Cisco Systems Inc	JP Morgan	(74,290)
27,935	CIT Group Inc	Citibank	63,692
43,975	CIT Group Inc	JP Morgan	(18,674)
30,165	CIT Group Inc	Bank of America	
		Merrill Lynch	16,892
(36,067)	Citigroup Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(7,935)
(10,800)	Citigroup Inc	JP Morgan	31,968
48,503	Citizens Financial Group Inc	Bank of America	
		Merrill Lynch	(13,358)
10,051	Citizens Financial Group Inc	JP Morgan	(20,605)
37,682	Citizens Financial Group Inc	Credit Suisse	(77,248)
77,557	Citizens Financial Group Inc	Citibank	82,210
15,084	Citrix Systems Inc	Bank of America	
		Merrill Lynch	41,179
16,004	Citrix Systems Inc	Citibank	59,215
43,883	Citrix Systems Inc	JP Morgan	145,692
27,505	Citrix Systems Inc	Credit Suisse	91,317
(11,374)	Clean Harbors Inc	Credit Suisse	11,715
(25,974)	Clean Harbors Inc	JP Morgan	26,753
(31,939)	Clean Harbors Inc	Bank of America	
		Merrill Lynch	19,163
(50,075)	Cleveland-Cliffs Inc	Credit Suisse	52,078
(42,851)	Cleveland-Cliffs Inc	Bank of America	
		Merrill Lynch	26,996
(75,614)	Cleveland-Cliffs Inc	Citibank	(46,881)
7,970	Clorox Co/The	Bank of America	
		Merrill Lynch	42,321
1,578	Clorox Co/The	JP Morgan	9,244
(6,072)	CME Group Inc	Credit Suisse	1,761
(5,741)	CME Group Inc	Citibank	723,250
(3,001)	CME Group Inc	Deutsche Bank	348,421
(711)	CME Group Inc	JP Morgan	82,471
(4,701)	CME Group Inc	Bank of America	
		Merrill Lynch	11,376
(1,068)	CME Group Inc	Credit Suisse	(70,508)
24,361	CMS Energy Corp	Credit Suisse	51,158
35,659	CMS Energy Corp	Bank of America	
		Merrill Lynch	33,876
15,593	CMS Energy Corp	Citibank	14,346
18,184	CMS Energy Corp	JP Morgan	38,186
(10,282)	CNO Financial Group Inc	Bank of America	
		Merrill Lynch	6,272
13,940	CNX Resources Corp	Bank of America	
		Merrill Lynch	(8,643)
26,464	CNX Resources Corp	Citibank	8,733
44,256	CNX Resources Corp	JP Morgan	(69,039)
(19,010)	Coca-Cola Co/The	Credit Suisse	4,943
(14,963)	Coca-Cola Co/The	JP Morgan	3,890
(55,202)	Coca-Cola Co/The	Bank of America	
		Merrill Lynch	36,985

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(78,454)	Coca-Cola European Partners Plc	JP Morgan	(83,946)
(23,743)	Cognex Corp	Credit Suisse	92,360
(19,617)	Cognex Corp	Bank of America	
		Merrill Lynch	(16,478)
(9,431)	Cognex Corp	Citibank	(19,522)
(23,568)	Cognex Corp	JP Morgan	91,680
(3,162)	Cognizant Technology Solutions Corp 'A'	Citibank	(7,779)
(3,332)	Cognizant Technology Solutions Corp 'A'	JP Morgan	(1,898)
(14,889)	Cognizant Technology Solutions Corp 'A'	Bank of America	
		Merrill Lynch	(26,354)
(2,823)	Coherent Inc	Bank of America	
		Merrill Lynch	(2,512)
(5,120)	Coherent Inc	Credit Suisse	(3,533)
(3,047)	Coherent Inc	JP Morgan	(2,102)
(66,872)	Colfax Corp	Bank of America	
		Merrill Lynch	195,935
(83,861)	Colfax Corp	Citibank	(30,190)
(55,856)	Colfax Corp	JP Morgan	220,073
22,519	Colgate-Palmolive Co	Bank of America	
		Merrill Lynch	13,737
18,967	Colgate-Palmolive Co	Citibank	23,329
(275,252)	Colony Capital Inc (Reit)	Bank of America	
		Merrill Lynch	(5,505)
(540,862)	Colony Capital Inc (Reit)	Credit Suisse	48,678
(8,677)	Columbia Banking System Inc	Credit Suisse	(19,003)
(7,238)	Columbia Banking System Inc	JP Morgan	(15,851)
(25,687)	Columbia Banking System Inc	Bank of America	
		Merrill Lynch	(35,705)
(16,269)	Columbia Banking System Inc	Citibank	(17,245)
75,757	Columbia Property Trust Inc (Reit)	Credit Suisse	(91,666)
60,227	Columbia Property Trust Inc (Reit)	Citibank	(16,261)
32,253	Columbia Property Trust Inc (Reit)	Bank of America	
		Merrill Lynch	(16,127)
51,733	Columbia Property Trust Inc (Reit)	JP Morgan	(62,597)
12,401	Columbia Sportswear Co	Bank of America	
		Merrill Lynch	(372)
8,057	Columbia Sportswear Co	Credit Suisse	(15,308)
3,264	Columbia Sportswear Co	Citibank	6,397
14,717	Comcast Corp 'A'	Citibank	29,581
16,940	Comcast Corp 'A'	Credit Suisse	18,634
20,280	Comcast Corp 'A'	JP Morgan	23,149
472	Comerica Inc	Credit Suisse	(2,506)
3,868	Comerica Inc	Bank of America	
		Merrill Lynch	(10,676)
22,390	Comerica Inc	JP Morgan	(118,891)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
33,357	Comerica Inc	Citibank	27,686
49,199	Commerce Bancshares Inc/MO	JP Morgan	(39,541)
25,257	Commerce Bancshares Inc/MO	Credit Suisse	(22,009)
12,022	Commerce Bancshares Inc/MO	Citibank	7,720
15,192	Commerce Bancshares Inc/MO	Bank of America	
		Merrill Lynch	2,099
(21,264)	Commercial Metals Co	JP Morgan	12,120
(27,396)	Commercial Metals Co	Bank of America	
		Merrill Lynch	(2,192)
(12,259)	Commercial Metals Co	Citibank	(6,252)
(56,608)	CommScope Holding Co Inc	Credit Suisse	98,752
(33,514)	CommScope Holding Co Inc	Bank of America	
		Merrill Lynch	31,946
(53,797)	CommScope Holding Co Inc	JP Morgan	103,290
7,219	Community Bank System Inc	Bank of America	
		Merrill Lynch	9,529
4,322	Community Bank System Inc	Credit Suisse	6,699
5,743	Community Bank System Inc	Citibank	7,006
7,026	Community Bank System Inc	JP Morgan	10,890
6,099	CommVault Systems Inc	Citibank	9,270
5,155	CommVault Systems Inc	JP Morgan	(4,330)
4,471	CommVault Systems Inc	Bank of America	
		Merrill Lynch	1,028
(86,767)	Compass Minerals International Inc	JP Morgan	316,700
(1,890)	Compass Minerals International Inc	Citibank	(132)
5,769	Conagra Brands Inc	Credit Suisse	(12,634)
77,529	Conagra Brands Inc	JP Morgan	(169,789)
36,003	Conagra Brands Inc	Citibank	(33,123)
(22,454)	Concho Resources Inc	Credit Suisse	144,379
(22,208)	Concho Resources Inc	Bank of America	
		Merrill Lynch	105,932
(37,917)	Concho Resources Inc	Citibank	(108,443)
(10,009)	Concho Resources Inc	JP Morgan	64,358
40,841	Conduent Inc	Bank of America	
		Merrill Lynch	(15,111)
21,166	Conduent Inc	Credit Suisse	(6,561)
72,661	ConocoPhillips	Credit Suisse	(30,958)
68,035	ConocoPhillips	Citibank	142,193
83,300	ConocoPhillips	JP Morgan	(69,214)
27,402	ConocoPhillips	Bank of America	
		Merrill Lynch	18,633
18,867	Consolidated Edison Inc	Bank of America	
		Merrill Lynch	53,016
6,818	Consolidated Edison Inc	Citibank	13,704
2,361	Consolidated Edison Inc	JP Morgan	2,786

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,485)	Constellation Brands Inc 'A'	Credit Suisse	39,558
(922)	Constellation Brands Inc 'A'	JP Morgan	2,043
(12,758)	Constellation Brands Inc 'A'	Citibank	(39,039)
(4,087)	Constellation Brands Inc 'A'	Bank of America	
		Merrill Lynch	6,294
(6,680)	Continental Resources Inc/OK	Credit Suisse	9,853
(1,196)	Cooper Cos Inc/The	Credit Suisse	(16,864)
(2,594)	Cooper Cos Inc/The	Citibank	(30,220)
(3,329)	Cooper Cos Inc/The	Bank of America	
		Merrill Lynch	(81,627)
(2,406)	Cooper Cos Inc/The	JP Morgan	(33,925)
23,717	Copart Inc	Credit Suisse	28,698
9,242	Copart Inc	Bank of America	
		Merrill Lynch	7,856
25,967	Copart Inc	JP Morgan	31,420
7,566	Copart Inc	Citibank	22,093
9,939	Core Laboratories NV	Bank of America	
		Merrill Lynch	(27,034)
17,887	Core Laboratories NV	Credit Suisse	(67,255)
42,187	Core Laboratories NV	JP Morgan	(158,623)
27,516	Core Laboratories NV	Citibank	63,287
(4,072)	CoreCivic Inc (Reit)	JP Morgan	1,099
18,145	CoreLogic Inc/United States	Credit Suisse	(5,988)
6,950	CoreLogic Inc/United States	Citibank	4,379
25,901	CoreLogic Inc/United States	JP Morgan	(8,547)
16,747	CoreLogic Inc/United States	Bank of America	
		Merrill Lynch	(2,177)
(7,118)	CoreSite Realty Corp (Reit)	JP Morgan	(11,329)
(5,745)	CoreSite Realty Corp (Reit)	Credit Suisse	7,009
(19,067)	Cornerstone OnDemand Inc	Bank of America	
		Merrill Lynch	(57,201)
(22,766)	Cornerstone OnDemand Inc	Citibank	(111,326)
(6,352)	Cornerstone OnDemand Inc	JP Morgan	(18,040)
(81,930)	Corning Inc	JP Morgan	172,463
(8,473)	Corporate Office Properties Trust (Reit)	Credit Suisse	16,268
(17,285)	Corporate Office Properties Trust (Reit)	JP Morgan	33,187
(16,115)	Corporate Office Properties Trust (Reit)	Citibank	806
(7,168)	CoStar Group Inc	Citibank	(93,542)
(4,921)	CoStar Group Inc	Bank of America	
		Merrill Lynch	(67,615)
(1,060)	CoStar Group Inc	JP Morgan	(2,300)
11,691	Costco Wholesale Corp	JP Morgan	(78,564)
3,561	Costco Wholesale Corp	Bank of America	
		Merrill Lynch	7,264
3,085	Costco Wholesale Corp	Credit Suisse	(16,168)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(185,302)	Coty Inc 'A'	JP Morgan	(7,412)
(49,856)	Coty Inc 'A'	Credit Suisse	40,044
(163,262)	Coty Inc 'A'	Citibank	39,183
(317,056)	Coty Inc 'A'	Bank of America	
		Merrill Lynch	117,311
(13,496)	Coupa Software Inc	Bank of America	
		Merrill Lynch	(11,067)
(16,878)	Coupa Software Inc	Credit Suisse	48,609
(84,766)	Cousins Properties Inc (Reit)	Bank of America	
		Merrill Lynch	(6,781)
(63,873)	Cousins Properties Inc (Reit)	JP Morgan	10,858
(78,919)	Cousins Properties Inc (Reit)	Credit Suisse	13,416
(6,156)	Cousins Properties Inc (Reit)	Citibank	(985)
(65,005)	Covanta Holding Corp	Credit Suisse	(54,604)
(53,743)	Covanta Holding Corp	JP Morgan	(45,144)
(39,545)	Covanta Holding Corp	Citibank	(33,218)
(55,273)	Covanta Holding Corp	Bank of America	
		Merrill Lynch	(39,797)
13,312	Cracker Barrel Old Country Store Inc	Credit Suisse	157,348
4,715	Cracker Barrel Old Country Store Inc	Bank of America	
		Merrill Lynch	47,480
7,376	Cracker Barrel Old Country Store Inc	Citibank	59,893
14,887	Cracker Barrel Old Country Store Inc	JP Morgan	175,964
11,933	Crane Co	Credit Suisse	(103,220)
11,900	Crane Co	Citibank	(6,902)
18,508	Crane Co	JP Morgan	(160,094)
4,739	Crane Co	Bank of America	
		Merrill Lynch	(29,429)
(48,812)	Cree Inc	Credit Suisse	(159,127)
(39,523)	Cree Inc	JP Morgan	(128,845)
(46,586)	Cree Inc	Bank of America	
		Merrill Lynch	16,305
(56,454)	Cree Inc	Citibank	(57,019)
(16,716)	Crown Castle International Corp (Reit)	Bank of America	
		Merrill Lynch	(56,585)
(5,081)	Crown Castle International Corp (Reit)	Citibank	(31,401)
(8,382)	Crown Castle International Corp (Reit)	JP Morgan	(22,380)
(17,449)	Crown Holdings Inc	Bank of America	
		Merrill Lynch	(32,106)
(18,327)	Crown Holdings Inc	Credit Suisse	(83,021)
(17,735)	Crown Holdings Inc	Citibank	(64,378)
5,110	CSX Corp	Credit Suisse	9,038
5,300	CSX Corp	Citibank	15,105
56,804	CubeSmart (Reit)	Bank of America	
		Merrill Lynch	73,277

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
21,186	CubeSmart (Reit)	Credit Suisse	37,287
50,849	CubeSmart (Reit)	JP Morgan	89,494
21,780	CubeSmart (Reit)	Citibank	12,415
5,080	Cullen/Frost Bankers Inc	Credit Suisse	(10,032)
7,681	Cullen/Frost Bankers Inc	Bank of America	
		Merrill Lynch	(6,836)
9,142	Cullen/Frost Bankers Inc	Citibank	19,381
22,603	Cullen/Frost Bankers Inc	JP Morgan	(63,966)
49,900	Cummins Inc	Bank of America	
		Merrill Lynch	110,279
23,378	Curtiss-Wright Corp	JP Morgan	(89,304)
4,075	Curtiss-Wright Corp	Bank of America	
		Merrill Lynch	(7,580)
3,089	Curtiss-Wright Corp	Credit Suisse	(11,800)
(8,087)	CVR Energy Inc	JP Morgan	20,864
(7,253)	CVR Energy Inc	Credit Suisse	18,713
(4,521)	CVR Energy Inc	Bank of America	
		Merrill Lynch	(633)
6,920	CVS Health Corp	Citibank	25,812
1,700	CVS Health Corp	Credit Suisse	(1,938)
16,216	Cypress Semiconductor Corp	Bank of America	
		Merrill Lynch	4,540
60,627	Cypress Semiconductor Corp	Credit Suisse	7,656
(67,782)	CyrusOne Inc (Reit)	Bank of America	
		Merrill Lynch	(162,518)
(16,607)	CyrusOne Inc (Reit)	Citibank	(50,319)
(12,815)	CyrusOne Inc (Reit)	JP Morgan	(8,842)
124,941	Dana Inc	Credit Suisse	(83,710)
31,692	Dana Inc	Bank of America	
		Merrill Lynch	(15,846)
34,057	Dana Inc	Citibank	(10,558)
79,657	Dana Inc	JP Morgan	(53,370)
(2,209)	Danaher Corp	Credit Suisse	(8,394)
(3,181)	Danaher Corp	JP Morgan	(24,254)
(10,250)	Danaher Corp	Citibank	(62,935)
11,411	Darden Restaurants Inc	Credit Suisse	(13,543)
24,035	Darden Restaurants Inc	Bank of America	
		Merrill Lynch	(24,756)
6,472	Darden Restaurants Inc	Citibank	(5,048)
10,116	Darden Restaurants Inc	JP Morgan	(14,372)
(23,303)	Darling Ingredients Inc	Credit Suisse	(5,360)
(44,055)	Darling Ingredients Inc	JP Morgan	(10,133)
(42,330)	Darling Ingredients Inc	Citibank	(35,981)
(49,022)	Darling Ingredients Inc	Bank of America	
		Merrill Lynch	(80,886)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
8,646	Dave & Buster 's Entertainment Inc	Bank of America Merrill Lynch	(9,362)
921	Dave & Buster 's Entertainment Inc	Credit Suisse	(2,413)
20,212	Dave & Buster 's Entertainment Inc	Citibank	(29,307)
4,948	DaVita Inc	JP Morgan	(22,217)
3,967	DaVita Inc	Bank of America Merrill Lynch	4,046
1,813	Deckers Outdoor Corp	Credit Suisse	(7,742)
12,755	Deckers Outdoor Corp	Citibank	117,856
25,497	Deckers Outdoor Corp	JP Morgan	(108,872)
5,476	Deckers Outdoor Corp	Bank of America Merrill Lynch	23,821
(5,418)	Deere & Co	Credit Suisse	(27,578)
(6,380)	Deere & Co	Citibank	(56,910)
(21,607)	Deere & Co	JP Morgan	(109,980)
15,647	Delek US Holdings Inc	JP Morgan	11,422
4,979	Delek US Holdings Inc	Credit Suisse	67
(3,959)	Dell Technologies Inc 'V'	Credit Suisse	(8,097)
(3,836)	Dell Technologies Inc 'V'	Bank of America Merrill Lynch	(6,016)
62,660	Delphi Technologies Plc	Citibank	(34,463)
14,454	Delphi Technologies Plc	Credit Suisse	(48,855)
37,026	Delphi Technologies Plc	JP Morgan	(125,148)
45,475	Delta Air Lines Inc	JP Morgan	191,450
27,055	Delta Air Lines Inc	Bank of America Merrill Lynch	130,946
33,524	Delta Air Lines Inc	Citibank	126,721
30,465	Deluxe Corp	Credit Suisse	17,365
53,848	Deluxe Corp	Bank of America Merrill Lynch	(45,232)
48,814	Deluxe Corp	Citibank	63,946
8,468	Deluxe Corp	JP Morgan	4,827
(56,250)	Dentsply Sirona Inc	Bank of America Merrill Lynch	6,188
(30,238)	DENTSPLY SIRONA Inc	Citibank	(10,886)
(6,110)	DENTSPLY SIRONA Inc	JP Morgan	(428)
(13,959)	DENTSPLY SIRONA Inc	Credit Suisse	(2,725)
97,646	Devon Energy Corp	Bank of America Merrill Lynch	(432,572)
42,837	Devon Energy Corp	Citibank	(30,843)
24,949	Devon Energy Corp	JP Morgan	(162,917)
14,124	Devon Energy Corp	Credit Suisse	(92,230)
(20,245)	DexCom Inc	JP Morgan	407,734
53,678	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	(74,612)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
16,891	Diamond Offshore Drilling Inc	JP Morgan	(32,600)
61,975	Diamond Offshore Drilling Inc	Credit Suisse	(119,612)
(3,682)	Diamondback Energy Inc	Credit Suisse	12,412
562	Diamondback Energy Inc	Bank of America	
		Merrill Lynch	3,356
(16,382)	Diamondback Energy Inc	Citibank	(63,398)
(12,822)	Diamondback Energy Inc	JP Morgan	24,362
3,785	DiamondRock Hospitality Co (Reit)	Bank of America	
		Merrill Lynch	379
85	DiamondRock Hospitality Co (Reit)	Citibank	10
12,576	DiamondRock Hospitality Co (Reit)	JP Morgan	(377)
33,752	Dick's Sporting Goods Inc	Credit Suisse	(72,567)
40,934	Dick's Sporting Goods Inc	Bank of America	
		Merrill Lynch	(95,376)
32,214	Dick's Sporting Goods Inc	Citibank	37,690
45,440	Dick's Sporting Goods Inc	JP Morgan	(97,696)
(33,616)	Digital Realty Trust Inc (Reit)	JP Morgan	(63,345)
(4,888)	Digital Realty Trust Inc (Reit)	Credit Suisse	(9,092)
(5,804)	Digital Realty Trust Inc (Reit)	Bank of America	
		Merrill Lynch	(15,265)
(13,217)	Digital Realty Trust Inc (Reit)	Citibank	(59,212)
25,238	Discover Financial Services	Bank of America	
		Merrill Lynch	10,824
11,355	Discover Financial Services	JP Morgan	(1,363)
19,832	Discover Financial Services	Citibank	51,167
5,838	Discover Financial Services	Credit Suisse	(701)
2,302	Discovery Inc 'A'	Citibank	852
32,602	Discovery Inc 'A'	Bank of America	
		Merrill Lynch	(31,298)
(7,380)	DISH Network Corp 'A'	Bank of America	
		Merrill Lynch	664
(7,791)	DISH Network Corp 'A'	Citibank	(18,387)
2,197	Dolby Laboratories Inc 'A'	Citibank	4,482
350	Dolby Laboratories Inc 'A'	JP Morgan	308
9,669	Dolby Laboratories Inc 'A'	Bank of America	
		Merrill Lynch	5,221
4,103	Dollar General Corp	JP Morgan	(29,993)
4,520	Dollar General Corp	Credit Suisse	(33,041)
5,397	Dollar General Corp	Bank of America	
		Merrill Lynch	(8,419)
2,196	Dollar General Corp	Citibank	9,575
(9,824)	Dollar Tree Inc	Credit Suisse	(6,779)
(16,329)	Dollar Tree Inc	Citibank	(90,299)
(6,187)	Dollar Tree Inc	JP Morgan	(4,269)
(37,850)	Dollar Tree Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(114,307)
(14,162)	Dominion Energy Inc	Bank of America	
		Merrill Lynch	(8,356)
(19,704)	Dominion Energy Inc	Citibank	(18,522)
(40,450)	Dominion Energy Inc	JP Morgan	(114,069)
3,552	Domino's Pizza Inc	Bank of America	
		Merrill Lynch	68,512
2,587	Domino's Pizza Inc	Citibank	47,161
7,073	Domino's Pizza Inc	JP Morgan	53,613
1,016	Domino's Pizza Inc	Credit Suisse	7,308
17,539	Domtar Corp	Bank of America	
		Merrill Lynch	(49,109)
71,675	Domtar Corp	Citibank	(36,554)
42,623	Domtar Corp	JP Morgan	(247,213)
20,465	Domtar Corp	Credit Suisse	(118,697)
7,803	Donaldson Co Inc	Citibank	15,216
5,063	Donaldson Co Inc	Bank of America	
		Merrill Lynch	2,430
32,731	Donaldson Co Inc	JP Morgan	14,729
(6,931)	Dorman Products Inc	Bank of America	
		Merrill Lynch	(5,268)
(8,104)	Dorman Products Inc	Credit Suisse	(43,356)
(6,744)	Dorman Products Inc	Citibank	(11,262)
(29,287)	Dorman Products Inc	JP Morgan	(156,685)
6,713	Douglas Emmett Inc (Reit)	Bank of America	
		Merrill Lynch	8,324
20,950	Douglas Emmett Inc (Reit)	Citibank	23,883
11,068	Douglas Emmett Inc (Reit)	JP Morgan	4,649
9,442	Dover Corp	Credit Suisse	(21,905)
3,405	Dover Corp	Citibank	(375)
7,325	Dover Corp	Bank of America	
		Merrill Lynch	(15,853)
(27,931)	DowDuPont Inc	Credit Suisse	58,096
(139,209)	DowDuPont Inc	Bank of America	
		Merrill Lynch	190,716
(18,088)	DowDuPont Inc	Citibank	(16,822)
(11,175)	DR Horton Inc	Credit Suisse	(35,201)
(20,052)	DR Horton Inc	Citibank	(31,281)
(34,035)	DR Horton Inc	JP Morgan	(107,210)
(8,783)	Dril-Quip Inc	Credit Suisse	24,592
(2,544)	Dril-Quip Inc	Citibank	254
(1,018)	Dril-Quip Inc	JP Morgan	2,850
(26,540)	Dril-Quip Inc	Bank of America	
		Merrill Lynch	51,488
13,874	DTE Energy Co	Credit Suisse	28,719

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
10,904	DTE Energy Co	Bank of America	
		Merrill Lynch	(9,377)
17,470	DTE Energy Co	Citibank	31,097
9,410	DTE Energy Co	JP Morgan	19,479
(8,418)	Duke Energy Corp	JP Morgan	(28,790)
(4,991)	Duke Energy Corp	Bank of America	
		Merrill Lynch	(8,036)
(16,088)	Duke Energy Corp	Citibank	(16,088)
26,977	Duke Realty Corp (Reit)	Bank of America	
		Merrill Lynch	2,698
41,982	Duke Realty Corp (Reit)	Citibank	1,679
81,726	Duke Realty Corp (Reit)	JP Morgan	(28,604)
32	Duke Realty Corp (Reit)	Credit Suisse	(11)
2,876	Dun & Bradstreet Corp/The	Bank of America	
		Merrill Lynch	3,825
1,275	Dun & Bradstreet Corp/The	Citibank	740
25,828	Dun & Bradstreet Corp/The	JP Morgan	29,702
(5,512)	Dunkin' Brands Group Inc	Citibank	(16,867)
(3,734)	Dunkin' Brands Group Inc	JP Morgan	2,688
5,343	DXC Technology Co	Bank of America	
		Merrill Lynch	1,817
3,632	DXC Technology Co	Citibank	16,852
39,197	DXC Technology Co	Credit Suisse	(13,944)
8,884	DXC Technology Co	JP Morgan	(5,775)
(13,576)	Dycom Industries Inc	Credit Suisse	160,740
(4,431)	Dycom Industries Inc	Citibank	(1,196)
(16,894)	Dycom Industries Inc	Bank of America	
		Merrill Lynch	165,392
(11,799)	Dycom Industries Inc	JP Morgan	139,700
26,504	E*TRADE Financial Corp	Credit Suisse	(41,031)
20,661	E*TRADE Financial Corp	Bank of America	
		Merrill Lynch	(11,777)
29,359	E*TRADE Financial Corp	Citibank	36,699
8,876	E*TRADE Financial Corp	JP Morgan	(17,131)
(12,156)	Eagle Materials Inc	Credit Suisse	40,115
(11,121)	Eagle Materials Inc	Bank of America	
		Merrill Lynch	4,706
(5,880)	Eagle Materials Inc	Citibank	(20,698)
(4,787)	Eagle Materials Inc	JP Morgan	15,797
24,465	East West Bancorp Inc	Credit Suisse	(34,496)
8,465	East West Bancorp Inc	Bank of America	
		Merrill Lynch	(169)
22,661	East West Bancorp Inc	Citibank	55,746
33,114	East West Bancorp Inc	JP Morgan	(46,691)
7,238	EastGroup Properties Inc (Reit)	Credit Suisse	6,369

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
9,887	EastGroup Properties Inc (Reit)	Citibank	12,655
32,674	EastGroup Properties Inc (Reit)	Bank of America	
		Merrill Lynch	82,665
19,128	EastGroup Properties Inc (Reit)	JP Morgan	16,833
18,315	Eastman Chemical Co	Credit Suisse	(85,165)
17,977	Eastman Chemical Co	Bank of America	
		Merrill Lynch	(68,133)
10,309	Eastman Chemical Co	Citibank	14,330
13,026	Eastman Chemical Co	JP Morgan	(58,660)
3,807	Eaton Corp Plc	Credit Suisse	5,749
14,871	Eaton Corp Plc	Citibank	24,686
12,864	Eaton Corp Plc	JP Morgan	20,511
(9,777)	Eaton Vance Corp	Credit Suisse	19,500
(20,306)	Eaton Vance Corp	Bank of America	
		Merrill Lynch	49,344
(12,953)	eBay Inc	Bank of America	
		Merrill Lynch	(17,857)
(45,456)	eBay Inc	JP Morgan	(48,494)
10,288	EchoStar Corp 'A'	Credit Suisse	34,053
3,556	EchoStar Corp 'A'	Bank of America	
		Merrill Lynch	-
4,074	EchoStar Corp 'A'	Citibank	(1,059)
7,245	EchoStar Corp 'A'	JP Morgan	23,981
(9,762)	Ecolab Inc	Bank of America	
		Merrill Lynch	(12,300)
(3,684)	Ecolab Inc	Citibank	(23,320)
(22,340)	Ecolab Inc	JP Morgan	(2,011)
(9,359)	Edgewell Personal Care Co	JP Morgan	49,603
(9,456)	Edgewell Personal Care Co	Bank of America	
		Merrill Lynch	7,092
(20,973)	Edison International	Citibank	(36,912)
(204)	Edison International	Credit Suisse	2,938
(4,044)	Edison International	Bank of America	
		Merrill Lynch	(31,624)
(5,799)	Edison International	JP Morgan	(6,897)
2,520	Edwards Lifesciences Corp	Bank of America	
		Merrill Lynch	24,620
17,151	Edwards Lifesciences Corp	JP Morgan	98,447
(91,681)	Eldorado Resorts Inc	Credit Suisse	(403,396)
(38,003)	Eldorado Resorts Inc	JP Morgan	(167,213)
6,547	Electronic Arts Inc	Bank of America	
		Merrill Lynch	(14,011)
11,769	Electronic Arts Inc	JP Morgan	(67,454)
54,310	Eli Lilly & Co	Citibank	265,033
12,458	Eli Lilly & Co	Credit Suisse	95,304

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(12,331)	Ellie Mae Inc	Credit Suisse	7,784
(27,051)	Ellie Mae Inc	Bank of America	
		Merrill Lynch	(5,275)
(6,586)	Ellie Mae Inc	Citibank	(4,907)
(39,693)	Ellie Mae Inc	JP Morgan	25,999
26,059	EMCOR Group Inc	Credit Suisse	(68,535)
47,530	EMCOR Group Inc	Bank of America	
		Merrill Lynch	(69,394)
30,906	EMCOR Group Inc	Citibank	39,251
32,577	EMCOR Group Inc	JP Morgan	(85,678)
4,853	Emergent BioSolutions Inc	Bank of America	
		Merrill Lynch	19,121
4,859	Emergent BioSolutions Inc	JP Morgan	8,230
5,521	Emerson Electric Co	Credit Suisse	(15,516)
10,677	Emerson Electric Co	Bank of America	
		Merrill Lynch	(22,315)
17,324	Emerson Electric Co	Citibank	15,765
45,580	Emerson Electric Co	JP Morgan	(126,568)
(31,565)	Empire State Realty Trust Inc 'A' (Reit)	JP Morgan	(11,004)
1,845	Encompass Health Corp	Bank of America	
		Merrill Lynch	3,985
29,722	Encompass Health Corp	Credit Suisse	16,347
43,905	Encompass Health Corp	Citibank	134,349
40,132	Encompass Health Corp	JP Morgan	22,073
26,107	Endo International Plc	Bank of America	
		Merrill Lynch	(13,315)
26,588	Endo International Plc	JP Morgan	(25,790)
16,639	Endo International Plc	Credit Suisse	(7,398)
23,968	Energizer Holdings Inc	Bank of America	
		Merrill Lynch	(141,411)
3,846	Energizer Holdings Inc	Citibank	(6,654)
18,799	Energizer Holdings Inc	JP Morgan	(293,640)
12,398	Energizer Holdings Inc	Credit Suisse	(193,657)
11,292	EnerSys	Credit Suisse	(23,374)
4,937	EnerSys	Citibank	20,340
3,302	EnerSys	Bank of America	
		Merrill Lynch	2,278
6,046	EnerSys	JP Morgan	(2,317)
(241,895)	Ensco Plc 'A'	Credit Suisse	86,550
(197,227)	Ensco Plc 'A'	Citibank	67,057
(702,316)	Ensco Plc 'A'	JP Morgan	709,339
(5,255)	Enstar Group Ltd	Citibank	7,147
(1,748)	Enstar Group Ltd	Credit Suisse	17,934
(1,300)	Enstar Group Ltd	JP Morgan	13,338
15,040	Entegris Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	21,206
5,090	Entegris Inc	Credit Suisse	5,650
8,319	Entegris Inc	Citibank	10,815
22,944	Entegris Inc	JP Morgan	25,468
23,445	Entergy Corp	Credit Suisse	28,603
8,364	Entergy Corp	Citibank	8,197
24,572	Entergy Corp	JP Morgan	29,978
30,908	Entergy Corp	Bank of America	
		Merrill Lynch	11,745
19,581	EOG Resources Inc	Bank of America	
		Merrill Lynch	34,675
21,106	EOG Resources Inc	Citibank	68,383
(10,105)	EPAM Systems Inc	Bank of America	
		Merrill Lynch	(11,419)
(16,143)	EPAM Systems Inc	Citibank	(111,710)
(7,338)	EPAM Systems Inc	JP Morgan	24,802
15,808	EPR Properties (Reit)	Bank of America	
		Merrill Lynch	16,598
(88,893)	EQT Corp	Credit Suisse	(154,164)
(30,098)	EQT Corp	Bank of America	
		Merrill Lynch	(41,234)
(97,225)	EQT Corp	JP Morgan	1,577,962
(6,482)	Equifax Inc	JP Morgan	(972)
(15,216)	Equifax Inc	Bank of America	
		Merrill Lynch	(38,192)
(9,098)	Equifax Inc	Citibank	(9,826)
(1,785)	Equifax Inc	Credit Suisse	(268)
(7,043)	Equinix Inc (Reit)	Citibank	(34,969)
(1,517)	Equinix Inc (Reit)	Bank of America	
		Merrill Lynch	(129)
(8,684)	Equinix Inc (Reit)	Credit Suisse	27,334
(2,521)	Equinix Inc (Reit)	JP Morgan	554
(24,078)	Equitrans Midstream Corp	Bank of America	
		Merrill Lynch	(3,852)
(77,780)	Equitrans Midstream Corp	JP Morgan	(1,722,827)
36,924	Equity Commonwealth (Reit)	Credit Suisse	29,170
29,136	Equity Commonwealth (Reit)	Bank of America	
		Merrill Lynch	20,104
11,881	Equity Commonwealth (Reit)	Citibank	5,822
49,716	Equity Commonwealth (Reit)	JP Morgan	39,276
20,174	Equity LifeStyle Properties Inc (Reit)	Credit Suisse	6,254
1,564	Equity LifeStyle Properties Inc (Reit)	Citibank	(31)
23,036	Equity LifeStyle Properties Inc (Reit)	Bank of America	
		Merrill Lynch	49,988
33,443	Equity LifeStyle Properties Inc (Reit)	JP Morgan	10,367

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
16,125	Equity Residential (Reit)	Credit Suisse	59,501
20,320	Equity Residential (Reit)	Bank of America	
		Merrill Lynch	60,574
3,436	Equity Residential (Reit)	Citibank	6,460
19,238	Equity Residential (Reit)	JP Morgan	70,988
(5,996)	Erie Indemnity Co 'A'	Credit Suisse	(23,384)
(12,067)	Erie Indemnity Co 'A'	JP Morgan	(47,061)
(2,428)	Erie Indemnity Co 'A'	Bank of America	
		Merrill Lynch	(7,648)
(8,556)	Erie Indemnity Co 'A'	Citibank	(40,727)
17,152	Essent Group Ltd	JP Morgan	(38,420)
22,434	Essent Group Ltd	Bank of America	
		Merrill Lynch	(38,138)
18,605	Essent Group Ltd	Citibank	18,791
24,341	Essent Group Ltd	Credit Suisse	(54,524)
2,656	Essex Property Trust Inc (Reit)	Bank of America	
		Merrill Lynch	28,897
2,378	Essex Property Trust Inc (Reit)	JP Morgan	18,739
1,203	Essex Property Trust Inc (Reit)	Credit Suisse	9,480
18,939	Estee Lauder Cos Inc/The 'A'	Citibank	32,954
36,895	Estee Lauder Cos Inc/The 'A'	JP Morgan	5,903
(6,603)	Etsy Inc	Credit Suisse	(50,968)
10,986	Euronet Worldwide Inc	Bank of America	
		Merrill Lynch	74,375
1,017	Euronet Worldwide Inc	JP Morgan	8,360
13,342	Evercore Inc 'A'	Bank of America	
		Merrill Lynch	7,205
20,980	Evercore Inc 'A'	JP Morgan	(66,788)
532	Evercore Inc 'A'	Credit Suisse	(1,936)
6,732	Evercore Inc 'A'	Citibank	8,954
5,819	Everest Re Group Ltd	Bank of America	
		Merrill Lynch	35,845
7,278	Everest Re Group Ltd	JP Morgan	(13,901)
1,023	Everest Re Group Ltd	Citibank	6,568
(74,241)	Evergy Inc	Bank of America	
		Merrill Lynch	87,604
(34,439)	Evergy Inc	Credit Suisse	(60,957)
(8,331)	Evergy Inc	Citibank	(1,500)
(31,624)	Evergy Inc	JP Morgan	(46,796)
(48,354)	Eversource Energy	Bank of America	
		Merrill Lynch	(60,926)
(9,951)	Eversource Energy	JP Morgan	(29,057)
(12,545)	Eversource Energy	Citibank	(8,029)
(13,848)	Eversource Energy	Credit Suisse	(40,436)
(8,290)	Exact Sciences Corp	Credit Suisse	(13,098)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(6,201)	Exact Sciences Corp	JP Morgan	(57,156)
(32,373)	Exact Sciences Corp	Bank of America	
		Merrill Lynch	(279,567)
(23,449)	Exact Sciences Corp	Citibank	(248,559)
(9,964)	Exelixis Inc	Citibank	(17,736)
(40,093)	Exelixis Inc	JP Morgan	(109,454)
19,692	Exelon Corp	Credit Suisse	21,661
80,658	Exelon Corp	JP Morgan	85,036
30,475	Exelon Corp	Bank of America	
		Merrill Lynch	9,143
30,827	Exelon Corp	Citibank	30,827
(11,632)	Expedia Group Inc	Credit Suisse	58,393
(7,754)	Expedia Group Inc	Bank of America	
		Merrill Lynch	(5,118)
(5,876)	Expedia Group Inc	Citibank	(42,719)
31,838	Expeditors International of Washington Inc	Citibank	87,555
25,913	Expeditors International of Washington Inc	JP Morgan	82,922
17,181	Expeditors International of Washington Inc	Credit Suisse	57,135
10,097	Expeditors International of Washington Inc	Bank of America	
		Merrill Lynch	24,031
2,420	Express Scripts Holding Co	Credit Suisse	4,066
8,745	Express Scripts Holding Co	Bank of America	
		Merrill Lynch	30,957
4,032	Express Scripts Holding Co	Citibank	16,894
65,607	Express Scripts Holding Co	JP Morgan	110,220
13,342	Extra Space Storage Inc (Reit)	JP Morgan	56,437
11,361	Extra Space Storage Inc (Reit)	Credit Suisse	48,057
945	Extra Space Storage Inc (Reit)	Bank of America	
		Merrill Lynch	1,559
4,554	Extra Space Storage Inc (Reit)	Citibank	6,467
9,979	Exxon Mobil Corp	Credit Suisse	(29,538)
40,569	Exxon Mobil Corp	Bank of America	
		Merrill Lynch	22,719
17,017	Exxon Mobil Corp	Citibank	55,475
25,019	Exxon Mobil Corp	JP Morgan	(66,988)
2,932	F5 Networks Inc	Credit Suisse	(46,707)
16,179	F5 Networks Inc	Bank of America	
		Merrill Lynch	(94,809)
16,964	F5 Networks Inc	JP Morgan	(270,237)
10,319	F5 Networks Inc	Citibank	53,865
(11,194)	Facebook Inc 'A'	Credit Suisse	107,798
(3,511)	Facebook Inc 'A'	Bank of America	
		Merrill Lynch	19,697
1,037	FactSet Research Systems Inc	Bank of America	
		Merrill Lynch	6,512

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
2,409	FactSet Research Systems Inc	Citibank	14,069
1,205	FactSet Research Systems Inc	JP Morgan	3,687
4,260	Fair Isaac Corp	Credit Suisse	12,488
10,941	Fair Isaac Corp	Citibank	192,890
4,004	Fair Isaac Corp	JP Morgan	(3,283)
10,440	Fair Isaac Corp	Bank of America	
		Merrill Lynch	43,117
4,760	Fastenal Co	Bank of America	
		Merrill Lynch	8,926
3,388	Fastenal Co	Citibank	11,451
5,788	Fastenal Co	JP Morgan	19,139
3,618	Federal Realty Investment Trust (Reit)	Bank of America	
		Merrill Lynch	16,353
4,911	Federal Realty Investment Trust (Reit)	Citibank	16,943
7,758	Federal Realty Investment Trust (Reit)	JP Morgan	29,093
30,186	Federated Investors Inc ' B '	Bank of America	
		Merrill Lynch	37,733
815	Federated Investors Inc ' B '	JP Morgan	1,386
1,423	FedEx Corp	Credit Suisse	(1,765)
3,249	FedEx Corp	Bank of America	
		Merrill Lynch	2,388
879	FedEx Corp	Citibank	4,184
872	FedEx Corp	JP Morgan	(1,081)
(17,312)	Fidelity National Financial Inc	Citibank	(17,831)
(44,457)	Fidelity National Financial Inc	JP Morgan	15,560
(24,088)	Fidelity National Information Services Inc	Credit Suisse	27,460
(19,662)	Fidelity National Information Services Inc	Bank of America	
		Merrill Lynch	5,505
(3,452)	Fidelity National Information Services Inc	JP Morgan	3,935
26,695	Fifth Third Bancorp	Credit Suisse	(2,669)
62,286	Fifth Third Bancorp	Bank of America	
		Merrill Lynch	2,491
76,317	Fifth Third Bancorp	JP Morgan	(7,632)
(76,463)	Finisar Corp	Credit Suisse	(300,500)
(202,218)	Finisar Corp	JP Morgan	(794,717)
(34,242)	FireEye Inc	Credit Suisse	(4,965)
(101,527)	FireEye Inc	Bank of America	
		Merrill Lynch	(126,401)
(36,310)	FireEye Inc	Citibank	(56,099)
(96,112)	FireEye Inc	JP Morgan	(13,936)
17,683	First American Financial Corp	Credit Suisse	28,823
2,482	First American Financial Corp	Bank of America	
		Merrill Lynch	7,496
2,463	First American Financial Corp	Citibank	4,138
46,863	First American Financial Corp	JP Morgan	76,387

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(774)	First Citizens BancShares Inc/NC 'A'	Credit Suisse	7,810
(359)	First Citizens BancShares Inc/NC 'A'	Citibank	(894)
30,658	First Data Corp 'A'	Bank of America	
		Merrill Lynch	23,147
19,707	First Hawaiian Inc	JP Morgan	2,956
11,701	First Hawaiian Inc	Bank of America	
		Merrill Lynch	5,265
11,001	First Hawaiian Inc	Credit Suisse	1,650
7,483	First Hawaiian Inc	Citibank	6,286
(20,794)	First Horizon National Corp	Bank of America	
		Merrill Lynch	(1,871)
(50,402)	First Horizon National Corp	Citibank	(11,088)
(157,382)	First Horizon National Corp	JP Morgan	1,364
(20,589)	First Horizon National Corp	Credit Suisse	(5,678)
20,937	First Industrial Realty Trust Inc (Reit)	Credit Suisse	(1,466)
31,424	First Industrial Realty Trust Inc (Reit)	Citibank	15,712
99,160	First Industrial Realty Trust Inc (Reit)	JP Morgan	(6,941)
25,815	First Industrial Realty Trust Inc (Reit)	Bank of America	
		Merrill Lynch	13,424
(11,625)	First Republic Bank/CA	Bank of America	
		Merrill Lynch	(29,876)
(31,051)	First Republic Bank/CA	JP Morgan	(111,163)
(18,284)	First Republic Bank/CA	Credit Suisse	(67,504)
(9,815)	First Republic Bank/CA	Citibank	(29,347)
17,270	First Solar Inc	Credit Suisse	26,078
14,179	First Solar Inc	Citibank	11,910
11,564	First Solar Inc	JP Morgan	17,462
18,556	FirstEnergy Corp	Bank of America	
		Merrill Lynch	(24,123)
92,188	FirstEnergy Corp	JP Morgan	(16,594)
6,740	Fiserv Inc	Bank of America	
		Merrill Lynch	(6,942)
21,822	Fiserv Inc	Citibank	39,498
11,048	Fiserv Inc	JP Morgan	(12,374)
(17,202)	FleetCor Technologies Inc	Bank of America	
		Merrill Lynch	82,914
(3,387)	FleetCor Technologies Inc	Citibank	(31,431)
(6,762)	FleetCor Technologies Inc	JP Morgan	75,667
(32,570)	Flex Ltd	Credit Suisse	1,629
(52,805)	Flex Ltd	Citibank	(14,257)
(85,438)	Flex Ltd	Bank of America	
		Merrill Lynch	(29,049)
(87,366)	Flex Ltd	JP Morgan	4,368
20,350	FLIR Systems Inc	Credit Suisse	(45,058)
54,308	FLIR Systems Inc	Citibank	(17,379)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
8,587	FLIR Systems Inc	JP Morgan	(30,398)
(82,852)	Floor & Decor Holdings Inc 'A'	Bank of America	
		Merrill Lynch	(14,853)
(54,213)	Floor & Decor Holdings Inc 'A'	Credit Suisse	(60,791)
(28,170)	Floor & Decor Holdings Inc 'A'	JP Morgan	(30,705)
(10,488)	Floor & Decor Holdings Inc 'A'	Citibank	(11,327)
28,556	Flowers Foods Inc	Bank of America	
		Merrill Lynch	(5,140)
23,903	Flowers Foods Inc	Citibank	1,195
69,708	Flowers Foods Inc	JP Morgan	57,858
(41,728)	Flowserve Corp	JP Morgan	234,511
(26,431)	Flowserve Corp	Credit Suisse	148,542
(42,911)	Flowserve Corp	Bank of America	
		Merrill Lynch	78,527
(31,688)	Fluor Corp	Bank of America	
		Merrill Lynch	156,539
(35,184)	Fluor Corp	Credit Suisse	260,362
(16,009)	Fluor Corp	Citibank	(9,926)
(37,927)	Fluor Corp	JP Morgan	264,024
(26,324)	FMC Corp	Bank of America	
		Merrill Lynch	(3,422)
(2,047)	FMC Corp	JP Morgan	1,781
(38,271)	FNB Corp/PA	Credit Suisse	6,506
(156,663)	FNB Corp/PA	Bank of America	
		Merrill Lynch	(6,267)
(258,637)	FNB Corp/PA	Citibank	(28,450)
(192,897)	FNB Corp/PA	JP Morgan	32,792
11,466	Foot Locker Inc	Credit Suisse	59,050
10,602	Foot Locker Inc	Citibank	31,700
42,006	Foot Locker Inc	JP Morgan	216,331
7,067	Foot Locker Inc	Bank of America	
		Merrill Lynch	32,155
6,172	Ford Motor Co	Bank of America	
		Merrill Lynch	555
32,133	Ford Motor Co	Citibank	8,676
83,841	Ford Motor Co	JP Morgan	(5,030)
(7,337)	Forest City Realty Trust Inc 'A' (Reit)	Credit Suisse	(1,027)
(6,647)	Forest City Realty Trust Inc 'A' (Reit)	JP Morgan	(931)
(20,862)	Forest City Realty Trust Inc 'A' (Reit)	Bank of America	
		Merrill Lynch	(834)
(66,741)	Forest City Realty Trust Inc 'A' (Reit)	Citibank	(3,337)
18,676	Fortinet Inc	Citibank	119,153
15,448	Fortinet Inc	Bank of America	
		Merrill Lynch	24,562
4,097	Fortinet Inc	JP Morgan	1,330

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
29,015	Fortinet Inc	Credit Suisse	(92,413)
(6,454)	Fortive Corp	Bank of America	
		Merrill Lynch	8,971
(6,600)	Fortive Corp	Credit Suisse	16,830
(2,981)	Fortive Corp	Citibank	(4,591)
28,325	Fortune Brands Home & Security Inc	Credit Suisse	827
9,271	Fortune Brands Home & Security Inc	Bank of America	
		Merrill Lynch	5,563
5,105	Fortune Brands Home & Security Inc	Citibank	2,246
6,022	Fortune Brands Home & Security Inc	JP Morgan	(2,589)
55,389	Franklin Resources Inc	Bank of America	
		Merrill Lynch	110,778
6,724	Franklin Resources Inc	Citibank	6,724
24,382	Franklin Resources Inc	JP Morgan	47,301
27,227	Freeport-McMoRan Inc	Credit Suisse	(6,534)
148,467	Freeport-McMoRan Inc	JP Morgan	(35,632)
56,431	Freeport-McMoRan Inc	Bank of America	
		Merrill Lynch	(15,236)
38,051	Freeport-McMoRan Inc	Citibank	35,007
10,720	Fresh Del Monte Produce Inc	JP Morgan	6,968
20,176	Fresh Del Monte Produce Inc	Bank of America	
		Merrill Lynch	50,844
5,294	Fresh Del Monte Produce Inc	Citibank	14,770
26,573	FTI Consulting Inc	JP Morgan	18,994
10,140	FTI Consulting Inc	Credit Suisse	7,098
27,811	FTI Consulting Inc	Bank of America	
		Merrill Lynch	29,758
7,824	Fulton Financial Corp	Credit Suisse	4,538
36,990	Fulton Financial Corp	Bank of America	
		Merrill Lynch	15,166
25,020	Fulton Financial Corp	Citibank	12,010
29,309	Fulton Financial Corp	JP Morgan	16,999
6,328	Gaming and Leisure Properties Inc (Reit)	Credit Suisse	2,721
53,413	Gaming and Leisure Properties Inc (Reit)	JP Morgan	22,968
13,752	Gaming and Leisure Properties Inc (Reit)	Bank of America	
		Merrill Lynch	15,815
54,980	Gap Inc/The	Bank of America	
		Merrill Lynch	46,183
106,640	Gap Inc/The	Citibank	113,038
21,131	Gap Inc/The	JP Morgan	(16,271)
(23,297)	Gardner Denver Holdings Inc	JP Morgan	43,099
(45,020)	Gardner Denver Holdings Inc	Bank of America	
		Merrill Lynch	31,964
3,983	Garmin Ltd	JP Morgan	2,675
9,493	Garmin Ltd	Citibank	11,487

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
5,411	Garmin Ltd	Bank of America Merrill Lynch	5,303
(34,366)	Gartner Inc	JP Morgan	(246,061)
(11,689)	Gartner Inc	Credit Suisse	(83,693)
(9,800)	Gartner Inc	Citibank	(76,538)
(99,530)	Gates Industrial Corp Plc	Credit Suisse	86,666
(25,171)	Gates Industrial Corp Plc	Citibank	755
(14,255)	Gates Industrial Corp Plc	JP Morgan	12,687
23,238	GATX Corp	JP Morgan	83,657
3,747	GATX Corp	Citibank	15,175
(51,885)	GCI Liberty Inc 'A'	Bank of America Merrill Lynch	(51,366)
(24,966)	GCI Liberty Inc 'A'	Credit Suisse	7,240
(46,386)	GCI Liberty Inc 'A'	Citibank	(150,755)
(33,237)	GCI Liberty Inc 'A'	JP Morgan	9,639
20,911	Generac Holdings Inc	Citibank	39,731
23,334	Generac Holdings Inc	Credit Suisse	39,434
37,650	Generac Holdings Inc	JP Morgan	63,629
9,864	Generac Holdings Inc	Bank of America Merrill Lynch	1,184
(428,395)	General Electric Co	Credit Suisse	696,142
(177,986)	General Electric Co	JP Morgan	216,938
(210,295)	General Electric Co	Bank of America Merrill Lynch	146,155
(21,279)	General Mills Inc	JP Morgan	52,229
(5,132)	General Mills Inc	Credit Suisse	11,650
(16,988)	General Mills Inc	Bank of America Merrill Lynch	51,983
(21,490)	General Mills Inc	Citibank	25,788
(19,619)	General Motors Co	Bank of America Merrill Lynch	(33,662)
(23,703)	Genesee & Wyoming Inc 'A'	JP Morgan	(22,518)
(21,598)	Genesee & Wyoming Inc 'A'	Bank of America Merrill Lynch	(56,371)
(27,491)	Genesee & Wyoming Inc 'A'	Citibank	(107,215)
2,235	Gentex Corp	Credit Suisse	872
93,431	Gentex Corp	JP Morgan	36,438
(22,139)	Genuine Parts Co	Credit Suisse	(40,072)
(20,910)	Genuine Parts Co	Bank of America Merrill Lynch	(27,183)
(4,789)	Genuine Parts Co	Citibank	(15,181)
(13,367)	Genuine Parts Co	JP Morgan	(24,194)
(20,567)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(19,127)
(30,144)	GEO Group Inc/The (Reit)	Credit Suisse	(34,063)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(49,443)	GEO Group Inc/The (Reit)	Citibank	(29,171)
10,771	Gilead Sciences Inc	Credit Suisse	(13,141)
86,295	Gilead Sciences Inc	Bank of America	
		Merrill Lynch	75,940
12,768	Gilead Sciences Inc	Citibank	51,966
34,992	Gilead Sciences Inc	JP Morgan	(42,690)
(24,362)	Glacier Bancorp Inc	JP Morgan	(44,095)
(9,628)	Global Payments Inc	JP Morgan	21,856
(348)	Global Payments Inc	Credit Suisse	790
(19,309)	Global Payments Inc	Bank of America	
		Merrill Lynch	(39,004)
(15,447)	Global Payments Inc	Citibank	(128,365)
(6,779)	Globus Medical Inc 'A'	JP Morgan	28,249
4,313	GoDaddy Inc 'A'	Credit Suisse	(4,658)
7,414	GoDaddy Inc 'A'	Citibank	40,406
5,766	GoDaddy Inc 'A'	Bank of America	
		Merrill Lynch	7,092
2,470	GoDaddy Inc 'A'	JP Morgan	(2,668)
(29,259)	Goodyear Tire & Rubber Co/The	Bank of America	
		Merrill Lynch	(21,652)
(12,861)	Goodyear Tire & Rubber Co/The	Citibank	(5,402)
28,596	Graco Inc	JP Morgan	(9,151)
23,313	Graco Inc	Bank of America	
		Merrill Lynch	233
69,336	Graco Inc	Citibank	35,361
1,413	Graham Holdings Co 'B'	Bank of America	
		Merrill Lynch	28,557
2,206	Graham Holdings Co 'B'	JP Morgan	30,156
1,116	Graham Holdings Co 'B'	Citibank	37,922
2,807	Graham Holdings Co 'B'	Credit Suisse	38,372
(7,011)	Grand Canyon Education Inc	Citibank	(15,775)
(1,846)	Grand Canyon Education Inc	Bank of America	
		Merrill Lynch	1,846
(140,896)	Graphic Packaging Holding Co	Bank of America	
		Merrill Lynch	(36,717)
(13,507)	Graphic Packaging Holding Co	Credit Suisse	(270)
2,895	Green Dot Corp 'A'	JP Morgan	(31,556)
6,390	Green Dot Corp 'A'	Credit Suisse	(69,651)
39,047	Green Dot Corp 'A'	Citibank	197,578
2,357	Green Dot Corp 'A'	Bank of America	
		Merrill Lynch	(2,498)
163,530	Groupon Inc	JP Morgan	1,901
231,940	Groupon Inc	Bank of America	
		Merrill Lynch	44,069
190,271	Groupon Inc	Credit Suisse	8,562

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
28,568	Groupon Inc	Citibank	2,000
(2,859)	GrubHub Inc	Credit Suisse	27,018
(6,461)	GrubHub Inc	Bank of America	
		Merrill Lynch	79,923
(4,134)	GrubHub Inc	JP Morgan	39,222
(61,132)	Guidewire Software Inc	Credit Suisse	(143,049)
(28,457)	Guidewire Software Inc	Citibank	(230,217)
(15,036)	Guidewire Software Inc	JP Morgan	(35,184)
(103,100)	Gulfport Energy Corp	JP Morgan	113,410
(12,601)	Gulfport Energy Corp	Citibank	882
20,617	H&R Block Inc	Citibank	619
55,905	H&R Block Inc	Credit Suisse	(19,567)
32,810	H&R Block Inc	Bank of America	
		Merrill Lynch	(6,234)
31,178	H&R Block Inc	JP Morgan	(10,912)
3,704	Haemonetics Corp	Bank of America	
		Merrill Lynch	(2,000)
7,602	Haemonetics Corp	Credit Suisse	(55,875)
7,513	Haemonetics Corp	Citibank	41,998
49,027	Haemonetics Corp	JP Morgan	(360,348)
(64,241)	Hain Celestial Group Inc/The	Credit Suisse	118,846
(27,538)	Hain Celestial Group Inc/The	Bank of America	
		Merrill Lynch	52,598
(75,770)	Hain Celestial Group Inc/The	Citibank	146,236
(32,653)	Hain Celestial Group Inc/The	JP Morgan	60,408
33,664	Halliburton Co	JP Morgan	(146,102)
48,220	Halliburton Co	Bank of America	
		Merrill Lynch	(68,472)
10,920	Halliburton Co	Credit Suisse	(16,093)
136,360	Halliburton Co	Citibank	44,999
(5,471)	Hancock Whitney Corp	JP Morgan	8,808
(59,881)	Hanesbrands Inc	JP Morgan	48,504
(68,707)	Hanesbrands Inc	Credit Suisse	47,383
(2,761)	Hanesbrands Inc	Bank of America	
		Merrill Lynch	(635)
(80,895)	Hanesbrands Inc	Citibank	(47,728)
12,846	Hanover Insurance Group Inc/The	Credit Suisse	27,555
8,518	Hanover Insurance Group Inc/The	Bank of America	
		Merrill Lynch	28,919
12,490	Hanover Insurance Group Inc/The	Citibank	46,650
6,893	Hanover Insurance Group Inc/The	JP Morgan	14,785
(27,333)	Harley-Davidson Inc	Citibank	(71,886)
(25,439)	Harley-Davidson Inc	JP Morgan	(42,229)
(3,419)	Harris Corp	Citibank	10,838
(9,373)	Harris Corp	JP Morgan	89,137

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
34,942	Hartford Financial Services Group Inc/The	JP Morgan	(82,114)
20,107	Hartford Financial Services Group Inc/The	Bank of America	
		Merrill Lynch	2,614
10,807	Hartford Financial Services Group Inc/The	Citibank	108
4,652	Hartford Financial Services Group Inc/The	Credit Suisse	(10,932)
(10,330)	Hasbro Inc	JP Morgan	26,342
21,459	Hawaiian Electric Industries Inc	Bank of America	
		Merrill Lynch	9,227
8,826	Hawaiian Electric Industries Inc	Citibank	5,560
12,354	Hawaiian Electric Industries Inc	JP Morgan	5,436
9,039	Hawaiian Holdings Inc	Bank of America	
		Merrill Lynch	30,733
5,595	Hawaiian Holdings Inc	Citibank	9,735
14,997	Hawaiian Holdings Inc	Credit Suisse	40,942
14,296	Hawaiian Holdings Inc	JP Morgan	39,028
(7,683)	HB Fuller Co	Credit Suisse	(7,345)
(19,535)	HB Fuller Co	JP Morgan	(6,056)
(10,387)	HB Fuller Co	Bank of America	
		Merrill Lynch	(9,868)
(11,248)	HB Fuller Co	Citibank	(14,285)
41,843	HCA Healthcare Inc	Citibank	398,764
17,981	HCA Healthcare Inc	JP Morgan	50,886
12,953	HCA Healthcare Inc	Bank of America	
		Merrill Lynch	87,044
(29,006)	HCP Inc (Reit)	JP Morgan	(5,511)
(91,414)	HCP Inc (Reit)	Citibank	(18,283)
(63,806)	HCP Inc (Reit)	Bank of America	
		Merrill Lynch	(35,093)
14,534	HD Supply Holdings Inc	Credit Suisse	727
44,225	HD Supply Holdings Inc	Bank of America	
		Merrill Lynch	44,225
13,063	HD Supply Holdings Inc	Citibank	16,459
(7,961)	Healthcare Realty Trust Inc (Reit)	Credit Suisse	(13,693)
(30,571)	Healthcare Realty Trust Inc (Reit)	Bank of America	
		Merrill Lynch	(68,785)
(24,152)	Healthcare Services Group Inc	Credit Suisse	(56,999)
(43,138)	Healthcare Services Group Inc	Citibank	(75,923)
(54,884)	Healthcare Trust of America Inc (Reit) 'A'	Bank of America	
		Merrill Lynch	(99,614)
(1,137)	Healthcare Trust of America Inc (Reit) 'A'	Citibank	(608)
(28,596)	Healthcare Trust of America Inc (Reit) 'A'	Credit Suisse	(50,186)
(52,659)	Healthcare Trust of America Inc (Reit) 'A'	JP Morgan	(92,417)
(3,703)	HealthEquity Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(14,220)
(21,275)	HealthEquity Inc	Citibank	(234,238)
29,629	Heartland Express Inc	JP Morgan	17,481
11,183	Heartland Express Inc	Citibank	11,518
7,435	Heartland Express Inc	Credit Suisse	4,387
(3,953)	HEICO Corp	Credit Suisse	13,796
(4,301)	HEICO Corp	Bank of America	
		Merrill Lynch	473
(11,193)	HEICO Corp	Citibank	(23,281)
(1,783)	HEICO Corp 'A'	Citibank	(4,333)
(6,166)	HEICO Corp 'A'	Bank of America	
		Merrill Lynch	(2,713)
(6,422)	HEICO Corp 'A'	JP Morgan	16,697
(432)	HEICO Corp 'A'	Credit Suisse	1,123
9,849	Helen of Troy Ltd	Citibank	32,305
20,039	Helen of Troy Ltd	JP Morgan	185,160
15,161	Helen of Troy Ltd	Bank of America	
		Merrill Lynch	107,795
12,527	Helmerich & Payne Inc	Bank of America	
		Merrill Lynch	(24,483)
7,398	Helmerich & Payne Inc	JP Morgan	(22,860)
(2,454)	Henry Schein Inc	JP Morgan	(8,196)
(3,690)	Henry Schein Inc	Bank of America	
		Merrill Lynch	(15,756)
(3,464)	Henry Schein Inc	Citibank	(22,066)
14,414	Herbalife Nutrition Ltd	Citibank	44,539
11,707	Herbalife Nutrition Ltd	Credit Suisse	28,214
80,056	Herbalife Nutrition Ltd	JP Morgan	193,299
23,537	Herman Miller Inc	Credit Suisse	(12,710)
60,279	Herman Miller Inc	Bank of America	
		Merrill Lynch	(48,826)
74,986	Herman Miller Inc	JP Morgan	(40,492)
11,144	Herman Miller Inc	Citibank	6,018
1,022	Hershey Co/The	Citibank	2,064
11,489	Hershey Co/The	JP Morgan	13,327
18,858	Hershey Co/The	Bank of America	
		Merrill Lynch	(3,394)
(3,008)	Hess Corp	Bank of America	
		Merrill Lynch	11,791
(14,536)	Hess Corp	Citibank	5,088
(9,838)	Hess Corp	Credit Suisse	52,286
(8,717)	Hess Corp	JP Morgan	36,331
25,329	Hewlett Packard Enterprise Co	Bank of America	
		Merrill Lynch	(10,891)
144,721	Hewlett Packard Enterprise Co	Citibank	50,652

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
147,529	Hewlett Packard Enterprise Co	JP Morgan	(200,639)
(5,693)	Hexcel Corp	Credit Suisse	9,109
(18,129)	Hexcel Corp	Bank of America	
		Merrill Lynch	(15,954)
(12,441)	Hexcel Corp	Citibank	(14,432)
5,588	Highwoods Properties Inc (Reit)	Credit Suisse	(6,035)
21,222	Highwoods Properties Inc (Reit)	Bank of America	
		Merrill Lynch	(17,402)
14,380	Highwoods Properties Inc (Reit)	Citibank	(3,595)
38,809	Highwoods Properties Inc (Reit)	JP Morgan	(41,914)
7,786	Hill-Rom Holdings Inc	Bank of America	
		Merrill Lynch	36,516
1,143	Hill-Rom Holdings Inc	JP Morgan	(663)
31,360	Hillenbrand Inc	Bank of America	
		Merrill Lynch	(123,872)
17,620	Hillenbrand Inc	Credit Suisse	(122,811)
62,493	Hillenbrand Inc	JP Morgan	(435,576)
46,162	Hillenbrand Inc	Citibank	(6,001)
(52,972)	Hilltop Holdings Inc	Bank of America	
		Merrill Lynch	(10,159)
(46,056)	Hilltop Holdings Inc	Credit Suisse	36,845
(63,210)	Hilltop Holdings Inc	JP Morgan	50,568
(28,095)	Hilltop Holdings Inc	Citibank	(10,395)
(94,183)	Hilton Grand Vacations Inc	Bank of America	
		Merrill Lynch	(223,214)
(6,852)	Hilton Grand Vacations Inc	JP Morgan	(11,237)
(28,253)	Hilton Grand Vacations Inc	Credit Suisse	(46,335)
(12,878)	Hilton Grand Vacations Inc	Citibank	(21,635)
(2,989)	Hilton Worldwide Holdings Inc	Bank of America	
		Merrill Lynch	(8,070)
(5,000)	Hilton Worldwide Holdings Inc	Citibank	(12,350)
(16,335)	Hilton Worldwide Holdings Inc	JP Morgan	(58,316)
(16,387)	Hilton Worldwide Holdings Inc	Credit Suisse	(58,502)
27,182	HollyFrontier Corp	Bank of America	
		Merrill Lynch	(53,699)
25,854	HollyFrontier Corp	Citibank	104,709
37,870	HollyFrontier Corp	JP Morgan	(171,172)
15,523	HollyFrontier Corp	Credit Suisse	(70,164)
(27,017)	Hologic Inc	Citibank	(57,006)
(20,413)	Hologic Inc	Bank of America	
		Merrill Lynch	(66,138)
(22,346)	Hologic Inc	Credit Suisse	(47,374)
(62,733)	Home BancShares Inc/AR	Bank of America	
		Merrill Lynch	23,211
(35,323)	Home BancShares Inc/AR	Credit Suisse	18,368

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(68,747)	Home BancShares Inc/AR	JP Morgan	35,748
2,200	Home Depot Inc/The	Credit Suisse	(23,936)
5,680	Home Depot Inc/The	Citibank	46,974
9,867	Home Depot Inc/The	Bank of America	
		Merrill Lynch	(2,368)
7,391	Honeywell International Inc	Credit Suisse	(34,294)
20,330	Honeywell International Inc	Citibank	53,875
2,823	Honeywell International Inc	JP Morgan	(13,099)
(55,920)	Hope Bancorp Inc	Bank of America	
		Merrill Lynch	(15,098)
(27,416)	Hope Bancorp Inc	Citibank	(11,241)
(68,070)	Hope Bancorp Inc	Credit Suisse	21,782
(113,061)	Hope Bancorp Inc	JP Morgan	36,180
(58,316)	Horizon Pharma Plc	Citibank	50,735
(20,116)	Horizon Pharma Plc	JP Morgan	36,410
(17,426)	Hormel Foods Corp	JP Morgan	(13,391)
(28,880)	Hormel Foods Corp	Credit Suisse	(25,992)
9,558	Hospitality Properties Trust (Reit)	Bank of America	
		Merrill Lynch	573
8,627	Hospitality Properties Trust (Reit)	Credit Suisse	(604)
23,970	Hospitality Properties Trust (Reit)	Citibank	11,506
37,296	Hospitality Properties Trust (Reit)	JP Morgan	(2,611)
43,350	Host Hotels & Resorts Inc (Reit)	Credit Suisse	(1,300)
68,013	Host Hotels & Resorts Inc (Reit)	Bank of America	
		Merrill Lynch	(4,081)
32,489	Host Hotels & Resorts Inc (Reit)	Citibank	1,949
63,416	Host Hotels & Resorts Inc (Reit)	JP Morgan	(1,902)
(1,451)	Howard Hughes Corp/The	Bank of America	
		Merrill Lynch	(3,381)
(2,341)	Howard Hughes Corp/The	JP Morgan	4,963
88,195	HP Inc	Bank of America	
		Merrill Lynch	(127,883)
4,363	HP Inc	Citibank	916
211,900	HP Inc	JP Morgan	(589,082)
93,201	HP Inc	Credit Suisse	(259,099)
(17,355)	Hubbell Inc	Bank of America	
		Merrill Lynch	(7,463)
(9,588)	Hubbell Inc	JP Morgan	35,955
1,734	HubSpot Inc	Bank of America	
		Merrill Lynch	2,844
1,080	HubSpot Inc	Citibank	19,094
(22,406)	Hudson Pacific Properties Inc (Reit)	Credit Suisse	(2,017)
(57,695)	Hudson Pacific Properties Inc (Reit)	Bank of America	
		Merrill Lynch	(31,155)
(32,444)	Hudson Pacific Properties Inc (Reit)	JP Morgan	(2,920)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
11,241	Humana Inc	JP Morgan	(98,471)
11,327	Humana Inc	Citibank	282,156
(85,686)	Huntington Bancshares Inc/OH	JP Morgan	15,423
(30,091)	Huntington Bancshares Inc/OH	Bank of America	
		Merrill Lynch	6,921
(78,917)	Huntington Bancshares Inc/OH	Citibank	(6,313)
6,147	Huntington Ingalls Industries Inc	Credit Suisse	(28,584)
1,087	Huntington Ingalls Industries Inc	Bank of America	
		Merrill Lynch	359
5,096	Huntington Ingalls Industries Inc	Citibank	19,772
60,547	Huntsman Corp	Credit Suisse	(180,430)
117,983	Huntsman Corp	Bank of America	
		Merrill Lynch	(170,681)
17,344	Huntsman Corp	Citibank	(347)
163,329	Huntsman Corp	JP Morgan	(486,720)
2,140	IAC/InterActiveCorp	Credit Suisse	(10,188)
3,692	IAC/InterActiveCorp	Bank of America	
		Merrill Lynch	(23,813)
1,078	IAC/InterActiveCorp	Citibank	5,293
(41,694)	IBERIABANK Corp	Bank of America	
		Merrill Lynch	(48,365)
(16,570)	IBERIABANK Corp	JP Morgan	36,454
6,119	ICU Medical Inc	Bank of America	
		Merrill Lynch	(17,806)
3,378	ICU Medical Inc	Citibank	26,652
1,655	ICU Medical Inc	Credit Suisse	(1,808)
4,666	IDACORP Inc	Citibank	(6,392)
29,355	IDACORP Inc	JP Morgan	(12,036)
10,183	IDACORP Inc	Bank of America	
		Merrill Lynch	(14,256)
10,948	IDACORP Inc	Credit Suisse	(4,489)
4,966	IDEX Corp	Credit Suisse	(7,151)
7,859	IDEX Corp	Bank of America	
		Merrill Lynch	(7,702)
20,458	IDEX Corp	Citibank	75,490
2,397	IDEX Corp	JP Morgan	(3,452)
4,645	IDEXX Laboratories Inc	Credit Suisse	(3,054)
5,019	IDEXX Laboratories Inc	Citibank	44,569
5,539	IDEXX Laboratories Inc	JP Morgan	(45,087)
14,678	IDEXX Laboratories Inc	Bank of America	
		Merrill Lynch	14,091
(231,483)	IHS Markit Ltd	Citibank	(701,393)
(11,482)	IHS Markit Ltd	Credit Suisse	10,563
3,589	Illinois Tool Works Inc	Citibank	8,649
4,278	Illinois Tool Works Inc	JP Morgan	12,021

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
9,887	Illinois Tool Works Inc	Bank of America Merrill Lynch	13,743
800	Illumina Inc	Bank of America Merrill Lynch	10,856
1,149	Illumina Inc	Credit Suisse	27,040
(10,215)	Immunomedics Inc	Citibank	(9,194)
(203,586)	Immunomedics Inc	Credit Suisse	511,933
(50,165)	Incyte Corp	Bank of America Merrill Lynch	46,653
(4,033)	Incyte Corp	Credit Suisse	18,431
14,877	Ingersoll-Rand Plc	Bank of America Merrill Lynch	(1,190)
13,702	Ingersoll-Rand Plc	Citibank	23,430
15,277	Ingersoll-Rand Plc	JP Morgan	1,375
6,256	Ingersoll-Rand Plc	Credit Suisse	563
(9,461)	Ingevity Corp	JP Morgan	31,884
(5,259)	Ingevity Corp	Bank of America Merrill Lynch	789
(218)	Ingevity Corp	Citibank	(562)
(11,354)	Ingevity Corp	Credit Suisse	38,263
8,628	Ingredion Inc	Citibank	20,190
14,351	Ingredion Inc	JP Morgan	(4,879)
6,005	Ingredion Inc	Bank of America Merrill Lynch	33,628
1,160	Inogen Inc	Citibank	10,127
6,320	Inogen Inc	Bank of America Merrill Lynch	54,036
8,345	Inogen Inc	JP Morgan	88,951
15,337	Insperity Inc	Bank of America Merrill Lynch	(93,930)
50,371	Insperity Inc	Credit Suisse	(928,338)
8,052	Insperity Inc	JP Morgan	(148,398)
(6,391)	Insulet Corp	Bank of America Merrill Lynch	(16,233)
(22,839)	Insulet Corp	JP Morgan	105,111
(3,815)	Insulet Corp	Citibank	(26,514)
(15,049)	Insulet Corp	Credit Suisse	63,752
(58,929)	Integra LifeSciences Holdings Corp	Credit Suisse	205,662
(31,356)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	13,483
(5,087)	Integra LifeSciences Holdings Corp	Citibank	305
4,146	Integrated Device echnology Inc	Credit Suisse	6,308
8,274	Integrated Device Technology Inc	Bank of America Merrill Lynch	10,260
4,042	Integrated Device Technology Inc	JP Morgan	4,244

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
56,955	Intel Corp	Bank of America Merrill Lynch	(9,682)
3,312	Intel Corp	Citibank	4,637
5,493	Intel Corp	JP Morgan	(5,768)
14,818	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	593
1,554	Interactive Brokers Group Inc 'A'	Credit Suisse	(466)
(1,638)	Intercept Pharmaceuticals Inc	Credit Suisse	4,570
(28,665)	Intercept Pharmaceuticals Inc	JP Morgan	79,975
(34,693)	Intercontinental Exchange Inc	Credit Suisse	(44,914)
(22,933)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(26,144)
(27,392)	Intercontinental Exchange Inc	Citibank	(66,015)
(21,877)	Intercontinental Exchange Inc	JP Morgan	(30,190)
(3,665)	InterDigital Inc	Credit Suisse	13,377
(5,382)	InterDigital Inc	Citibank	(4,682)
(3,513)	InterDigital Inc	JP Morgan	6,279
(6,188)	International Bancshares Corp	JP Morgan	17,512
(4,629)	International Bancshares Corp	Credit Suisse	13,100
(5,638)	International Bancshares Corp	Citibank	282
(4,018)	International Bancshares Corp	Bank of America Merrill Lynch	5,746
14,236	International Business Machines Corp	Bank of America Merrill Lynch	14,948
4,865	International Business Machines Corp	JP Morgan	(645)
(1,071)	International Flavors & Fragrances Inc	Credit Suisse	6,362
(10,381)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	12,353
(15,364)	International Flavors & Fragrances Inc	JP Morgan	91,262
(16,923)	International Flavors & Fragrances Inc	Citibank	(26,061)
(27,465)	International Paper Co	JP Morgan	28,014
9,015	Interpublic Group of Cos Inc/The	JP Morgan	(388)
19,766	Interpublic Group of Cos Inc/The	Credit Suisse	1,384
302	Interpublic Group of Cos Inc/The	Citibank	390
(189,497)	InterXion Holding NV	JP Morgan	7,580
(113,782)	InterXion Holding NV	Citibank	(167,260)
(78,633)	InterXion Holding NV	Credit Suisse	3,145
2,150	Intuit Inc	Credit Suisse	(27,047)
12,022	Intuit Inc	Bank of America Merrill Lynch	(46,645)
8,904	Intuit Inc	Citibank	121,183
8,387	Intuit Inc	JP Morgan	(105,508)
982	Intuitive Surgical Inc	Bank of America Merrill Lynch	9,201
(122,264)	Invesco Ltd	Citibank	7,336

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(62,522)	Invesco Ltd	JP Morgan	63,601
(29,543)	Invesco Ltd	Credit Suisse	46,678
39,380	Invesco Mortgage Capital Inc (Reit)	Credit Suisse	23,628
45,814	Invesco Mortgage Capital Inc (Reit)	Citibank	24,281
20,952	Invesco Mortgage Capital Inc (Reit)	JP Morgan	12,571
56,670	Invesco Mortgage Capital Inc (Reit)	Bank of America	
		Merrill Lynch	30,602
40,231	Investors Bancorp Inc	Citibank	402
9,969	Investors Bancorp Inc	Credit Suisse	(3,589)
11,933	Investors Bancorp Inc	Bank of America	
		Merrill Lynch	-
53,007	Investors Bancorp Inc	JP Morgan	(19,083)
(153,161)	Invitation Homes Inc (Reit)	Citibank	(91,897)
(114,031)	Invitation Homes Inc (Reit)	Bank of America	
		Merrill Lynch	(45,954)
(73,191)	Invitation Homes Inc (Reit)	Credit Suisse	17,566
(18,211)	Invitation Homes Inc (Reit)	JP Morgan	4,371
15,420	Ionis Pharmaceuticals Inc	Citibank	51,965
6,673	Ionis Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	39,037
35,926	Ionis Pharmaceuticals Inc	JP Morgan	169,930
(1,796)	IPG Photonics Corp	JP Morgan	341
(5,042)	IPG Photonics Corp	Credit Suisse	958
(3,956)	IPG Photonics Corp	Citibank	(12,105)
(16,959)	IPG Photonics Corp	Bank of America	
		Merrill Lynch	(34,766)
(18,011)	IQVIA Holdings Inc	Credit Suisse	38,003
(11,537)	IQVIA Holdings Inc	Bank of America	
		Merrill Lynch	(51,340)
(13,135)	iRobot Corp	JP Morgan	68,565
(18,341)	Iron Mountain Inc (Reit)	Bank of America	
		Merrill Lynch	(15,223)
(20,008)	Iron Mountain Inc (Reit)	Citibank	(29,012)
(43,466)	Iron Mountain Inc (Reit)	JP Morgan	(68,676)
(19,165)	Iron Mountain Inc (Reit)	Credit Suisse	(30,281)
(25,980)	Itron Inc	Bank of America	
		Merrill Lynch	(22,862)
(11,791)	Itron Inc	Citibank	(32,072)
(24,013)	Itron Inc	Credit Suisse	42,023
(17,149)	Itron Inc	JP Morgan	30,011
21,156	ITT Inc	Credit Suisse	(44,428)
100,186	ITT Inc	Citibank	62,115
18,158	ITT Inc	JP Morgan	(33,475)
2,682	j2 Global Inc	Credit Suisse	(3,567)
5,604	j2 Global Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	2,690
3,350	j2 Global Inc	Citibank	5,327
23,778	Jabil Inc	Citibank	9,273
53,706	Jabil Inc	JP Morgan	(44,039)
71,058	Jabil Inc	Bank of America	
		Merrill Lynch	13,501
1,245	Jack Henry & Associates Inc	Bank of America	
		Merrill Lynch	(336)
4,832	Jack Henry & Associates Inc	Citibank	12,660
8,420	Jack in the Box Inc	Citibank	(5,305)
11,560	Jack in the Box Inc	Credit Suisse	72,019
2,984	Jack in the Box Inc	Bank of America	
		Merrill Lynch	23,305
2,752	Jacobs Engineering Group Inc	Citibank	1,926
5,624	Jacobs Engineering Group Inc	Bank of America	
		Merrill Lynch	(52,416)
3,144	Jacobs Engineering Group Inc	JP Morgan	(44,142)
(42,209)	Jagged Peak Energy Inc	Credit Suisse	33,345
(215,628)	Jagged Peak Energy Inc	JP Morgan	170,346
(30,008)	Jagged Peak Energy Inc	Citibank	7,802
(47,878)	Janus Henderson Group Plc	Citibank	15,321
(19,813)	Janus Henderson Group Plc	Credit Suisse	8,916
(13,103)	Janus Henderson Group Plc	JP Morgan	(1,051)
1,208	Jazz Pharmaceuticals Plc	Credit Suisse	4,784
9,217	Jazz Pharmaceuticals Plc	Citibank	(36,315)
1,741	Jazz Pharmaceuticals Plc	Bank of America	
		Merrill Lynch	4,335
5,437	Jazz Pharmaceuticals Plc	JP Morgan	19,335
(6,661)	JB Hunt Transport Services Inc	Credit Suisse	1,320
(10,162)	JB Hunt Transport Services Inc	JP Morgan	14,735
(2,393)	JB Hunt Transport Services Inc	Bank of America	
		Merrill Lynch	(2,967)
(2,447)	JB Hunt Transport Services Inc	Citibank	(5,848)
20,696	JBG SMITH Properties (Reit)	Credit Suisse	8,485
13,849	JBG SMITH Properties (Reit)	Citibank	(4,847)
13,734	JBG SMITH Properties (Reit)	Bank of America	
		Merrill Lynch	12,361
(71,017)	Jefferies Financial Group Inc	Bank of America	
		Merrill Lynch	(47,581)
(19,713)	Jefferies Financial Group Inc	Citibank	(22,473)
(12,400)	Jefferies Financial Group Inc	JP Morgan	124
(50,895)	JELD-WEN Holding Inc	Bank of America	
		Merrill Lynch	(55,128)
(36,305)	JELD-WEN Holding Inc	Credit Suisse	(41,988)
(14,863)	JELD-WEN Holding Inc	Citibank	(14,268)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(92,489)	JELD-WEN Holding Inc	JP Morgan	(98,038)
(5,673)	JM Smucker Co/The	Credit Suisse	47,105
(7,268)	JM Smucker Co/The	Bank of America	
		Merrill Lynch	65,739
(9,656)	John Bean Technologies Corp	Bank of America	
		Merrill Lynch	33,024
(7,370)	John Bean Technologies Corp	JP Morgan	54,907
(5,604)	John Bean Technologies Corp	Credit Suisse	41,750
(19,113)	John Bean Technologies Corp	Citibank	(50,458)
52,617	John Wiley & Sons Inc 'A'	JP Morgan	(67,350)
12,759	John Wiley & Sons Inc 'A'	Credit Suisse	(16,332)
18,820	John Wiley & Sons Inc 'A'	Bank of America	
		Merrill Lynch	(3,011)
17,466	John Wiley & Sons Inc 'A'	Citibank	21,658
35,711	Johnson & Johnson	Credit Suisse	12,142
4,736	Johnson & Johnson	Citibank	16,150
18,754	Johnson & Johnson	Bank of America	
		Merrill Lynch	21,380
7,800	Johnson & Johnson	JP Morgan	4,164
(41,231)	Johnson Controls International plc	Credit Suisse	2,474
(184,803)	Johnson Controls International plc	JP Morgan	11,088
2,634	Jones Lang LaSalle Inc	Bank of America	
		Merrill Lynch	7,849
13,800	Jones Lang LaSalle Inc	Citibank	34,362
14,315	Jones Lang LaSalle Inc	JP Morgan	(20,041)
2,793	JPMorgan Chase & Co	Citibank	10,278
16,267	JPMorgan Chase & Co	Credit Suisse	(33,347)
154,289	Juniper Networks Inc	Bank of America	
		Merrill Lynch	18,515
(2,252)	Kansas City Southern	Credit Suisse	(1,120)
(19,546)	Kansas City Southern	Bank of America	
		Merrill Lynch	(44,565)
(8,748)	Kansas City Southern	Citibank	(40,153)
(6,024)	Kansas City Southern	JP Morgan	(19,209)
11,390	KAR Auction Services Inc	Credit Suisse	20,616
8,839	KAR Auction Services Inc	Bank of America	
		Merrill Lynch	(265)
952	KAR Auction Services Inc	Citibank	828
24,954	KAR Auction Services Inc	JP Morgan	45,167
(35,920)	KBR Inc	Bank of America	
		Merrill Lynch	48,851
(29,484)	KBR Inc	Citibank	(17,985)
(25,617)	KBR Inc	Credit Suisse	86,585
17,597	Kellogg Co	Citibank	23,932
12,900	Kellogg Co	JP Morgan	6,287

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
31,663	Kellogg Co	Bank of America Merrill Lynch	18,365
12,614	Kellogg Co	Credit Suisse	(26,237)
(8,482)	Kemper Corp	Bank of America Merrill Lynch	(5,344)
18,112	Kennametal Inc	Bank of America Merrill Lynch	(5,252)
9,598	Kennametal Inc	Citibank	14,685
17,512	Kennametal Inc	JP Morgan	(7,880)
15,599	Kennametal Inc	Credit Suisse	(4,471)
(52,191)	Kennedy-Wilson Holdings Inc	JP Morgan	7,829
(104,970)	Kennedy-Wilson Holdings Inc	Credit Suisse	15,746
(49,624)	Kennedy-Wilson Holdings Inc	Citibank	(21,835)
(63,297)	KeyCorp	Bank of America Merrill Lynch	15,191
(13,780)	Keysight Technologies Inc	Credit Suisse	(7,717)
(15,613)	Keysight Technologies Inc	Bank of America Merrill Lynch	(41,218)
(13,882)	Keysight Technologies Inc	JP Morgan	(7,774)
(17,164)	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	(6,866)
2,864	Kimberly-Clark Corp	JP Morgan	22,253
306	Kimberly-Clark Corp	Credit Suisse	2,378
7,565	Kimberly-Clark Corp	Bank of America Merrill Lynch	31,697
6,864	Kimberly-Clark Corp	Citibank	14,826
16,141	Kimco Realty Corp (Reit)	JP Morgan	8,869
19,852	Kimco Realty Corp (Reit)	Citibank	15,088
(62,236)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	23,650
(103,504)	Kinder Morgan Inc/DE	JP Morgan	79,698
(4,623)	Kirby Corp	Credit Suisse	5,917
(37,897)	Kirby Corp	Bank of America Merrill Lynch	4,169
(23,819)	Kirby Corp	Citibank	(127,193)
(14,171)	Kirby Corp	JP Morgan	18,139
7,186	KLA-Tencor Corp	Bank of America Merrill Lynch	13,696
53,781	KLA-Tencor Corp	Credit Suisse	1,076
4,391	KLA-Tencor Corp	JP Morgan	88
(7,067)	Knight-Swift Transportation Holdings Inc	Citibank	(15,123)
(199,066)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(431,973)
(42,400)	Knight-Swift Transportation Holdings Inc	Credit Suisse	(19,928)
2,815	Kohl 's Corp	Citibank	10,190

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
65,141	Kohl's Corp	Bank of America Merrill Lynch	(375,864)
3,182	Kohl's Corp	Credit Suisse	(46,139)
48,047	Korn/Ferry International	Bank of America Merrill Lynch	103,854
55,316	Korn/Ferry International	Credit Suisse	42,593
53,110	Korn/Ferry International	Citibank	99,316
39,198	Korn/Ferry International	JP Morgan	30,182
(34,759)	Kosmos Energy Ltd	Credit Suisse	21,203
(49,962)	Kosmos Energy Ltd	Citibank	18,986
(145,274)	Kosmos Energy Ltd	JP Morgan	88,617
(90,154)	Kraft Heinz Co/The	Bank of America Merrill Lynch	93,760
(39,660)	Kraft Heinz Co/The	JP Morgan	93,598
(65,426)	Kraft Heinz Co/The	Citibank	5,888
(42,809)	Kraft Heinz Co/The	Credit Suisse	101,029
16,652	Kroger Co/The	Credit Suisse	(18,317)
44,568	Kroger Co/The	Bank of America Merrill Lynch	9,805
5,985	Kroger Co/The	Citibank	3,352
8,955	Kroger Co/The	JP Morgan	(9,851)
78,800	Kronos Worldwide Inc	Credit Suisse	(32,308)
77,056	Kronos Worldwide Inc	JP Morgan	(31,593)
12,340	Kronos Worldwide Inc	Citibank	1,234
115,957	Kronos Worldwide Inc	Bank of America Merrill Lynch	(56,053)
(21,791)	L Brands Inc	Bank of America Merrill Lynch	47,286
(11,427)	L Brands Inc	Citibank	(40,566)
(21,262)	L Brands Inc	Credit Suisse	73,141
4,532	L3 Technologies Inc	Citibank	(14,140)
845	L3 Technologies Inc	Bank of America Merrill Lynch	(8,475)
867	L3 Technologies Inc	JP Morgan	(9,684)
356	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	(6,515)
91	Laboratory Corp of America Holdings	Citibank	(1,429)
4,736	Laboratory Corp of America Holdings	JP Morgan	(120,579)
1,552	Laboratory Corp of America Holdings	Credit Suisse	(39,514)
6,250	Lam Research Corp	Bank of America Merrill Lynch	41,438
19,894	Lam Research Corp	Citibank	180,836
21,207	Lam Research Corp	JP Morgan	28,629
4,805	Lamar Advertising Co (Reit) 'A'	Bank of America Merrill Lynch	96

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
3,569	Lamar Advertising Co (Reit) 'A'	Citibank	7,388
4,869	Lamar Advertising Co (Reit) 'A'	JP Morgan	6,890
5,007	Lamar Advertising Co (Reit) 'A'	Credit Suisse	140
18,094	Lamb Weston Holdings Inc	JP Morgan	(94,451)
1,386	Lancaster Colony Corp	Credit Suisse	7,041
1,471	Lancaster Colony Corp	Bank of America	
		Merrill Lynch	250
1,606	Lancaster Colony Corp	Citibank	(691)
5,809	Lancaster Colony Corp	JP Morgan	29,510
1,747	Landstar System Inc	Citibank	6,604
30,240	Landstar System Inc	Credit Suisse	122,774
19,082	Landstar System Inc	JP Morgan	77,473
1,892	Landstar System Inc	Bank of America	
		Merrill Lynch	4,049
(25,027)	Laredo Petroleum Inc	Credit Suisse	36,039
(15,333)	Laredo Petroleum Inc	Bank of America	
		Merrill Lynch	12,726
(47,628)	Laredo Petroleum Inc	Citibank	27,624
(112,012)	Laredo Petroleum Inc	JP Morgan	161,297
(5,013)	Las Vegas Sands Corp	Credit Suisse	(3,058)
(22,142)	Las Vegas Sands Corp	Bank of America	
		Merrill Lynch	(13,064)
(14,440)	Las Vegas Sands Corp	JP Morgan	(14,668)
(5,823)	LaSalle Hotel Properties (Reit)	JP Morgan	9,433
(14,505)	LaSalle Hotel Properties (Reit)	Credit Suisse	23,498
(6,748)	LaSalle Hotel Properties (Reit)	Citibank	5,871
(46,262)	LaSalle Hotel Properties (Reit)	Bank of America	
		Merrill Lynch	105,015
(17,643)	LCI Industries	JP Morgan	(14,334)
(4,610)	LCI Industries	Bank of America	
		Merrill Lynch	(6,362)
(11,194)	LCI Industries	Credit Suisse	(7,388)
(9,859)	LCI Industries	Citibank	(37,070)
9,146	Lear Corp	Credit Suisse	(47,925)
38,258	Lear Corp	Bank of America	
		Merrill Lynch	4,591
24,374	Lear Corp	JP Morgan	(127,720)
13,616	Lear Corp	Citibank	(19,471)
4,744	Legg Mason Inc	Credit Suisse	(3,416)
36,445	Legg Mason Inc	Bank of America	
		Merrill Lynch	10,934
30,523	Legg Mason Inc	JP Morgan	(21,977)
(37,378)	Leggett & Platt Inc	Bank of America	
		Merrill Lynch	(50,460)
(11,978)	Leggett & Platt Inc	Citibank	(8,265)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(5,657)	Leggett & Platt Inc	Credit Suisse	(4,073)
(5,124)	Leggett & Platt Inc	JP Morgan	(3,689)
(20,294)	Leidos Holdings Inc	Bank of America	
		Merrill Lynch	31,862
(4,855)	Leidos Holdings Inc	Credit Suisse	14,808
(22,436)	Leidos Holdings Inc	Citibank	2,692
(2,439)	LendingTree Inc	Citibank	(67,829)
(3,257)	LendingTree Inc	Credit Suisse	(35,433)
(7,396)	LendingTree Inc	JP Morgan	(51,624)
(106,825)	Lennar Corp 'A'	Bank of America	
		Merrill Lynch	(396,321)
(8,589)	Lennar Corp 'A'	Citibank	(4,295)
(19,514)	Lennar Corp 'A'	Credit Suisse	(26,149)
6,969	Lennox International Inc	Credit Suisse	63,557
7,728	Lennox International Inc	Bank of America	
		Merrill Lynch	71,561
4,813	Lennox International Inc	Citibank	60,548
7,978	Lennox International Inc	JP Morgan	72,759
(146,094)	Lexington Realty Trust (Reit)	Bank of America	
		Merrill Lynch	(46,750)
(9,392)	Lexington Realty Trust (Reit)	Credit Suisse	(2,066)
(49,871)	Lexington Realty Trust (Reit)	JP Morgan	(10,972)
(32,535)	Lexington Realty Trust (Reit)	Citibank	(4,230)
(31,611)	LHC Group Inc	Bank of America	
		Merrill Lynch	(274,776)
(15,378)	LHC Group Inc	Credit Suisse	(128,868)
(3,599)	LHC Group Inc	Citibank	(33,003)
(36,979)	Liberty Broadband Corp 'C'	Bank of America	
		Merrill Lynch	(98,734)
(20,128)	Liberty Broadband Corp 'C'	Citibank	(127,008)
(4,529)	Liberty Expedia Holdings Inc 'A'	Bank of America	
		Merrill Lynch	(6,244)
(18,974)	Liberty Global Plc 'A'	Credit Suisse	7,094
(11,149)	Liberty Global Plc 'A'	Citibank	(669)
(19,808)	Liberty Global Plc 'A'	JP Morgan	3,803
(64,281)	Liberty Latin America Ltd 'C'	Citibank	(62,353)
(42,895)	Liberty Latin America Ltd 'C'	JP Morgan	13,210
(38,397)	Liberty Media Corp-Liberty Formula One 'C'	Credit Suisse	91,673
(46,936)	Liberty Media Corp-Liberty Formula One 'C'	JP Morgan	142,521
(27,486)	Liberty Media Corp-Liberty Formula One 'C'	Citibank	(16,217)
6,067	Liberty Media Corp-Liberty SiriusXM 'C'	Credit Suisse	(966)
15,937	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America	
		Merrill Lynch	(8,925)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
14,636	Liberty Property Trust (Reit)	Credit Suisse	7,172
61,385	Liberty Property Trust (Reit)	Bank of America	
		Merrill Lynch	89,008
25,003	Liberty Property Trust (Reit)	Citibank	33,504
34,997	Liberty Property Trust (Reit)	JP Morgan	17,149
7,347	Life Storage Inc (Reit)	Citibank	9,551
14,199	Life Storage Inc (Reit)	Credit Suisse	17,389
14,456	Life Storage Inc (Reit)	JP Morgan	17,622
7,712	Life Storage Inc (Reit)	Bank of America	
		Merrill Lynch	9,409
9,856	Ligand Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	126,650
5,199	Ligand Pharmaceuticals Inc	Credit Suisse	(33,430)
567	Ligand Pharmaceuticals Inc	Citibank	8,482
3,384	Ligand Pharmaceuticals Inc	JP Morgan	(21,759)
576	Lincoln Electric Holdings Inc	Bank of America	
		Merrill Lynch	513
32,679	Lincoln Electric Holdings Inc	JP Morgan	(55,228)
14,504	Lincoln Electric Holdings Inc	Credit Suisse	(24,512)
285	Lincoln National Corp	Credit Suisse	(969)
12,895	Lincoln National Corp	Bank of America	
		Merrill Lynch	(13,927)
2,754	Lincoln National Corp	Citibank	4,434
23,238	Lincoln National Corp	JP Morgan	(79,009)
9,386	Linde Plc	Credit Suisse	(58,663)
(26,306)	Lions Gate Entertainment Corp 'B'	JP Morgan	(26,306)
(25,907)	Lions Gate Entertainment Corp 'B'	Bank of America	
		Merrill Lynch	3,627
(19,469)	Lions Gate Entertainment Corp 'B'	Credit Suisse	(19,469)
(9,909)	Lions Gate Entertainment Corp 'B'	Citibank	(10,900)
(13,480)	Lithia Motors Inc 'A'	JP Morgan	38,553
(10,138)	Lithia Motors Inc 'A'	Credit Suisse	28,995
(31,925)	Lithia Motors Inc 'A'	Bank of America	
		Merrill Lynch	27,456
(14,933)	Lithia Motors Inc 'A'	Citibank	(4,629)
(6,187)	Littelfuse Inc	JP Morgan	15,282
(2,898)	Littelfuse Inc	Credit Suisse	7,158
1,929	LivaNova Plc	JP Morgan	(42,207)
(31,654)	Live Nation Entertainment Inc	JP Morgan	39,251
(39,192)	Live Nation Entertainment Inc	Credit Suisse	48,598
(15,709)	LiveRamp Holdings Inc	JP Morgan	10,211
(31,378)	LKQ Corp	Credit Suisse	26,044
(162,497)	LKQ Corp	Bank of America	
		Merrill Lynch	(4,875)
(51,856)	LKQ Corp	Citibank	(25,409)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(50,380)	LKQ Corp	JP Morgan	41,815
63,096	Loews Corp	Credit Suisse	(34,519)
13,300	Loews Corp	Citibank	14,364
14,227	Loews Corp	Bank of America	
		Merrill Lynch	(1,423)
(24,661)	LogMeIn Inc	Bank of America	
		Merrill Lynch	(71,024)
(12,913)	LogMeIn Inc	JP Morgan	(43,587)
(3,649)	LogMeIn Inc	Citibank	(14,851)
(9,708)	LogMeIn Inc	Credit Suisse	(15,242)
136,496	Louisiana-Pacific Corp	Bank of America	
		Merrill Lynch	10,920
145,521	Louisiana-Pacific Corp	Citibank	(20,373)
23,437	Louisiana-Pacific Corp	JP Morgan	(22,265)
(10,812)	Lowe's Cos Inc	JP Morgan	67,467
(6,750)	Loxo Oncology Inc	Credit Suisse	155,962
(3,454)	Loxo Oncology Inc	Citibank	43,728
(2,313)	Loxo Oncology Inc	Bank of America	
		Merrill Lynch	25,281
(4,618)	Loxo Oncology Inc	JP Morgan	86,139
39,576	LPL Financial Holdings Inc	Bank of America	
		Merrill Lynch	61,739
4,494	LPL Financial Holdings Inc	Credit Suisse	(7,415)
15,447	LPL Financial Holdings Inc	Citibank	52,365
8,599	LPL Financial Holdings Inc	JP Morgan	(14,188)
4,507	Lululemon Athletica Inc	Bank of America	
		Merrill Lynch	(35,290)
4,970	Lululemon Athletica Inc	Credit Suisse	(51,042)
4,144	Lululemon Athletica Inc	JP Morgan	(42,559)
14,104	Lululemon Athletica Inc	Citibank	157,119
(14,936)	Lumentum Holdings Inc	JP Morgan	217,020
78,905	LyondellBasell Industries NV 'A'	JP Morgan	(342,448)
29,868	LyondellBasell Industries NV 'A'	Bank of America	
		Merrill Lynch	(41,144)
59,895	LyondellBasell Industries NV 'A'	Credit Suisse	(259,944)
6,819	M&T Bank Corp	Bank of America	
		Merrill Lynch	1,705
1,969	M&T Bank Corp	Citibank	2,540
10,392	M&T Bank Corp	Credit Suisse	12,159
(8,682)	Macerich Co/The (Reit)	Credit Suisse	(9,713)
(30,102)	Macerich Co/The (Reit)	Bank of America	
		Merrill Lynch	(46,056)
(13,882)	Macerich Co/The (Reit)	Citibank	(20,545)
(11,860)	Mack-Cali Realty Corp (Reit)	Credit Suisse	(6,065)
(19,958)	Mack-Cali Realty Corp (Reit)	Citibank	(9,580)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(25,145)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(83,733)
(62,498)	Macquarie Infrastructure Corp	Citibank	(115,621)
(57,973)	Macquarie Infrastructure Corp	JP Morgan	(125,801)
32,927	Macy's Inc	Credit Suisse	(119,854)
19,254	Macy's Inc	Bank of America Merrill Lynch	36,198
91,039	Macy's Inc	Citibank	194,823
33,208	Macy's Inc	JP Morgan	(120,877)
1,095	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	18,350
1,805	Madison Square Garden Co/The 'A'	Citibank	22,003
(2,891)	Madrigal Pharmaceuticals Inc	Credit Suisse	228,476
(12,811)	Madrigal Pharmaceuticals Inc	Citibank	10,505
(3,084)	Magellan Health Inc	Bank of America Merrill Lynch	5,027
(9,204)	Magellan Health Inc	Credit Suisse	85,066
(10,178)	Magellan Health Inc	Citibank	(4,580)
(3,943)	Magellan Health Inc	JP Morgan	4,185
7,052	Manhattan Associates Inc	Citibank	13,258
2,911	Manhattan Associates Inc	JP Morgan	1,426
21,188	Manhattan Associates Inc	Credit Suisse	10,382
9,778	Manhattan Associates Inc	Bank of America Merrill Lynch	1,369
2,595	ManpowerGroup Inc	Credit Suisse	4,065
5,998	ManpowerGroup Inc	Bank of America Merrill Lynch	11,589
2,661	ManpowerGroup Inc	JP Morgan	6,972
51,797	Marathon Oil Corp	Citibank	28,488
29,123	Marathon Oil Corp	Credit Suisse	(53,878)
162,351	Marathon Oil Corp	Bank of America Merrill Lynch	(154,233)
45,032	Marathon Oil Corp	JP Morgan	(83,309)
5,054	Marathon Petroleum Corp	Bank of America Merrill Lynch	(3,336)
71,601	Marathon Petroleum Corp	JP Morgan	(214,803)
20,036	Marathon Petroleum Corp	Credit Suisse	(24,343)
(1,008)	Markel Corp	JP Morgan	1,754
(981)	Markel Corp	Citibank	(40,878)
(1,298)	Markel Corp	Bank of America Merrill Lynch	(38,083)
(524)	Markel Corp	Credit Suisse	912
(8,913)	MarketAxess Holdings Inc	Citibank	(41,000)
(4,699)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(37,921)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(8,007)	MarketAxess Holdings Inc	Credit Suisse	(95,123)
(14,066)	MarketAxess Holdings Inc	JP Morgan	(167,104)
(3,126)	Marriott International Inc/MD 'A'	Credit Suisse	3,657
(5,154)	Marriott International Inc/MD 'A'	Bank of America	
		Merrill Lynch	13,246
(4,912)	Marriott Vacations Worldwide Corp	Credit Suisse	5,790
(6,313)	Marriott Vacations Worldwide Corp	Bank of America	
		Merrill Lynch	(31,691)
(12,985)	Marriott Vacations Worldwide Corp	JP Morgan	88,558
(11,981)	Marsh & McLennan Cos Inc	Bank of America	
		Merrill Lynch	(3,834)
(13,840)	Marsh & McLennan Cos Inc	Citibank	(38,475)
(17,478)	Marsh & McLennan Cos Inc	JP Morgan	(7,078)
(9,380)	Marsh & McLennan Cos Inc	Credit Suisse	58
(17,691)	Martin Marietta Materials Inc	Bank of America	
		Merrill Lynch	(115,876)
(15,264)	Martin Marietta Materials Inc	Citibank	(130,812)
(6,972)	Martin Marietta Materials Inc	JP Morgan	(48,037)
(14,903)	Marvell Technology Group Ltd	JP Morgan	12,071
(69,588)	Marvell Technology Group Ltd	Citibank	(17,397)
(26,435)	Marvell Technology Group Ltd	Credit Suisse	(206)
272	Masco Corp	Credit Suisse	139
26,772	Masco Corp	Bank of America	
		Merrill Lynch	4,284
11,345	Masco Corp	Citibank	7,828
65,978	Masco Corp	JP Morgan	33,649
1,972	Masimo Corp	Credit Suisse	(15,796)
4,041	Masimo Corp	Bank of America	
		Merrill Lynch	8,809
3,532	Masimo Corp	Citibank	28,256
5,628	Masimo Corp	JP Morgan	(45,080)
(27,733)	MasTec Inc	Bank of America	
		Merrill Lynch	35,776
(6,259)	MasTec Inc	Credit Suisse	34,487
(9,076)	MasTec Inc	JP Morgan	50,009
(17,433)	MasTec Inc	Citibank	(27,370)
(11,671)	Matador Resources Co	Bank of America	
		Merrill Lynch	23,926
(50,379)	Matador Resources Co	Credit Suisse	219,652
(92,461)	Matador Resources Co	JP Morgan	403,130
(48,233)	Matador Resources Co	Citibank	(15,917)
(77,090)	Mattel Inc	Bank of America	
		Merrill Lynch	-
(67,566)	Mattel Inc	JP Morgan	18,243
(355,340)	Mattel Inc	Credit Suisse	77,180

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(44,156)	Mattel Inc	Citibank	(9,273)
28,450	Maxim Integrated Products Inc	Credit Suisse	64,866
31,153	Maxim Integrated Products Inc	Citibank	85,359
21,501	Maxim Integrated Products Inc	Bank of America	
		Merrill Lynch	44,507
35,971	Maxim Integrated Products Inc	JP Morgan	82,014
4,415	Maximus Inc	Bank of America	
		Merrill Lynch	16,556
7,913	Maximus Inc	JP Morgan	27,300
(28,507)	MB Financial Inc	Credit Suisse	5,701
(33,106)	MB Financial Inc	Citibank	(43,369)
(11,555)	MB Financial Inc	JP Morgan	2,311
(12,584)	MB Financial Inc	Bank of America	
		Merrill Lynch	(1,133)
(3,378)	McCormick & Co Inc/MD	Citibank	(14,593)
(43,059)	McDermott International Inc	Bank of America	
		Merrill Lynch	8,612
(63,173)	McDermott International Inc	Credit Suisse	36,487
(30,678)	McDermott International Inc	JP Morgan	36,507
(12,950)	McDonald's Corp	Credit Suisse	(36,131)
(5,884)	McDonald's Corp	Citibank	(37,305)
6,279	McKesson Corp	Bank of America	
		Merrill Lynch	(8,288)
(29,174)	MDC Holdings Inc	Citibank	(13,420)
(10,836)	MDC Holdings Inc	Credit Suisse	(8,886)
(42,924)	MDC Holdings Inc	Bank of America	
		Merrill Lynch	(75,975)
(38,775)	MDU Resources Group Inc	JP Morgan	1,939
(11,125)	MDU Resources Group Inc	Bank of America	
		Merrill Lynch	445
28,584	Medical Properties Trust Inc (Reit)	JP Morgan	18,008
45,929	Medical Properties Trust Inc (Reit)	Bank of America	
		Merrill Lynch	39,958
(230,936)	Medicines Co/The	Credit Suisse	569,257
(53,336)	Medicines Co/The	Bank of America	
		Merrill Lynch	(61,573)
(84,293)	Medicines Co/The	Citibank	(44,254)
(21,465)	Medidata Solutions Inc	Credit Suisse	(89,938)
(13,888)	Medidata Solutions Inc	Bank of America	
		Merrill Lynch	(88,077)
(14,788)	Medidata Solutions Inc	Citibank	(69,060)
(15,723)	Medidata Solutions Inc	JP Morgan	(65,879)
(6,437)	MEDNAX Inc	Credit Suisse	1,674
(27,703)	MEDNAX Inc	Bank of America	
		Merrill Lynch	(9,419)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(15,330)	MEDNAX Inc	JP Morgan	3,986
(9,465)	Medtronic Plc	Credit Suisse	(22,811)
(24,399)	Medtronic Plc	Citibank	(125,411)
(37,059)	Medtronic Plc	JP Morgan	(89,312)
9,527	Mellanox Technologies Ltd	Credit Suisse	(7,143)
8,885	Mellanox Technologies Ltd	JP Morgan	(5,193)
(3,053)	MercadoLibre Inc	Bank of America	
		Merrill Lynch	(51,413)
(8,030)	MercadoLibre Inc	Credit Suisse	(209,904)
4,265	Merck & Co Inc	Bank of America	
		Merrill Lynch	15,601
36,392	Merck & Co Inc	Citibank	139,309
24,537	Merck & Co Inc	JP Morgan	77,157
(365)	Mercury General Corp	Credit Suisse	1,956
(24,699)	Mercury General Corp	Bank of America	
		Merrill Lynch	73,850
(11,476)	Mercury General Corp	Citibank	2,869
(33,592)	Mercury General Corp	JP Morgan	180,053
(9,943)	Meredith Corp	Citibank	(34,403)
(3,305)	Meredith Corp	Credit Suisse	(4,891)
(28,705)	Meredith Corp	JP Morgan	(42,483)
(33,229)	Merit Medical Systems Inc	Bank of America	
		Merrill Lynch	(127,599)
(12,864)	Merit Medical Systems Inc	Citibank	(54,286)
(6,196)	Merit Medical Systems Inc	Credit Suisse	(13,808)
(3,375)	Merit Medical Systems Inc	JP Morgan	(17,090)
31,445	MetLife Inc	JP Morgan	12,345
26,588	MetLife Inc	Credit Suisse	(25,479)
1,435	Mettler-Toledo International Inc	Bank of America	
		Merrill Lynch	58,950
3,808	Mettler-Toledo International Inc	Citibank	141,277
4,619	Mettler-Toledo International Inc	JP Morgan	176,492
66,137	MFA Financial Inc (Reit)	JP Morgan	7,606
9,431	MFA Financial Inc (Reit)	Bank of America	
		Merrill Lynch	1,462
8,652	MFA Financial Inc (Reit)	Citibank	1,428
47,321	MGIC Investment Corp	Credit Suisse	(48,741)
69,115	MGIC Investment Corp	Bank of America	
		Merrill Lynch	(27,646)
26,287	MGIC Investment Corp	Citibank	6,572
13,640	MGIC Investment Corp	JP Morgan	(14,049)
(43,752)	MGM Resorts International	Credit Suisse	(3,938)
(70,042)	MGM Resorts International	Bank of America	
		Merrill Lynch	(44,827)
(172,974)	MGM Resorts International	Citibank	(212,758)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(4,927)	Michael Kors Holdings Ltd	Credit Suisse	28,035
(3,773)	Michael Kors Holdings Ltd	JP Morgan	21,468
(19,342)	Michael Kors Holdings Ltd	Citibank	9,284
49,716	Michaels Cos Inc/The	Bank of America	
		Merrill Lynch	(21,875)
52,445	Michaels Cos Inc/The	Credit Suisse	(37,236)
48,369	Michaels Cos Inc/The	Citibank	14,027
18,257	Michaels Cos Inc/The	JP Morgan	(12,962)
(1,756)	Microchip Technology Inc	Bank of America	
		Merrill Lynch	2,037
(62,643)	Microchip Technology Inc	Credit Suisse	16,287
(13,704)	Microchip Technology Inc	Citibank	1,919
(17,942)	Microchip Technology Inc	JP Morgan	4,665
63,111	Micron Technology Inc	Credit Suisse	(206,373)
32,671	Micron Technology Inc	Citibank	25,157
39,802	Micron Technology Inc	JP Morgan	(101,446)
7,288	Microsoft Corp	Credit Suisse	(13,264)
58,607	Microsoft Corp	Bank of America	
		Merrill Lynch	155,309
(19,219)	Mid-America Apartment Communities Inc (Reit)	Bank of America	
		Merrill Lynch	(77,837)
(27,614)	Mid-America Apartment Communities Inc (Reit)	JP Morgan	(87,260)
(18,179)	Mid-America Apartment Communities Inc (Reit)	Citibank	(41,085)
(6,817)	Middleby Corp/The	Credit Suisse	(17,792)
(7,238)	Middleby Corp/The	Citibank	(18,674)
(42,718)	Middleby Corp/The	JP Morgan	(111,552)
(2,334)	Minerals Technologies Inc	Credit Suisse	4,621
(6,156)	Minerals Technologies Inc	Citibank	(4,186)
(10,817)	Minerals Technologies Inc	Bank of America	
		Merrill Lynch	20,444
(13,175)	Minerals Technologies Inc	JP Morgan	26,087
25,816	MKS Instruments Inc	Credit Suisse	50,599
32,797	MKS Instruments Inc	Bank of America	
		Merrill Lynch	107,246
6,394	MKS Instruments Inc	Citibank	26,471
6,799	MKS Instruments Inc	JP Morgan	13,326
(8,227)	Mohawk Industries Inc	JP Morgan	1,892
(16,691)	Mohawk Industries Inc	Bank of America	
		Merrill Lynch	(54,580)
(4,769)	Mohawk Industries Inc	Credit Suisse	1,097
(10,045)	Mohawk Industries Inc	Citibank	(1,607)
17,702	Molina Healthcare Inc	Citibank	216,318
(9,622)	Molson Coors Brewing Co 'B'	Credit Suisse	(11,931)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(18,545)	Molson Coors Brewing Co 'B'	JP Morgan	(22,996)
(8,338)	Molson Coors Brewing Co 'B'	Citibank	(9,255)
(25,419)	Mondelez International Inc 'A'	Bank of America	
		Merrill Lynch	(13,218)
(8,950)	Mondelez International Inc 'A'	Credit Suisse	(4,654)
(2,702)	Monolithic Power Systems Inc	Credit Suisse	1,473
(6,181)	Monolithic Power Systems Inc	JP Morgan	3,369
(6,754)	Monolithic Power Systems Inc	Bank of America	
		Merrill Lynch	(11,651)
(7,028)	Monolithic Power Systems Inc	Citibank	(30,537)
(10,980)	Monster Beverage Corp	Bank of America	
		Merrill Lynch	(44,579)
(29,000)	Monster Beverage Corp	Citibank	(59,160)
(26,826)	Monster Beverage Corp	Credit Suisse	(140,032)
(9,640)	Monster Beverage Corp	JP Morgan	(50,321)
(7,449)	Moody's Corp	JP Morgan	(76,619)
2,485	Moog Inc 'A'	Citibank	9,219
4,545	Moog Inc 'A'	JP Morgan	11,181
(15,216)	Morgan Stanley	Credit Suisse	(1,741)
(30,584)	Morgan Stanley	Citibank	(31,807)
(8,798)	Morgan Stanley	JP Morgan	20,323
4,102	Morningstar Inc	Credit Suisse	(24,571)
(45,989)	Mosaic Co/The	JP Morgan	57,486
(29,304)	Mosaic Co/The	Bank of America	
		Merrill Lynch	11,722
2,566	Motorola Solutions Inc	Credit Suisse	4,311
55,847	Motorola Solutions Inc	Bank of America	
		Merrill Lynch	104,992
1,566	Motorola Solutions Inc	JP Morgan	2,631
(113,379)	MRC Global Inc	Bank of America	
		Merrill Lynch	12,472
(42,680)	MRC Global Inc	Credit Suisse	30,730
(109,620)	MRC Global Inc	JP Morgan	78,926
(94,043)	MRC Global Inc	Citibank	(72,413)
5,573	MSA Safety Inc	Credit Suisse	(6,799)
6,159	MSA Safety Inc	Bank of America	
		Merrill Lynch	(12,872)
5,447	MSA Safety Inc	Citibank	7,136
17,598	MSA Safety Inc	JP Morgan	(21,470)
14,327	MSC Industrial Direct Co Inc 'A'	JP Morgan	(20,631)
23,914	MSC Industrial Direct Co Inc 'A'	Citibank	25,588
10,624	MSC Industrial Direct Co Inc 'A'	Bank of America	
		Merrill Lynch	(28,897)
6,300	MSCI Inc	Bank of America	
		Merrill Lynch	36,036

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,706	MSCI Inc	JP Morgan	25,271
(17,002)	Mueller Industries Inc	Credit Suisse	45,055
(67,395)	Mueller Industries Inc	JP Morgan	178,597
(20,036)	Mueller Industries Inc	Bank of America	
		Merrill Lynch	31,857
94,111	Murphy Oil Corp	Bank of America	
		Merrill Lynch	(42,350)
48,082	Murphy Oil Corp	Citibank	69,238
91,892	Murphy Oil Corp	Credit Suisse	62,487
11,059	Murphy USA Inc	Bank of America	
		Merrill Lynch	20,902
12,817	Mylan NV	JP Morgan	(41,527)
32,259	Myriad Genetics Inc	Citibank	92,583
29,620	Myriad Genetics Inc	Bank of America	
		Merrill Lynch	74,205
(397,299)	Nabors Industries Ltd	Bank of America	
		Merrill Lynch	524,435
(289,006)	Nabors Industries Ltd	Credit Suisse	528,881
(98,929)	Nabors Industries Ltd	JP Morgan	181,040
(78,424)	Nabors Industries Ltd	Citibank	45,486
17,875	Nasdaq Inc	Credit Suisse	(19,126)
6,310	Nasdaq Inc	Citibank	15,207
(3,090)	National Beverage Corp	Credit Suisse	46,597
1,374	National Fuel Gas Co	Credit Suisse	(96)
5,656	National Fuel Gas Co	Bank of America	
		Merrill Lynch	6,900
7,253	National Fuel Gas Co	Citibank	(3,481)
36,628	National Fuel Gas Co	JP Morgan	(2,564)
(1,749)	National General Holdings Corp	Citibank	(1,014)
(47,863)	National General Holdings Corp	Credit Suisse	66,051
(30,291)	National General Holdings Corp	JP Morgan	41,802
6,993	National Health Investors Inc (Reit)	Credit Suisse	8,392
36,216	National Health Investors Inc (Reit)	Bank of America	
		Merrill Lynch	97,059
19,583	National Health Investors Inc (Reit)	Citibank	31,333
24,971	National Health Investors Inc (Reit)	JP Morgan	29,965
(32,464)	National Instruments Corp	Bank of America	
		Merrill Lynch	21,751
(13,471)	National Instruments Corp	Citibank	(31,522)
26,053	National Oilwell Varco Inc	Citibank	18,498
11,240	National Oilwell Varco Inc	Bank of America	
		Merrill Lynch	(13,151)
28,242	National Oilwell Varco Inc	JP Morgan	(90,640)
4,204	National Retail Properties Inc (Reit)	Citibank	3,279
57,700	National Retail Properties Inc (Reit)	Credit Suisse	55,969

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
24,198	National Retail Properties Inc (Reit)	JP Morgan	23,472
18,466	National Retail Properties Inc (Reit)	Bank of America	
		Merrill Lynch	30,654
(14,052)	National Vision Holdings Inc	Credit Suisse	64,188
(57,518)	National Vision Holdings Inc	Bank of America	
		Merrill Lynch	152,666
(16,125)	National Vision Holdings Inc	Citibank	(5,644)
15,016	Navient Corp	Bank of America	
		Merrill Lynch	(18,620)
24,927	Navient Corp	Credit Suisse	(22,011)
(11,325)	Navistar International Corp	Credit Suisse	(4,870)
(44,027)	Navistar International Corp	Citibank	(68,682)
(41,139)	Navistar International Corp	Bank of America	
		Merrill Lynch	(16,867)
(24,872)	NCR Corp	Citibank	(45,267)
(10,862)	Nektar Therapeutics	JP Morgan	(38,549)
(19,570)	Nektar Therapeutics	Bank of America	
		Merrill Lynch	(28,768)
(25,796)	Neogen Corp	Credit Suisse	(6,449)
(11,556)	Neogen Corp	JP Morgan	(2,889)
(18,989)	Neogen Corp	Citibank	(70,829)
22,635	NetApp Inc	Credit Suisse	(346,089)
16,948	NetApp Inc	Bank of America	
		Merrill Lynch	(29,532)
28,423	NetApp Inc	Citibank	53,719
68,016	NetApp Inc	JP Morgan	(1,039,965)
(8,440)	Netflix Inc	Credit Suisse	192,851
(3,066)	Netflix Inc	Bank of America	
		Merrill Lynch	11,498
(6,265)	Netflix Inc	Citibank	(172,225)
36,288	NetScout Systems Inc	Citibank	38,465
(17,032)	Neurocrine Biosciences Inc	Bank of America	
		Merrill Lynch	41,047
(75,888)	Nevro Corp	Bank of America	
		Merrill Lynch	(123,389)
(36,593)	Nevro Corp	Citibank	(99,533)
(22,971)	Nevro Corp	Credit Suisse	19,525
(15,120)	Nevro Corp	JP Morgan	(39,655)
(17,506)	New Jersey Resources Corp	JP Morgan	(7,703)
(5,545)	New Jersey Resources Corp	Bank of America	
		Merrill Lynch	5,656
(16,826)	New Jersey Resources Corp	Citibank	6,394
29,848	New Relic Inc	Bank of America	
		Merrill Lynch	46,861
2,916	New Relic Inc	JP Morgan	(14,609)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(20,285)	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	1,217
(67,183)	New Residential Investment Corp (Reit)	Citibank	(30,904)
(47,420)	New Residential Investment Corp (Reit)	Credit Suisse	356
(187,859)	New York Community Bancorp Inc	Bank of America Merrill Lynch	(233,884)
(153,691)	New York Community Bancorp Inc	Citibank	(172,902)
(118,672)	New York Community Bancorp Inc	JP Morgan	(114,518)
(9,337)	New York Times Co/The 'A'	Citibank	(11,858)
(19,019)	New York Times Co/The 'A'	Bank of America Merrill Lynch	(11,792)
(15,416)	New York Times Co/The 'A'	Credit Suisse	7,246
(159,476)	Newell Brands Inc	Credit Suisse	(606,009)
(77,341)	Newell Brands Inc	JP Morgan	(293,896)
(92,883)	Newell Brands Inc	Bank of America Merrill Lynch	(244,282)
58,039	Newfield Exploration Co	Credit Suisse	(277,426)
61,718	Newfield Exploration Co	JP Morgan	(295,012)
69,994	Newfield Exploration Co	Bank of America Merrill Lynch	(197,383)
54,258	Newfield Exploration Co	Citibank	(61,312)
(3,005)	NewMarket Corp	Citibank	(23,950)
(903)	NewMarket Corp	Bank of America Merrill Lynch	(6,285)
31,758	Newmont Mining Corp	Bank of America Merrill Lynch	(30,805)
8,206	Newmont Mining Corp	Credit Suisse	(4,349)
33,666	Newmont Mining Corp	Citibank	(19,190)
1,121	Newmont Mining Corp	JP Morgan	(594)
26,876	News Corp 'A'	Credit Suisse	(27,682)
6,263	News Corp 'A'	Bank of America Merrill Lynch	(2,881)
64,677	News Corp 'A'	Citibank	32,339
14,342	News Corp 'A'	JP Morgan	(14,772)
(22,726)	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	(5,909)
(16,469)	Nexstar Media Group Inc 'A'	Citibank	(101,120)
(12,106)	NextEra Energy Inc	Bank of America Merrill Lynch	4,963
(1,256)	NextEra Energy Inc	Citibank	(1,809)
(1,280)	NextEra Energy Inc	JP Morgan	1,528
(74,924)	Nielsen Holdings Plc	Citibank	(161,087)
(60,907)	Nielsen Holdings Plc	Credit Suisse	(47,830)
(36,798)	Nielsen Holdings Plc	JP Morgan	(32,200)
14,450	Nike Inc 'B'	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	6,503
19,339	Nike Inc 'B'	Citibank	63,625
(14,002)	NiSource Inc	Bank of America	
		Merrill Lynch	(9,521)
(6,888)	NiSource Inc	Credit Suisse	(207)
(51,957)	NiSource Inc	Citibank	(16,626)
(28,909)	Noble Energy Inc	Citibank	578
(15,378)	Noble Energy Inc	Credit Suisse	46,369
(39,790)	Noble Energy Inc	JP Morgan	109,165
(4,928)	Nordson Corp	Citibank	26,907
(1,358)	Nordson Corp	Bank of America	
		Merrill Lynch	12,860
(3,895)	Nordson Corp	Credit Suisse	45,533
(12,768)	Nordson Corp	JP Morgan	149,258
15,712	Nordstrom Inc	Credit Suisse	(211,169)
6,315	Nordstrom Inc	Citibank	9,851
11,543	Nordstrom Inc	JP Morgan	(155,138)
5,598	Nordstrom Inc	Bank of America	
		Merrill Lynch	(32,972)
1,675	Norfolk Southern Corp	Citibank	11,105
4,791	Norfolk Southern Corp	Bank of America	
		Merrill Lynch	(11,259)
4,196	Northern Trust Corp	Bank of America	
		Merrill Lynch	986
9,304	Northern Trust Corp	JP Morgan	(13,072)
28,429	NorthWestern Corp	JP Morgan	75,053
19,362	NorthWestern Corp	Citibank	6,583
(41,570)	Norwegian Cruise Line Holdings Ltd	JP Morgan	(82,724)
(18,170)	Norwegian Cruise Line Holdings Ltd	Citibank	(9,448)
(5,395)	Norwegian Cruise Line Holdings Ltd	Credit Suisse	(10,736)
(34,335)	Novocure Ltd	Credit Suisse	10,508
(44,737)	Novocure Ltd	Citibank	(205,790)
(8,775)	Novocure Ltd	JP Morgan	(28,792)
39,050	NRG Energy Inc	Citibank	17,963
23,244	NRG Energy Inc	JP Morgan	44,396
24,228	Nu Skin Enterprises Inc 'A'	Credit Suisse	79,952
50,271	Nu Skin Enterprises Inc 'A'	JP Morgan	165,894
(105,265)	Nuance Communications Inc	Bank of America	
		Merrill Lynch	69,475
(71,448)	Nuance Communications Inc	JP Morgan	104,314
18,211	Nucor Corp	Citibank	11,655
26,071	Nucor Corp	JP Morgan	(92,376)
7,241	Nucor Corp	Credit Suisse	(17,389)
(42,835)	Nutanix Inc 'A'	Bank of America	
		Merrill Lynch	(119,938)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(7,950)	Nutanix Inc 'A'	Credit Suisse	(29,228)
(21,607)	Nutanix Inc 'A'	Citibank	(118,839)
(23,149)	NuVasive Inc	JP Morgan	(93,522)
(15,742)	NuVasive Inc	Credit Suisse	(63,598)
(22,731)	NuVasive Inc	Bank of America	
		Merrill Lynch	(58,419)
(8,540)	NuVasive Inc	Citibank	2,477
56,816	nVent Electric Plc	Credit Suisse	(96,871)
18,422	nVent Electric Plc	Bank of America	
		Merrill Lynch	1,750
15,181	nVent Electric Plc	Citibank	(5,845)
(8,459)	NVIDIA Corp	Bank of America	
		Merrill Lynch	371,012
666	NVR Inc	Credit Suisse	125,967
324	NVR Inc	Citibank	(1,669)
565	NVR Inc	Bank of America	
		Merrill Lynch	64,981
499	NVR Inc	JP Morgan	94,381
(10,978)	NXP Semiconductors NV	Credit Suisse	7,436
(34,521)	NXP Semiconductors NV	Citibank	8,630
(11,761)	NXP Semiconductors NV	JP Morgan	67
1,330	O'Reilly Automotive Inc	Credit Suisse	(5,001)
3,428	O'Reilly Automotive Inc	JP Morgan	(12,889)
4,491	O'Reilly Automotive Inc	Bank of America	
		Merrill Lynch	16,527
2,115	O'Reilly Automotive Inc	Citibank	(2,009)
(162,989)	Oasis Petroleum Inc	JP Morgan	317,544
(515,307)	Oasis Petroleum Inc	Bank of America	
		Merrill Lynch	726,583
9,608	Occidental Petroleum Corp	Credit Suisse	(29,304)
20,470	Occidental Petroleum Corp	Citibank	(5,118)
30,237	Occidental Petroleum Corp	JP Morgan	(92,223)
12,424	Occidental Petroleum Corp	Bank of America	
		Merrill Lynch	(37,396)
(11,257)	Oceaneering International Inc	Citibank	(1,126)
(63,077)	Oceaneering International Inc	Credit Suisse	115,431
(49,670)	Oceaneering International Inc	JP Morgan	90,896
(65,917)	Oceaneering International Inc	Bank of America	
		Merrill Lynch	36,254
29,016	OGE Energy Corp	Credit Suisse	26,916
6,642	OGE Energy Corp	Citibank	797
31,252	OGE Energy Corp	Bank of America	
		Merrill Lynch	(6,852)
12,333	OGE Energy Corp	JP Morgan	17,143
4,837	Old Dominion Freight Line Inc	Credit Suisse	(3,724)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,004	Old Dominion Freight Line Inc	Citibank	121,532
8,089	Old Dominion Freight Line Inc	JP Morgan	(6,229)
(75,931)	Old National Bancorp/IN	JP Morgan	8,352
(14,274)	Old National Bancorp/IN	Credit Suisse	1,570
(41,845)	Old National Bancorp/IN	Citibank	(15,483)
16,008	Old Republic International Corp	Bank of America	
		Merrill Lynch	1,921
8,162	Old Republic International Corp	Citibank	5,632
130	Old Republic International Corp	JP Morgan	(44)
(18,818)	Olin Corp	Credit Suisse	(8,656)
(74,690)	Olin Corp	Bank of America	
		Merrill Lynch	(20,913)
(46,104)	Olin Corp	Citibank	(49,331)
(9,812)	Ollie's Bargain Outlet Holdings Inc	Bank of America	
		Merrill Lynch	(883)
(16,815)	Ollie's Bargain Outlet Holdings Inc	Credit Suisse	58,348
(5,054)	Ollie's Bargain Outlet Holdings Inc	JP Morgan	17,537
(53,382)	Omega Healthcare Investors Inc (Reit)	JP Morgan	(127,583)
(15,905)	Omega Healthcare Investors Inc (Reit)	Citibank	(20,677)
(28,706)	Omniceil Inc	Bank of America	
		Merrill Lynch	(147,894)
3,265	Omnicom Group Inc	Credit Suisse	4,016
2,916	Omnicom Group Inc	Citibank	6,969
24,493	Omnicom Group Inc	Bank of America	
		Merrill Lynch	13,716
28,604	Omnicom Group Inc	JP Morgan	35,183
63,315	ON Semiconductor Corp	Bank of America	
		Merrill Lynch	20,894
4,128	ON Semiconductor Corp	Citibank	248
23,135	ON Semiconductor Corp	JP Morgan	7,635
5,136	ON Semiconductor Corp	Credit Suisse	1,695
4,472	ONE Gas Inc	Bank of America	
		Merrill Lynch	894
1,652	ONE Gas Inc	Citibank	33
24,202	ONE Gas Inc	JP Morgan	60,989
2,609	ONE Gas Inc	Credit Suisse	6,575
(135)	OneMain Holdings Inc	Citibank	(185)
(21,094)	OneMain Holdings Inc	JP Morgan	29,953
(39,602)	ONEOK Inc	Credit Suisse	133,459
(15,845)	ONEOK Inc	Bank of America	
		Merrill Lynch	12,042
(171,106)	OPKO Health Inc	Credit Suisse	(28,685)
(1,546,489)	OPKO Health Inc	JP Morgan	(216,508)
(7,816)	Oracle Corp	Credit Suisse	19,853
(67,580)	Oracle Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	185,169
(19,657)	Oracle Corp	Citibank	15,922
(26,272)	Ormat Technologies Inc	Bank of America	
		Merrill Lynch	(103,774)
(27,836)	Ormat Technologies Inc	Citibank	(81,838)
(14,573)	Ormat Technologies Inc	Credit Suisse	(35,850)
(39,060)	Ormat Technologies Inc	JP Morgan	(96,088)
13,590	Oshkosh Corp	Citibank	30,578
17,464	Oshkosh Corp	JP Morgan	43,311
7,741	Oshkosh Corp	Bank of America	
		Merrill Lynch	16,643
(6,853)	Outfront Media Inc (Reit)	Bank of America	
		Merrill Lynch	(206)
(30,199)	Outfront Media Inc (Reit)	Citibank	(12,080)
(12,787)	Outfront Media Inc (Reit)	Credit Suisse	(511)
(16,039)	Outfront Media Inc (Reit)	JP Morgan	(642)
(24,624)	Owens Corning	Credit Suisse	(76,749)
5,903	Owens-Illinois Inc	Credit Suisse	8,441
18,030	Owens-Illinois Inc	Bank of America	
		Merrill Lynch	5,950
190,704	Owens-Illinois Inc	JP Morgan	272,707
59,353	Owens-Illinois Inc	Citibank	45,108
(6,788)	PACCAR Inc	Bank of America	
		Merrill Lynch	(6,177)
4,491	Packaging Corp of America	Bank of America	
		Merrill Lynch	4,177
8,946	Packaging Corp of America	Citibank	12,882
15,565	Packaging Corp of America	JP Morgan	(8,872)
(5,945)	PacWest Bancorp	Citibank	(4,637)
(12,292)	PacWest Bancorp	Bank of America	
		Merrill Lynch	8,850
1,400	Palo Alto Networks Inc	Credit Suisse	(11,158)
3,462	Palo Alto Networks Inc	JP Morgan	(27,592)
3,680	Palo Alto Networks Inc	Citibank	51,778
188	Paramount Group Inc (Reit)	JP Morgan	(55)
20,308	Paramount Group Inc (Reit)	Citibank	3,046
37,124	Paramount Group Inc (Reit)	Bank of America	
		Merrill Lynch	-
16,402	Paramount Group Inc (Reit)	Credit Suisse	(4,757)
86,397	Park Hotels & Resorts Inc (Reit)	JP Morgan	(36,287)
15,636	Park Hotels & Resorts Inc (Reit)	Credit Suisse	(6,567)
60,439	Park Hotels & Resorts Inc (Reit)	Bank of America	
		Merrill Lynch	(27,198)
1,329	Parker-Hannifin Corp	Citibank	6,937
5,047	Parker-Hannifin Corp	JP Morgan	205

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(117,513)	Parsley Energy Inc 'A'	Citibank	36,429
(65,764)	Parsley Energy Inc 'A'	JP Morgan	238,066
(21,146)	Patterson Cos Inc	JP Morgan	(211)
(86,789)	Patterson-UTI Energy Inc	Bank of America	
		Merrill Lynch	111,090
(29,026)	Patterson-UTI Energy Inc	Credit Suisse	76,919
(83,066)	Patterson-UTI Energy Inc	JP Morgan	220,125
(58,877)	Patterson-UTI Energy Inc	Citibank	15,897
3,985	Paychex Inc	Credit Suisse	5,638
1,876	Paychex Inc	JP Morgan	1,726
15,221	Paychex Inc	Bank of America	
		Merrill Lynch	30,138
2,827	Paychex Inc	Citibank	7,520
(6,898)	Paycom Software Inc	Citibank	(87,536)
(5,855)	Paycom Software Inc	JP Morgan	(26,406)
(8,904)	Paycom Software Inc	Credit Suisse	(40,157)
(9,601)	Paylocity Holding Corp	Bank of America	
		Merrill Lynch	(25,635)
(13,551)	Paylocity Holding Corp	Credit Suisse	(52,849)
(45,517)	PayPal Holdings Inc	Bank of America	
		Merrill Lynch	127,448
(19,806)	PayPal Holdings Inc	Citibank	(118,638)
(32,278)	PayPal Holdings Inc	JP Morgan	164,618
(31,173)	PayPal Holdings Inc	Credit Suisse	145,985
28,842	PBF Energy Inc 'A'	Bank of America	
		Merrill Lynch	(51,627)
41,191	PBF Energy Inc 'A'	Citibank	59,315
(31,113)	PDC Energy Inc	Credit Suisse	297,953
(22,330)	PDC Energy Inc	Citibank	29,476
73,813	Peabody Energy Corp	Citibank	(18,453)
72,689	Peabody Energy Corp	Bank of America	
		Merrill Lynch	(312,563)
23,798	Peabody Energy Corp	Credit Suisse	(114,230)
31,821	Pebblebrook Hotel Trust (Reit)	JP Morgan	19,411
(11,940)	Pegasystems Inc	JP Morgan	18,865
(37,435)	Pegasystems Inc	Bank of America	
		Merrill Lynch	(13,477)
(15,643)	Pegasystems Inc	Citibank	(42,080)
8,566	Penn National Gaming Inc	Bank of America	
		Merrill Lynch	6,168
(17,600)	Penske Automotive Group Inc	Bank of America	
		Merrill Lynch	1,408
(10,828)	Penske Automotive Group Inc	Credit Suisse	15,701
16,157	Pentair Plc	Credit Suisse	(10,987)
28,313	Pentair Plc	Citibank	22,367

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
41,328	Pentair Plc	JP Morgan	(22,029)
61,413	Pentair Plc	Bank of America	
		Merrill Lynch	4,913
(18,363)	Penumbra Inc	Credit Suisse	316,578
(2,080)	Penumbra Inc	Bank of America	
		Merrill Lynch	(4,757)
15,219	People's United Financial Inc	Citibank	9,740
174,507	People's United Financial Inc	JP Morgan	120,410
79,986	People's United Financial Inc	Bank of America	
		Merrill Lynch	39,193
16,320	PepsiCo Inc	Bank of America	
		Merrill Lynch	32,966
2,902	PepsiCo Inc	Citibank	9,896
26,018	Performance Food Group Co	Credit Suisse	60,882
47,329	Performance Food Group Co	Citibank	39,756
4,981	Performance Food Group Co	Bank of America	
		Merrill Lynch	8,119
(2,229)	PerkinElmer Inc	Citibank	(11,992)
(4,419)	Perrigo Co Plc	Citibank	(12,705)
(10,338)	Perrigo Co Plc	Credit Suisse	(7,198)
(8,327)	Perrigo Co Plc	JP Morgan	(3,000)
(28,684)	Perspecta Inc	Credit Suisse	25,609
(20,135)	Perspecta Inc	Citibank	6,745
(21,987)	Perspecta Inc	JP Morgan	42,888
89,167	Pfizer Inc	Bank of America	
		Merrill Lynch	236,738
10,505	Pfizer Inc	Credit Suisse	21,168
1,553	Pfizer Inc	Citibank	4,232
83,768	Pfizer Inc	JP Morgan	168,793
900	PG&E Corp	Citibank	2,727
(7,917)	PG&E Corp	Bank of America	
		Merrill Lynch	(19,838)
(17,645)	Philip Morris International Inc	Bank of America	
		Merrill Lynch	(21,174)
(10,169)	Philip Morris International Inc	Citibank	(30,304)
26,151	Phillips 66	Bank of America	
		Merrill Lynch	(107,481)
39,684	Phillips 66	JP Morgan	(259,930)
28,404	Phillips 66	Citibank	88,620
29,661	Phillips 66	Credit Suisse	(194,280)
(108,359)	Physicians Realty Trust (Reit)	Citibank	(59,597)
(100,209)	Physicians Realty Trust (Reit)	Bank of America	
		Merrill Lynch	(103,215)
(71,367)	Physicians Realty Trust (Reit)	Credit Suisse	(46,389)
(74,576)	Physicians Realty Trust (Reit)	JP Morgan	(48,474)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
57,547	Piedmont Office Realty Trust Inc 'A' (Reit)	Citibank	(4,028)
7,704	Piedmont Office Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	(1,079)
144,473	Piedmont Office Realty Trust Inc 'A' (Reit)	JP Morgan	(33,229)
104,240	Piedmont Office Realty Trust Inc 'A' (Reit)	Credit Suisse	(23,975)
(29,152)	Pinnacle Financial Partners Inc	Citibank	(67,633)
(29,376)	Pinnacle Financial Partners Inc	JP Morgan	(86,953)
(23,281)	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	(76,362)
(4,175)	Pinnacle Financial Partners Inc	Credit Suisse	(12,452)
5,457	Pinnacle West Capital Corp	Credit Suisse	5,130
3,550	Pinnacle West Capital Corp	Bank of America Merrill Lynch	(710)
22,196	Pinnacle West Capital Corp	JP Morgan	20,864
17,668	Pinnacle West Capital Corp	Citibank	4,064
(1,390)	Pioneer Natural Resources Co	Credit Suisse	11,940
(6,581)	Pioneer Natural Resources Co	JP Morgan	56,531
(12,965)	Pioneer Natural Resources Co	Citibank	(9,724)
7,047	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	12,685
15,913	Planet Fitness Inc 'A'	Credit Suisse	(16,709)
7,415	Plantronics Inc	Bank of America Merrill Lynch	(44,712)
2,924	Plantronics Inc	Citibank	(13,041)
12,459	Plantronics Inc	JP Morgan	(192,118)
(55,088)	Platform Specialty Products Corp	Citibank	(32,502)
(588,083)	Platform Specialty Products Corp	JP Morgan	(205,829)
(70,033)	Platform Specialty Products Corp	Credit Suisse	(24,512)
11,886	PNM Resources Inc	Credit Suisse	19,850
32,549	PNM Resources Inc	Bank of America Merrill Lynch	11,718
23,018	PNM Resources Inc	Citibank	5,294
41,432	PNM Resources Inc	JP Morgan	69,191
(7,686)	Polaris Industries Inc	Credit Suisse	(4,227)
(5,203)	Polaris Industries Inc	Bank of America Merrill Lynch	(885)
(2,239)	Polaris Industries Inc	JP Morgan	(1,231)
(2,224)	Polaris Industries Inc	Citibank	(2,135)
5,905	PolyOne Corp	Credit Suisse	(6,732)
8,153	PolyOne Corp	Citibank	408
7,059	PolyOne Corp	Bank of America Merrill Lynch	(6,212)
20,226	PolyOne Corp	JP Morgan	(23,058)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(2,253)	Pool Corp	Credit Suisse	(27,915)
(2,072)	Pool Corp	Citibank	(15,561)
(3,820)	Pool Corp	JP Morgan	(47,330)
(1,291)	Pool Corp	Bank of America	
		Merrill Lynch	(12,239)
26,885	Popular Inc	Credit Suisse	(27,154)
25,282	Popular Inc	JP Morgan	(23,154)
19,969	Popular Inc	Bank of America	
		Merrill Lynch	(31,152)
9,299	Popular Inc	Citibank	10,322
18,796	Portland General Electric Co	Bank of America	
		Merrill Lynch	(564)
27,415	Portland General Electric Co	Citibank	10,144
21,473	Portland General Electric Co	JP Morgan	27,056
10,198	Portland General Electric Co	Credit Suisse	12,849
(108,606)	Portola Pharmaceuticals Inc	Credit Suisse	169,780
(21,172)	Portola Pharmaceuticals Inc	JP Morgan	11,451
(77,704)	Portola Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	(70,322)
(68,199)	Portola Pharmaceuticals Inc	Citibank	(112,869)
(1,949)	Post Holdings Inc	Citibank	(7,660)
(25,273)	Post Holdings Inc	Bank of America	
		Merrill Lynch	(116,003)
(5,082)	PPG Industries Inc	Credit Suisse	(2,134)
(16,483)	PPG Industries Inc	Citibank	(29,669)
(2,165)	PPG Industries Inc	Bank of America	
		Merrill Lynch	(4,295)
(21,527)	PPL Corp	JP Morgan	20,666
(24,400)	PPL Corp	Credit Suisse	23,424
(38,003)	PPL Corp	Bank of America	
		Merrill Lynch	-
2,599	PRA Health Sciences Inc	Citibank	44,391
1,791	PRA Health Sciences Inc	JP Morgan	21,993
2,087	PRA Health Sciences Inc	Bank of America	
		Merrill Lynch	35,333
(34,098)	Prestige Consumer Healthcare Inc	JP Morgan	56,603
(24,161)	Prestige Consumer Healthcare Inc	Bank of America	
		Merrill Lynch	(31,168)
(25,805)	Prestige Consumer Healthcare Inc	Citibank	(29,418)
(35,147)	PriceSmart Inc	Credit Suisse	108,253
(10,801)	PriceSmart Inc	Bank of America	
		Merrill Lynch	(5,292)
(10,522)	PriceSmart Inc	JP Morgan	32,408
2,574	Primerica Inc	Citibank	12,741
14,799	Primerica Inc	JP Morgan	19,239

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
15,980	Principal Financial Group Inc	Credit Suisse	15,557
(14,874)	ProAssurance Corp	Credit Suisse	20,526
(44,416)	ProAssurance Corp	Bank of America	
		Merrill Lynch	19,987
(20,110)	ProAssurance Corp	Citibank	(402)
(30,360)	ProAssurance Corp	JP Morgan	41,897
(16,701)	Procter & Gamble Co/The	Citibank	(24,550)
(22,213)	Procter & Gamble Co/The	Bank of America	
		Merrill Lynch	18,215
32,819	Progressive Corp/The	Credit Suisse	(265,506)
25,399	Progressive Corp/The	Bank of America	
		Merrill Lynch	(23,992)
16,621	Progressive Corp/The	Citibank	40,223
28,607	Progressive Corp/The	JP Morgan	(231,431)
23,401	Prologis Inc (Reit)	JP Morgan	11,466
(4,671)	Proofpoint Inc	Credit Suisse	(13,966)
(13,537)	Proofpoint Inc	JP Morgan	(40,476)
(569)	Proofpoint Inc	Bank of America	
		Merrill Lynch	(3,186)
(6,295)	Proofpoint Inc	Citibank	(51,115)
(18,669)	Prosperity Bancshares Inc	Citibank	-
(20,057)	Prosperity Bancshares Inc	Bank of America	
		Merrill Lynch	(14,240)
(22,078)	Prosperity Bancshares Inc	JP Morgan	26,052
(23,516)	Proto Labs Inc	JP Morgan	(13,404)
(5,439)	Proto Labs Inc	Citibank	(32,634)
13,135	Prudential Financial Inc	Bank of America	
		Merrill Lynch	2,890
22,797	Prudential Financial Inc	Citibank	72,039
19,326	Prudential Financial Inc	JP Morgan	(15,948)
27,551	PS Business Parks Inc (Reit)	Credit Suisse	4,408
3,847	PS Business Parks Inc (Reit)	Bank of America	
		Merrill Lynch	8,194
17,999	PS Business Parks Inc (Reit)	JP Morgan	2,880
(8,359)	PTC Inc	Credit Suisse	(4,096)
11,720	Public Service Enterprise Group Inc	JP Morgan	20,158
4,004	Public Service Enterprise Group Inc	Citibank	5,846
3,154	Public Storage (Reit)	Credit Suisse	23,592
6,810	Public Storage (Reit)	Bank of America	
		Merrill Lynch	35,208
982	Public Storage (Reit)	Citibank	4,773
32,096	PulteGroup Inc	Citibank	31,133
46,386	PulteGroup Inc	Credit Suisse	123,387
41,410	PulteGroup Inc	Bank of America	
		Merrill Lynch	115,120

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
48,996	PulteGroup Inc	JP Morgan	130,329
(7,032)	Puma Biotechnology Inc	Bank of America	
		Merrill Lynch	(2,321)
(85,103)	Puma Biotechnology Inc	Credit Suisse	229
(40,650)	Puma Biotechnology Inc	Citibank	13,008
(25,174)	Puma Biotechnology Inc	JP Morgan	6,042
(8,726)	Pure Storage Inc 'A'	Bank of America	
		Merrill Lynch	6,719
(17,947)	Pure Storage Inc 'A'	Credit Suisse	53,662
(74,429)	Pure Storage Inc 'A'	Citibank	(101,968)
(31,544)	Pure Storage Inc 'A'	JP Morgan	94,317
3,244	PVH Corp	Credit Suisse	(30,201)
2,617	PVH Corp	JP Morgan	(7,838)
(50,977)	QEP Resources Inc	Bank of America	
		Merrill Lynch	20,901
(124,446)	QEP Resources Inc	JP Morgan	33,760
(118,188)	QEP Resources Inc	Citibank	73,277
7,884	Qorvo Inc	Credit Suisse	(40,800)
86	Qorvo Inc	Citibank	105
29,267	Qorvo Inc	JP Morgan	(151,457)
2,231	Qorvo Inc	Bank of America	
		Merrill Lynch	881
(17,259)	QTS Realty Trust Inc 'A' (Reit)	Citibank	(49,361)
(57,914)	QTS Realty Trust Inc 'A' (Reit)	Credit Suisse	1,737
(27,037)	QTS Realty Trust Inc 'A' (Reit)	Bank of America	
		Merrill Lynch	(54,344)
(10,998)	Qualcomm Inc	Credit Suisse	3,079
(45,861)	Qualcomm Inc	JP Morgan	(8,147)
15,264	Quanta Services Inc	Credit Suisse	(13,738)
53,863	Quanta Services Inc	Bank of America	
		Merrill Lynch	7,385
6,805	Quanta Services Inc	Citibank	5,036
21,563	Quanta Services Inc	JP Morgan	(19,407)
21,505	Quest Diagnostics Inc	Credit Suisse	(244,727)
7,471	Quest Diagnostics Inc	Bank of America	
		Merrill Lynch	(69,480)
15,335	Quest Diagnostics Inc	Citibank	(117,159)
2,930	Quest Diagnostics Inc	JP Morgan	(33,343)
(22,539)	Qurate Retail Inc	JP Morgan	27,272
(8,065)	Qurate Retail Inc	Bank of America	
		Merrill Lynch	6,400
(39,736)	Qurate Retail Inc	Credit Suisse	48,081
7,634	Radian Group Inc	JP Morgan	(11,604)
66,338	Radian Group Inc	Bank of America	
		Merrill Lynch	(65,011)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
920	Ralph Lauren Corp	Citibank	(2,466)
47,267	Ralph Lauren Corp	JP Morgan	(944,867)
22,765	Ralph Lauren Corp	Bank of America	
		Merrill Lynch	(173,014)
13,212	Ralph Lauren Corp	Credit Suisse	(264,108)
(37,980)	Range Resources Corp	JP Morgan	93,051
(64,125)	Range Resources Corp	Bank of America	
		Merrill Lynch	156,465
10,859	Raymond James Financial Inc	Credit Suisse	(37,138)
8,097	Raymond James Financial Inc	Bank of America	
		Merrill Lynch	(9,554)
923	Raymond James Financial Inc	Citibank	812
9,694	Raymond James Financial Inc	JP Morgan	(33,153)
56,895	Rayonier Inc (Reit)	Bank of America	
		Merrill Lynch	(9,672)
21,442	Rayonier Inc (Reit)	Credit Suisse	1,072
40,876	Rayonier Inc (Reit)	Citibank	1,635
73,364	Rayonier Inc (Reit)	JP Morgan	3,668
4,887	Raytheon Co	Citibank	(2,932)
5,133	Raytheon Co	Credit Suisse	(70,219)
11,558	Raytheon Co	Bank of America	
		Merrill Lynch	(118,123)
1,344	Raytheon Co	JP Morgan	(18,386)
1,630	RBC Bearings Inc	Bank of America	
		Merrill Lynch	(5,200)
(10,412)	RealPage Inc	JP Morgan	23,739
(49,545)	RealPage Inc	Bank of America	
		Merrill Lynch	(98,595)
(23,002)	RealPage Inc	Citibank	(74,296)
(16,001)	RealPage Inc	Credit Suisse	36,482
(14,687)	Realty Income Corp (Reit)	Credit Suisse	(24,380)
(17,855)	Realty Income Corp (Reit)	Bank of America	
		Merrill Lynch	(26,068)
5,062	Red Hat Inc	Citibank	15,237
5,116	Regal Beloit Corp	Bank of America	
		Merrill Lynch	(767)
18,862	Regal Beloit Corp	Citibank	27,161
8,293	Regal Beloit Corp	JP Morgan	5,722
17	Regal Beloit Corp	Credit Suisse	12
(4,397)	Regency Centers Corp (Reit)	Citibank	(2,946)
(15,694)	Regency Centers Corp (Reit)	JP Morgan	23,541
758	Regeneron	Bank of America	
	Pharmaceuticals Inc	Merrill Lynch	14,561
1,030	Regeneron Pharmaceuticals Inc	Citibank	20,600
674	Regeneron Pharmaceuticals Inc	JP Morgan	(1,672)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
639	Regeneron Pharmaceuticals Inc	Credit Suisse	(1,585)
21,542	Regions Financial Corp	Credit Suisse	(28,866)
81,608	Regions Financial Corp	Bank of America	
		Merrill Lynch	(9,793)
124,336	Regions Financial Corp	JP Morgan	(166,610)
62,606	Regions Financial Corp	Citibank	23,164
4,264	Reinsurance Group of America Inc	Credit Suisse	1,551
1,675	Reinsurance Group of America Inc	Bank of America	
		Merrill Lynch	201
1,993	Reinsurance Group of America Inc	Citibank	4,644
705	Reinsurance Group of America Inc	JP Morgan	(1,008)
13,853	Reliance Steel & Aluminum Co	Credit Suisse	(23,550)
2,138	Reliance Steel & Aluminum Co	Bank of America	
		Merrill Lynch	(2,822)
29,630	Reliance Steel & Aluminum Co	Citibank	17,778
34,160	Reliance Steel & Aluminum Co	JP Morgan	(58,072)
2,989	RenaissanceRe Holdings Ltd	Citibank	2,272
10,632	RenaissanceRe Holdings Ltd	JP Morgan	70,171
3,664	RenaissanceRe Holdings Ltd	Credit Suisse	24,182
(9,543)	Republic Services Inc	Credit Suisse	(31,492)
(2,623)	Republic Services Inc	JP Morgan	(8,656)
(28,836)	Republic Services Inc	Citibank	(42,389)
180	ResMed Inc	Citibank	1,240
7,362	ResMed Inc	JP Morgan	15,166
873	ResMed Inc	Credit Suisse	1,798
35,234	Retail Properties of America Inc 'A' (Reit)	Bank of America	
		Merrill Lynch	21,140
41,323	Retail Properties of America Inc 'A' (Reit)	Citibank	26,033
142,353	Retail Properties of America Inc 'A' (Reit)	JP Morgan	32,741
70,109	Retail Properties of America Inc 'A' (Reit)	Credit Suisse	16,125
(16,265)	Rexford Industrial Realty Inc (Reit)	Bank of America	
		Merrill Lynch	(2,939)
(42,337)	Rexnord Corp	Bank of America	
		Merrill Lynch	44,454
(26,299)	Rexnord Corp	Citibank	(14,464)
16,926	RH	Bank of America	
		Merrill Lynch	(81,414)
(11,119)	RingCentral Inc 'A'	JP Morgan	50,369
(21,236)	RingCentral Inc 'A'	Bank of America	
		Merrill Lynch	(98,323)
(13,531)	RLI Corp	JP Morgan	3,924
(11,090)	RLI Corp	Credit Suisse	3,216
(8,122)	RLI Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(15,107)
(1,996)	RLI Corp	Citibank	(2,216)
(2,528)	RLJ Lodging Trust (Reit)	Credit Suisse	506
(131,538)	RLJ Lodging Trust (Reit)	JP Morgan	26,308
(18,595)	RLJ Lodging Trust (Reit)	Citibank	(5,950)
(51,716)	RLJ Lodging Trust (Reit)	Bank of America	
		Merrill Lynch	(18,618)
5,748	Robert Half International Inc	Credit Suisse	(13,853)
59,288	Robert Half International Inc	Bank of America	
		Merrill Lynch	(61,067)
48,011	Robert Half International Inc	Citibank	181,482
20,194	Robert Half International Inc	JP Morgan	(38,212)
14,787	Rockwell Automation Inc	Credit Suisse	(9,759)
16,184	Rockwell Automation Inc	Bank of America	
		Merrill Lynch	(17,155)
19,551	Rockwell Automation Inc	Citibank	84,656
19,500	Rockwell Automation Inc	JP Morgan	(12,870)
(42,132)	Rollins Inc	JP Morgan	(85,528)
(678)	Roper Technologies Inc	Credit Suisse	(4,412)
(7,940)	Roper Technologies Inc	Bank of America	
		Merrill Lynch	(4,764)
(6,648)	Roper Technologies Inc	Citibank	(65,483)
(5,701)	Roper Technologies Inc	JP Morgan	8,437
18,925	Ross Stores Inc	Bank of America	
		Merrill Lynch	(197,956)
3,671	Ross Stores Inc	Citibank	20,778
8,711	Ross Stores Inc	JP Morgan	(150,787)
(1,121)	Royal Caribbean Cruises Ltd	Citibank	(1,995)
(7,958)	Royal Caribbean Cruises Ltd	Credit Suisse	(34,776)
(4,937)	Royal Caribbean Cruises Ltd	Bank of America	
		Merrill Lynch	(10,861)
(8,403)	Royal Gold Inc	Credit Suisse	19,175
(1,100)	Royal Gold Inc	Citibank	2,002
(10,928)	Royal Gold Inc	JP Morgan	19,780
44,924	RPC Inc	JP Morgan	(37,736)
12,399	RPC Inc	Citibank	(4,216)
(11,907)	RPM International Inc	Bank of America	
		Merrill Lynch	(21,433)
7,051	Ryder System Inc	Credit Suisse	(2,538)
1,868	Ryder System Inc	Bank of America	
		Merrill Lynch	1,083
17,536	Ryder System Inc	JP Morgan	(6,313)
10,436	Ryman Hospitality Properties Inc (Reit)	Credit Suisse	(28,073)
11,116	Ryman Hospitality Properties Inc (Reit)	Bank of America	
		Merrill Lynch	(30,236)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,068	Ryman Hospitality Properties Inc (Reit)	Citibank	(8,055)
11,926	Ryman Hospitality Properties Inc (Reit)	JP Morgan	(32,081)
9,400	S&P Global Inc	Bank of America	
		Merrill Lynch	5,734
99	S&P Global Inc	JP Morgan	(639)
(82,997)	Sabra Health Care REIT Inc (Reit)	Credit Suisse	177,614
(99,249)	Sabra Health Care REIT Inc (Reit)	JP Morgan	212,393
(27,069)	Sabra Health Care REIT Inc (Reit)	Bank of America	
		Merrill Lynch	(3,519)
14,465	Sabre Corp	Citibank	17,937
24,952	Sabre Corp	Credit Suisse	10,776
(8,296)	Sage Therapeutics Inc	Bank of America	
		Merrill Lynch	(42,973)
(5,678)	Sage Therapeutics Inc	JP Morgan	89,542
(4,363)	Sage Therapeutics Inc	Credit Suisse	(30,515)
(12,588)	salesforce.com Inc	Credit Suisse	(25,138)
(8,101)	salesforce.com Inc	Bank of America	
		Merrill Lynch	(63,026)
(5,622)	salesforce.com Inc	JP Morgan	(11,528)
130,959	Sally Beauty Holdings Inc	Bank of America	
		Merrill Lynch	28,811
15,497	Sally Beauty Holdings Inc	Citibank	30,684
71,937	Sally Beauty Holdings Inc	Credit Suisse	(96,396)
(12,061)	Sanderson Farms Inc	Bank of America	
		Merrill Lynch	(127,505)
(9,087)	Sanderson Farms Inc	Credit Suisse	(98,140)
(4,090)	Sanderson Farms Inc	Citibank	(24,213)
(2,887)	Sanderson Farms Inc	JP Morgan	(32,401)
(27,106)	Sanmina Corp	Bank of America	
		Merrill Lynch	(29,274)
(10,920)	Sanmina Corp	Citibank	(4,586)
(47,923)	Sanmina Corp	JP Morgan	(24,441)
(7,105)	Sarepta Therapeutics Inc	Bank of America	
		Merrill Lynch	(64,869)
(12,769)	Sarepta Therapeutics Inc	Citibank	(111,601)
(21,910)	Sarepta Therapeutics Inc	Credit Suisse	19,236
(19,416)	Sarepta Therapeutics Inc	JP Morgan	95,333
(4,908)	SBA Communications Corp (Reit)	Bank of America	
		Merrill Lynch	2,160
(2,714)	SBA Communications Corp (Reit)	Citibank	(11,100)
(1,416)	SBA Communications Corp (Reit)	JP Morgan	2,535
(11,410)	SBA Communications Corp (Reit)	Credit Suisse	20,424
(26,840)	SCANA Corp	Credit Suisse	(171,776)
(11,648)	SCANA Corp	JP Morgan	(74,547)
(8,500)	SCANA Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(35,020)
34,523	Schlumberger Ltd	Credit Suisse	(235,102)
10,680	Schlumberger Ltd	Citibank	(17,088)
19,422	Schlumberger Ltd	Bank of America	
		Merrill Lynch	(64,287)
3,133	Schlumberger Ltd	JP Morgan	(21,336)
2,037	Science Applications International Corp	Citibank	835
(41,827)	Scientific Games Corp/DE 'A'	Citibank	(71,942)
(50,209)	Scientific Games Corp/DE 'A'	JP Morgan	69,399
(23,537)	Scientific Games Corp/DE 'A'	Bank of America	
		Merrill Lynch	25,185
(7,935)	Scientific Games Corp/DE 'A'	Credit Suisse	62,290
(11,072)	Scotts Miracle-Gro Co/The	Credit Suisse	35,873
(30,367)	Scotts Miracle-Gro Co/The	JP Morgan	98,389
(18,641)	Scotts Miracle-Gro Co/The	Bank of America	
		Merrill Lynch	58,160
(25,487)	Scotts Miracle-Gro Co/The	Citibank	(9,175)
12,665	Seagate Technology Plc	Bank of America	
		Merrill Lynch	(22,020)
41,231	Seagate Technology Plc	Citibank	(43,293)
32,911	Seagate Technology Plc	JP Morgan	(99,736)
21,078	Seagate Technology Plc	Credit Suisse	(72,298)
4,219	Sealed Air Corp	Credit Suisse	5,527
16,033	Sealed Air Corp	Citibank	(12,826)
22,853	Sealed Air Corp	JP Morgan	29,937
30,260	Sealed Air Corp	Bank of America	
		Merrill Lynch	4,236
(16,501)	Seattle Genetics Inc	Credit Suisse	(19,471)
(6,960)	Seattle Genetics Inc	JP Morgan	(59,072)
(25,935)	Seattle Genetics Inc	Bank of America	
		Merrill Lynch	(172,056)
(14,501)	Seattle Genetics Inc	Citibank	(50,173)
(15,127)	SEI Investments Co	Credit Suisse	3,736
(3,586)	SEI Investments Co	Bank of America	
		Merrill Lynch	3,299
(3,823)	SEI Investments Co	JP Morgan	2,713
11,802	Selective Insurance Group Inc	JP Morgan	590
3,630	Selective Insurance Group Inc	Bank of America	
		Merrill Lynch	5,155
13,502	Selective Insurance Group Inc	Credit Suisse	675
6,074	Selective Insurance Group Inc	Citibank	12,391
(229,706)	SemGroup Corp 'A'	JP Morgan	696,009
(20,032)	SemGroup Corp 'A'	Credit Suisse	60,697
(86,348)	SemGroup Corp 'A'	Bank of America	
		Merrill Lynch	85,671

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(35,259)	SemGroup Corp 'A'	Citibank	2,821
(24,561)	Sempra Energy	Credit Suisse	125,261
(5,375)	Sempra Energy	JP Morgan	7,330
(27,379)	Sempra Energy	Bank of America	
		Merrill Lynch	(51,746)
(6,133)	Sempra Energy	Citibank	(4,661)
5,304	Semtech Corp	Citibank	37,287
8,574	Semtech Corp	Bank of America	
		Merrill Lynch	41,298
(3,379)	Senior Housing Properties Trust (Reit)	Credit Suisse	9,664
(9,479)	Senior Housing Properties Trust (Reit)	JP Morgan	27,110
(4,984)	Senior Housing Properties Trust (Reit)	Bank of America	
		Merrill Lynch	7,077
(10,150)	Senior Housing Properties Trust (Reit)	Citibank	508
(11,791)	Sensata Technologies Holding Plc	Credit Suisse	26,684
(12,799)	Sensata Technologies Holding Plc	Citibank	15,999
4,879	Sensient Technologies Corp	Credit Suisse	(8,977)
4,550	Sensient Technologies Corp	Bank of America	
		Merrill Lynch	(7,735)
(9,346)	Service Corp International/US	JP Morgan	(13,645)
(7,551)	Service Corp International/US	Credit Suisse	(11,024)
(22,008)	Service Corp International/US	Bank of America	
		Merrill Lynch	(43,796)
(1,401)	Service Corp International/US	Citibank	(3,320)
(36,536)	ServiceMaster Global Holdings Inc	Bank of America	
		Merrill Lynch	(61,563)
(18,275)	ServiceMaster Global Holdings Inc	Citibank	(36,459)
(31,689)	ServiceMaster Global Holdings Inc	JP Morgan	(26,460)
(34,950)	ServiceMaster Global Holdings Inc	Credit Suisse	(29,183)
3,946	ServiceNow Inc	JP Morgan	34,882
9,156	ServiceNow Inc	Bank of America	
		Merrill Lynch	90,857
10,604	ServiceNow Inc	Citibank	232,228
(1,605)	Sherwin-Williams Co/The	Citibank	(9,197)
(2,450)	Sherwin-Williams Co/The	JP Morgan	(13,451)
(2,201)	Sherwin-Williams Co/The	Bank of America	
		Merrill Lynch	352
(4,021)	Shutterfly Inc	Credit Suisse	35,385
(6,381)	Shutterfly Inc	Citibank	(2,744)
(11,774)	Shutterfly Inc	JP Morgan	103,611
(13,187)	Signature Bank/New York NY	Bank of America	
		Merrill Lynch	(104,405)
(3,956)	Signature Bank/New York NY	Citibank	(35,208)
(10,218)	Signature Bank/New York NY	JP Morgan	(81,744)
2,145	Signet Jewelers Ltd	Credit Suisse	(17,825)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
10,742	Signet Jewelers Ltd	Citibank	1,826
13,858	Signet Jewelers Ltd	JP Morgan	(115,160)
34,724	Silgan Holdings Inc	Bank of America	
		Merrill Lynch	7,639
443	Silgan Holdings Inc	Credit Suisse	217
7,066	Silgan Holdings Inc	Citibank	2,968
7,721	Silgan Holdings Inc	JP Morgan	3,783
1,416	Simon Property Group Inc (Reit)	JP Morgan	(1,671)
9,658	Simon Property Group Inc (Reit)	Credit Suisse	(11,422)
7,142	Simon Property Group Inc (Reit)	Bank of America	
		Merrill Lynch	26,354
10,686	Simon Property Group Inc (Reit)	Citibank	39,324
11,356	Simpson Manufacturing Co Inc	Credit Suisse	(13,400)
13,653	Simpson Manufacturing Co Inc	Bank of America	
		Merrill Lynch	(7,782)
12,562	Simpson Manufacturing Co Inc	JP Morgan	(14,823)
8,924	Simpson Manufacturing Co Inc	Citibank	14,814
15,892	SINA Corp/China	Citibank	37,823
2,632	SINA Corp/China	Bank of America	
		Merrill Lynch	(4,817)
14,903	SINA Corp/China	Credit Suisse	(16,542)
14,570	Sinclair Broadcast Group Inc 'A'	JP Morgan	(9,616)
205,882	Sirius XM Holdings Inc	Credit Suisse	14,655
111,988	Sirius XM Holdings Inc	Citibank	28,557
65,519	Sirius XM Holdings Inc	Bank of America	
		Merrill Lynch	(328)
119,857	Sirius XM Holdings Inc	JP Morgan	12,585
(29,482)	SITE Centers Corp (Reit)	Bank of America	
		Merrill Lynch	(37,147)
(29,308)	SITE Centers Corp (Reit)	Citibank	(36,049)
(117,475)	SITE Centers Corp (Reit)	JP Morgan	(56,388)
(44,543)	SiteOne Landscape Supply Inc	JP Morgan	174,877
(24,496)	SiteOne Landscape Supply Inc	Bank of America	
		Merrill Lynch	78,353
(5,432)	SiteOne Landscape Supply Inc	Credit Suisse	21,674
17,758	Six Flags Entertainment Corp	Credit Suisse	58,069
12,181	Six Flags Entertainment Corp	Bank of America	
		Merrill Lynch	29,843
15,907	Six Flags Entertainment Corp	Citibank	14,316
8,968	Six Flags Entertainment Corp	JP Morgan	29,325
(14,923)	Skechers U.S.A. Inc 'A'	JP Morgan	39,695
(19,583)	Skechers U.S.A. Inc 'A'	Citibank	(15,666)
(6,758)	Skechers U.S.A. Inc 'A'	Credit Suisse	13,525
5,554	SkyWest Inc	Credit Suisse	(7,665)
3,334	SkyWest Inc	Citibank	6,168

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
6,357	SkyWest Inc	JP Morgan	(8,773)
12,259	Skyworks Solutions Inc	Credit Suisse	(145,269)
2,143	Skyworks Solutions Inc	Bank of America	
		Merrill Lynch	(3,407)
2,218	Skyworks Solutions Inc	JP Morgan	(26,283)
3,532	SL Green Realty Corp (Reit)	Citibank	9,360
11,440	SL Green Realty Corp (Reit)	Bank of America	
		Merrill Lynch	11,783
14,562	SL Green Realty Corp (Reit)	JP Morgan	(7,281)
(68,803)	SLM Corp	JP Morgan	19,265
(44,940)	SM Energy Co	Citibank	(2,247)
(51,901)	SM Energy Co	Credit Suisse	120,715
(8,015)	SM Energy Co	Bank of America	
		Merrill Lynch	11,622
(28,637)	SM Energy Co	JP Morgan	82,475
12,080	Snap-on Inc	Citibank	32,858
1,403	Snap-on Inc	Credit Suisse	2,918
7,182	Snap-on Inc	JP Morgan	11,478
25,771	Snap-on Inc	Bank of America	
		Merrill Lynch	17,009
20,189	Sonoco Products Co	Credit Suisse	9,691
15,807	Sonoco Products Co	Citibank	6,323
51,175	Sonoco Products Co	JP Morgan	24,564
4,161	Sonoco Products Co	Bank of America	
		Merrill Lynch	791
8,543	Sotheby's	Citibank	11,618
4,235	Sotheby's	Credit Suisse	(3,261)
(27,929)	South Jersey Industries Inc	Credit Suisse	45,524
(15,692)	South Jersey Industries Inc	Bank of America	
		Merrill Lynch	5,492
(75,027)	South Jersey Industries Inc	Citibank	57,771
(25,478)	South Jersey Industries Inc	JP Morgan	41,529
(8,782)	South State Corp	Credit Suisse	(13,876)
(10,861)	South State Corp	JP Morgan	(17,160)
(24,715)	South State Corp	Citibank	(85,267)
(31,471)	Southern Co/The	Bank of America	
		Merrill Lynch	15,421
(13,668)	Southern Co/The	Credit Suisse	(1,503)
5,146	Southwest Airlines Co	Credit Suisse	6,484
57,181	Southwest Airlines Co	Bank of America	
		Merrill Lynch	42,886
6,584	Southwest Airlines Co	JP Morgan	10,704
(10,976)	Southwest Gas Holdings Inc	JP Morgan	60,697
178,167	Southwestern Energy Co	Credit Suisse	(149,660)
54,787	Southwestern Energy Co	JP Morgan	(46,021)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
45,398	Southwestern Energy Co	Bank of America Merrill Lynch	(26,331)
67,808	Southwestern Energy Co	Citibank	(17,630)
(71,061)	Spark Therapeutics Inc	Credit Suisse	167,792
(17,379)	Spark Therapeutics Inc	Bank of America Merrill Lynch	(61,869)
(29,246)	Spectrum Brands Holdings Inc	Citibank	53,520
(6,254)	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	58,300
(44,647)	Spectrum Brands Holdings Inc	JP Morgan	741,587
(1,945)	Spire Inc	JP Morgan	(2,840)
(34,420)	Spire Inc	Bank of America Merrill Lynch	(25,471)
(6,331)	Spire Inc	Citibank	9,876
(7,032)	Spire Inc	Credit Suisse	(10,267)
15,645	Spirit AeroSystems Holdings Inc 'A'	Bank of America Merrill Lynch	(44,119)
12,940	Spirit AeroSystems Holdings Inc 'A'	Citibank	42,443
18,293	Spirit AeroSystems Holdings Inc 'A'	JP Morgan	(132,990)
(61,876)	Spirit Airlines Inc	Credit Suisse	(590,916)
(12,938)	Spirit Airlines Inc	Bank of America Merrill Lynch	(126,534)
(34,074)	Spirit Airlines Inc	Citibank	(385,718)
(21,102)	Spirit Airlines Inc	JP Morgan	(201,524)
(84,134)	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	34,916
(2,997)	Splunk Inc	Citibank	(46,543)
(4,836)	Splunk Inc	JP Morgan	(47,291)
(7,919)	Splunk Inc	Bank of America Merrill Lynch	(54,173)
(395,731)	Sprint Corp	JP Morgan	(30,128)
18,271	Sprouts Farmers Market Inc	Citibank	(80,118)
11,797	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(52,674)
22,563	Sprouts Farmers Market Inc	Credit Suisse	(93,072)
48,490	Sprouts Farmers Market Inc	JP Morgan	(200,021)
(69,565)	SRC Energy Inc	Credit Suisse	135,652
(95,347)	SRC Energy Inc	Citibank	16,209
(7,927)	SS&C Technologies Holdings Inc	Credit Suisse	11,254
(79,713)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(78,119)
(25,693)	SS&C Technologies Holdings Inc	Citibank	(64,746)
(36,792)	SS&C Technologies Holdings Inc	JP Morgan	136,130
(1,738)	Stamps.com Inc	Citibank	(17,623)
(4,081)	Stamps.com Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(50,462)
(11,245)	Stanley Black & Decker Inc	Bank of America	
		Merrill Lynch	9,221
(8,849)	Stanley Black & Decker Inc	Citibank	(18,406)
(1,865)	Stanley Black & Decker Inc	JP Morgan	765
(13,591)	Starbucks Corp	JP Morgan	23,377
(9,597)	Starbucks Corp	Citibank	(12,476)
39,847	Starwood Property Trust Inc (Reit)	Credit Suisse	27,893
70,137	Starwood Property Trust Inc (Reit)	Bank of America	
		Merrill Lynch	35,069
116,219	Starwood Property Trust Inc (Reit)	JP Morgan	81,353
10,983	Starwood Property Trust Inc (Reit)	Citibank	5,601
(21,541)	State Street Corp	Bank of America	
		Merrill Lynch	(24,948)
(14,382)	State Street Corp	Citibank	(14,957)
17,215	Steel Dynamics Inc	Credit Suisse	(104,151)
47,420	Steel Dynamics Inc	Bank of America	
		Merrill Lynch	(234,597)
58,083	Steel Dynamics Inc	Citibank	(140,561)
34,252	Steel Dynamics Inc	JP Morgan	(203,501)
(13,324)	Stericycle Inc	Credit Suisse	(9,860)
(21,734)	Stericycle Inc	Bank of America	
		Merrill Lynch	(55,204)
(11,736)	Stericycle Inc	Citibank	(34,973)
(42,204)	Stericycle Inc	JP Morgan	(31,231)
(5,595)	Steris Plc	JP Morgan	8,057
(29,030)	Sterling Bancorp/DE	Bank of America	
		Merrill Lynch	(19,160)
(55,707)	Sterling Bancorp/DE	Citibank	(57,935)
(84,333)	Sterling Bancorp/DE	JP Morgan	(31,203)
23,166	Steven Madden Ltd	Credit Suisse	(30,811)
(1,003)	Stifel Financial Corp	JP Morgan	2,317
(6,634)	Stifel Financial Corp	Bank of America	
		Merrill Lynch	7,629
(5,343)	Stifel Financial Corp	Citibank	1,870
(35,963)	STORE Capital Corp (Reit)	Bank of America	
		Merrill Lynch	(35,603)
(2,345)	Stryker Corp	Bank of America	
		Merrill Lynch	(6,871)
(2,396)	Stryker Corp	Credit Suisse	(12,609)
(153,475)	Summit Materials Inc 'A'	Bank of America	
		Merrill Lynch	(41,438)
(101,776)	Summit Materials Inc 'A'	JP Morgan	(47,952)
(141,208)	Summit Materials Inc 'A'	Citibank	(50,835)
(26,084)	Summit Materials Inc 'A'	Credit Suisse	(11,738)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
12,551	Sunstone Hotel Investors Inc (Reit)	JP Morgan	2,316
29,105	SunTrust Banks Inc	Credit Suisse	(19,734)
37,106	SunTrust Banks Inc	Bank of America	
		Merrill Lynch	(22,635)
5,084	SunTrust Banks Inc	Citibank	6,508
17,994	SunTrust Banks Inc	JP Morgan	(13,496)
920	SVB Financial Group	Credit Suisse	(5,106)
2,836	SVB Financial Group	Bank of America	
		Merrill Lynch	13,159
4,637	SVB Financial Group	Citibank	84,903
(79,831)	Symantec Corp	JP Morgan	(798)
(35,615)	Symantec Corp	Bank of America	
		Merrill Lynch	32,766
(118,588)	Symantec Corp	Citibank	(83,012)
(53,193)	Symantec Corp	Credit Suisse	(532)
26,520	Synchrony Financial	Citibank	10,078
63,584	Synchrony Financial	JP Morgan	(93,738)
(27,749)	Syneos Health Inc	Credit Suisse	(21,367)
(78,713)	Syneos Health Inc	JP Morgan	(60,609)
(16,758)	Synnex Corp	JP Morgan	(13,301)
12,194	Synopsys Inc	Credit Suisse	(52,312)
24,098	Synopsys Inc	Bank of America	
		Merrill Lynch	(36,388)
13,697	Synopsys Inc	Citibank	61,089
17,385	Synopsys Inc	JP Morgan	(74,582)
37,894	Synovus Financial Corp	Bank of America	
		Merrill Lynch	2,653
56,167	Synovus Financial Corp	Citibank	94,922
31,402	Synovus Financial Corp	JP Morgan	(13,817)
28,866	Synovus Financial Corp	Credit Suisse	(12,701)
7,563	Sysco Corp	Credit Suisse	5,824
20,004	Sysco Corp	Citibank	48,610
27,337	Sysco Corp	Bank of America	
		Merrill Lynch	30,344
771	Sysco Corp	JP Morgan	594
3,762	T Rowe Price Group Inc	Credit Suisse	(7,223)
22,452	T Rowe Price Group Inc	Bank of America	
		Merrill Lynch	42,883
9,324	T Rowe Price Group Inc	JP Morgan	(17,902)
(27,199)	T-Mobile US Inc	Credit Suisse	17,540
(14,693)	T-Mobile US Inc	Bank of America	
		Merrill Lynch	(11,314)
(24,082)	T-Mobile US Inc	JP Morgan	21,674
(8,235)	Tableau Software Inc 'A'	Credit Suisse	(34,505)
(5,064)	Tableau Software Inc 'A'	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	(34,164)
(7,587)	Tableau Software Inc 'A'	Citibank	(115,702)
5,280	Take-Two Interactive Software Inc	Credit Suisse	22,947
2,761	Take-Two Interactive Software Inc	Bank of America	
		Merrill Lynch	(5,002)
(158,021)	Tallgrass Energy LP	JP Morgan	195,946
(25,587)	Tanger Factory Outlet Centers Inc (Reit)	Citibank	(14,585)
(6,990)	Tanger Factory Outlet Centers Inc (Reit)	JP Morgan	(769)
(3,881)	Tapestry Inc	Bank of America	
		Merrill Lynch	10,983
(10,052)	Tapestry Inc	Citibank	(5,127)
(4,458)	Tapestry Inc	Credit Suisse	21,621
(67,660)	Targa Resources Corp	JP Morgan	503,390
(126,866)	Targa Resources Corp	Bank of America	
		Merrill Lynch	301,941
(12,493)	Targa Resources Corp	Citibank	(4,997)
21,342	Target Corp	Citibank	85,795
(9,875)	Taubman Centers Inc (Reit)	Credit Suisse	28,341
(7,195)	Taubman Centers Inc (Reit)	JP Morgan	20,650
25,191	TCF Financial Corp	JP Morgan	5,290
31,973	TCF Financial Corp	Credit Suisse	6,714
73,065	TCF Financial Corp	Bank of America	
		Merrill Lynch	18,266
40,963	TCF Financial Corp	Citibank	15,156
18,631	TD Ameritrade Holding Corp	JP Morgan	932
9,845	TD Ameritrade Holding Corp	Bank of America	
		Merrill Lynch	7,187
23,891	TD Ameritrade Holding Corp	Citibank	38,942
2,285	TE Connectivity Ltd	Bank of America	
		Merrill Lynch	(2,056)
15,124	TE Connectivity Ltd	JP Morgan	(58,341)
2,539	TE Connectivity Ltd	Citibank	2,463
7,690	Tech Data Corp	Credit Suisse	103,507
14,623	Tech Data Corp	Bank of America	
		Merrill Lynch	202,675
(33,845)	TechnipFMC Plc	Citibank	(18,615)
(23,901)	TechnipFMC Plc	JP Morgan	61,234
62,600	TEGNA Inc	Credit Suisse	48,828
18,212	TEGNA Inc	Bank of America	
		Merrill Lynch	10,927
25,792	TEGNA Inc	Citibank	17,281
50,578	TEGNA Inc	JP Morgan	39,451
(5,969)	Teladoc Health Inc	Bank of America	
		Merrill Lynch	(26,801)
(34,830)	Teladoc Health Inc	Credit Suisse	(16,653)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(90,993)	Teladoc Health Inc	JP Morgan	27,431
2,779	Teledyne Technologies Inc	Bank of America	
		Merrill Lynch	(12,728)
1,490	Teledyne Technologies Inc	Citibank	9,357
1,280	Teledyne Technologies Inc	Credit Suisse	(6,222)
(2,882)	Teleflex Inc	Bank of America	
		Merrill Lynch	(33,979)
(2,087)	Teleflex Inc	Credit Suisse	(16,571)
(1,202)	Teleflex Inc	JP Morgan	(9,544)
(2,390)	Teleflex Inc	Citibank	(47,298)
45,359	Telephone & Data Systems Inc	Credit Suisse	36,287
1,879	Telephone & Data Systems Inc	Bank of America	
		Merrill Lynch	2,274
10,005	Telephone & Data Systems Inc	Citibank	14,907
72,133	Telephone & Data Systems Inc	JP Morgan	57,706
(14,360)	Tempur Sealy International Inc	JP Morgan	(34,608)
(31,444)	Tempur Sealy International Inc	Credit Suisse	(75,780)
(5,139)	Tempur Sealy International Inc	Citibank	(11,152)
(10,952)	Tempur Sealy International Inc	Bank of America	
		Merrill Lynch	(30,885)
28,993	Tenet Healthcare Corp	Credit Suisse	(22,325)
12,100	Tenet Healthcare Corp	Citibank	38,236
38,248	Tenet Healthcare Corp	JP Morgan	(29,451)
20,572	Tenet Healthcare Corp	Bank of America	
		Merrill Lynch	38,675
30,314	Tenneco Inc 'A'	Credit Suisse	(50,018)
46,558	Tenneco Inc 'A'	Bank of America	
		Merrill Lynch	(9,777)
16,586	Tenneco Inc 'A'	Citibank	8,791
55,549	Tenneco Inc 'A'	JP Morgan	(91,656)
19,241	Teradata Corp	Credit Suisse	(5,580)
31,958	Teradata Corp	Bank of America	
		Merrill Lynch	959
17,608	Teradata Corp	Citibank	26,940
36,880	Teradata Corp	JP Morgan	(10,695)
6,174	Teradyne Inc	Credit Suisse	(7,779)
12,533	Teradyne Inc	Citibank	(4,637)
27,720	Teradyne Inc	JP Morgan	(34,927)
55,562	Terex Corp	Bank of America	
		Merrill Lynch	95,567
34,811	Terex Corp	Credit Suisse	36,203
16,562	Terex Corp	JP Morgan	17,224
(49,095)	TESARO Inc	Citibank	(98,681)
(146,795)	TESARO Inc	JP Morgan	(2,071,277)
(1,718)	Tesla Inc	Credit Suisse	1,776

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(29,732)	Tesla Inc	JP Morgan	317,538
11,484	Tetra Tech Inc	Citibank	(5,168)
2,898	Tetra Tech Inc	Credit Suisse	(12,658)
(14,308)	Texas Capital Bancshares Inc	Credit Suisse	30,589
(5,236)	Texas Capital Bancshares Inc	JP Morgan	20,263
(7,023)	Texas Capital Bancshares Inc	Citibank	(8,568)
8,603	Texas Instruments Inc	Credit Suisse	(4,215)
38,127	Texas Instruments Inc	Citibank	110,187
19,924	Texas Instruments Inc	Bank of America Merrill Lynch	598
10,719	Texas Instruments Inc	JP Morgan	(5,252)
1,945	Texas Roadhouse Inc	Credit Suisse	4,085
25,145	Texas Roadhouse Inc	Bank of America Merrill Lynch	39,226
(17,603)	TFS Financial Corp	Credit Suisse	(7,569)
(11,625)	TFS Financial Corp	Bank of America Merrill Lynch	(1,162)
(11,638)	TFS Financial Corp	Citibank	698
(20,624)	TFS Financial Corp	JP Morgan	(8,868)
3,527	Thermo Fisher Scientific Inc	Credit Suisse	16,612
1,247	Thermo Fisher Scientific Inc	Citibank	19,042
2,410	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	30,342
416	Thermo Fisher Scientific Inc	JP Morgan	1,959
11,429	Tiffany & Co	JP Morgan	(299,554)
4,639	Tiffany & Co	Bank of America Merrill Lynch	(73,112)
2,623	Tiffany & Co	Credit Suisse	(43,270)
28,213	Timken Co/The	Bank of America Merrill Lynch	(53,040)
9,170	Timken Co/The	Citibank	2,201
13,038	Timken Co/The	JP Morgan	(37,028)
65,830	TJX Cos Inc/The	Bank of America Merrill Lynch	(299,527)
12,424	TJX Cos Inc/The	Citibank	25,593
14,372	TJX Cos Inc/The	Credit Suisse	(109,515)
(11,848)	Toll Brothers Inc	Credit Suisse	(11,966)
(13,024)	Toll Brothers Inc	JP Morgan	(13,154)
11,774	Torchmark Corp	Credit Suisse	353
15,397	Torchmark Corp	Bank of America Merrill Lynch	15,397
7,679	Torchmark Corp	Citibank	11,211
48,391	Torchmark Corp	JP Morgan	1,452
76,128	Toro Co/The	Credit Suisse	99,728
16,839	Toro Co/The	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	14,482
9,966	Toro Co/The	Citibank	15,846
109,070	Toro Co/The	JP Morgan	142,882
3,798	Total System Services Inc	Citibank	18,268
3,714	Tractor Supply Co	Bank of America	
		Merrill Lynch	7,354
8,040	Tractor Supply Co	Citibank	48,079
5,245	Tractor Supply Co	JP Morgan	(7,028)
30,931	Tractor Supply Co	Credit Suisse	(41,448)
(11,499)	Trade Desk Inc/The 'A'	Bank of America	
		Merrill Lynch	(209,857)
(5,767)	Trade Desk Inc/The 'A'	Credit Suisse	(111,822)
(4,393)	TransDigm Group Inc	Bank of America	
		Merrill Lynch	(93,088)
(5,726)	TransDigm Group Inc	Citibank	(140,344)
(1,868)	TransDigm Group Inc	JP Morgan	(14,925)
(2,695)	TransDigm Group Inc	Credit Suisse	(21,533)
(14,644)	TransUnion	Bank of America	
		Merrill Lynch	(27,068)
(8,148)	TransUnion	Citibank	(28,518)
(5,355)	TransUnion	Credit Suisse	17,993
(3,011)	TransUnion	JP Morgan	10,117
(6,958)	Travelers Cos Inc/The	JP Morgan	(25,656)
(3,032)	Travelers Cos Inc/The	Bank of America	
		Merrill Lynch	(8,168)
(2,032)	Travelers Cos Inc/The	Citibank	(7,681)
(36,134)	TreeHouse Foods Inc	Credit Suisse	(154,654)
(13,064)	TreeHouse Foods Inc	Bank of America	
		Merrill Lynch	(18,159)
(27,523)	TreeHouse Foods Inc	JP Morgan	(117,798)
7,279	Trex Co Inc	Citibank	28,825
18,154	Trex Co Inc	Bank of America	
		Merrill Lynch	76,610
6,288	Trex Co Inc	Credit Suisse	(4,087)
(45,975)	TRI Pointe Group Inc	JP Morgan	(29,654)
(223,319)	TRI Pointe Group Inc	Bank of America	
		Merrill Lynch	(253,467)
(25,459)	TRI Pointe Group Inc	Citibank	(10,565)
(59,411)	Trimble Inc	Bank of America	
		Merrill Lynch	(115,851)
7,691	TriNet Group Inc	Credit Suisse	1,900
9,028	TriNet Group Inc	Citibank	15,257
25,618	TriNet Group Inc	JP Morgan	(52,251)
(42,872)	Trinity Industries Inc	JP Morgan	(52,304)
(8,132)	Trinity Industries Inc	Credit Suisse	(9,921)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(39,704)	Trinity Industries Inc	Citibank	(48,439)
74,297	Trinseo SA	JP Morgan	(581,003)
26,234	Trinseo SA	Credit Suisse	(205,150)
25,111	Trinseo SA	Bank of America	
		Merrill Lynch	13,811
26,326	Trinseo SA	Citibank	93,194
(18,299)	Triton International Ltd/Bermuda	Citibank	(1,647)
(16,434)	Triton International Ltd/Bermuda	JP Morgan	20,049
17,181	Trustmark Corp	JP Morgan	10,480
3,461	Trustmark Corp	Bank of America	
		Merrill Lynch	2,665
17,828	Trustmark Corp	Citibank	20,680
44,519	Tupperware Brands Corp	Bank of America	
		Merrill Lynch	51,642
8,095	Tupperware Brands Corp	Citibank	12,466
14,055	Tupperware Brands Corp	JP Morgan	1,827
7,464	Tupperware Brands Corp	Credit Suisse	970
3,912	Twenty-First Century Fox Inc	Credit Suisse	7,156
10,538	Twenty-First Century Fox Inc	Citibank	7,166
(3,008)	Twilio Inc 'A'	Credit Suisse	(6,407)
(11,131)	Twilio Inc 'A'	Citibank	(149,823)
(30,305)	Twilio Inc 'A'	Bank of America	
		Merrill Lynch	(130,312)
(18,899)	Twitter Inc	Bank of America	
		Merrill Lynch	44,129
(38,429)	Twitter Inc	Citibank	11,721
(12,061)	Tyler Technologies Inc	Credit Suisse	(58,661)
(12,840)	Tyler Technologies Inc	Bank of America	
		Merrill Lynch	(34,283)
(2,664)	Tyler Technologies Inc	Citibank	(17,769)
29,454	Tyson Foods Inc 'A'	Credit Suisse	(84,238)
14,847	Tyson Foods Inc 'A'	Citibank	(3,712)
5,654	Tyson Foods Inc 'A'	Bank of America	
		Merrill Lynch	(2,205)
6,433	Ubiquiti Networks Inc	JP Morgan	104,665
19,636	Ubiquiti Networks Inc	Bank of America	
		Merrill Lynch	(21,992)
5,452	Ubiquiti Networks Inc	Citibank	12,431
3,931	Ubiquiti Networks Inc	Credit Suisse	63,957
36,103	UDR Inc (Reit)	JP Morgan	65,346
31,036	UDR Inc (Reit)	Bank of America	
		Merrill Lynch	62,072
15,845	UDR Inc (Reit)	Citibank	19,965
958	UGI Corp	Credit Suisse	1,562
47,988	UGI Corp	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	-
879	UGI Corp	Citibank	475
46,870	UGI Corp	JP Morgan	76,398
(4,808)	Ulta Salon Cosmetics & Fragrance Inc	Bank of America	
		Merrill Lynch	67,504
(3,333)	Ultimate Software Group Inc/The	Bank of America	
		Merrill Lynch	(37,330)
(5,186)	Ultimate Software Group Inc/The	Citibank	(94,230)
(1,658)	Ultimate Software Group Inc/The	JP Morgan	(8,389)
(7,008)	Ultragenyx Pharmaceutical Inc	Bank of America	
		Merrill Lynch	(18,011)
(62,897)	Ultragenyx Pharmaceutical Inc	JP Morgan	(21,225)
(13,730)	Ultragenyx Pharmaceutical Inc	Citibank	(7,963)
8,830	UMB Financial Corp	Citibank	18,808
10,843	UMB Financial Corp	Credit Suisse	5,096
(103,052)	Under Armour Inc 'A'	JP Morgan	(106,144)
(30,773)	Under Armour Inc 'A'	Credit Suisse	(31,696)
(54,240)	Under Armour Inc 'C'	JP Morgan	(96,547)
(77,915)	Under Armour Inc 'C'	Credit Suisse	(138,689)
(6,196)	Under Armour Inc 'C'	Bank of America	
		Merrill Lynch	(10,038)
(16,611)	Under Armour Inc 'C'	Citibank	(40,531)
(5,328)	Union Pacific Corp	Credit Suisse	(3,783)
(1,305)	Union Pacific Corp	Bank of America	
		Merrill Lynch	(2,179)
(10,020)	Union Pacific Corp	Citibank	(95,791)
(41,080)	United Bankshares Inc/WV	JP Morgan	(40,669)
(63,339)	United Bankshares Inc/WV	Bank of America	
		Merrill Lynch	(44,971)
(58,987)	United Bankshares Inc/WV	Credit Suisse	(58,397)
(38,495)	United Bankshares Inc/WV	Citibank	(49,274)
25,498	United Continental Holdings Inc	Credit Suisse	91,283
11,687	United Continental Holdings Inc	Citibank	15,193
2,344	United Continental Holdings Inc	Bank of America	
		Merrill Lynch	9,751
3,464	United Continental Holdings Inc	JP Morgan	12,401
4,584	United Parcel Service Inc 'B'	Bank of America	
		Merrill Lynch	16,227
12,657	United Parcel Service Inc 'B'	Citibank	67,082
2,690	United Parcel Service Inc 'B'	JP Morgan	6,698
5,407	United Rentals Inc	Credit Suisse	(57,044)
7,727	United Rentals Inc	Bank of America	
		Merrill Lynch	(18,004)
2,788	United Rentals Inc	Citibank	17,537
3,342	United Rentals Inc	JP Morgan	(35,258)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
23,495	United States Cellular Corp	Credit Suisse	103,143
21,474	United States Cellular Corp	Bank of America	
		Merrill Lynch	55,403
14,004	United States Cellular Corp	Citibank	10,643
32,188	United States Cellular Corp	JP Morgan	141,305
6,326	United States Steel Corp	Bank of America	
		Merrill Lynch	(26,506)
11,042	United States Steel Corp	Citibank	(26,059)
(206)	United Technologies Corp	Credit Suisse	48,283
(27,423)	United Technologies Corp	Bank of America	
		Merrill Lynch	2,297,857
(16,372)	United Technologies Corp	Citibank	2,587,720
(38,616)	United Technologies Corp	JP Morgan	1,893,294
23,823	United Therapeutics Corp	Credit Suisse	39,784
20,161	United Therapeutics Corp	Bank of America	
		Merrill Lynch	46,774
7,242	United Therapeutics Corp	Citibank	25,057
5,860	United Therapeutics Corp	JP Morgan	9,786
3,329	UnitedHealth Group Inc	Citibank	68,977
7,845	UnitedHealth Group Inc	Bank of America	
		Merrill Lynch	136,503
12,854	UnitedHealth Group Inc	JP Morgan	73,139
(70,419)	Uniti Group Inc (Reit)	Bank of America	
		Merrill Lynch	(87,320)
(84,433)	Uniti Group Inc (Reit)	JP Morgan	(7,599)
(12,162)	Uniti Group Inc (Reit)	Credit Suisse	(1,095)
(58,078)	Uniti Group Inc (Reit)	Citibank	(65,628)
(30,446)	Univar Inc	Bank of America	
		Merrill Lynch	50,236
(10,165)	Univar Inc	Citibank	5,387
(16,007)	Univar Inc	JP Morgan	22,730
(6,478)	Universal Display Corp	Credit Suisse	29,193
(13,061)	Universal Display Corp	Citibank	(42,709)
(18,725)	Universal Display Corp	JP Morgan	177,700
(2,519)	Universal Health Services Inc 'B'	Credit Suisse	(18,590)
(9,102)	Unum Group	JP Morgan	(44)
8,013	Urban Edge Properties (Reit)	Credit Suisse	(9,295)
25,041	Urban Edge Properties (Reit)	Citibank	6,511
4,631	Urban Outfitters Inc	Bank of America	
		Merrill Lynch	(2,779)
57,293	Urban Outfitters Inc	JP Morgan	(228,026)
19,797	Urban Outfitters Inc	Credit Suisse	(78,792)
26,316	Urban Outfitters Inc	Citibank	32,106
21,519	US Bancorp	Credit Suisse	27,114
7,006	US Bancorp	JP Morgan	(5,171)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
11,209	US Foods Holding Corp	Bank of America Merrill Lynch	4,932
61,549	US Foods Holding Corp	JP Morgan	56,010
5,678	USANA Health Sciences Inc	Bank of America Merrill Lynch	6,530
26,139	USANA Health Sciences Inc	Credit Suisse	124,952
15,979	USANA Health Sciences Inc	Citibank	38,030
3,531	USANA Health Sciences Inc	JP Morgan	18,326
(6,634)	USG Corp	Credit Suisse	(2,256)
(41,004)	USG Corp	Bank of America Merrill Lynch	(17,222)
(115)	USG Corp	Citibank	(21)
(25,474)	USG Corp	JP Morgan	(8,661)
(3,955)	Vail Resorts Inc	JP Morgan	(47,539)
(1,780)	Vail Resorts Inc	Bank of America Merrill Lynch	(26,326)
(8,107)	Vail Resorts Inc	Citibank	(117,146)
64,369	Valero Energy Corp	Bank of America Merrill Lynch	(284,511)
33,025	Valero Energy Corp	JP Morgan	(301,358)
7,299	Valero Energy Corp	Citibank	13,284
(34,163)	Valley National Bancorp	Credit Suisse	(22,206)
(88,253)	Valley National Bancorp	JP Morgan	(57,364)
(52,088)	Valley National Bancorp	Bank of America Merrill Lynch	(31,774)
(8,197)	Valley National Bancorp	Citibank	(5,410)
(1,612)	Valmont Industries Inc	Bank of America Merrill Lynch	2,966
(1,915)	Valmont Industries Inc	Credit Suisse	13,692
(3,140)	Valmont Industries Inc	JP Morgan	22,451
(1,659)	Valmont Industries Inc	Citibank	(4,562)
(77,204)	Valvoline Inc	Bank of America Merrill Lynch	(33,198)
(43,010)	Valvoline Inc	Credit Suisse	5,591
(68,320)	Valvoline Inc	Citibank	(20,496)
(56,945)	Valvoline Inc	JP Morgan	7,403
1,348	Varian Medical Systems Inc	Credit Suisse	(4,368)
372	Varian Medical Systems Inc	Bank of America Merrill Lynch	1,588
10,101	Varian Medical Systems Inc	JP Morgan	(32,727)
20,308	Vector Group Ltd	Citibank	(19,090)
39,435	Vector Group Ltd	Credit Suisse	(57,969)
24,955	Vector Group Ltd	JP Morgan	(36,684)
13,752	Vector Group Ltd	Bank of America Merrill Lynch	(22,691)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
8,261	Vectren Corp	Credit Suisse	(991)
(6,754)	Veeva Systems Inc 'A'	Bank of America	
		Merrill Lynch	(43,901)
(25,184)	Ventas Inc (Reit)	JP Morgan	(77,063)
(5,354)	Ventas Inc (Reit)	Bank of America	
		Merrill Lynch	(11,458)
(66,779)	VEREIT Inc (Reit)	Bank of America	
		Merrill Lynch	(2,003)
(147,814)	VEREIT Inc (Reit)	JP Morgan	(1,478)
(52,215)	VEREIT Inc (Reit)	Credit Suisse	(522)
(8,505)	Verint Systems Inc	Credit Suisse	19,647
(14,247)	Verint Systems Inc	JP Morgan	32,911
4,539	VeriSign Inc	Credit Suisse	3,157
4,558	VeriSign Inc	Bank of America	
		Merrill Lynch	5,014
29,534	VeriSign Inc	Citibank	190,199
24,856	VeriSign Inc	JP Morgan	(83,516)
(5,951)	Verisk Analytics Inc	Credit Suisse	(5,415)
(12,308)	Verisk Analytics Inc	Bank of America	
		Merrill Lynch	2,860
(23,899)	Verisk Analytics Inc	JP Morgan	(21,748)
(14,880)	Verisk Analytics Inc	Citibank	(53,122)
26,564	Verizon Communications Inc	Bank of America	
		Merrill Lynch	20,189
5,905	Verizon Communications Inc	JP Morgan	9,271
(5,865)	Versum Materials Inc	Citibank	(8,035)
(8,288)	Versum Materials Inc	Bank of America	
		Merrill Lynch	(4,227)
16,105	Vertex Pharmaceuticals Inc	Citibank	315,658
1,339	Vertex Pharmaceuticals Inc	JP Morgan	(362)
3,013	Vertex Pharmaceuticals Inc	Credit Suisse	(814)
8,050	VF Corp	Credit Suisse	(25,131)
67,215	Viacom Inc 'B'	Credit Suisse	(65,714)
24,491	Viacom Inc 'B'	Bank of America	
		Merrill Lynch	(16,654)
10,215	Viacom Inc 'B'	Citibank	1,124
28,545	Viacom Inc 'B'	JP Morgan	(25,120)
(68,898)	ViaSat Inc	Credit Suisse	185,332
(96,293)	ViaSat Inc	JP Morgan	257,373
(16,569)	ViaSat Inc	Citibank	(13,918)
(162,139)	Viavi Solutions Inc	Bank of America	
		Merrill Lynch	(9,728)
24,766	VICI Properties Inc (Reit)	Credit Suisse	18,768
15,144	VICI Properties Inc (Reit)	Citibank	6,512
(29,165)	Virtu Financial Inc 'A'	Citibank	8,750

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(11,307)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	5,088
(9,739)	Virtu Financial Inc 'A'	Credit Suisse	8,848
57,069	Visa Inc 'A'	Citibank	389,781
51,942	Visa Inc 'A'	Credit Suisse	(287,239)
40,427	Vishay Intertechnology Inc	Credit Suisse	44,470
125,738	Vishay Intertechnology Inc	Bank of America Merrill Lynch	145,856
68,044	Vishay Intertechnology Inc	Citibank	72,127
46,135	Vishay Intertechnology Inc	JP Morgan	50,749
1,217	Visteon Corp	Credit Suisse	(10,551)
16,738	Visteon Corp	Bank of America Merrill Lynch	(89,883)
24,380	Visteon Corp	Citibank	(134,334)
10,893	Visteon Corp	JP Morgan	(94,442)
(37,855)	Vistra Energy Corp	Bank of America Merrill Lynch	(2,650)
(33,899)	Vistra Energy Corp	Credit Suisse	28,509
(58,775)	Vistra Energy Corp	JP Morgan	34,921
21,917	VMware Inc 'A'	Credit Suisse	309,824
21,941	VMware Inc 'A'	Citibank	281,942
14,116	VMware Inc 'A'	JP Morgan	200,306
42,728	Vonage Holdings Corp	Bank of America Merrill Lynch	3,418
150,635	Vonage Holdings Corp	JP Morgan	(100,725)
(28,658)	Vornado Realty Trust (Reit)	JP Morgan	(34,676)
5,431	Voya Financial Inc	Bank of America Merrill Lynch	(2,878)
55,340	Voya Financial Inc	Citibank	70,835
6,178	Voya Financial Inc	JP Morgan	(10,132)
47,159	Voya Financial Inc	Credit Suisse	(51,719)
(11,412)	Vulcan Materials Co	Bank of America Merrill Lynch	9,244
(15,136)	Vulcan Materials Co	Citibank	(48,738)
(8,237)	Vulcan Materials Co	JP Morgan	13,426
(28,551)	Vulcan Materials Co	Credit Suisse	46,538
935	WABCO Holdings Inc	Credit Suisse	7,237
8,088	WABCO Holdings Inc	Bank of America Merrill Lynch	37,609
5,454	WABCO Holdings Inc	JP Morgan	42,214
4,907	WABCO Holdings Inc	Citibank	9,961
(38,140)	Wabtec Corp	JP Morgan	(189,937)
(11,809)	Wabtec Corp	Citibank	(79,829)
(17,032)	Wabtec Corp	Credit Suisse	(84,819)
15,639	Waddell & Reed Financial Inc 'A'	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
		Merrill Lynch	11,260
24,717	Waddell & Reed Financial Inc 'A'	Citibank	6,674
18,537	Waddell & Reed Financial Inc 'A'	JP Morgan	(6,488)
8,369	WageWorks Inc	JP Morgan	(53,311)
9,985	WageWorks Inc	Credit Suisse	(63,604)
6,268	Walgreens Boots Alliance Inc	Bank of America	
		Merrill Lynch	16,171
32,835	Walgreens Boots Alliance Inc	JP Morgan	79,789
10,646	Walgreens Boots Alliance Inc	Citibank	43,223
5,115	Walmart Inc	Credit Suisse	(34,526)
11,847	Walmart Inc	Citibank	35,896
10,569	Walmart Inc	JP Morgan	(65,568)
12,713	Walt Disney Co/The	Credit Suisse	10,806
5,569	Walt Disney Co/The	Citibank	26,564
2,741	Walt Disney Co/The	JP Morgan	2,330
16,170	Washington Federal Inc	Credit Suisse	3,072
47,759	Washington Federal Inc	Bank of America	
		Merrill Lynch	36,774
28,246	Washington Federal Inc	Citibank	33,048
96,444	Washington Federal Inc	JP Morgan	18,324
26,950	Washington Real Estate Investment Trust (Reit)	Credit Suisse	(39,078)
7,766	Washington Real Estate Investment Trust (Reit)	Citibank	(7,611)
20,410	Washington Real Estate Investment Trust (Reit)	JP Morgan	(29,595)
4,785	Washington Real Estate Investment Trust (Reit)	Bank of America	
		Merrill Lynch	(5,407)
(29,794)	Waste Connections Inc	Bank of America	
		Merrill Lynch	(46,777)
(73,653)	Waste Connections Inc	JP Morgan	(166,456)
1,984	Waste Management Inc	Credit Suisse	7,599
2,237	Waste Management Inc	Bank of America	
		Merrill Lynch	3,892
32,756	Waste Management Inc	JP Morgan	125,455
7,296	Waters Corp	Credit Suisse	(16,124)
3,008	Waters Corp	Citibank	3,219
8,187	Waters Corp	Bank of America	
		Merrill Lynch	(2,784)
4,622	Waters Corp	JP Morgan	(10,215)
(7,059)	Watsco Inc	Bank of America	
		Merrill Lynch	(44,683)
(6,527)	Watsco Inc	Credit Suisse	(34,724)
(4,371)	Watsco Inc	JP Morgan	(23,318)
(26,446)	Wayfair Inc 'A'	JP Morgan	(223,836)
(958,404)	Weatherford International Plc	Citibank	64,213

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(2,327,508)	Weatherford International Plc	JP Morgan	1,168,334
(218,837)	Weatherford International Plc	Credit Suisse	136,686
15,037	Webster Financial Corp	Credit Suisse	(25,563)
7,814	Webster Financial Corp	JP Morgan	(13,284)
5,250	Webster Financial Corp	Bank of America	
		Merrill Lynch	(7,842)
(12,106)	WEC Energy Group Inc	JP Morgan	(29,054)
2,410	Weight Watchers International Inc	JP Morgan	(8,001)
3,429	Weight Watchers International Inc	Credit Suisse	(11,384)
34,838	Weingarten Realty Investors (Reit)	Citibank	27,174
45,534	Weingarten Realty Investors (Reit)	JP Morgan	5,009
17,776	Weingarten Realty Investors (Reit)	Bank of America	
		Merrill Lynch	16,887
10,776	Weingarten Realty Investors (Reit)	Credit Suisse	1,185
(144,212)	Welbilt Inc	Bank of America	
		Merrill Lynch	(76,235)
(10,276)	Welbilt Inc	Citibank	(617)
(153,338)	Welbilt Inc	JP Morgan	56,250
(33,837)	Welbilt Inc	Credit Suisse	16,242
1,238	WellCare Health Plans Inc	Citibank	11,786
13,765	WellCare Health Plans Inc	JP Morgan	(273,924)
6,846	WellCare Health Plans Inc	Bank of America	
		Merrill Lynch	21,496
(52,448)	Wells Fargo & Co	JP Morgan	(52,972)
(54,330)	Wells Fargo & Co	Credit Suisse	(54,873)
(74,625)	Wells Fargo & Co	Bank of America	
		Merrill Lynch	(100,744)
(12,383)	Wells Fargo & Co	Citibank	(28,976)
(23,221)	Welltower Inc (Reit)	JP Morgan	(66,180)
(9,600)	Welltower Inc (Reit)	Citibank	(15,744)
(12,189)	Welltower Inc (Reit)	Bank of America	
		Merrill Lynch	(23,647)
(7,905)	Welltower Inc (Reit)	Credit Suisse	(22,529)
(27,646)	Wendy 's Co/The	Credit Suisse	(35,387)
(77,419)	Wendy 's Co/The	Bank of America	
		Merrill Lynch	(48,774)
34,142	Werner Enterprises Inc	Credit Suisse	9,218
21,828	Werner Enterprises Inc	Bank of America	
		Merrill Lynch	2,183
7,995	Werner Enterprises Inc	Citibank	1,519
111,383	Werner Enterprises Inc	JP Morgan	30,073
(17,913)	WESCO International Inc	Credit Suisse	26,511
(614)	WESCO International Inc	JP Morgan	909
(7,848)	WESCO International Inc	Bank of America	
		Merrill Lynch	1,962

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
8,279	West Pharmaceutical Services Inc	Credit Suisse	(8,498)
7,558	West Pharmaceutical Services Inc	JP Morgan	(13,661)
4,481	West Pharmaceutical Services Inc	Bank of America	
		Merrill Lynch	1,299
9,834	West Pharmaceutical Services Inc	Citibank	31,272
14,133	Western Alliance Bancorp	Citibank	11,589
2,601	Western Alliance Bancorp	JP Morgan	(5,358)
12,131	Western Alliance Bancorp	Bank of America	
		Merrill Lynch	(1,577)
7,453	Western Alliance Bancorp	Credit Suisse	(15,353)
8,650	Western Digital Corp	Credit Suisse	(28,286)
33,922	Western Digital Corp	Citibank	(103,462)
24,694	Western Digital Corp	JP Morgan	(74,826)
8,192	Western Digital Corp	Bank of America	
		Merrill Lynch	(19,988)
71,256	Western Union Co/The	Credit Suisse	(21,377)
36,659	Western Union Co/The	Bank of America	
		Merrill Lynch	(3,299)
93,699	Western Union Co/The	Citibank	19,677
243,152	Western Union Co/The	JP Morgan	(72,946)
19,937	Westlake Chemical Corp	Bank of America	
		Merrill Lynch	1,595
25,510	Westlake Chemical Corp	Credit Suisse	(144,897)
11,060	Westlake Chemical Corp	Citibank	37,272
(43,226)	Westrock Co	Bank of America	
		Merrill Lynch	(50,574)
(21,311)	Westrock Co	Citibank	(27,278)
(15,202)	Westrock Co	JP Morgan	(3,800)
(64,531)	Westrock Co	Credit Suisse	(16,133)
(7,622)	WEX Inc	Credit Suisse	111,434
(12,405)	WEX Inc	Bank of America	
		Merrill Lynch	83,610
(11,141)	WEX Inc	Citibank	(36,765)
(30,044)	Weyerhaeuser Co (Reit)	Bank of America	
		Merrill Lynch	15,422
(1,009)	Whirlpool Corp	Credit Suisse	(9,051)
(3,980)	Whirlpool Corp	Citibank	(20,736)
(11,703)	Whirlpool Corp	JP Morgan	(104,976)
(4,253)	Whirlpool Corp	Bank of America	
		Merrill Lynch	(55,204)
(505)	White Mountains Insurance Group Ltd	Credit Suisse	(9,959)
2,229	White Mountains Insurance Group Ltd	Citibank	37,848
6,635	Whiting Petroleum Corp	Bank of America	
		Merrill Lynch	(27,668)
4,287	Whiting Petroleum Corp	Credit Suisse	(26,922)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
4,221	Whiting Petroleum Corp	JP Morgan	(26,508)
(42,634)	Williams Cos Inc/The	Bank of America	
		Merrill Lynch	(19,185)
(208,256)	Williams Cos Inc/The	Credit Suisse	13,005
(47,730)	Williams Cos Inc/The	Citibank	(43,434)
(28,724)	Williams Cos Inc/The	JP Morgan	2,872
21,322	Williams-Sonoma Inc	Credit Suisse	(181,877)
8,851	Williams-Sonoma Inc	Bank of America	
		Merrill Lynch	(44,609)
37,011	Williams-Sonoma Inc	JP Morgan	(315,704)
(5,819)	Willis Towers Watson Plc	Credit Suisse	495
(9,406)	Willis Towers Watson Plc	Citibank	(34,802)
(6,549)	Willis Towers Watson Plc	JP Morgan	4,388
10,515	Wintrust Financial Corp	Bank of America	
		Merrill Lynch	(10,305)
451	Wintrust Financial Corp	Citibank	600
5,684	Wintrust Financial Corp	Credit Suisse	(7,617)
15,323	Wintrust Financial Corp	JP Morgan	(20,533)
18,839	Wolverine World Wide Inc	Citibank	18,651
17,828	Wolverine World Wide Inc	Credit Suisse	15,867
18,544	Wolverine World Wide Inc	JP Morgan	16,504
(13,526)	Woodward Inc	Bank of America	
		Merrill Lynch	(17,854)
(4,502)	Woodward Inc	Credit Suisse	5,177
(14,713)	Woodward Inc	JP Morgan	16,920
(17,716)	Workday Inc 'A'	Bank of America	
		Merrill Lynch	(448,569)
(14,878)	Workday Inc 'A'	Credit Suisse	(230,758)
(16,174)	Workday Inc 'A'	Citibank	(424,406)
5,206	World Wrestling Entertainment Inc 'A'	Credit Suisse	22,646
21,194	World Wrestling Entertainment Inc 'A'	Bank of America	
		Merrill Lynch	133,946
51,648	World Wrestling Entertainment Inc 'A'	Citibank	610,479
7,127	World Wrestling Entertainment Inc 'A'	JP Morgan	31,002
(48,882)	Worldpay Inc 'A'	JP Morgan	272,762
(14,358)	Worldpay Inc 'A'	Bank of America	
		Merrill Lynch	(45,326)
(58,676)	Worldpay Inc 'A'	Citibank	(355,577)
11,539	Worthington Industries Inc	Credit Suisse	(27,001)
1,120	Worthington Industries Inc	Citibank	840
4,169	Worthington Industries Inc	Bank of America	
		Merrill Lynch	(4,753)
31,575	Worthington Industries Inc	JP Morgan	(73,886)
7,649	WP Carey Inc (Reit)	Credit Suisse	21,111
29,962	WP Carey Inc (Reit)	JP Morgan	82,695

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
23,537	WP Carey Inc (Reit)	Bank of America Merrill Lynch	27,068
20,643	WP Carey Inc (Reit)	Citibank	(13,005)
(49,337)	WPX Energy Inc	Bank of America Merrill Lynch	26,642
(86,544)	WPX Energy Inc	Citibank	(51,926)
(47,775)	WPX Energy Inc	JP Morgan	82,651
(15)	WR Berkley Corp	Credit Suisse	1
(36,779)	WR Berkley Corp	JP Morgan	2,575
2,678	WR Grace & Co	Citibank	1,312
23,401	WR Grace & Co	Bank of America Merrill Lynch	(36,272)
6,937	WR Grace & Co	Credit Suisse	(29,066)
(89,645)	Wright Medical Group NV	JP Morgan	161,361
(163,320)	Wright Medical Group NV	Credit Suisse	293,976
(56,385)	Wright Medical Group NV	Citibank	38,906
10,661	WW Grainger Inc	Bank of America Merrill Lynch	64,286
5,428	WW Grainger Inc	JP Morgan	103,783
58	WW Grainger Inc	Citibank	823
6,179	WW Grainger Inc	Credit Suisse	118,142
6,184	Wyndham Destinations Inc	Credit Suisse	(6,555)
35,418	Wyndham Destinations Inc	Bank of America Merrill Lynch	(9,209)
(4,358)	Wyndham Hotels & Resorts Inc	Citibank	(11,091)
(69,173)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	(220,316)
(59,917)	Wyndham Hotels & Resorts Inc	Credit Suisse	(116,208)
(8,076)	Wynn Resorts Ltd	Credit Suisse	(63,074)
(19,798)	Wynn Resorts Ltd	Bank of America Merrill Lynch	(8,513)
(16,783)	Wynn Resorts Ltd	Citibank	(41,958)
(8,850)	Wynn Resorts Ltd	JP Morgan	(69,119)
4,159	Xcel Energy Inc	Credit Suisse	10,564
5,162	Xcel Energy Inc	JP Morgan	13,111
25,010	Xcel Energy Inc	Citibank	25,260
15,258	Xcel Energy Inc	Bank of America Merrill Lynch	7,629
(45,756)	Xerox Corp	Bank of America Merrill Lynch	10,981
(53,239)	Xerox Corp	Credit Suisse	119,255
(7,678)	Xerox Corp	Citibank	(11,747)
(10,675)	Xerox Corp	JP Morgan	23,912
(9,821)	Xilinx Inc	Credit Suisse	(42,820)
(3,132)	XPO Logistics Inc	Credit Suisse	23,399

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
	米国(続き)		
(67,026)	XPO Logistics Inc	JP Morgan	466,374
(6,007)	XPO Logistics Inc	Bank of America	
		Merrill Lynch	19,048
(16,227)	Xylem Inc/NY	Bank of America	
		Merrill Lynch	(22,231)
(181)	Xylem Inc/NY	Credit Suisse	(47)
(9,151)	Yelp Inc	JP Morgan	91,510
(47,535)	Yelp Inc	Citibank	(131,197)
(12,871)	Yelp Inc	Bank of America	
		Merrill Lynch	(6,307)
56,108	Yum China Holdings Inc	Bank of America	
		Merrill Lynch	(8,977)
40,246	Yum China Holdings Inc	JP Morgan	(66,003)
46,833	Yum! Brands Inc	Credit Suisse	73,059
10,507	Yum! Brands Inc	Bank of America	
		Merrill Lynch	33,938
4,622	Yum! Brands Inc	JP Morgan	7,210
(46,987)	Zayo Group Holdings Inc	Citibank	(26,313)
(20,875)	Zayo Group Holdings Inc	JP Morgan	(72,854)
(112,168)	Zayo Group Holdings Inc	Bank of America	
		Merrill Lynch	(431,847)
(52,040)	Zayo Group Holdings Inc	Credit Suisse	(181,620)
4,380	Zebra Technologies Corp 'A'	JP Morgan	(19,491)
6,405	Zebra Technologies Corp 'A'	Citibank	83,457
3,819	Zebra Technologies Corp 'A'	Bank of America	
		Merrill Lynch	(3,361)
(33,266)	Zendesk Inc	JP Morgan	(137,389)
(21,016)	Zendesk Inc	Bank of America	
		Merrill Lynch	(81,340)
(32,436)	Zendesk Inc	Citibank	(213,429)
(1,060)	Zillow Group Inc 'C'	Bank of America	
		Merrill Lynch	(9,869)
(17,316)	Zillow Group Inc 'C'	Credit Suisse	(137,662)
(55,939)	Zillow Group Inc 'C'	JP Morgan	(444,715)
(9,925)	Zillow Group Inc 'C'	Citibank	(79,102)
(12,398)	Zimmer Biomet Holdings Inc	Credit Suisse	47,732
(25,149)	Zimmer Biomet Holdings Inc	JP Morgan	96,824
23,653	Zions Bancorp NA	JP Morgan	(45,177)
18,730	Zions Bancorp NA	Credit Suisse	(35,774)
14,883	Zions Bancorp NA	Citibank	22,176
4,638	Zions Bancorp NA	Bank of America	
		Merrill Lynch	742
11,896	Zoetis Inc	Credit Suisse	(16,892)
4,470	Zoetis Inc	Citibank	18,953
18,093	Zoetis Inc	Bank of America	

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
米国(続き)			
		Merrill Lynch	33,653
19,734	Zoetis Inc	JP Morgan	(28,022)
(191,241)	Zynga Inc 'A'	JP Morgan	24,861
(108,979)	Zynga Inc 'A'	Citibank	(19,616)
			<u>(6,871,865)</u>
合計			<u>(27,441,430)</u>

* 0.5米ドル未満の投資は端数切捨てにより0と表示されている。

添付の注記は、これらの財務書類の不可分の一部である。

スワップ 2018年11月30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)
CCCDS	EUR 38,350,300	ファンドはMarkit iTraxx Europe Crossover Series 30 Version 1に係るデフォルト・プロテクションを受け取り、5.000%の固定金利を支払う	Bank of America Merrill Lynch	20/12/2023	254,621	(2,912,418)
CCCDS	EUR 119,604,400	ファンドはMarkit iTraxx Europe Series 23 Version 1に係るデフォルト・プロテクションを受け取り、1.000%の固定金利を支払う	Bank of America Merrill Lynch	20/12/2023	50,470	(1,322,818)
CCCDS	USD 114,297,540	ファンドはMarkit CDX.NA.HY.25 Version 5に係るデフォルト・プロテクションを受け取り、5.000%の固定金利を支払う	Bank of America Merrill Lynch	20/12/2023	(889,646)	(5,157,849)
CCCDS	USD 445,056,300	ファンドはMarkit CDX.NA.IG.30に係るデフォルト・プロテクションを受け取り、1.000%の固定金利を支払う	Bank of America Merrill Lynch	20/12/2023	(698,766)	(5,016,292)
CCIRS	MXN 1,421,995,000	ファンドは8.520%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	(953,353)	(952,322)
CCIRS	MXN 2,320,000,000	ファンドは8.525%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	(1,532,807)	(1,531,126)
CCIRS	MXN 1,593,978,000	ファンドは8.735%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	(401,004)	(399,859)
CCIRS	MXN 2,656,946,000	ファンドは8.895%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	159,776	161,670
CCIRS	MXN 3,434,162,000	ファンドは8.900%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	239,981	242,414
CCIRS	MXN 1,656,379,000	ファンドは8.930%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	13/3/2024	212,565	213,728
CCIRS	AUD 51,439,415	ファンドは2.588%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	171,177	171,715
CCIRS	AUD 46,586,640	ファンドは2.590%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	158,254	158,740
CCIRS	AUD 50,468,860	ファンドは2.592%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	175,807	176,335
CCIRS	AUD 45,616,085	ファンドは2.592%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	158,113	158,590
CCIRS	AUD 13,991,699	ファンドは2.593%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	48,982	49,128
CCIRS	AUD 13,991,700	ファンドは2.615%の固定金利を受け取り、2.325%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	59,634	59,781
CCIRS	AUD 13,989,601	ファンドは2.630%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	66,887	67,034
CCIRS	CAD 718,793,000	ファンドは2.595%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	(510,311)	(667,881)
CCIRS	CAD 43,961,000	ファンドは2.680%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	69,145	90,622
CCIRS	CAD 47,667,000	ファンドは2.780%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	260,240	265,969
CCIRS	CAD 128,133,000	ファンドは2.851%の固定金利を受け取り、3ヶ月CAD CDORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	1,034,744	1,036,155

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CCIRS	EUR 1,585,070,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.420%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(6,954,482)	(6,469,928)
CCIRS	EUR 38,640,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.443%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(208,763)	(208,134)
CCIRS	GBP 42,483,000	ファンドは1.392%の固定金利を受け取り、6ヶ月GBP LIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	14,273	15,058
CCIRS	GBP 748,892,000	ファンドは1.397%の固定金利を受け取り、6ヶ月GBP LIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	2,130,618	520,329
CCIRS	GBP 13,910,000	ファンドは1.508%の固定金利を受け取り、6ヶ月GBP LIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	105,380	105,643
CCIRS	HKD 1,215,254,248	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.835%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(513,773)	(511,543)
CCIRS	HKD 485,655,362	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.848%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(241,700)	(240,809)
CCIRS	HKD 299,719,594	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.910%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(261,421)	(260,871)
CCIRS	HKD 608,521,600	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.924%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(581,815)	(580,699)
CCIRS	HKD 399,406,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.005%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(575,752)	(575,017)
CCIRS	HKD 509,918,333	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.020%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(780,891)	(779,955)
CCIRS	HKD 207,362,884	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.024%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(322,527)	(322,147)
CCIRS	HKD 232,246,430	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.027%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(365,406)	(364,979)
CCIRS	HKD 82,053,172	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.048%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(139,180)	(139,028)
CCIRS	HKD 234,104,401	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、3.053%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(404,947)	(404,515)
CCIRS	PLN 2,181,084,159	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.562%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(6,697,822)	(6,689,369)
CCIRS	SEK 2,606,200,000	ファンドは0.639%の固定金利を受け取り、3ヶ月SEK STIBOの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	396,513	645,124
CCIRS	SEK 575,886,000	ファンドは0.756%の固定金利を受け取り、3ヶ月SEK STIBOの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	439,278	512,728
CCIRS	SEK 312,064,000	ファンドは0.806%の固定金利を受け取り、3ヶ月SEK STIBOの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	285,966	363,563
CCIRS	SEK 1,037,048,000	ファンドは0.836%の固定金利を受け取り、3ヶ月SEK STIBOの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	1,313,127	1,379,114
CCIRS	SGD 163,047,000	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.275%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(368,533)	(366,826)
CCIRS	SGD 33,438,480	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.319%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(126,742)	(126,391)

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CCIRS	SGD 33,438,480	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.322%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(130,811)	(130,460)
CCIRS	SGD 36,456,640	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.323%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(143,250)	(142,870)
CCIRS	SGD 76,790,051	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.325%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(307,077)	(306,272)
CCIRS	SGD 50,451,040	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.325%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(201,750)	(201,221)
CCIRS	SGD 33,039,285	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.326%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(133,271)	(132,924)
CCIRS	SGD 69,877,064	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.335%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(303,730)	(302,998)
CCIRS	SGD 33,039,286	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.335%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(143,610)	(143,264)
CCIRS	SGD 30,741,048	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.380%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(181,723)	(181,401)
CCIRS	SGD 111,001,812	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.402%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(743,025)	(741,859)
CCIRS	SGD 77,361,384	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.402%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(517,842)	(517,030)
CCIRS	SGD 30,250,285	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.410%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(210,378)	(210,061)
CCIRS	SGD 32,216,554	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.418%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(232,455)	(232,117)
CCIRS	SGD 27,511,121	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.420%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(200,895)	(200,606)
CCIRS	SGD 27,683,122	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.432%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(214,184)	(213,893)
CCIRS	SGD 28,506,240	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.442%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(230,465)	(230,165)
CCIRS	SGD 73,066,539	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.448%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(603,429)	(602,658)
CCIRS	SGD 28,171,260	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.449%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(234,124)	(233,828)
CCIRS	SGD 21,689,378	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.454%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(183,837)	(183,609)
CCIRS	SGD 21,747,709	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.458%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(187,168)	(186,939)
CCIRS	SGD 31,023,180	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.460%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(269,692)	(269,366)
CCIRS	SGD 36,891,938	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.489%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(357,914)	(357,525)
CCIRS	SGD 37,107,680	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.505%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(380,652)	(380,261)

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CCIRS	SGD 38,771,085	ファンドは6ヶ月SGD STIBORの変動金利を受け取り、2.507%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(400,412)	(400,003)
CCIRS	USD 9,723,000	ファンドは2.960%の固定金利を受け取り、3ヶ月USD LIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	(13,235)	(11,910)
CCIRS	ZAR 1,304,712,896	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、7.860%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	58,100	59,479
CCIRS	ZAR 911,314,000	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、8.150%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(733,379)	(732,459)
CCIRS	ZAR 562,212,333	ファンドは3ヶ月ZAR JIBARの変動金利を受け取り、8.150%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(452,440)	(451,872)
CCIRS	MXN 1,491,204,000	ファンドは8.458%の固定金利を受け取り、1ヶ月MXN Mexican Interbank Rateの変動金利を支払う	Bank of America Merrill Lynch	7/3/2029	(3,522,922)	(3,521,373)
CCIRS	AUD 180,304,000	ファンドは6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を受け取り、2.800%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	256,178	258,783
CCIRS	AUD 107,905,000	ファンドは6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を受け取り、2.820%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	12,340	13,901
CCIRS	AUD 27,897,000	ファンドは6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を受け取り、2.928%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(193,616)	(193,212)
CCIRS	AUD 26,805,000	ファンドは6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を受け取り、2.930%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(189,541)	(189,151)
CCIRS	AUD 26,805,000	ファンドは6ヶ月AUD Australia Bank Bill Swap Rateの変動金利を受け取り、2.933%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(194,795)	(194,403)
CCIRS	CAD 610,482,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.686%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	2,528,875	2,837,509
CCIRS	CAD 27,367,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.790%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(40,100)	(61,955)
CCIRS	CAD 6,541,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.824%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(29,581)	(29,480)
CCIRS	CAD 73,356,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.951%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(953,329)	(952,201)
CCIRS	EUR 359,421,000	ファンドは1.000%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	2,386,972	2,390,963
CCIRS	EUR 7,033,000	ファンドは1.082%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	110,918	111,083
CCIRS	EUR 45,780,000	ファンドは1.092%の固定金利を受け取り、6ヶ月EUR EURIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	772,744	773,804
CCIRS	GBP 332,280,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.591%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	55,790	(657,548)
CCIRS	HKD 367,564,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.887%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	24,036	24,977
CCIRS	PLN 116,149,000	ファンドは3.021%の固定金利を受け取り、6ヶ月PLN WIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	896,007	896,635
CCIRS	SEK 7,204,127,000	ファンドは1.275%の固定金利を受け取り、3ヶ月SEK STIBOの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	6,139,263	4,776,377

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CCIRS	SEK 170,504,000	ファンドは1.298%の固定金利を受け取り、3ヶ月SEK STIBORの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	153,544	153,923
CCIRS	SGD 87,524,000	ファンドは2.550%の固定金利を受け取り、6ヶ月SGD SORF6の変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	384,780	386,060
CCIRS	USD 179,674,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、3.000%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	1,067,790	1,040,127
CCIRS	ZAR 50,628,000	ファンドは8.845%の固定金利を受け取り、3ヶ月ZAR JIBARの変動金利を支払う	Bank of America Merrill Lynch	20/3/2029	112,925	112,992
IRS	CNY 194,582,546	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.207%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(84,259)	(84,259)
IRS	CNY 279,777,160	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.235%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(172,975)	(172,975)
IRS	CNY 839,562,810	ファンドは6ヶ月CNY NSEROの変動金利を受け取り、3.336%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(1,082,825)	(1,082,825)
IRS	CNY 786,069,982	ファンドは6ヶ月CNY NSEROの変動金利を受け取り、3.338%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2024	(1,021,634)	(1,021,634)
IRS	INR 5,748,855,779	ファンドは7.490%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	2,103,368	2,103,368
IRS	INR 9,478,589,078	ファンドは7.569%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	3,908,294	3,908,294
IRS	KRW 130,287,526,680	ファンドは1.980%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	180,720	180,720
IRS	KRW 24,053,463,640	ファンドは2.014%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	67,906	67,906
IRS	THB 457,500,814	ファンドは2.195%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	80,224	80,224
IRS	THB 1,104,973,560	ファンドは2.238%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Bank of America Merrill Lynch	20/3/2024	261,299	261,299
IRS	KRW 20,399,248,140	ファンドは3ヶ月KRW KSDAの変動金利を受け取り、2.068%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(27,965)	(27,965)
IRS	KRW 26,948,657,000	ファンドは3ヶ月KRW KSDAの変動金利を受け取り、2.125%の固定金利を支払う	Bank of America Merrill Lynch	20/3/2029	(160,371)	(160,371)
IRS	CNY 245,174,009	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.212%の固定金利を支払う	BNP Paribas	20/3/2024	(115,086)	(115,086)
IRS	CNY 696,087,075	ファンドは6ヶ月CNY NSEROの変動金利を受け取り、3.320%の固定金利を支払う	BNP Paribas	20/3/2024	(821,794)	(821,794)
IRS	THB 709,763,511	ファンドは2.180%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	BNP Paribas	20/3/2024	109,147	109,147
IRS	THB 911,202,000	ファンドは2.257%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	BNP Paribas	20/3/2024	241,031	241,031
IRS	KRW 61,456,042,000	ファンドは3ヶ月KRW KSDAの変動金利を受け取り、2.080%の固定金利を支払う	BNP Paribas	20/3/2029	(143,507)	(143,507)
IRS	THB 818,235,000	ファンドは2.611%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	BNP Paribas	20/3/2029	430,677	430,677

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)
IRS	CNY 194,582,546	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.180%の固定金利を支払う	Citibank	20/3/2024	(49,502)	(49,502)
IRS	CNY 28,096,625	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.215%の固定金利を支払う	Citibank	20/3/2024	(13,653)	(13,653)
IRS	CNY 442,787,994	ファンドは6ヶ月CNY NSEROの変動金利を受け取り、3.310%の固定金利を支払う	Citibank	20/3/2024	(493,458)	(493,458)
IRS	THB 667,353,273	ファンドは2.160%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	83,430	83,430
IRS	THB 677,241,860	ファンドは2.172%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	96,841	96,841
IRS	THB 1,324,243,500	ファンドは2.240%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	317,912	317,912
IRS	THB 1,178,576,271	ファンドは2.258%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	312,604	312,604
IRS	THB 631,415,500	ファンドは2.272%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	181,097	181,097
IRS	THB 631,415,500	ファンドは2.295%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Citibank	20/3/2024	201,529	201,529
IRS	KRW 44,184,991,000	ファンドは1.968%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Deutsche Bank	20/3/2024	37,960	37,960
IRS	KRW 52,295,097,500	ファンドは2.027%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Deutsche Bank	20/3/2024	177,455	177,455
IRS	KRW 52,295,097,500	ファンドは2.040%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Deutsche Bank	20/3/2024	205,065	205,065
IRS	KRW 19,892,410,000	ファンドは3ヶ月KRW KSDAの変動金利を受け取り、2.062%の固定金利を支払う	Deutsche Bank	20/3/2024	(96,909)	(96,909)
IRS	THB 1,729,003,520	ファンドは2.095%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Deutsche Bank	20/3/2024	54,525	54,525
IRS	THB 1,015,866,975	ファンドは2.115%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Deutsche Bank	20/3/2024	61,255	61,255
IRS	THB 715,749,165	ファンドは2.180%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Deutsche Bank	20/3/2024	110,068	110,068
IRS	KRW 19,932,203,860	ファンドは3ヶ月KRW KSDAの変動金利を受け取り、2.112%の固定金利を支払う	Deutsche Bank	20/3/2029	(97,795)	(97,795)
IRS	INR 12,748,207,273	ファンドは7.494%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	Goldman Sachs	20/3/2024	4,690,497	4,690,497
IRS	INR 17,015,695,329	ファンドは7.522%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	Goldman Sachs	20/3/2024	6,545,805	6,545,805
IRS	INR 18,096,519,483	ファンドは7.563%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	Goldman Sachs	20/3/2024	7,397,869	7,397,869
IRS	THB 1,239,979,335	ファンドは2.175%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Goldman Sachs	20/3/2024	181,767	181,767
IRS	THB 1,081,829,014	ファンドは2.178%の固定金利を受け取り、6ヶ月THB LIBORの変動金利を支払う	Goldman Sachs	20/3/2024	162,474	162,474

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)
IRS	THB 1,015,866,976	ファンドは2.178%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Goldman Sachs	20/3/2024	152,567	152,567
IRS	THB 1,324,243,500	ファンドは2.180%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Goldman Sachs	20/3/2024	203,642	203,642
IRS	THB 1,712,324,619	ファンドは2.182%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Goldman Sachs	20/3/2024	269,478	269,478
IRS	THB 860,945,336	ファンドは2.198%の固定金利を受け取り、6ヶ月THB LIBORの変動金利を支払う	Goldman Sachs	20/3/2024	154,064	154,064
IRS	THB 1,655,163,375	ファンドは2.242%の固定金利を受け取り、6ヶ月THB LIBORの変動金利を支払う	Goldman Sachs	20/3/2024	403,307	403,307
IRS	THB 2,483,029,354	ファンドは2.280%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	Goldman Sachs	20/3/2024	738,943	738,943
IRS	CNY 467,878,685	ファンドは6ヶ月CNY Thailand Fixing Rateの変動金利を受け取り、3.380%の固定金利を支払う	HSBC	20/3/2024	(738,093)	(738,093)
IRS	INR 6,764,917,906	ファンドは7.490%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	HSBC	20/3/2024	2,473,131	2,473,131
IRS	THB 184,903,690	ファンドは2.588%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	HSBC	20/3/2029	85,566	85,566
IRS	CNY 172,284,438	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.180%の固定金利を支払う	JP Morgan	20/3/2024	(43,829)	(43,829)
IRS	CNY 170,746,355	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.215%の固定金利を支払う	JP Morgan	20/3/2024	(82,974)	(82,974)
IRS	CNY 609,042,000	ファンドは3ヶ月CNY LIBORの変動金利を受け取り、3.285%の固定金利を支払う	JP Morgan	20/3/2024	(578,008)	(578,008)
IRS	INR 7,184,650,480	ファンドは7.472%の固定金利を受け取り、6ヶ月INR NSEROの変動金利を支払う	JP Morgan	20/3/2024	2,552,646	2,552,646
IRS	THB 972,564,480	ファンドは2.108%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	JP Morgan	20/3/2024	48,154	48,154
IRS	THB 801,959,848	ファンドは2.155%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	JP Morgan	20/3/2024	94,491	94,491
IRS	THB 933,573,714	ファンドは2.197%の固定金利を受け取り、6ヶ月THB Thailand Fixing Rateの変動金利を支払う	JP Morgan	20/3/2024	166,390	166,390
TRS	KRW 24,513,265,500	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexを支払う	Bank of America Merrill Lynch	13/12/2018	(660,943)	(660,943)
TRS	KRW 85,382,280,900	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Futを支払う	Bank of America Merrill Lynch	13/12/2018	5,674,857	5,674,857
TRS	KRW 4,008,664,350	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Futを支払う	Bank of America Merrill Lynch	13/12/2018	305,758	305,758
TRS	KRW 5,359,964,400	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Futを支払う	Bank of America Merrill Lynch	13/12/2018	421,129	421,129
TRS	KRW 12,345,457,350	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Futを支払う	Bank of America Merrill Lynch	13/12/2018	960,018	960,018
TRS	KRW 22,311,514,025	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Futを支払う	Bank of America Merrill Lynch	13/12/2018	705,809	705,809

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	KRW 45,157,489,300	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Fut Dec 18を支払う	Bank of America Merrill Lynch	13/12/2018	1,282,786	1,282,786
TRS	KRW 24,588,147,050	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Index Fut Dec 18を支払う	Bank of America Merrill Lynch	13/12/2018	253,733	253,733
TRS	TWD 2,556,358,941	ファンドはTAIEX Futures Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	19/12/2018	441,143	441,143
TRS	TWD 6,947,851,628	ファンドはTAIEX Futures Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	19/12/2018	1,100,686	1,100,686
TRS	TWD 2,597,469,739	ファンドはTAIEX Futures Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	19/12/2018	895,264	895,264
TRS	TWD 709,001,113	ファンドはTAIEX Futures Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	19/12/2018	491,836	491,836
TRS	TWD 289,637,394	ファンドはTAIEX Futures Indexを受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	19/12/2018	51,848	51,848
TRS	BRL 38,212,160	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexを支払う	Credit Suisse	12/12/2018	(650,620)	(650,620)
TRS	BRL 61,713,408	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexを支払う	Credit Suisse	12/12/2018	(722,317)	(722,317)
TRS	THB 3,155,497,946	ファンドはSET50 Futures Indexを受け取り、0.000%の固定金利を支払う	Credit Suisse	27/12/2018	(5,668,218)	(5,668,218)
TRS	THB 269,652,440	ファンドはSET50 Futures Indexを受け取り、0.000%の固定金利を支払う	Credit Suisse	27/12/2018	(490,948)	(490,948)
TRS	PLN 35,658,454	ファンドは0.000%の固定金利を受け取り、WIG20 Indexを支払う	JP Morgan	21/12/2018	(206,200)	(206,200)
TRS	PLN 67,280,682	ファンドは0.000%の固定金利を受け取り、WIG20 Index Futuresを支払う	JP Morgan	21/12/2018	(621,170)	(621,170)
TRS	PLN 34,410,205	ファンドは0.000%の固定金利を受け取り、WIG20 Index Futuresを支払う	JP Morgan	21/12/2018	(548,104)	(548,104)
TRS	PLN 51,295,375	ファンドは0.000%の固定金利を受け取り、WIG20 Index Futuresを支払う	JP Morgan	21/12/2018	(918,772)	(918,772)
合計					18,217,676	2,548,519

CCCDs: 集中決済クレジット・デフォルト・スワップ

CCIRS: 集中決済金利スワップ

IRS: 金利スワップ

TRS: トータル・リターン・スワップ

添付の注記は、これらの財務書類の不可分の一部である。

先物取引 2018年11月30日現在

契約数	契約通貨	契約 / 摘要	満期日	未実現評価益 / (損) (米ドル)
3,601	EUR	Amsterdam Index	2018年12月	(5,492,132)
1,552	AUD	Australian 10 Year Bond	2018年12月	1,305,581
4,290	EUR	CAC 40 Index	2018年12月	(2,645,329)
(2,307)	CAD	Canadian 10 Year Bond	2019年3月	(1,251,764)
(546)	EUR	DAX Index	2018年12月	2,938,480
(2,116)	USD	E-Mini S&P 500 Index	2018年12月	4,323,015
3,538	EUR	Euro Bund	2018年12月	4,046,135
1,632	GBP	FTSE 100 Index	2018年12月	(230,760)
980	EUR	FTSE MIB Index	2018年12月	760,300
(9,495)	ZAR	FTSE/JSE Top 40 Index	2018年12月	9,326,276
1,082	HKD	Hang Seng China Enterprises Index	2018年12月	697,061
(187)	HKD	Hang Seng Index	2018年12月	(265,249)
(49)	EUR	IBEX 35 Index	2018年12月	(2,083)
(190)	JPY	Japan 10 Year Bond	2018年12月	(772,763)
(1,551)	SGD	MSCI Singapore Index	2018年12月	(197,357)
1,752	SEK	OMX Stockholm 30 Index	2018年12月	(36,952)
(2,673)	CAD	S&P/TSX 60 Index	2018年12月	13,546,119
(12,181)	USD	SGX NIFTY 50 Index	2018年12月	(5,132,138)
(230)	AUD	SPI 200 Index	2018年12月	158,737
(46)	CHF	Swiss Market Index	2018年12月	(55,567)
(607)	JPY	Topix Index	2018年12月	(1,672,384)
(4,027)	GBP	UK Long Gilt Bond	2019年3月	(1,905,452)
3,707	USD	US Treasury 10 Year Note	2019年3月	1,481,842
合計				18,923,616

添付の注記は、これらの財務書類の不可分の一部である。

未決済先渡為替予約 2018年11月30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)
AUD	3,295,550	USD	2,379,176	Bank of America Merrill Lynch	19/12/2018	25,388
AUD	92,645,022	USD	67,081,312	Citibank	19/12/2018	516,193
AUD	24,152,000	USD	17,307,613	Deutsche Bank	19/12/2018	314,650
AUD	2,556,000	USD	1,812,442	Goldman Sachs	19/12/2018	52,518
AUD	7,342,428	USD	5,302,349	JP Morgan	19/12/2018	54,979
AUD	1,452,415	USD	1,049,288	Citibank	16/1/2019	10,968
AUD	7,336,585	USD	5,300,829	JP Morgan	16/1/2019	54,839
AUD	1,451,424	USD	1,049,231	Citibank	20/2/2019	10,946
AUD	7,331,576	USD	5,300,583	JP Morgan	20/2/2019	54,693
BRL	28,912,000	USD	7,019,179	Bank of America Merrill Lynch	19/12/2018	417,577
BRL	10,343,000	USD	2,652,391	Barclays Bank	19/12/2018	8,039
BRL	144,211,500	USD	36,615,084	Deutsche Bank	19/12/2018	479,054
BRL	11,477,000	USD	3,033,034	Goldman Sachs	19/12/2018	(80,915)
BRL	134,222,500	USD	33,501,659	JP Morgan	19/12/2018	1,023,105
BRL	62,347,690	USD	16,006,904	State Street Bank & Trust Company	3/1/2019	21,175
BRL	10,358,000	USD	2,652,293	Barclays Bank	16/1/2019	8,240
BRL	11,501,000	USD	3,032,964	Goldman Sachs	16/1/2019	(78,843)
BRL	33,934,000	USD	9,086,893	JP Morgan	16/1/2019	(370,681)
BRL	10,388,000	USD	2,652,097	Barclays Bank	20/2/2019	9,718
CAD	527,560	USD	401,961	Barclays Bank	19/12/2018	(5,781)
CAD	556,315	USD	425,122	BNP Paribas	19/12/2018	(7,348)
CAD	69,619,000	USD	52,915,204	Citibank	19/12/2018	(633,577)
CAD	28,613,440	USD	22,024,456	Deutsche Bank	19/12/2018	(536,684)
CAD	20,043,685	USD	15,309,903	HSBC	19/12/2018	(257,740)
CAD	27,016,000	USD	20,740,995	JP Morgan	19/12/2018	(452,849)
CAD	527,043	USD	401,913	Barclays Bank	16/1/2019	(5,825)
CAD	555,656	USD	425,023	BNP Paribas	16/1/2019	(7,431)
CAD	6,606,957	USD	5,039,128	Deutsche Bank	16/1/2019	(73,802)
CAD	12,101,344	USD	9,256,746	HSBC	16/1/2019	(162,224)
CAD	17,483,000	USD	13,423,937	JP Morgan	16/1/2019	(284,940)
CAD	41,640,210	USD	32,170,775	UBS	16/1/2019	(876,912)
CAD	73,342,530	USD	55,539,381	HSBC	20/2/2019	(383,780)
CAD	82,582,350	USD	62,060,496	Bank of America Merrill Lynch	20/3/2019	75,870
CHF	4,696,000	USD	4,707,364	Citibank	19/12/2018	(711)
CHF	5,700,000	USD	5,793,629	BNP Paribas	16/1/2019	(62,409)
CHF	3,305,000	USD	3,357,498	JP Morgan	16/1/2019	(34,396)
CLP	6,537,073,000	USD	9,753,614	Bank of America Merrill Lynch	19/12/2018	(14,668)
CLP	32,903,730,000	USD	49,025,406	Citibank	19/12/2018	(5,354)
CLP	21,813,376,000	USD	32,565,726	Deutsche Bank	19/12/2018	(68,108)
CLP	17,827,795,000	USD	26,668,355	HSBC	19/12/2018	(108,464)
CLP	2,917,200,000	USD	4,344,304	JP Morgan	19/12/2018	1,747
CLP	2,808,856,000	USD	4,157,573	Bank of America Merrill Lynch	16/1/2019	27,993
CLP	2,915,482,000	USD	4,351,466	Deutsche Bank	16/1/2019	(7,013)

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)
CLP	2,915,485,000	USD	4,343,690	JP Morgan	16/1/2019	766
CLP	2,807,470,000	USD	4,157,244	Bank of America Merrill Lynch	20/2/2019	27,790
CLP	2,914,605,000	USD	4,352,430	Deutsche Bank	20/2/2019	(7,693)
CLP	2,914,605,000	USD	4,343,674	JP Morgan	20/2/2019	1,064
EUR	655,189	USD	764,494	Bank of America Merrill Lynch	19/12/2018	(20,625)
EUR	28,250,000	USD	33,089,299	Barclays Bank	19/12/2018	(1,015,630)
EUR	9,318,991	USD	10,872,814	Citibank	19/12/2018	(292,487)
EUR	55,457,290	USD	63,135,219	Deutsche Bank	19/12/2018	(171,722)
EUR	8,385,820	USD	9,779,937	JP Morgan	19/12/2018	(259,087)
EUR	71,538,069	USD	82,786,865	HSBC	16/1/2019	(1,340,520)
EUR	5,760,869	USD	6,538,476	JP Morgan	20/2/2019	39,799
GBP	18,857,609	USD	24,604,736	Bank of America Merrill Lynch	19/12/2018	(554,751)
GBP	18,491,695	USD	24,046,920	Citibank	19/12/2018	(463,602)
GBP	3,228,695	USD	4,194,427	Deutsche Bank	19/12/2018	(76,722)
GBP	19,249,800	USD	25,095,638	JP Morgan	19/12/2018	(545,474)
GBP	5,333,000	USD	6,846,185	UBS	19/12/2018	(44,763)
GBP	15,229,000	USD	19,849,115	Citibank	16/1/2019	(393,538)
GBP	31,817,050	USD	41,815,043	JP Morgan	16/1/2019	(1,167,657)
GBP	5,322,000	USD	6,844,874	UBS	16/1/2019	(45,835)
GBP	36,792,770	USD	47,592,121	JP Morgan	20/2/2019	(508,780)
GBP	5,313,000	USD	6,844,563	UBS	20/2/2019	(45,569)
GBP	35,554,630	USD	45,563,614	JP Morgan	20/3/2019	(2,439)
HKD	54,533,000	USD	6,968,921	Goldman Sachs	19/12/2018	5,441
HKD	183,776,000	USD	23,502,982	HSBC	19/12/2018	590
HKD	45,000,000	USD	5,748,523	Societe Generale	19/12/2018	6,640
HKD	62,495,000	USD	8,009,920	JP Morgan	20/3/2019	1,596
HUF	11,979,861,000	USD	41,920,708	Bank of America Merrill Lynch	19/12/2018	90,783
HUF	1,379,194,467	USD	5,020,638	Barclays Bank	19/12/2018	(184,020)
HUF	5,475,666,397	USD	19,650,830	BNP Paribas	19/12/2018	(448,527)
HUF	10,734,723,650	USD	37,818,484	Citibank	19/12/2018	(173,494)
HUF	9,706,691,821	USD	35,208,308	Credit Suisse	19/12/2018	(1,168,464)
HUF	375,303,265	USD	1,338,994	Deutsche Bank	19/12/2018	(22,864)
HUF	13,851,250,000	USD	48,635,007	JP Morgan	19/12/2018	(60,848)
HUF	1,084,648,000	USD	3,794,186	BNP Paribas	16/1/2019	19,893
HUF	2,341,471,334	USD	8,385,732	Credit Suisse	16/1/2019	(152,135)
HUF	373,967,666	USD	1,339,006	Deutsche Bank	16/1/2019	(23,979)
HUF	1,081,268,000	USD	3,791,262	BNP Paribas	20/2/2019	19,253
INR	12,718,445,000	USD	173,384,476	Citibank	19/12/2018	8,791,228
INR	6,365,481,000	USD	87,301,188	Deutsche Bank	19/12/2018	3,876,309
INR	5,985,153,600	USD	81,160,678	Standard Chartered Bank	19/12/2018	4,569,109
INR	473,402,000	USD	6,505,456	UBS	19/12/2018	275,432
INR	17,647,253,570	USD	234,110,554	Citibank	16/1/2019	17,883,039
INR	131,309,000	USD	1,843,684	Deutsche Bank	16/1/2019	31,340
INR	131,865,000	USD	1,843,982	Deutsche Bank	20/2/2019	31,841

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)
INR	12,547,458,740	USD	171,214,556	JP Morgan	20/2/2019	7,277,175
INR	3,824,010,350	USD	54,118,460	HSBC	20/3/2019	106,185
INR	4,117,225,000	USD	58,235,149	JP Morgan	20/3/2019	147,294
INR	4,276,050,000	USD	60,423,497	Standard Chartered Bank	20/3/2019	211,091
JPY	1,038,228,870	USD	9,301,528	Bank of America Merrill Lynch	19/12/2018	(147,457)
JPY	684,156,007	USD	6,107,360	Barclays Bank	19/12/2018	(75,152)
JPY	47,931,796	USD	435,746	BNP Paribas	19/12/2018	(13,131)
JPY	1,228,517,595	USD	10,905,246	Citibank	19/12/2018	(73,399)
JPY	3,900,237,130	USD	34,392,500	Deutsche Bank	19/12/2018	(4,086)
JPY	702,066,993	USD	6,178,862	HSBC	19/12/2018	11,267
JPY	739,309,609	USD	6,721,424	Standard Chartered Bank	19/12/2018	(202,927)
JPY	183,587,885	USD	1,621,287	Barclays Bank	16/1/2019	2,061
JPY	1,077,063,000	USD	9,561,654	Citibank	16/1/2019	(37,886)
JPY	393,925,000	USD	3,516,428	Deutsche Bank	16/1/2019	(33,205)
JPY	699,901,115	USD	6,179,951	HSBC	16/1/2019	8,819
JPY	660,000,000	USD	5,834,949	Standard Chartered Bank	16/1/2019	1,002
JPY	183,000,438	USD	1,620,514	Barclays Bank	20/2/2019	2,163
JPY	697,661,562	USD	6,177,057	HSBC	20/2/2019	9,155
KRW	13,440,429,344	USD	12,017,301	Citibank	19/12/2018	(21,701)
KRW	8,473,024,000	USD	7,619,626	Credit Suisse	19/12/2018	(57,442)
KRW	11,781,910,156	USD	10,526,783	Deutsche Bank	19/12/2018	(11,414)
KRW	53,817,214,680	USD	48,144,259	HSBC	19/12/2018	(112,330)
KRW	51,163,820,000	USD	45,378,111	JP Morgan	19/12/2018	285,660
KRW	7,313,939,820	USD	6,497,814	Standard Chartered Bank	19/12/2018	29,886
MXN	52,343,780	USD	2,744,721	Bank of America Merrill Lynch	19/12/2018	(180,999)
MXN	164,209,902	USD	8,379,446	Citibank	19/12/2018	(336,683)
MXN	280,495,000	USD	14,393,438	HSBC	19/12/2018	(655,199)
MXN	395,776,318	USD	20,391,941	JP Morgan	19/12/2018	(1,007,390)
MXN	442,236,000	USD	22,528,005	Standard Chartered Bank	19/12/2018	(867,926)
MXN	1,153,684,200	USD	59,629,381	Citibank	16/1/2019	(3,363,357)
MXN	1,174,393,640	USD	56,836,958	JP Morgan	20/2/2019	123,163
MXN	1,135,270,240	USD	54,520,013	Standard Chartered Bank	20/3/2019	291,632
NOK	97,477,559	USD	11,401,457	Barclays Bank	19/12/2018	(56,784)
NOK	121,133,000	USD	14,899,731	Credit Suisse	19/12/2018	(801,979)
NOK	191,154,441	USD	22,831,734	Deutsche Bank	19/12/2018	(584,718)
NOK	56,370,280	USD	6,547,732	HSBC	19/12/2018	12,777
NOK	184,132,000	USD	22,045,083	JP Morgan	19/12/2018	(615,356)
NOK	97,292,333	USD	11,398,418	Barclays Bank	16/1/2019	(59,308)
NOK	190,791,667	USD	22,827,427	Deutsche Bank	16/1/2019	(591,270)
NOK	183,789,000	USD	22,041,718	JP Morgan	16/1/2019	(621,700)
NOK	97,140,108	USD	11,398,184	Barclays Bank	20/2/2019	(58,819)
NOK	85,365,892	USD	10,025,093	Deutsche Bank	20/2/2019	(60,157)
NZD	13,188,000	USD	8,660,307	Bank of America Merrill Lynch	19/12/2018	384,901

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)
NZD	11,536,520	USD	7,826,168	Credit Suisse	19/12/2018	86,345
NZD	71,809,600	USD	47,262,565	Deutsche Bank	19/12/2018	1,989,234
NZD	55,168,359	USD	37,440,540	HSBC	19/12/2018	397,590
NZD	10,336,121	USD	7,063,561	UBS	19/12/2018	25,639
NZD	2,954,000	USD	1,925,594	Bank of America Merrill Lynch	16/1/2019	101,390
NZD	11,527,772	USD	7,823,945	Credit Suisse	16/1/2019	86,217
NZD	55,128,471	USD	37,429,237	HSBC	16/1/2019	398,985
NZD	57,821,340	USD	37,232,762	Societe Generale	16/1/2019	2,443,261
NZD	10,328,757	USD	7,061,389	UBS	16/1/2019	26,029
NZD	49,825,100	USD	33,664,877	Bank of America Merrill Lynch	20/2/2019	545,242
NZD	11,520,690	USD	7,824,000	Credit Suisse	20/2/2019	86,153
NZD	45,064,550	USD	30,723,981	HSBC	20/2/2019	217,524
NZD	10,323,760	USD	7,061,720	UBS	20/2/2019	26,616
NZD	71,270,000	USD	48,969,617	Bank of America Merrill Lynch	20/3/2019	(10,102)
NZD	45,562,040	USD	31,350,784	JP Morgan	20/3/2019	(51,564)
PLN	12,568,178	USD	3,337,275	Bank of America Merrill Lynch	19/12/2018	(15,255)
PLN	10,769,000	USD	2,938,512	Credit Suisse	19/12/2018	(92,050)
PLN	187,305,400	USD	50,528,994	Deutsche Bank	19/12/2018	(1,020,435)
PLN	21,843,000	USD	5,910,542	Goldman Sachs	19/12/2018	(137,001)
PLN	466,822	USD	123,946	HSBC	19/12/2018	(556)
PLN	13,806,000	USD	3,688,621	Societe Generale	19/12/2018	(39,420)
PLN	12,550,823	USD	3,336,742	Bank of America Merrill Lynch	16/1/2019	(16,751)
PLN	20,000,000	USD	5,419,118	Citibank	16/1/2019	(128,642)
PLN	10,837,000	USD	2,870,405	Deutsche Bank	16/1/2019	(3,760)
PLN	466,177	USD	123,929	HSBC	16/1/2019	(614)
PLN	10,827,000	USD	2,870,360	Deutsche Bank	20/2/2019	(3,590)
PLN	77,151,310	USD	20,237,355	JP Morgan	20/2/2019	190,748
PLN	179,124,220	USD	47,175,196	Deutsche Bank	20/3/2019	291,231
RUB	686,431,800	USD	9,933,139	Bank of America Merrill Lynch	19/12/2018	308,208
RUB	314,103,000	USD	4,731,892	Barclays Bank	19/12/2018	(45,574)
RUB	850,525,000	USD	12,715,919	Citibank	19/12/2018	(26,352)
RUB	214,474,000	USD	3,237,832	HSBC	19/12/2018	(37,947)
RUB	833,740,000	USD	12,520,159	JP Morgan	19/12/2018	(81,019)
RUB	789,683,000	USD	11,880,820	UBS	19/12/2018	(98,997)
RUB	314,952,000	USD	4,731,922	Barclays Bank	16/1/2019	(47,819)
RUB	852,575,000	USD	12,713,239	Citibank	16/1/2019	(33,374)
RUB	214,433,490	USD	3,198,838	Goldman Sachs	16/1/2019	(9,690)
RUB	215,096,000	USD	3,237,204	HSBC	16/1/2019	(38,203)
RUB	835,680,000	USD	12,518,089	JP Morgan	16/1/2019	(89,494)
RUB	791,395,000	USD	11,879,480	UBS	16/1/2019	(109,510)
RUB	2,658,057,100	USD	38,799,222	Barclays Bank	20/2/2019	573,768
RUB	333,225,000	USD	4,927,542	Citibank	20/2/2019	8,418
RUB	215,980,000	USD	3,236,868	HSBC	20/2/2019	(37,622)
RUB	3,191,911,600	USD	46,677,317	Citibank	20/3/2019	440,936

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)
SEK	541,243,000	USD	59,825,688	Bank of America Merrill Lynch	19/12/2018	(302,801)
SEK	107,269,728	USD	11,938,412	Barclays Bank	19/12/2018	(141,486)
SEK	25,812,000	USD	2,850,982	Citibank	19/12/2018	(12,322)
SEK	281,621,000	USD	32,075,481	Credit Suisse	19/12/2018	(1,104,374)
SEK	113,200,583	USD	12,608,619	Deutsche Bank	19/12/2018	(159,450)
SEK	546,431,089	USD	60,166,041	JP Morgan	19/12/2018	(72,597)
SEK	21,876,000	USD	2,441,796	Societe Generale	19/12/2018	(35,995)
SEK	25,722,000	USD	2,851,238	Citibank	16/1/2019	(14,149)
SEK	21,798,000	USD	2,441,781	Societe Generale	16/1/2019	(37,502)
SEK	10,560,000	USD	1,169,292	Citibank	20/2/2019	(1,238)
SGD	6,747,480	USD	4,923,208	Bank of America Merrill Lynch	19/12/2018	(2,793)
SGD	90,422,200	USD	65,892,833	Citibank	19/12/2018	45,081
SGD	1,612,890	USD	1,174,900	Deutsche Bank	19/12/2018	1,257
SGD	2,334,000	USD	1,695,194	Goldman Sachs	19/12/2018	6,812
SGD	9,368,630	USD	6,823,574	Standard Chartered Bank	19/12/2018	8,243
SGD	4,678,995	USD	3,410,520	Bank of America Merrill Lynch	16/1/2019	3,620
SGD	9,640,000	USD	7,026,080	Citibank	16/1/2019	7,976
SGD	1,611,346	USD	1,174,545	Deutsche Bank	16/1/2019	1,213
SGD	32,543,490	USD	23,555,856	JP Morgan	16/1/2019	190,280
SGD	9,359,659	USD	6,821,437	Standard Chartered Bank	16/1/2019	8,063
SGD	4,675,108	USD	3,410,919	Bank of America Merrill Lynch	20/2/2019	3,537
SGD	1,610,008	USD	1,174,596	Deutsche Bank	20/2/2019	1,270
SGD	2,329,000	USD	1,694,296	JP Morgan	20/2/2019	6,685
SGD	29,513,560	USD	21,396,803	Societe Generale	20/2/2019	158,371
SGD	9,351,884	USD	6,821,836	Standard Chartered Bank	20/2/2019	8,296
SGD	49,046,200	USD	35,682,420	JP Morgan	20/3/2019	167,342
THB	269,738,000	USD	8,249,307	Barclays Bank	19/12/2018	(43,371)
THB	645,785,000	USD	19,760,863	Citibank	19/12/2018	(114,872)
THB	645,783,600	USD	19,746,922	Deutsche Bank	19/12/2018	(100,974)
THB	382,678,000	USD	11,633,653	HSBC	19/12/2018	8,129
THB	712,032,000	USD	21,814,966	JP Morgan	19/12/2018	(153,617)
THB	783,890,000	USD	23,987,301	Standard Chartered Bank	19/12/2018	(139,897)
THB	165,189,000	USD	5,053,970	Barclays Bank	16/1/2019	(22,513)
THB	2,127,147,970	USD	64,693,711	HSBC	16/1/2019	96,633
THB	300,323,000	USD	9,113,401	JP Morgan	16/1/2019	34,073
THB	549,430,000	USD	16,738,812	Standard Chartered Bank	16/1/2019	(3,841)
THB	2,843,505,570	USD	86,468,385	HSBC	20/2/2019	268,247
THB	299,923,000	USD	9,112,877	JP Morgan	20/2/2019	35,799
THB	879,460,000	USD	26,808,800	Barclays Bank	20/3/2019	49,754
THB	785,226,430	USD	23,915,040	HSBC	20/3/2019	65,637
THB	1,476,235,000	USD	44,856,730	JP Morgan	20/3/2019	227,227
TWD	513,960,520	USD	16,799,210	Barclays Bank	19/12/2018	(93,649)
TWD	176,403,000	USD	5,818,522	Citibank	19/12/2018	(84,791)

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)
TWD	218,975,000	USD	7,137,386	Credit Suisse	19/12/2018	(19,913)
TWD	2,905,486,880	USD	94,760,869	HSBC	19/12/2018	(322,118)
TWD	2,088,980,000	USD	68,068,969	JP Morgan	19/12/2018	(169,622)
TWD	2,482,636,000	USD	80,742,779	Standard Chartered Bank	19/12/2018	(48,199)
TWD	350,135,000	USD	11,351,435	Standard Chartered Bank	16/1/2019	57,601
USD	34,236,575	AUD	47,713,283	Bank of America Merrill Lynch	19/12/2018	(576,941)
USD	2,825,468	AUD	3,912,117	Barclays Bank	19/12/2018	(28,969)
USD	5,294,182	AUD	7,292,000	Deutsche Bank	19/12/2018	(26,353)
USD	32,096,116	AUD	45,014,100	JP Morgan	19/12/2018	(747,968)
USD	4,016,310	AUD	5,516,000	Standard Chartered Bank	19/12/2018	(8,384)
USD	14,802,824	AUD	20,543,500	UBS	19/12/2018	(186,533)
USD	28,358,051	AUD	39,469,460	Bank of America Merrill Lynch	16/1/2019	(454,447)
USD	2,824,799	AUD	3,909,540	Barclays Bank	16/1/2019	(29,145)
USD	5,291,873	AUD	7,286,000	Deutsche Bank	16/1/2019	(26,869)
USD	17,906,088	AUD	25,291,120	HSBC	16/1/2019	(556,296)
USD	17,006,341	AUD	23,872,000	JP Morgan	16/1/2019	(420,093)
USD	5,292,512	AUD	7,283,000	Deutsche Bank	20/2/2019	(27,281)
USD	74,953,841	AUD	103,802,150	JP Morgan	20/2/2019	(867,391)
USD	66,137,511	AUD	91,191,450	Citibank	20/3/2019	(505,841)
USD	79,371,617	BRL	329,166,000	Deutsche Bank	19/12/2018	(5,296,590)
USD	1,005,777	BRL	3,918,407	State Street Bank & Trust Company	3/1/2019	(1,550)
USD	49,687,043	BRL	187,672,930	JP Morgan	16/1/2019	1,481,788
USD	35,419,377	BRL	134,366,950	Goldman Sachs	20/2/2019	989,267
USD	29,632,666	BRL	115,522,950	Deutsche Bank	20/3/2019	92,595
USD	63,896,208	CAD	85,183,327	Bank of America Merrill Lynch	19/12/2018	(73,728)
USD	2,132,842	CAD	2,833,023	Barclays Bank	19/12/2018	5,333
USD	417,965	CAD	541,624	BNP Paribas	19/12/2018	11,223
USD	5,747,207	CAD	7,433,876	Deutsche Bank	19/12/2018	164,605
USD	7,761,644	CAD	10,000,000	Goldman Sachs	19/12/2018	251,966
USD	11,503,721	CAD	14,839,150	HSBC	19/12/2018	359,997
USD	19,733,330	CAD	25,545,000	JP Morgan	19/12/2018	549,858
USD	1,957,406	CAD	2,598,105	Bank of America Merrill Lynch	16/1/2019	4,853
USD	2,132,358	CAD	2,829,895	Barclays Bank	16/1/2019	5,607
USD	2,512,660	CHF	2,411,000	Deutsche Bank	19/12/2018	96,190
USD	2,302,885	CHF	2,285,000	Goldman Sachs	19/12/2018	12,702
USD	1,212,738	CHF	1,200,000	BNP Paribas	16/1/2019	6,165
USD	3,310,405	CHF	3,276,000	Goldman Sachs	16/1/2019	16,461
USD	2,302,754	CHF	2,269,000	Goldman Sachs	20/2/2019	13,649
USD	4,873,869	CHF	4,859,000	JP Morgan	20/2/2019	(28,185)
USD	4,751,666	CHF	4,696,000	Citibank	20/3/2019	1,178
USD	26,255,566	CLP	18,179,255,000	Citibank	19/12/2018	(827,930)
USD	8,032,359	CLP	5,509,395,000	Credit Suisse	19/12/2018	(175,550)
USD	18,837,930	CLP	12,914,720,000	Deutsche Bank	19/12/2018	(402,449)

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)
USD	1,678,783	CLP	1,140,397,000	Goldman Sachs	19/12/2018	(20,184)
USD	18,522,375	CLP	12,914,726,000	HSBC	19/12/2018	(718,014)
USD	30,344,172	CLP	20,904,929,000	JP Morgan	19/12/2018	(800,039)
USD	15,286,292	CLP	10,435,752,000	Standard Chartered Bank	19/12/2018	(260,915)
USD	99,930,650	CLP	68,312,592,000	Deutsche Bank	16/1/2019	(1,864,111)
USD	1,678,159	CLP	1,139,688,000	Goldman Sachs	16/1/2019	(20,126)
USD	4,190,143	CLP	2,845,945,000	JP Morgan	16/1/2019	(50,690)
USD	105,248,245	CLP	72,305,544,000	Goldman Sachs	20/2/2019	(2,536,035)
USD	44,585,326	CLP	29,925,225,000	Citibank	20/3/2019	(30,433)
USD	23,741,067	CLP	15,917,673,000	Deutsche Bank	20/3/2019	9,280
USD	26,693,111	CLP	17,827,795,000	HSBC	20/3/2019	113,508
USD	32,873,635	EUR	28,446,863	Bank of America Merrill Lynch	19/12/2018	576,457
USD	10,652,867	EUR	9,332,643	Barclays Bank	19/12/2018	57,040
USD	6,139,550	EUR	5,194,790	BNP Paribas	19/12/2018	241,639
USD	51,949,837	EUR	44,944,483	Citibank	19/12/2018	922,066
USD	12,940,033	EUR	11,350,494	Deutsche Bank	19/12/2018	53,236
USD	252,470	EUR	220,517	JP Morgan	19/12/2018	2,106
USD	3,036,300	EUR	2,577,500	Societe Generale	19/12/2018	109,933
USD	28,489,726	EUR	24,665,406	Bank of America Merrill Lynch	16/1/2019	408,074
USD	10,651,172	EUR	9,300,726	Barclays Bank	16/1/2019	62,262
USD	51,934,311	EUR	44,786,234	Citibank	16/1/2019	945,025
USD	12,938,016	EUR	11,311,868	Deutsche Bank	16/1/2019	59,414
USD	8,410,407	EUR	7,219,766	JP Morgan	16/1/2019	190,678
USD	26,955,658	EUR	23,457,751	Bank of America Merrill Lynch	20/2/2019	169,502
USD	10,650,856	EUR	9,273,408	Barclays Bank	20/2/2019	61,649
USD	12,936,774	EUR	11,277,841	Deutsche Bank	20/2/2019	58,727
USD	50,662,045	EUR	44,469,256	Deutsche Bank	20/3/2019	(241,845)
USD	8,019,615	GBP	6,055,170	Bank of America Merrill Lynch	19/12/2018	297,176
USD	3,271,276	GBP	2,500,000	Citibank	19/12/2018	82,910
USD	11,235,338	GBP	8,634,000	Deutsche Bank	19/12/2018	223,997
USD	7,952,995	GBP	6,238,000	HSBC	19/12/2018	(2,616)
USD	53,442,997	GBP	41,733,630	JP Morgan	19/12/2018	218,160
USD	6,913,070	GBP	5,203,000	Bank of America Merrill Lynch	16/1/2019	266,057
USD	7,951,922	GBP	6,226,000	HSBC	16/1/2019	(2,009)
USD	8,097,141	GBP	6,167,000	JP Morgan	16/1/2019	218,585
USD	7,949,974	GBP	6,214,000	HSBC	20/2/2019	(2,020)
USD	22,054,698	HKD	172,814,000	Bank of America Merrill Lynch	19/12/2018	(46,916)
USD	3,448,219	HKD	27,000,000	HSBC	19/12/2018	(4,879)
USD	7,990,871	HKD	62,495,000	JP Morgan	19/12/2018	(1,771)
USD	2,682,213	HKD	21,000,000	UBS	19/12/2018	(3,530)
USD	3,536,284	HUF	995,179,000	Bank of America Merrill Lynch	19/12/2018	46,348
USD	184,404,042	HUF	51,393,406,600	Goldman Sachs	19/12/2018	4,175,436
USD	3,980,887	HUF	1,114,105,000	Societe Generale	19/12/2018	73,895

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)
USD	3,534,934	HUF	991,385,000	Bank of America Merrill Lynch	16/1/2019	48,808
USD	128,766,053	HUF	36,247,644,000	Citibank	16/1/2019	1,304,105
USD	3,978,817	HUF	1,109,833,000	Societe Generale	16/1/2019	76,178
USD	3,534,774	HUF	988,743,000	Bank of America Merrill Lynch	20/2/2019	50,327
USD	121,617,091	HUF	34,559,928,790	UBS	20/2/2019	(176,164)
USD	35,226,361	HUF	10,042,155,000	Bank of America Merrill Lynch	20/3/2019	(226,779)
USD	38,102,458	HUF	10,734,723,650	Citibank	20/3/2019	204,251
USD	48,991,953	HUF	13,851,250,000	JP Morgan	20/3/2019	91,064
USD	41,772,725	INR	3,076,624,000	Barclays Bank	19/12/2018	(2,296,038)
USD	10,823,729	INR	795,977,000	BNP Paribas	19/12/2018	(577,639)
USD	12,917,153	INR	940,175,000	Citibank	19/12/2018	(549,669)
USD	22,666,906	INR	1,676,640,000	Deutsche Bank	19/12/2018	(1,348,850)
USD	8,472,620	INR	632,820,000	Goldman Sachs	19/12/2018	(591,729)
USD	102,572,239	INR	7,383,535,850	HSBC	19/12/2018	(3,187,612)
USD	68,132,988	INR	4,801,592,750	JP Morgan	19/12/2018	(643,780)
USD	77,564,436	INR	5,478,467,000	Standard Chartered Bank	19/12/2018	(907,703)
USD	10,290,358	INR	756,650,000	UBS	19/12/2018	(547,701)
USD	20,508,898	INR	1,508,532,000	Barclays Bank	16/1/2019	(1,032,153)
USD	13,363,740	INR	995,465,000	Deutsche Bank	16/1/2019	(850,982)
USD	37,637,416	INR	2,815,516,000	HSBC	16/1/2019	(2,566,687)
USD	5,665,335	INR	407,026,000	Standard Chartered Bank	16/1/2019	(146,784)
USD	5,665,761	INR	408,711,000	Standard Chartered Bank	20/2/2019	(148,288)
USD	2,090,882	JPY	233,825,000	Citibank	19/12/2018	29,245
USD	67,320,078	JPY	7,436,440,998	Deutsche Bank	19/12/2018	1,752,932
USD	4,363,132	JPY	481,000,000	Goldman Sachs	19/12/2018	122,152
USD	1,663,441	JPY	189,182,002	JP Morgan	19/12/2018	(4,577)
USD	2,089,868	JPY	232,966,000	Citibank	16/1/2019	29,902
USD	47,184,558	JPY	5,305,483,650	Deutsche Bank	16/1/2019	271,614
USD	1,248,588	JPY	140,000,000	Standard Chartered Bank	16/1/2019	10,659
USD	37,899,429	JPY	4,280,744,350	Bank of America Merrill Lynch	20/2/2019	(58,219)
USD	25,741,190	JPY	2,905,009,130	Deutsche Bank	20/3/2019	(77,437)
USD	1,870,918	KRW	2,112,454,000	Barclays Bank	19/12/2018	(14,449)
USD	89,222,413	KRW	99,735,490,000	HSBC	19/12/2018	208,368
USD	27,124,933	KRW	30,442,621,000	JP Morgan	19/12/2018	(45,143)
USD	3,726,112	KRW	4,213,487,000	Standard Chartered Bank	19/12/2018	(34,431)
USD	8,444,474	KRW	9,486,286,000	UBS	19/12/2018	(22,048)
USD	1,870,854	KRW	2,109,201,000	Barclays Bank	16/1/2019	(13,757)
USD	64,598,667	KRW	73,115,355,040	Deutsche Bank	16/1/2019	(731,280)
USD	7,540,396	KRW	8,535,728,000	JP Morgan	16/1/2019	(86,438)
USD	3,725,916	KRW	4,208,422,000	Standard Chartered Bank	16/1/2019	(34,388)
USD	8,442,826	KRW	9,473,850,000	UBS	16/1/2019	(22,238)
USD	1,870,684	KRW	2,105,623,000	Barclays Bank	20/2/2019	(13,458)

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)
USD	86,801,549	KRW	98,024,989,230	Goldman Sachs	20/2/2019	(912,638)
USD	1,976,814	KRW	2,226,288,000	UBS	20/2/2019	(15,301)
USD	45,922,668	KRW	51,163,821,680	HSBC	20/3/2019	80,968
USD	45,549,806	KRW	51,163,820,000	JP Morgan	20/3/2019	(291,892)
USD	3,283,802	MXN	62,517,226	Citibank	19/12/2018	221,799
USD	1,882,307	MXN	38,000,000	HSBC	19/12/2018	21,122
USD	57,465,052	MXN	1,179,180,240	Standard Chartered Bank	19/12/2018	(289,489)
USD	2,898,077	MXN	55,363,534	UBS	19/12/2018	186,451
USD	2,138,333	MXN	44,097,000	JP Morgan	16/1/2019	(12,310)
USD	3,168,030	MXN	65,000,000	Goldman Sachs	20/2/2019	15,418
USD	1,456,251	MXN	30,000,000	HSBC	20/2/2019	1,199
USD	2,138,739	MXN	44,360,000	JP Morgan	20/2/2019	(12,798)
USD	901,739	NOK	7,760,620	Bank of America Merrill Lynch	19/12/2018	(1,461)
USD	28,540,765	NOK	237,520,380	Barclays Bank	19/12/2018	897,570
USD	3,735,462	NOK	30,605,680	BNP Paribas	19/12/2018	173,499
USD	33,780,520	NOK	283,109,000	Credit Suisse	19/12/2018	831,611
USD	10,896,405	NOK	91,271,600	Goldman Sachs	19/12/2018	273,996
USD	901,595	NOK	7,747,370	Bank of America Merrill Lynch	16/1/2019	(1,336)
USD	62,719,715	NOK	519,088,360	Barclays Bank	16/1/2019	2,221,633
USD	19,681,073	NOK	166,831,900	Bank of America Merrill Lynch	20/2/2019	206,442
USD	8,351,308	NOK	71,654,490	Barclays Bank	20/2/2019	(13,068)
USD	6,576,071	NOK	56,370,280	HSBC	20/3/2019	(12,425)
USD	48,891,220	NZD	71,270,000	Bank of America Merrill Lynch	19/12/2018	9,514
USD	2,528,623	NZD	3,855,060	Citibank	19/12/2018	(115,434)
USD	13,765,894	NZD	20,999,000	Deutsche Bank	19/12/2018	(636,616)
USD	44,823,661	NZD	65,914,540	JP Morgan	19/12/2018	(384,915)
USD	13,761,779	NZD	20,986,000	Deutsche Bank	16/1/2019	(638,458)
USD	2,770,761	PLN	10,540,000	BNP Paribas	19/12/2018	(15,171)
USD	47,038,923	PLN	179,124,220	Deutsche Bank	19/12/2018	(307,186)
USD	15,382,249	PLN	57,094,180	Societe Generale	19/12/2018	291,117
USD	2,770,409	PLN	10,527,000	BNP Paribas	16/1/2019	(14,233)
USD	435,396	PLN	1,633,560	HSBC	16/1/2019	3,281
USD	10,921,024	PLN	40,630,000	Societe Generale	16/1/2019	173,422
USD	2,769,923	PLN	10,515,000	BNP Paribas	20/2/2019	(14,235)
USD	52,082,883	RUB	3,531,484,800	Citibank	19/12/2018	(605,765)
USD	2,249,921	RUB	157,472,000	UBS	19/12/2018	(99,512)
USD	98,122,254	SEK	879,665,095	Barclays Bank	19/12/2018	1,381,592
USD	13,523,107	SEK	121,511,285	Deutsche Bank	19/12/2018	159,973
USD	70,876,997	SEK	636,277,020	JP Morgan	19/12/2018	902,799
USD	31,682,508	SEK	282,945,566	Barclays Bank	16/1/2019	474,134
USD	90,304,200	SEK	813,503,258	Deutsche Bank	16/1/2019	576,289
USD	4,500,721	SEK	40,494,316	JP Morgan	16/1/2019	34,272
USD	114,551,243	SEK	1,035,604,640	Bank of America Merrill Lynch	20/2/2019	1,806
USD	1,155,996	SEK	10,388,142	Barclays Bank	20/2/2019	6,952

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)
USD	4,499,494	SEK	40,367,858	JP Morgan	20/2/2019	34,358
USD	60,324,110	SEK	541,243,000	Bank of America Merrill Lynch	20/3/2019	317,920
USD	60,094,264	SEK	541,245,000	JP Morgan	20/3/2019	87,852
USD	4,574,907	SGD	6,301,492	Barclays Bank	19/12/2018	(20,284)
USD	1,848,362	SGD	2,550,000	BNP Paribas	19/12/2018	(11,156)
USD	9,287,914	SGD	12,746,331	Deutsche Bank	19/12/2018	(6,999)
USD	50,889,241	SGD	69,986,200	JP Morgan	19/12/2018	(146,280)
USD	733,005	SGD	1,000,000	Societe Generale	19/12/2018	3,782
USD	13,088,235	SGD	17,901,177	Standard Chartered Bank	19/12/2018	34,292
USD	4,573,867	SGD	6,296,293	Barclays Bank	16/1/2019	(20,374)
USD	746,896	SGD	1,027,707	Deutsche Bank	16/1/2019	(2,995)
USD	26,720,262	THB	879,460,000	Barclays Bank	19/12/2018	(34,561)
USD	27,338,512	THB	898,951,930	HSBC	19/12/2018	(9,291)
USD	44,707,299	THB	1,476,235,000	JP Morgan	19/12/2018	(202,539)
USD	1,860,253	THB	60,025,000	Standard Chartered Bank	19/12/2018	34,180
USD	3,845,683	THB	125,234,670	UBS	19/12/2018	35,810
USD	2,266,223	TWD	69,811,000	Citibank	19/12/2018	(2,885)
USD	85,107,700	TWD	2,600,483,000	Deutsche Bank	19/12/2018	582,669
USD	118,915,643	TWD	3,642,920,000	HSBC	19/12/2018	507,669
USD	8,172,951	TWD	252,299,000	JP Morgan	19/12/2018	(27,672)
USD	59,286,916	TWD	1,820,928,400	Standard Chartered Bank	19/12/2018	100,208
USD	148,366,926	TWD	4,571,926,830	Barclays Bank	16/1/2019	(607,833)
USD	2,265,370	TWD	69,642,000	Citibank	16/1/2019	(3,892)
USD	12,588,497	TWD	384,994,000	Deutsche Bank	16/1/2019	43,592
USD	8,172,683	TWD	251,547,000	JP Morgan	16/1/2019	(23,895)
USD	17,311,376	TWD	533,502,000	Standard Chartered Bank	16/1/2019	(72,614)
USD	8,170,779	TWD	250,655,000	JP Morgan	20/2/2019	(20,560)
USD	169,980,521	TWD	5,200,882,660	Standard Chartered Bank	20/2/2019	17,036
USD	60,600,009	TWD	1,846,845,880	HSBC	20/3/2019	108,866
USD	58,094,027	TWD	1,770,125,000	JP Morgan	20/3/2019	115,781
USD	61,151,460	TWD	1,863,285,000	Standard Chartered Bank	20/3/2019	121,875
USD	7,603,960	ZAR	109,000,000	Barclays Bank	19/12/2018	(292,693)
USD	2,636,401	ZAR	40,137,570	Citibank	19/12/2018	(271,420)
USD	1,995,510	ZAR	30,000,000	HSBC	19/12/2018	(177,881)
USD	57,880,093	ZAR	796,268,230	JP Morgan	19/12/2018	193,361
USD	4,844,914	ZAR	70,000,000	Bank of America Merrill Lynch	16/1/2019	(209,297)
USD	2,087,819	ZAR	30,000,000	Citibank	16/1/2019	(78,271)
USD	2,007,285	ZAR	28,456,000	JP Morgan	16/1/2019	(47,324)
USD	2,006,862	ZAR	28,569,000	JP Morgan	20/2/2019	(47,109)
ZAR	40,391,130	USD	2,792,162	Bank of America Merrill Lynch	19/12/2018	134,028
ZAR	200,000,000	USD	13,748,738	Barclays Bank	19/12/2018	740,534
ZAR	517,104,317	USD	33,688,596	Citibank	19/12/2018	3,773,727
ZAR	2,880	USD	202	Deutsche Bank	19/12/2018	6

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)
ZAR	2,061,989	USD	144,780	HSBC	19/12/2018	4,603
ZAR	215,845,483	USD	14,492,269	JP Morgan	19/12/2018	1,144,950
ZAR	40,539,303	USD	2,792,599	Bank of America Merrill Lynch	16/1/2019	134,461
ZAR	667,273,690	USD	44,540,625	Citibank	16/1/2019	3,638,547
ZAR	2,890	USD	202	Deutsche Bank	16/1/2019	6
ZAR	2,068,808	USD	144,769	HSBC	16/1/2019	4,605
ZAR	634,389,750	USD	43,635,038	Barclays Bank	20/2/2019	1,974,474
ZAR	745,467,730	USD	53,779,730	JP Morgan	20/3/2019	(369,803)
						26,716,971
ヘッジを使用した豪ドル建投資証券クラス						
AUD	1,556,288,059	USD	1,128,606,049	State Street Bank & Trust Company	14/12/2018	6,826,582
USD	26,487,227	AUD	36,371,369	State Street Bank & Trust Company	14/12/2018	(48,503)
						6,778,079
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	43,758,515	USD	43,608,185	State Street Bank & Trust Company	14/12/2018	221,773
USD	2,580,030	CHF	2,586,509	State Street Bank & Trust Company	14/12/2018	(10,701)
						211,072
ヘッジを使用したユーロ建投資証券クラス						
EUR	678,815,261	USD	772,257,088	State Street Bank & Trust Company	14/12/2018	(1,988,475)
USD	28,238,963	EUR	24,855,871	State Street Bank & Trust Company	14/12/2018	34,386
						(1,954,089)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	467,230,863	USD	609,204,828	State Street Bank & Trust Company	14/12/2018	(13,532,698)
USD	23,581,532	GBP	18,312,260	State Street Bank & Trust Company	14/12/2018	235,251
						(13,297,447)
ヘッジを使用した日本円建投資証券クラス						
JPY	67,573,811,079	USD	594,821,782	State Street Bank & Trust Company	14/12/2018	621,509
USD	24,306,209	JPY	2,757,626,945	State Street Bank & Trust Company	14/12/2018	6,699
						628,208
ヘッジを使用したニュージーランド・ドル建投資証券クラス						
NZD	97,059,358	USD	65,495,585	State Street Bank & Trust Company	14/12/2018	1,068,921
USD	1,312,589	NZD	1,924,000	State Street Bank & Trust Company	14/12/2018	(6,914)
						1,062,007
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	225,680	USD	24,960	State Street Bank & Trust Company	14/12/2018	(156)
USD	520	SEK	4,712	State Street Bank & Trust Company	14/12/2018	2
						(154)
合計						20,144,647

添付の注記は、これらの財務書類の不可分の一部である。

業種別内訳 2018年11月30日現在

	純資産比率 (%)
政府	76.68
金融	11.67
投資有価証券 - 時価	88.35
その他の純資産	11.65
	100.00

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
損益計算書

	注記	2018年9月30日に 終了した会計年度	2017年9月30日に 終了した会計年度
		千米ドル	千米ドル
営業収益	5	156,737	39,613
損益を通じて公正価値で測定する金融資産に係る純利益	6	121	13,444
投資収益合計		156,858	53,057
営業費用	8	(13,973)	(13,022)
当期純営業利益		142,885	40,035
財務費用：			
償還可能参加型投資証券保有者への分配金	9	(140,739)	(40,445)
財務費用合計		(140,739)	(40,445)
当期純利益 / (損失)		2,146	(410)
英文目論見書に記載されている評価方法に合わせるための調整	13	-	937
運用による償還可能参加型投資証券保有者に帰属する純資産の増加		2,146	527

本損益計算書に計上された損益以外で当会計年度に認識された損益はない。
添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
償還可能参加型投資証券保有者に帰属する純資産変動計算書

	2018年9月30日に 終了した会計年度	2017年9月30日に 終了した会計年度
	千米ドル	千米ドル
償還可能参加型投資証券保有者に帰属する期首純資産合計	8,000,953	7,669,294
運用による償還可能参加型投資証券保有者に帰属する純資産の増加	2,146	527
投資証券取引：		
償還可能参加型投資証券の発行による収入	53,241,104	34,031,228
償還可能参加型投資証券の買戻しによる支払	(49,970,976)	(33,711,534)
分配金再投資額	35,622	11,438
投資証券取引による純資産の増加	3,305,750	331,132
償還可能参加型投資証券保有者に帰属する期末純資産合計	11,308,849	8,000,953

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド
貸借対照表

	注記	2018年9月30日現在	2017年9月30日現在
		千米ドル	千米ドル
流動資産			
現金		496,966	399,707
現金同等物		-	-
未収金	11	334,767	3,978
損益を通じて公正価値で測定する金融資産	4(d)	10,495,544	7,604,478
流動資産合計		11,327,277	8,008,163
流動負債			
未払金	12	18,428	7,210
損益を通じて公正価値で測定する金融負債	4(d)	-	-
流動負債合計		18,428	7,210
償還可能参加型投資証券保有者に帰属する期末純資産価額		11,308,849	8,000,953

添付の注記は、これらの財務書類の不可分の一部である。

インスティテューショナル・U Sトレジャリー・ファンド

投資有価証券明細表 2018年9月30日現在

保有高	通貨	銘柄	公正価値 (千米ドル)	純資産比率 (%)
債券				
国債(2017年9月30日:44.11%)				
米国(2017年9月30日:44.11%)				
175,000,000	USD	US Treasury, 0.88%, 15/10/2018	174,949	1.55
67,900,000	USD	US Treasury, 0.75%, 31/10/2018	67,822	0.60
31,235,000	USD	US Treasury, 1.25%, 31/10/2018	31,215	0.28
125,000,000	USD	US Treasury, 1.75%, 31/10/2018	124,972	1.10
3,375,000	USD	US Treasury, 1.38%, 31/12/2018	3,371	0.03
100,000,000	USD	US Treasury, 1.50%, 31/12/2018	99,923	0.88
31,570,000	USD	US Treasury, 1.13%, 15/01/2019	31,498	0.28
28,880,000	USD	US Treasury, 1.13%, 31/01/2019	28,801	0.25
84,305,000	USD	US Treasury, 1.25%, 31/01/2019	84,055	0.74
354,590,000	USD	US Treasury, 1.50%, 31/01/2019	353,760	3.13
130,360,000	USD	US Treasury, 0.75%, 15/02/2019	129,647	1.15
51,675,000	USD	US Treasury, 1.13%, 28/02/2019	51,438	0.45
44,960,000	USD	US Treasury, 1.38%, 28/02/2019	44,799	0.40
161,985,000	USD	US Treasury, 1.50%, 28/02/2019	161,482	1.43
67,000,000	USD	US Treasury, 1.25%, 31/03/2019	66,660	0.59
540,000,000	USD	US Treasury, FRN, 2.33%, 31/01/2019	540,367	4.78
847,690,000	USD	US Treasury, FRN, 2.26%, 30/04/2019	848,308	7.50
475,000,000	USD	US Treasury, FRN, 2.25%, 31/07/2019	475,402	4.20
82,100,000	USD	US Treasury Bill, 0.00%, 04/10/2018	82,087	0.72
20,510,000	USD	US Treasury Bill, 0.00%, 11/10/2018	20,499	0.18
121,500,000	USD	US Treasury Bill, 0.00%, 08/11/2018	121,242	1.07
90,375,000	USD	US Treasury Bill, 0.00%, 23/11/2018	90,104	0.80
157,500,000	USD	US Treasury Bill, 0.00%, 29/11/2018	156,963	1.39
331,450,000	USD	US Treasury Bill, 0.00%, 27/12/2018	329,734	2.91
175,000,000	USD	US Treasury Bill, 0.00%, 10/01/2019	173,969	1.54
66,275,000	USD	US Treasury Bill, 0.00%, 17/01/2019	65,850	0.58
311,625,000	USD	US Treasury Bill, 0.00%, 24/01/2019	309,467	2.74
100,000,000	USD	US Treasury Bill, 0.00%, 21/02/2019	99,132	0.88
50,980,000	USD	US Treasury Bill, 0.00%, 28/02/2019	50,511	0.45
14,320,000	USD	US Treasury Bill, 0.00%, 20/06/2019	14,083	0.12
58,825,000	USD	US Treasury Bill, 0.00%, 12/09/2019	57,434	0.51
米国合計			4,889,544	43.23
国債に対する投資合計			4,889,544	43.23
債券に対する投資合計			4,889,544	43.23

保有高	通貨	取引相手	金利	期日	公正価値 (千米ドル)	純資産比率 (%)
リバースレポ取引 ¹ (2017年9月30日:50.93%)						
フランス(2017年9月30日:1.37%)						
110,000,000	USD	Natixis	2.23%	31/12/2018	110,000	0.97
フランス合計					110,000	0.97
米国(2017年9月30日:49.56%)						
621,000,000	USD	Bank of Nova Scotia	2.23%	01/10/2018	621,000	5.49
1,040,000,000	USD	BNP Paribas	2.24%	01/10/2018	1,040,000	9.20
50,000,000	USD	Citigroup	2.24%	01/10/2018	50,000	0.44
275,000,000	USD	Credit Agricole	2.24%	01/10/2018	275,000	2.43
600,000,000	USD	Credit Suisse	2.22%	01/10/2018	600,000	5.31
10,000,000	USD	HSBC	2.24%	01/10/2018	10,000	0.09
400,000,000	USD	Merrill Lynch	2.25%	01/10/2018	400,000	3.54
150,000,000	USD	Merrill Lynch	2.25%	01/10/2018	150,000	1.33
1,100,000,000	USD	Societe Generale	2.22%	01/10/2018	1,100,000	9.73
1,250,000,000	USD	TD Securities (USA)	2.25%	01/10/2018	1,250,000	11.05
米国合計					5,496,000	48.61
リバースレポ取引に対する投資合計					5,606,000	49.58
損益を通じて公正価値で測定する金融資産合計					10,495,544	92.81
現金					496,966	4.39
その他の資産および負債					316,339	2.80
償還可能参加型投資証券保有者に帰属する純資産					11,308,849	100.00
資産合計額の内訳						資産合計に 対する割合 (%)
公認の証券取引所に上場されている譲渡可能な有価証券合計						43.17
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						49.49
その他の資産						7.34
資産合計						100.00

¹ 担保として保有する有価証券は5,689,765,000米ドルであった。

2 【ファンドの現況】

【純資産額計算書】(2019年7月末現在)

「ブラックロック・スタイル・アドバンテージ・ポートフォリオ(円/年1回決算コース)」

資産総額	18,188,565,469円
負債総額	49,774,432円
純資産総額(-)	18,138,791,037円
発行済数量	19,586,899,249口
1 単位当たり純資産額(/)	0.9261円

(参考情報)

「スタイル・アドバンテージ・マザー・ポートフォリオ(円)」

資産総額	18,189,123,963円
負債総額	44,133,604円
純資産総額(-)	18,144,990,359円
発行済数量	19,298,481,031口
1 単位当たり純資産額(/)	0.9402円

第4【内国投資信託受益証券事務の概要】

1 受益証券の名義書換え等
該当事項はありません。

2 受益者名簿の閉鎖の時期
受益者名簿は作成していません。

3 投資者に対する特典
該当事項はありません。

4 内国投資信託受益証券の譲渡制限の内容
ファンド受益証券の譲渡制限は設けておりません。

5 受益証券の再発行
投資者は、委託会社がやむを得ない事情等により受益証券を発行する場合を除き、無記名式受益証券から記名式受益証券への変更の請求、記名式受益証券から無記名式受益証券への変更の請求、受益証券の再発行の請求を行なわないものとしします。

6 受益権の譲渡
投資者は、その保有する受益権を譲渡する場合には、当該投資者の譲渡の対象とする受益権が記載または記録されている振替口座簿に係る振替機関等に振替の申請をするものとしします。

の申請のある場合には、の振替機関等は、当該譲渡に係る譲渡人の保有する受益権の口数の減少および譲受人の保有する受益権の口数の増加につき、その備える振替口座簿に記載または記録するものとしします。ただし、の振替機関等が振替先口座を開設したものでない場合には、譲受人の振替先口座を開設した他の振替機関等（当該他の振替機関等の上位機関を含みます。）に社振法の規定にしたがい、譲受人の振替先口座に受益権の口数の増加の記載または記録が行なわれるよう通知するものとしします。

の振替について、委託会社は、当該投資者の譲渡の対象とする受益権が記載または記録されている振替口座簿に係る振替機関等と譲受人の振替先口座を開設した振替機関等が異なる場合等において、委託会社が必要と認めるときまたはやむをえない事情があると判断したときは、振替停止日や振替停止期間を設けることができます。

7 受益権の譲渡の対抗要件
受益権の譲渡は、振替口座簿への記載または記録によらなければ、委託会社および受託会社に対抗することができません。

8 受益権の再分割
委託会社は、受益権の再分割を行いません。ただし、受託会社と協議のうえ、社振法に定めるところにしたがい、一定日現在の受益権を均等に再分割できるものとしします。

9 償還金
償還金は、償還日において振替機関等の振替口座簿に記載または記録されている投資者（償還日以前において換金が行なわれた受益権にかかる投資者を除きます。また、当該償還日以前に設定された受益権で購入代金支払前のため販売会社の名義で記載または記録されている受益権については原則として投資者としします。）に支払います。なお、当該投資者は、その口座が開設されている振替機関等に対して委託会社がこの信託の償還をするのと引き換えに、当該償還に係る受益権の口数と同口数の抹消の申請を行うものとし、社振法の規定にしたがい当該振替機関等の口座において当該口数の減少の記載または記録が行なわれます。また、受益証券を保有している投資者に対しては、償還金は、信託終了日後1ヵ月以内の委託会社の指定する日から受益証券と引き換えに当該投資者に支払います。

10 質権口記載または記録の受益権の取り扱いについて

振替機関等の振替口座簿の質権口に記載または記録されている受益権にかかる収益分配金の支払い、換金の申込の受付け、換金代金および償還金の支払い等については、約款の規定によるほか、民法その他の法令等にしたがって取り扱われます。

第三部【委託会社等の情報】

第1【委託会社等の概況】

1【委託会社等の概況】

(1) 資本金の額等

資本金 3,120百万円

発行する株式の総数 36,000株

発行済株式の総数 15,000株

直近5ヵ年における主な資本金の額の増減

2017年12月7日付で、資本金を2,435百万円から3,120百万円に増額しました。

(2) 委託会社の機構

経営の意思決定機構

<株主総会>

株主により構成される会社における最高の意思決定機関として、取締役の選任、利益処分承認、定款の変更等、会社法および定款の定めにしたがって重要事項の決定を行ないます。

<取締役会>

取締役により構成され、当社の業務執行を決定し、その執行について監督します。

<エグゼクティブ委員会他各委員会>

当社における適切な経営戦略の構築、業務執行体制の構築および業務運営の推進を目的として、エグゼクティブ委員会を設置します。また、その他各種委員会を設置し、業務の能率的運営および責任体制の確立を図っています。

運用の意思決定機構

投資委員会

・投資委員会にて運用にかかる投資方針、パフォーマンスおよびリスク管理に関する重要事項を審議します。

運用担当部署

・各運用担当部署では、投資委員会の決定にしたがい、ファンドの個別の運用計画を策定し、各部署の投資プロセスを通して運用を行ないます。

ポートフォリオ・マネジャー

・ポートフォリオ・マネジャーは、策定された運用計画に基づき、個別銘柄を選択し売買に関する指図を行ないます。

リスク管理

・委託会社ではリスク管理を重視しており、独自開発のシステムを用いてリスク管理を行なっております。具体的には、運用担当部門とは異なる部門においてファンドの投資リスクの計測・分析、投資制限のモニタリングなどを行なうことにより、ファンドの投資リスクが運用方針に合致していることを確認し、その結果を運用担当部門にフィードバックするほか、社内関係者で共有しております。また、委託会社の業務に関するリスクについて社内規程を定めて管理を行なっております。

2【事業の内容及び営業の概況】

投信法に定める投資信託委託会社である委託会社は、証券投資信託の設定を行なうとともに金融商品取引法に定める金融商品取引業者としてその運用(投資運用業)を行なっています。また、金融商品取引法に定める投資助言業務、第一種金融商品取引業務および第二種金融商品取引業務等を行なっています。

委託会社の運用する証券投資信託は2019年7月末現在、以下の通りです(親投資信託を除きます。)。

種類		本数	純資産総額
公募投資信託	追加型株式投資信託	81本	1,607,018百万円
	単位型株式投資信託	0本	0百万円
私募投資信託		81本	6,557,014百万円
合計		162本	8,164,031百万円

3【委託会社等の経理状況】

1．財務諸表の作成方法について

委託会社であるブラックロック・ジャパン株式会社(以下「当社」という。)の財務諸表は、「財務諸表等の用語、様式及び作成方法に関する規則」(1963年大蔵省令第59号。)第2条及び「金融商品取引業等に関する内閣府令」(2007年8月6日内閣府令第52号。)に基づいて作成しております。

2．監査証明について

当社は、金融商品取引法第193条の2第1項の規定に基づき、第32期事業年度(自2018年1月1日 至2018年12月31日)の財務諸表について有限責任監査法人トーマツによる監査を受けております。

3．財務諸表に記載している金額については、百万円未満の端数を切り捨てて表示しております。

(1)【貸借対照表】

(単位：百万円)

	第31期 (2017年12月31日現在)	第32期 (2018年12月31日現在)
資産の部		
流動資産		
現金・預金	19,097	23,891
立替金	11	2
前払費用	171	151
未収入金	3	11
未収委託者報酬	1,585	1,588
未収運用受託報酬	2,642	2,291
未収収益	2 1,384	1,402
為替予約	0	-
その他流動資産	33	18
流動資産計	24,928	29,359
固定資産		
有形固定資産		
建物附属設備	1 946	1,484
器具備品	1 411	380
有形固定資産計	1,358	1,864
無形固定資産		
ソフトウェア	4	8
のれん	42	-
無形固定資産計	47	8
投資その他の資産		
投資有価証券	3	11
長期差入保証金	1,124	1,119
前払年金費用	588	696
長期前払費用	25	27
繰延税金資産	786	848
投資その他の資産計	2,528	2,702
固定資産計	3,934	4,575
資産合計	28,863	33,935

	第31期 (2017年12月31日現在)	第32期 (2018年12月31日現在)
負債の部		
流動負債		
預り金	119	97
未払金	2	
未払収益分配金	4	4
未払償還金	74	74
未払手数料	593	515
その他未払金	1,737	1,184
未払費用	2	
未払消費税等	150	97
未払法人税等	438	440
為替予約	-	3
前受金	79	78
前受収益	15	-
賞与引当金	1,886	1,939
役員賞与引当金	144	142
早期退職慰労引当金	9	42
流動負債計	6,500	5,661
固定負債		
退職給付引当金	55	60
資産除去債務	262	781
固定負債計	318	842
負債合計	6,818	6,503
純資産の部		
株主資本		
資本金	3,120	3,120
資本剰余金		
資本準備金	3,001	3,001
その他資本剰余金	3,846	3,846
資本剰余金合計	6,847	6,847
利益剰余金		
利益準備金	336	336
その他利益剰余金		
繰越利益剰余金	11,739	17,127
利益剰余金合計	12,076	17,464
株主資本合計	22,044	27,432
評価・換算差額等		
その他有価証券評価差額金	0	0
評価・換算差額等合計	0	0
純資産合計	22,044	27,431
負債・純資産合計	28,863	33,935

(2)【損益計算書】

(単位：百万円)

		第31期 (自 2017年1月1日 至 2017年12月31日)	第32期 (自 2018年1月1日 至 2018年12月31日)
営業収益			
委託者報酬		5,202	5,639
運用受託報酬	1	8,890	8,523
その他営業収益	1	12,257	13,511
営業収益計		26,350	27,674
営業費用			
支払手数料		1,830	1,856
広告宣伝費		208	191
調査費			
調査費		380	363
委託調査費	1	4,313	4,164
調査費計		4,693	4,528
委託計算費		86	84
営業雑経費			
通信費		50	59
印刷費		62	11
諸会費		32	34
営業雑経費計		145	106
営業費用計		6,964	6,767
一般管理費			
給料			
役員報酬		353	406
給料・手当		3,960	4,213
賞与		2,232	2,359
給料計		6,546	6,979
退職給付費用		287	275
福利厚生費		892	940
事務委託費	1	2,433	2,568
交際費		69	66
寄付金		2	3
旅費交通費		243	238
租税公課		231	245
不動産賃借料		735	804
水道光熱費		65	72
固定資産減価償却費		262	315
のれん償却額		56	42
資産除去債務利息費用		3	3
諸経費		363	424
一般管理費計		12,194	12,980
営業利益		7,191	7,926

	第31期 (自 2017年1月1日 至 2017年12月31日)	第32期 (自 2018年1月1日 至 2018年12月31日)
営業外収益		
受取利息	0	0
有価証券売却益	0	0
雑益	0	0
営業外収益計	1	1
営業外費用		
為替差損	34	26
営業外費用計	34	26
経常利益	7,158	7,901
特別利益		
特別利益計	-	-
特別損失		
特別退職金	119	84
特別損失計	119	84
税引前当期純利益	7,039	7,817
法人税、住民税及び事業税	2,223	2,491
法人税等調整額	29	61
当期純利益	4,786	5,387

(3)【株主資本等変動計算書】

第31期(自 2017年1月1日 至 2017年12月31日)

(単位:百万円)

	株主資本							評価・換算差額等		純資産 合計	
	資本金	資本剰余金			利益剰余金			株主資本 合計	その他 有価証券 評価差額金		評価・換算 差額等合計
		資本 準備金	その他資本 剰余金	資本 剰余金 合計	利益 準備金	その他利益 剰余金 繰越利益 剰余金	利益剰余金 合計				
2017年1月1日残高	2,435	2,316	3,846	6,162	336	6,953	7,290	15,887	0	0	15,887
事業年度中の変動額											
新株の発行	685	685		685				1,370			1,370
当期純利益						4,786	4,786	4,786			4,786
株主資本以外の項目 の事業年度中の変動 額(純額)									0	0	0
事業年度中の変動額 合計	685	685	-	685	-	4,786	4,786	6,156	0	0	6,156
2017年12月31日残高	3,120	3,001	3,846	6,847	336	11,739	12,076	22,044	0	0	22,044

第32期(自 2018年1月1日 至 2018年12月31日)

(単位:百万円)

	株主資本							評価・換算差額等		純資産 合計	
	資本金	資本剰余金			利益剰余金			株主資本 合計	その他 有価証券 評価差額金		評価・換算 差額等合計
		資本 準備金	その他資本 剰余金	資本 剰余金 合計	利益 準備金	その他利益 剰余金 繰越利益 剰余金	利益剰余金 合計				
2018年1月1日残高	3,120	3,001	3,846	6,847	336	11,739	12,076	22,044	0	0	22,044
事業年度中の変動額											
当期純利益						5,387	5,387	5,387			5,387
株主資本以外の項目 の事業年度中の変動 額(純額)									0	0	0
事業年度中の変動額 合計	-	-	-	-	-	5,387	5,387	5,387	0	0	5,387
2018年12月31日残高	3,120	3,001	3,846	6,847	336	17,127	17,464	27,432	0	0	27,431

注 記 事 項

【重要な会計方針】

1. 有価証券の評価基準及び評価方法

有価証券

その他有価証券

時価のあるもの

決算日の市場価格等に基づく時価法（評価差額は、全部純資産直入法により処理し、売却原価は、移動平均法により算定）を採用しております。

2. デリバティブ取引等の評価基準及び評価方法

時価法を採用しております。

3. 固定資産の減価償却方法

(1) 有形固定資産

定額法により償却しております。なお、主な耐用年数は建物附属設備6～18年、器具備品2～15年であります。

(2) 無形固定資産

自社利用のソフトウェアの減価償却方法については、社内における利用可能期間（5年）に基づく定額法によっております。

のれんの償却方法については、その効果の及ぶ期間（5～9年）に基づく定額法によっております。

4. 引当金の計上基準

(1) 貸倒引当金の計上方法

債権の貸倒損失に備えるため、貸倒懸念債権等特定の債権については個別に回収可能性を検討し、回収不能見込額を計上しております。

(2) 退職給付引当金の計上方法

旧退職金制度

適格退職年金制度移行日現在在籍していた従業員については、旧退職金制度に基づく給付額を保証しているため、期末現在の当該給付額と年金制度に基づく給付額との差額を引当て計上しております。

確定拠出年金制度

確定拠出年金制度（DC）による退職年金制度を有しております。

確定給付年金制度

キャッシュ・バランス型の年金制度（CB）の退職年金制度を有しております。CBには、一定の利回り保証を付しており、これの将来の支払に備えるため、確定給付型の会計基準に準じた会計処理方法により引当金を計上しております。

退職給付債務の算定にあたり、退職給付見込額を当期までの期間に帰属させる方法については、ポイント基準によっております。

過去勤務債務は、その発生時の従業員の平均残存勤務期間以内の一定の年数（9年）による定額法により費用処理しております。

数理計算上の差異は各事業年度の発生時における従業員の平均残存勤務期間以内の一定の年数（9年）による定額法により按分した額をそれぞれ発生の翌事業年度から費用処理または費用から控除することとしております。

- (3) 賞与引当金の計上方法
従業員の賞与の支払に備えて、賞与支給見込額の当事業年度負担額を計上しております。
 - (4) 役員賞与引当金の計上方法
役員の賞与の支払に備えて、賞与支給見込額の当事業年度負担額を計上しております。
 - (5) 早期退職慰労引当金の計上方法
早期退職慰労の支払に備えて、早期退職慰労支給見込額の当事業年度負担額を計上しております。
5. 外貨建の資産又は負債の本邦通貨への換算基準
外貨建金銭債権債務は、期末の直物為替相場により円貨に換算し、換算差額は損益として処理しております。
6. その他財務諸表作成のための基本となる重要な事項
- (1) 消費税等の処理方法
消費税等の会計処理は、税抜方式によっております。
 - (2) 連結納税制度の適用
親会社であるブラックロック・ジャパン・ホールディングス合同会社を連結納税親会社として、連結納税制度を適用しております。

（未適用の会計基準等）

「収益認識に関する会計基準」（企業会計基準第29号 2018年3月30日）

「収益認識に関する会計基準の適用指針」（企業会計基準適用指針第30号 2018年3月30日）

(1) 概要

収益認識に関する包括的な会計基準であります。収益は、次の5つのステップを適用し認識されます。

ステップ1：顧客との契約を識別する。

ステップ2：契約における履行義務を識別する。

ステップ3：取引価格を算定する。

ステップ4：契約における履行義務に取引価格を配分する。

ステップ5：履行義務を充足したときに又は充足するにつれて収益を認識する。

(2) 適用予定日

2022年12月期の期首より適用予定であります。

(3) 当該会計基準等の適用による影響

影響額は、当財務諸表の作成時において評価中であります。

（表示方法の変更）

（「『税効果会計に係る会計基準』の一部改正」の早期適用に伴う変更）

「『税効果会計に係る会計基準』の一部改正」（企業会計基準第28号 2018年2月16日。以下「税効果会計基準一部改正」という。）が当事業年度の期末から適用できるようになったことに伴い、当事業年度から税効果会計基準一部改正を適用し、繰延税金資産は投資その他の資産の区分に表示し、繰延税金負債は固定負債の区分に表示する方法に変更するとともに、税効果会計関係注記を変更しました。

この結果、前事業年度の貸借対照表において、「流動資産」の「繰延税金資産」860百万円及び「固定負債」の「繰延税金負債」74百万円は、「投資その他の資産」の「繰延税金資産」786百万円に含めて表示しております。

(貸借対照表関係)

1 有形固定資産の減価償却累計額

	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
建物附属設備	1,346 百万円	1,525 百万円
器具備品	821 百万円	950 百万円

2 関係会社に対する資産及び負債

各科目に含まれているものは次のとおりであります。

	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
未収収益	508 百万円	554 百万円
未払金	1,713 百万円	1,168 百万円
未払費用	356 百万円	385 百万円

3 当社は、運転資金の効率的な調達を行うため取引銀行2行と当座貸越契約を締結しております。これら契約に基づく事業年度末の借入未実行残高は次のとおりであります。

	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
当座貸越極度額	1,000 百万円	1,000 百万円
借入実行残高	-	-
差引額	1,000 百万円	1,000 百万円

(損益計算書関係)

1 関係会社に対する営業収益及び営業費用

各科目に含まれているものは次のとおりであります。

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
その他営業収益	4,670 百万円	5,680 百万円
委託調査費	438 百万円	704 百万円
事務委託費	824 百万円	864 百万円
運用受託報酬	48 百万円	149 百万円

(株主資本等変動計算書関係)

前事業年度(自 2017年1月1日 至 2017年12月31日)

1. 発行済株式に関する事項

	前事業年度期首	増加	減少	前事業年度末
普通株式(株)	10,158	4,842	-	15,000

2. 自己株式に関する事項

該当事項はありません。

3. 新株予約権及び自己新株予約権に関する事項

該当事項はありません。

4. 配当に関する事項

該当事項はありません。

当事業年度(自 2018年1月1日 至 2018年12月31日)

1. 発行済株式に関する事項

	当事業年度期首	増加	減少	当事業年度末
普通株式(株)	15,000	-	-	15,000

2. 自己株式に関する事項

該当事項はありません。

3. 新株予約権及び自己新株予約権に関する事項

該当事項はありません。

4. 配当に関する事項

該当事項はありません。

（金融商品関係）

1. 金融商品の状況に関する事項

(1) 金融商品に対する取組方針

当社は、資金運用については短期的な預金等に限定し、また、資金調達については関連当事者からの長期借入に限定しています。

投資有価証券は、当社設定の投資信託であり、通常の営業過程において保有しております。

デリバティブについては、外貨建て営業債権及び債務の為替変動リスクを回避するために利用し、投機的な取引は行っておりません。

(2) 金融商品の内容及びそのリスク並びにリスク管理体制

営業債権である未収委託者報酬及び未収運用受託報酬は、顧客の信用リスクに晒されています。当該リスクに関しては、当社の経理規程に従い、取引先ごとの期日管理及び残高管理を行い、個別に未収債権の回収可能性を管理する体制をしいております。

営業債務である未払手数料はその全てが1年以内の支払期日となっております。

営業債務は流動性リスクに晒されていますが、当社では資金繰計画を作成するなどの方法により管理しております。

2. 金融商品の時価等に関する事項

貸借対照表計上額、時価及びこれらの差額については、次のとおりであります。なお、金額的重要性が低いものについては含めておりません。

前事業年度（2017年12月31日）

	貸借対照表計上額 (百万円)	時価 (百万円)	差額 (百万円)
(1) 現金・預金	19,097	19,097	-
(2) 未収委託者報酬	1,585	1,585	-
(3) 未収運用受託報酬	2,642	2,642	-
(4) 未収収益	1,384	1,384	-
(5) 長期差入保証金	1,124	1,109	14
資産計	25,834	25,819	14
(1) 未払手数料	593	593	-
(2) 未払費用	1,245	1,245	-
負債計	1,838	1,838	-

当事業年度(2018年12月31日)

	貸借対照表計上額 (百万円)	時価 (百万円)	差額 (百万円)
(1) 現金・預金	23,891	23,891	-
(2) 未収委託者報酬	1,588	1,588	-
(3) 未収運用受託報酬	2,291	2,291	-
(4) 未収収益	1,402	1,402	-
(5) 長期差入保証金	1,119	1,112	6
資産計	30,293	30,287	6
(1) 未払手数料	515	515	-
(2) 未払費用	1,039	1,039	-
負債計	1,554	1,554	-

(注1) 金融商品の時価の算定方法に関する事項

資 産

(1) 現金・預金、(2) 未収委託者報酬、(3) 未収運用受託報酬及び(4) 未収収益

これらは短期間で決済されるため、時価は帳簿価額にほぼ等しいことから、当該帳簿価額によっています。

(5) 長期差入保証金

事務所敷金の時価については、事務所の敷金を当該賃貸借契約期間を基にしたインターバンク市場で取引されている円金利スワップレートで割り引いて算定する方法によっています。また従業員社宅敷金の時価については、平均残存勤務期間を基にしたインターバンク市場で取引されている円金利スワップレートで割り引いて算定する方法によっています。

負 債

(1) 未払手数料、(2) 未払費用

これらは短期間で決済されるため、時価は帳簿価額にほぼ等しいことから、当該帳簿価額によっています。

(注2) 金銭債権の決算日後の償還予定額

前事業年度(2017年12月31日)

	1年以内 (百万円)	1年超 5年以内 (百万円)	5年超 10年以内 (百万円)	10年超 (百万円)
(1) 現金・預金	19,097	-	-	-
(2) 未収委託者報酬	1,585	-	-	-
(3) 未収運用受託報酬	2,642	-	-	-
(4) 未収収益	1,384	-	-	-
(5) 長期差入保証金	-	1,051	61	11
合計	24,709	1,051	61	11

当事業年度（2018年12月31日）

	1年以内 (百万円)	1年超 5年以内 (百万円)	5年超 10年以内 (百万円)	10年超 (百万円)
(1) 現金・預金	23,891	-	-	-
(2) 未収委託者報酬	1,588	-	-	-
(3) 未収運用受託報酬	2,291	-	-	-
(4) 未収収益	1,402	-	-	-
(5) 長期差入保証金	-	1,051	56	11
合計	29,174	1,051	56	11

（有価証券関係）

前事業年度（2017年12月31日）

その他有価証券

	種類	貸借対照表計上額 (百万円)	取得原価 (百万円)	差額 (百万円)
貸借対照表計上額が取得原価を超えるもの	その他 投資信託	3	3	0
合計		3	3	0

当事業年度（2018年12月31日）

その他有価証券

	種類	貸借対照表計上額 (百万円)	取得原価 (百万円)	差額 (百万円)
貸借対照表計上額が取得原価を超えないもの	その他 投資信託	11	12	0
合計		11	12	0

（退職給付関係）

前事業年度（自 2017年1月1日 至 2017年12月31日）

1. 採用している退職給付制度の概要

当社は、旧パークレイズ・グローバル・インベスターズ株式会社で設けられていた、旧退職金制度を引き続き有しています。当社は、平成21年12月2日に旧ブラックロック・ジャパン株式会社との合併に伴い、旧ブラックロック・ジャパン株式会社における退職年金制度（確定拠出年金制度及び確定給付年金制度）を承継しました。また、平成23年1月1日付で旧パークレイズ・グローバル・インベスターズ株式会社から引き継いだ適格退職年金制度はキャッシュ・バランス型の確定給付年金制度に移行しました。従って、平成23年1月1日以降、からの三つの制度を有しています。

2. 確定給付制度

(1) 退職給付債務の期首残高と期末残高の調整表

(単位：百万円)

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)
退職給付債務の期首残高	1,745
勤務費用	268
利息費用	8
数理計算上の差異の発生額	20
退職給付の支払額	170
退職給付債務の期末残高	1,832

(2) 年金資産の期首残高と期末残高の調整表

(単位：百万円)

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)
年金資産の期首残高	2,381
期待運用収益	19
数理計算上の差異の発生額	83
事業主からの拠出額	290
退職給付の支払額	153
年金資産の期末残高	2,621

(3) 退職給付債務及び年金資産の期末残高と貸借対照表に計上された退職給付引当金及び前払年金費用の調整表

(単位：百万円)

	前事業年度 (2017年12月31日)
積立型制度の退職給付債務	1,776
年金資産	2,621
	845
非積立型制度の退職給付債務	55
未積立退職給付債務	789
未認識数理計算上の差異	242
未認識過去勤務費用	13
貸借対照表に計上された負債と資産の純額	532
退職給付引当金	55
前払年金費用	588
貸借対照表に計上された負債と資産の純額	532

(4) 退職給付費用及びその内訳項目の金額

(単位：百万円)

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)
勤務費用	268
利息費用	8
期待運用収益	19
数理計算上の差異の費用処理額	35
過去勤務費用の処理額	6
確定給付制度に係る退職給付費用合計	216
特別退職金	119
合計	335

(5) 年金資産に関する事項

年金資産の主な内訳

年金資産合計に対する主な分類ごとの比率は、次のとおりであります。

	前事業年度 (2017年12月31日)
合同運用	100%
合計	100%

合同運用による年金資産の主な商品分類ごとの比率は、債券73%、株式22%及びその他3%となっております。

長期期待運用収益率の算定方法

年金資産の長期期待運用収益率を決定するため、現在及び予想される年金資産の配分と、年金資産を構成する多様な資産からの現在及び将来期待される長期の収益率を考慮しております。

(6) 数理計算上の計算基礎に関する事項

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)
割引率	0.4%
長期期待運用収益率	0.9%

3. 確定拠出制度

当社の確定拠出制度への要拠出額は、71百万円でありました。

当事業年度（自 2018年1月1日 至 2018年12月31日）

1. 採用している退職給付制度の概要

当社は、旧パークレイズ・グローバル・インベスターズ株式会社で設けられていた、旧退職金制度を引き続き有しています。当社は、平成21年12月2日に旧ブラックロック・ジャパン株式会社との合併に伴い、旧ブラックロック・ジャパン株式会社における退職年金制度（確定拠出年金制度及び確定給付年金制度）を承継しました。また、平成23年1月1日付で旧パークレイズ・グローバル・インベスターズ株式会社から引き継いだ適格退職年金制度はキャッシュ・バランス型の確定給付年金制度に移行しました。従って、平成23年1月1日以降、からの三つの制度を有しています。

2. 確定給付制度

(1) 退職給付債務の期首残高と期末残高の調整表

(単位：百万円)

	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
退職給付債務の期首残高	1,832
勤務費用	269
利息費用	7
数理計算上の差異の発生額	11
退職給付の支払額	138
過去勤務費用の発生額	47
退職給付債務の期末残高	1,934

(2) 年金資産の期首残高と期末残高の調整表

(単位：百万円)

	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
年金資産の期首残高	2,621
期待運用収益	23
数理計算上の差異の発生額	113
事業主からの拠出額	303
退職給付の支払額	138
年金資産の期末残高	2,696

(3) 退職給付債務及び年金資産の期末残高と貸借対照表に計上された退職給付引当金及び前払年金費用の調整表

(単位：百万円)

	当事業年度 (2018年12月31日)
積立型制度の退職給付債務	1,874
年金資産	2,696
	821
非積立型制度の退職給付債務	60
未積立退職給付債務	761
未認識数理計算上の差異	73
未認識過去勤務費用	52
貸借対照表に計上された負債と資産の純額	635
退職給付引当金	60
前払年金費用	696
貸借対照表に計上された負債と資産の純額	635

(4) 退職給付費用及びその内訳項目の金額

(単位：百万円)

	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
勤務費用	269
利息費用	7
期待運用収益	23
数理計算上の差異の費用処理額	44
過去勤務費用の処理額	8
確定給付制度に係る退職給付費用合計	200
特別退職金	84
合計	285

(5) 年金資産に関する事項

年金資産の主な内訳

年金資産合計に対する主な分類ごとの比率は、次のとおりであります。

	当事業年度 (2018年12月31日)
合同運用	100%
合計	100%

合同運用による年金資産の主な商品分類ごとの比率は、債券77%、株式20%及びその他3%となっております。

長期期待運用収益率の算定方法

年金資産の長期期待運用収益率を決定するため、現在及び予想される年金資産の配分と、年金資産を構成する多様な資産からの現在及び将来期待される長期の収益率を考慮しております。

(6) 数理計算上の計算基礎に関する事項

	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
割引率	0.6%
長期期待運用収益率	1.0%

3. 確定拠出制度

当社の確定拠出制度への要拠出額は、75百万円でありました。

(税効果会計関係)

1. 繰延税金資産及び繰延税金負債の発生の主な原因別の内訳

	(単位:百万円)	
	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
繰延税金資産		
未払費用	206	167
賞与引当金	537	591
資産除去債務	80	239
資産調整勘定	4	-
未払事業税	74	83
早期退職慰労引当金	2	13
退職給付引当金	17	18
有形固定資産	4	3
その他	44	96
繰延税金資産合計	973	1,213
繰延税金負債		
退職給付引当金	180	213
資産除去債務に対応する除去費用	6	152
繰延税金負債合計	186	365
繰延税金資産の純額	786	848

(注) 前事業年度及び当事業年度における繰延税金資産の純額は、貸借対照表の以下の項目に含まれております。

	(単位:百万円)	
	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
固定資産 - 繰延税金資産	786	848

2. 法定実効税率と税効果会計適用後の法人税等の負担率との差異の原因となった主な項目別の内訳

	前事業年度 (2017年12月31日)	当事業年度 (2018年12月31日)
法定実効税率	30.9 %	30.9 %
(調整)		
交際費等永久に損金に算入されない項目	2.1	1.0
損金不算入ののれん償却額	0.2	0.2
税率変更による期末繰延税金資産の減額修正	0.2	0.1
所得拡大促進税制による税額控除	1.8	1.9
その他	0.4	0.8
税効果会計適用後の法人税等の負担率	32.0 %	31.1 %

(資産除去債務関係)

資産除去債務のうち貸借対照表に計上しているもの

1. 当該資産除去債務の概要

当社事業所の定期建物賃貸借契約に伴う原状回復義務等であります。

2. 当該資産除去債務の金額の算定方法

使用見込期間を当該定期建物賃貸借契約上の賃貸借期間約5年と見積り、割引率は0.16%~0.18%を使用して資産除去債務の金額を計算しております。当事業年度において、資産の除去時点において必要とされる除去費用の見積額が、固定資産の取得時における見積額を大幅に超過することが明らかになったことから、見積もりの変更による増加額を0.16%で割り引き、資産除去債務残高が440百万円増加しております。

3. 当該資産除去債務の総額の増減

(単位:百万円)

	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
期首残高	258	262
有形固定資産の取得に伴う増加額	-	75
見積りの変更による増加額	-	440
時の経過による調整額	3	3
資産除去債務の履行による減少額	-	-
期末残高	262	781

(デリバティブ取引関係)

前事業年度 (2017年12月31日)

ヘッジ会計が適用されていないデリバティブ取引

通貨関連

(単位:百万円)

区分	種類	契約額等		時価	評価損益
			うち1年超		
市場取引以外の取引	為替予約取引 買建 米ドル	69	-	0	0
合計		69	-	0	0

(注) 時価の算定方法 先物為替相場に基づき算定しております。

当事業年度 (2018年12月31日)

ヘッジ会計が適用されていないデリバティブ取引

通貨関連

(単位:百万円)

区分	種類	契約額等		時価	評価損益
			うち1年超		
市場取引以外の取引	為替予約取引 買建 米ドル	164	-	3	3
合計		164	-	3	3

(注) 時価の算定方法 先物為替相場に基づき算定しております。

(セグメント情報等)

前事業年度(自 2017年1月1日 至 2017年12月31日)

1. セグメント情報

当社は主として投資運用業の単一セグメントであるため、記載を省略しております。

2. 関連情報

(1) 製品及びサービスごとの情報

(単位:百万円)

	委託者報酬	運用受託報酬	その他	合計
外部顧客営業収益	5,202	8,890	12,257	26,350

(2) 地域ごとの情報

売上高

(単位:百万円)

日本	北米	その他	合計
13,186	10,831	2,332	26,350

(注) 売上高は顧客の所在地を基礎とし、国又は地域に分類しております。

有形固定資産

本邦に所在している有形固定資産の金額が貸借対照表の有形固定資産の金額の90%を超えるため、記載を省略しております。

(3) 主要な顧客ごとの情報

営業収益の10%以上を占める主要な顧客は以下のとおりです。

(単位:百万円)

相手先	営業収益	関連するセグメント名
ブラックロック・ファイナンシャル・マネジメント・インク	4,719	投資運用業
ブラックロック・ファンド・アドバイザーズ	3,512	投資運用業

3. 報告セグメントごとの固定資産の減損損失に関する情報

該当事項はありません。

4. 報告セグメントごとののれんの償却額及び未償却残高に関する情報

当社は主として投資運用業の単一セグメントであるため、記載を省略しております。

5. 報告セグメントごとの負ののれん発生益に関する情報

該当事項はありません。

当事業年度(自 2018年1月1日 至 2018年12月31日)

1. セグメント情報

当社は主として投資運用業の単一セグメントであるため、記載を省略しております。

2. 関連情報

(1) 製品及びサービスごとの情報

(単位:百万円)

	委託者報酬	運用受託報酬	その他	合計
外部顧客営業収益	5,639	8,523	13,511	27,674

(2) 地域ごとの情報

売上高

(単位:百万円)

日本	北米	その他	合計
13,237	11,293	3,143	27,674

(注) 売上高は顧客の所在地を基礎とし、国又は地域に分類しております。

有形固定資産

本邦に所在している有形固定資産の金額が貸借対照表の有形固定資産の金額の90%を超えるため、記載を省略しております。

(3) 主要な顧客ごとの情報

営業収益の10%以上を占める主要な顧客は以下のとおりです。

(単位:百万円)

相手先	営業収益	関連するセグメント名
ブラックロック・ファイナンシャル・マネジメント・インク	5,830	投資運用業
ブラックロック・ファンド・アドバイザーズ	3,458	投資運用業

3. 報告セグメントごとの固定資産の減損損失に関する情報

該当事項はありません。

4. 報告セグメントごとののれんの償却額及び未償却残高に関する情報

当社は主として投資運用業の単一セグメントであるため、記載を省略しております。

5. 報告セグメントごとの負ののれん発生益に関する情報

該当事項はありません。

(関連当事者情報)

1. 関連当事者との取引

財務諸表提出会社と関連当事者との取引

(1) 財務諸表提出会社の親会社及び主要株主(会社等に限る。)等

前事業年度(自 2017年1月1日 至 2017年12月31日)

種類	会社等の名称又は氏名	所在地	資本金又は出資金	事業の内容又は職業	議決権等の所有(被所有)割合(%)	関連当事者との関係	取引の内容	取引金額(百万円)	科目	期末残高(百万円)
親会社	ブラックロック・ファイナンシャル・マネジメント・インク	米国 ニューヨーク州	14,286 百万 米ドル	投資 顧問業	(被所有) 間接 100	投資顧問 契約の 再委任等	運用受託報酬	48	未収収益	508
							受入手数料	4,670		
							委託調査費	438	未払費用	356
							事務委託費	824	その他未払金	67
親会社	ブラックロック・ジャパン・ホールディングス合同会社	日本 東京都	1万円	持株会社	(被所有) 直接 100	株式の 保有等	営業外収益	0	その他未払金	1,645

当事業年度(自 2018年1月1日 至 2018年12月31日)

種類	会社等の名称又は氏名	所在地	資本金又は出資金	事業の内容又は職業	議決権等の所有(被所有)割合(%)	関連当事者との関係	取引の内容	取引金額(百万円)	科目	期末残高(百万円)
親会社	ブラックロック・ファイナンシャル・マネジメント・インク	米国 ニューヨーク州	73 百万 米ドル	投資 顧問業	(被所有) 間接 100	投資顧問 契約の 再委任等	運用受託報酬	149	未収収益	554
							受入手数料	5,680		
							委託調査費	704	未払費用	385
							事務委託費	864	その他未払金	165
親会社	ブラックロック・ジャパン・ホールディングス合同会社	日本 東京都	1万円	持株会社	(被所有) 直接 100	株式の 保有等	営業外収益	-	その他未払金	1,002

(2) 財務諸表提出会社の子会社及び関連会社等

前事業年度(自 2017年1月1日 至 2017年12月31日)

該当事項はありません。

当事業年度(自 2018年1月1日 至 2018年12月31日)

該当事項はありません。

(3) 財務諸表提出会社と同一の親会社を持つ会社等及び財務諸表提出会社のその他の関係会社の子会社等

前事業年度 (自 2017年1月1日 至 2017年12月31日)

種類	会社等の名称又は氏名	所在地	資本金又は出資金	事業の内容又は職業	議決権等の所有(被所有)割合(%)	関連当事者との関係	取引の内容	取引金額(百万円)	科目	期末残高(百万円)
同一の親会社を持つ会社	ブラックロック・ファンド・アドバイザーズ	米国カリフォルニア州	1,000米ドル	投資顧問業	なし	投資顧問契約の再委任等	受入手数料	3,512	未収収益	296
							委託調査費	77	未払費用	17
							事務委託費	10		
同一の親会社を持つ会社	ブラックロック・インベストメント・マネジメント・エルエルシー	米国デラウェア州	314百万米ドル	投資顧問業	なし	投資顧問契約の再委任等	受入手数料	363	未収収益	28
							委託調査費	1,427	未払費用	129
							事務委託費	119	その他未払金	1

当事業年度 (自 2018年1月1日 至 2018年12月31日)

種類	会社等の名称又は氏名	所在地	資本金又は出資金	事業の内容又は職業	議決権等の所有(被所有)割合(%)	関連当事者との関係	取引の内容	取引金額(百万円)	科目	期末残高(百万円)
同一の親会社を持つ会社	ブラックロック・ファンド・アドバイザーズ	米国カリフォルニア州	1,000米ドル	投資顧問業	なし	投資顧問契約の再委任等	受入手数料	3,458	未収収益	330
							委託調査費	37	未払費用	4
							事務委託費	8		

(注) 1. 取引条件及び取引条件の決定方針等

- (1) 運用受託報酬については、一般取引条件と同様に決定しております。
- (2) 受入手数料については、一般取引条件と同様に決定しております。
- (3) 委託調査費については、一般取引条件と同様に決定しております。
- (4) 事務委託費については、一般取引条件と同様に決定しております。

2. 親会社に関する注記

(1) 親会社情報

- ブラックロック・インク(ニューヨーク証券取引所に上場)
- ブラックロック・ファイナンシャル・マネジメント・インク(非上場)
- ブラックロック・ジャパン・ホールディングス合同会社(非上場)

(1株当たり情報)

項目	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
1株当たり純資産額	1,469,634 円 10 銭	1,828,761 円 92 銭
1株当たり当期純利益金額	456,306 円 62 銭	359,180 円 40 銭

- (注) 1. 潜在株式調整後1株当たり当期純利益金額については、潜在株式が存在しないため記載しておりません。
2. 1株当たり当期純利益金額の算定上の基礎は、以下のとおりであります。

項目	前事業年度 (自 2017年 1月 1日 至 2017年12月31日)	当事業年度 (自 2018年 1月 1日 至 2018年12月31日)
当期純利益 (百万円)	4,786	5,387
普通株主に帰属しない金額 (百万円)	-	-
普通株式に係る当期純利益 (百万円)	4,786	5,387
普通株式の期中平均株式数 (株)	10,490	15,000

独立監査人の監査報告書は、当事業年度(自 2018年1月1日 至2018年12月31日)を対象としております。

【中間財務諸表】

1．中間財務諸表の作成方法について

委託会社であるブラックロック・ジャパン株式会社（以下「当社」という。）の中間財務諸表すなわち中間貸借対照表、中間損益計算書及び中間株主資本等変動計算書は、「中間財務諸表等の用語、様式及び作成方法に関する規則」（1977年大蔵省令第38号）並びに同規則第38条及び第57条の規定により「金融商品取引業等に関する内閣府令」（2007年内閣府令第52号）に基づいて作成しております。

2．監査証明について

当社は、金融商品取引法第193条の2第1項の規定に基づき、中間会計期間（自2019年1月1日 至2019年6月30日）の中間財務諸表について有限責任監査法人トーマツによる中間監査を受けております。

3．財務諸表に記載している金額については、百万円未満の端数を切り捨てて表示しております。

(1) 中間貸借対照表

(単位：百万円)

		中間会計期間末 (2019年6月30日)
資産の部		
流動資産		
現金・預金	2	17,608
立替金		18
前払費用		174
未収入金		10
未収委託者報酬		1,616
未収運用受託報酬		1,755
未収収益		1,273
流動資産計		22,456
固定資産		
有形固定資産		
建物附属設備	1	1,361
器具備品	1	448
有形固定資産計		1,809
無形固定資産		
ソフトウェア		7
無形固定資産計		7
投資その他の資産		
投資有価証券		22
長期差入保証金		1,118
前払年金費用		748
長期前払費用		11
繰延税金資産		449
投資その他の資産計		2,351
固定資産計		4,168
資産合計		26,625

(単位：百万円)

中間会計期間末
(2019年6月30日)

負債の部	
流動負債	
預り金	101
未払金	
未払収益分配金	4
未払償還金	74
未払手数料	494
その他未払金	638
未払費用	1,152
未払消費税等	98
未払法人税等	313
為替予約	1
前受金	22
前受収益	14
賞与引当金	611
役員賞与引当金	30
早期退職慰労引当金	0
流動負債計	3,559
固定負債	
退職給付引当金	67
資産除去債務	782
固定負債計	849
負債合計	4,408
純資産の部	
株主資本	
資本金	3,120
資本剰余金	
資本準備金	3,001
その他資本剰余金	3,846
資本剰余金合計	6,847
利益剰余金	
利益準備金	336
その他利益剰余金	
繰越利益剰余金	11,912
利益剰余金合計	12,249
株主資本合計	22,216
評価・換算差額等	
その他有価証券評価差額金	0
評価・換算差額等合計	0
純資産合計	22,216
負債・純資産合計	26,625

(2) 中間損益計算書

(単位：百万円)

	中間会計期間 (自 2019年1月1日 至 2019年6月30日)
営業収益	
委託者報酬	2,783
運用受託報酬	3,793
その他営業収益	6,446
営業収益計	13,023
営業費用	
支払手数料	830
広告宣伝費	49
調査費	
調査費	191
委託調査費	1,844
調査費計	2,036
委託計算費	39
営業雑経費	
通信費	27
印刷費	38
諸会費	20
営業雑経費計	87
営業費用計	3,043
一般管理費	
給料	
役員報酬	307
給料・手当	2,221
賞与	955
給料計	3,483
退職給付費用	161
福利厚生費	465
事務委託費	1,017
交際費	24
寄付金	0
旅費交通費	116
租税公課	142
不動産賃借料	437
水道光熱費	36
固定資産減価償却費	200
資産除去債務利息費用	0
諸経費	173
一般管理費計	6,261
営業利益	3,718

(単位:百万円)

	中間会計期間 (自 2019年1月1日 至 2019年6月30日)
営業外収益	
受取利息	0
有価証券売却益	0
雑益	0
営業外収益計	0
営業外費用	
為替差損	25
固定資産除却損	0
営業外費用計	26
経常利益	3,692
税引前中間純利益	3,692
法人税、住民税及び事業税	808
法人税等調整額	398
中間純利益	2,484

(3) 中間株主資本等変動計算書

中間会計期間 (自 2019年1月1日 至 2019年6月30日)

(単位: 百万円)

	株主資本							評価・換算差額等		純資産 合計	
	資本金	資本剰余金			利益剰余金			株主資本 合計	その他 有価証券 評価差額金		評価・換算 差額等合計
		資本 準備金	その他資本 剰余金	資本 剰余金 合計	利益 準備金	その他利益 剰余金 繰越利益 剰余金	利益剰余金 合計				
当期首残高	3,120	3,001	3,846	6,847	336	17,127	17,464	27,432	0	0	27,431
当中間期変動額											
剰余金の配当						7,700	7,700	7,700			7,700
中間純利益						2,484	2,484	2,484			2,484
株主資本以外の項目 の当中間期変動額 (純額)									0	0	0
当中間期変動額合計	-	-	-	-	-	5,215	5,215	5,215	0	0	5,214
当中間期末残高	3,120	3,001	3,846	6,847	336	11,912	12,249	22,216	0	0	22,216

注 記 事 項
(重要な会計方針)

項 目	中間会計期間 自 2019年1月 1日 至 2019年6月30日
1. 有価証券の評価基準及び評価方法	<p>その他有価証券 時価のあるもの 決算日の市場価格等に基づく時価法（評価差額は、全部純資産直入法により処理し、売却原価は、移動平均法により算定）を採用しております。</p>
2. デリバティブ取引等の評価基準及び評価方法	<p>時価法を採用しております。</p>
3. 固定資産の減価償却方法	<p>(1) 有形固定資産 定額法により償却しております。 なお、主な耐用年数は建物附属設備5～18年、器具備品3～15年であります。</p> <p>(2) 無形固定資産 自社利用のソフトウェアの減価償却方法については、社内における利用可能期間（5年）に基づく定額法によっております。</p>
4. 引当金の計上基準	<p>(1) 貸倒引当金の計上方法 債権の貸倒損失に備えるため、貸倒懸念債権等特定の債権については個別に回収可能性を検討し、回収不能見込額を計上しております。</p> <p>(2) 退職給付引当金の計上方法 旧退職金制度 適格退職年金制度移行日現在在籍していた従業員については、旧退職制度に基づく給付額を保証しているため、中間会計期間末現在の当該給付額と年金制度に基づく給付額との差額を引当て計上しております。</p> <p>確定拠出年金制度 確定拠出年金制度（DC）による退職年金制度を有しております。</p> <p>確定給付年金制度 キャッシュ・バランス型の年金制度（CB）の退職年金制度を有しております。CBには、一定の利回り保証を付しており、これの将来の支払に備えるため、確定給付型の会計基準に準じた会計処理方法により引当金を計上しております。</p> <p>退職給付債務の算定にあたり、退職給付見込額を当期までの期間に帰属させる方法については、ポイント基準によっております。</p> <p>過去勤務債務は、その発生時の従業員の平均残存勤務期間以内の一定の年数（9年）による定額法により費用処理しております。</p> <p>数理計算上の差異は各事業年度の発生時における従業員の平均残存勤務期間以内の一定の年数（9年）による定額法により按分した額をそれぞれ発生翌事業年度から費用処理または費用から控除することとしております。</p>

項 目	中間会計期間 自 2019年1月 1日 至 2019年6月30日
	<p>(3) 賞与引当金の計上方法 従業員の賞与の支払に備えて、賞与支給見込額の当中間会計期間負担額を計上しております。</p> <p>(4) 役員賞与引当金の計上方法 役員の賞与の支払に備えて、賞与支給見込額の当中間会計期間負担額を計上しております。</p> <p>(5) 早期退職慰労引当金の計上方法 早期退職慰労金の支払に備えて、早期退職慰労金支給見込額の当中間会計期間負担額を計上しております。</p>
5. 外貨建の資産又は負債の本邦通貨への換算基準	外貨建金銭債権債務は、中間会計期間末の直物為替相場により円貨に換算し、換算差額は損益として処理しております。
6. その他中間財務諸表作成のための基本となる重要な事項	<p>(1) 消費税等の会計処理 税抜方式によっております。</p> <p>(2) 連結納税制度の適用 親会社であるブラックロック・ジャパン・ホールディングス合同会社を連結納税親会社として、連結納税制度を適用しております。</p>

(中間貸借対照表関係)

中間会計期間末 2019年6月30日	
1 有形固定資産の減価償却累計額	
建物附属設備	1,648百万円
器具備品	1,027百万円
2 当社は、運転資金の効率的な調達を行うため取引銀行2行と当座貸越契約を締結しております。これら契約に基づく当中間会計期間末の借入未実行残高は次のとおりであります。	
当座貸越極度額	1,000百万円
借入実行残高	-
差引額	1,000百万円

(中間損益計算書関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日	
1 減価償却実施額	
有形固定資産	199百万円
無形固定資産	1百万円

(中間株主資本等変動計算書関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日					
1. 発行済株式の種類及び総数に関する事項					
	前事業年度末 株式数	当中間会計期間 増加株式数	当中間会計期間 減少株式数	当中間会計 期間末株式数	
発行済株式					
普通株式	15,000	-	-	15,000	
合計	15,000	-	-	15,000	
2. 自己株式の種類及び株式数に関する事項 該当事項はありません。					
3. 新株予約権及び自己新株予約権に関する事項 該当事項はありません。					
4. 配当に関する事項					
(1) 配当金支払額					
決議	株式の種類	配当金の総額 (百万円)	1株当たり 配当額(円)	基準日	効力発生日
2019年3月28日 株主総会決議	普通株式	7,700	513,333	2018年12月31日	2019年3月29日
(2) 基準日が当中間会計期間に属する配当のうち、配当の効力発生日が当中間会計期間後となるもの 該当事項はありません。					

(金融商品関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日
1. 金融商品の状況に関する事項
(1) 金融商品に対する取組方針
<p>当社は、資金運用については短期的な預金等に限定し、また、資金調達については関連当事者からの長期借入に限定しています。</p> <p>投資有価証券は、当社設定の投資信託であり、通常の営業過程において保有しております。</p> <p>デリバティブについては、外貨建て営業債権及び債務の為替変動リスクを回避するために利用し、投機的な取引は行っておりません。</p>
(2) 金融商品の内容及びそのリスク並びにリスク管理体制
<p>営業債権である未収委託者報酬及び未収運用受託報酬は、顧客の信用リスクに晒されています。当該リスクに関しては、当社の経理規程に従い、取引先ごとの期日管理及び残高管理を行い、個別に未収債権の回収可能性を管理する体制をしいております。</p> <p>営業債務である未払手数料はその全てが1年以内の支払期日となっております。</p> <p>営業債務は流動性リスクに晒されていますが、当社では資金繰計画を作成するなどの方法により管理しております。</p>

中間会計期間
自 2019年1月 1日
至 2019年6月30日

2. 金融商品の時価等に関する事項

2019年6月30日（中間期の決算日）における中間貸借対照表計上額、時価及びこれらの差額については、次のとおりです。

（単位：百万円）

	中間貸借対照表計上額	時価	差額
現金・預金	17,608	17,608	-
未収委託者報酬	1,616	1,616	-
未収運用受託報酬	1,755	1,755	-
未収収益	1,273	1,273	-
投資有価証券 その他有価証券	22	22	-
長期差入保証金	1,118	1,117	1
資産計	23,395	23,393	1
未払手数料	494	494	-
未払費用	1,152	1,152	-
負債計	1,647	1,647	-
デリバティブ取引 ヘッジ会計が適用されていない もの	(1)	(1)	-
デリバティブ計	(1)	(1)	-

（注）

金融商品の時価の算定方法に関する事項

現金・預金、未収委託者報酬、未収運用受託報酬及び未収収益

これらは短期間で決済されるため、時価は帳簿価額にほぼ等しいことから、当該帳簿価額によっています。

投資有価証券

投資有価証券は、投資信託であり、決算日の基準価格によっております。

長期差入保証金

事務所敷金の時価については、事務所の敷金を当該貸借契約期間を基にしたインターバンク市場で取引されている円金利スワップレートで割り引いて算定する方法によっています。また従業員社宅敷金の時価については、平均残存勤務期間を基にしたインターバンク市場で取引されている円金利スワップレートで割り引いて算定する方法によっています。

但し、上記レートがマイナスとなる場合は、割引率はゼロを使用しております。

未払手数料、未払費用

これらは短期間で決済されるため、時価は帳簿価額にほぼ等しいことから、当該帳簿価額によっています。

デリバティブ取引

デリバティブ取引によって生じた正味の債権・債務は純額で表示しており、合計で正味の債務となる項目については、（ ）で示しております。

(有価証券関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日				
その他有価証券				
(単位：百万円)				
	種類	中間貸借対照表 計上額	取得原価	差額
貸借対照表計上額が取得原 価を超えるもの	その他 投資信託	12	12	0
貸借対照表計上額が取得原 価を超えないもの	その他 投資信託	10	11	0
合計		22	23	0

(資産除去債務関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日	
資産除去債務のうち貸借対照表に計上しているもの	
1. 当該資産除去債務の概要	当事業所の定期建物賃貸借契約に伴う原状回復義務等であります。
2. 当該資産除去債務の金額の算定方法	使用見込期間を当該定期建物賃貸借契約上の賃貸借期間5年と見積り、割引率は0.16%～0.18%を使用して資産除去債務の金額を計算しております。
3. 当中間会計期間における当該資産除去債務の総額の増減	
期首残高	781 百万円
有形固定資産の取得に伴う増加額	- 百万円
時の経過による調整額	0 百万円
中間会計期間末残高	<u>782</u> 百万円

(セグメント情報等)

中間会計期間
自 2019年1月 1日
至 2019年6月30日

1. セグメント情報

当社は主として投資運用業の単一セグメントであるため、記載を省略しております。

2. 関連情報

(1) 製品及びサービスに関する情報

(単位：百万円)

	委託者 報酬	運用受託 報酬	その他	合計
外部顧客 営業収益	2,783	3,793	6,446	13,023

(2) 地域に関する情報

売上高

(単位：百万円)

日本	北米	その他	合計
6,263	5,398	1,361	13,023

(注) 売上高は顧客の所在地を基礎とし、国又は地域に分類しております。

有形固定資産

本邦に所在している有形固定資産の金額が中間貸借対照表の有形固定資産の金額の90%を超えるため、記載を省略しております。

(3) 主要な顧客に関する情報

営業収益の10%以上を占める主要な顧客は以下のとおりです。

(単位：百万円)

相手先	営業収益	関連する セグメント名
ブラックロック・ファイナンシャル・マネジメント・インク	2,809	投資運用業
ブラックロック・ファンド・アドバイザーズ	1,663	投資運用業

(デリバティブ取引関係)

中間会計期間 自 2019年1月 1日 至 2019年6月30日					
ヘッジ会計が適用されていないデリバティブ取引					
通貨関連 (単位: 百万円)					
区分	種類	契約額等	うち1年超	時価	評価損益
市場取引以外の取引	為替予約取引 買建 米ドル	201	-	1	1
	合計	201	-	1	1

(注) 時価の算定方法 先物為替相場に基づき算定しております。

(1株当たり情報)

中間会計期間 自 2019年1月 1日 至 2019年6月30日	
1株当たり純資産額	1,481,128円23銭
1株当たり中間純利益	165,661円62銭
なお、潜在株式調整後1株当たり中間純利益金額については、潜在株式が存在しないため記載しておりません。	
1株当たり中間純利益の算定上の基礎 損益計算書上の中間純利益	2,484百万円
1株当たり中間純利益の算定に 用いられた普通株式に係る中間純利益	2,484百万円
期中平均株式数	15,000株

(重要な後発事象)

該当事項はありません。

4【利害関係人との取引制限】

委託会社は、金融商品取引法の定めるところにより、利害関係人との取引について、次に掲げる行為が禁止されています。

- (1) 自己又はその取締役若しくは執行役との間における取引を行なうことを内容とした運用を行なうこと(投資者の保護に欠け、若しくは取引の公正を害し、又は金融商品取引業の信用を失墜させるおそれがないものとして内閣府令で定めるものを除きます。)
- (2) 運用財産相互間において取引を行なうことを内容とした運用を行なうこと(投資者の保護に欠け、若しくは取引の公正を害し、又は金融商品取引業の信用を失墜させるおそれがないものとして金融商品取引業等に関する内閣府令で定めるものを除きます。)
- (3) 通常の実行の条件と異なる条件であって取引の公正を害するおそれのある条件で、委託会社の親法人等(委託会社の総株主等の議決権の過半数を保有していることその他の委託会社と密接な関係を有する法人その他の団体として金融商品取引法施行令で定める要件に該当する者をいいます。以下(4)(5)において同じ。)又は子法人等(委託会社が総株主等の議決権の過半数を保有していることその他の委託会社と密接な関係を有する法人その他の団体として政令で定める要件に該当する者をいいます。以下同じ。)と有価証券の売買その他の取引又は金融デリバティブ取引を行なうこと。
- (4) 委託会社の親法人等又は子法人等の利益を図るため、その行なう投資運用業に関して運用の方針、運用財産の額若しくは市場の状況に照らして不必要な取引を行なうことを内容とした運用を行なうこと。
- (5) 上記に掲げるもののほか、投資者の保護に欠け、若しくは取引の公正を害し、又は金融商品取引業の信用を失墜させるおそれのあるものとして金融商品取引業等に関する内閣府令で定める行為。

5【その他】

定款の変更、事業譲渡または事業譲受、出資の状況その他の重要事項

変更年月日	変更事項
2007年9月18日	証券業登録に伴う商号変更(「パークレイズ・グローバル・インベスターズ証券投信投資顧問株式会社」に変更)のため、定款変更を行ないました。
2007年9月30日	商号変更(「パークレイズ・グローバル・インベスターズ株式会社」に変更)のため、定款変更を行ないました。
2007年9月30日	公告の方法を変更するため、定款変更を行ないました。
2007年12月27日	事業を営むことの目的を変更するため、定款変更を行ないました。
2008年7月1日	グループ会社の1つであるパークレイズ・グローバル・インベスターズ・サービス株式会社を吸収合併し、それに伴い資本金の額を変更いたしました。
2008年7月1日	株式取扱規則に関する記述を追加するため、定款変更を行ないました。
2009年6月22日	本店所在地変更のため、定款変更を行ないました。
2009年12月2日	ブラックロック・ジャパン株式会社と合併 商号変更(「ブラックロック・ジャパン株式会社」に変更)および定款変更を行ないました。
2011年4月1日	グループ会社であるブラックロック証券株式会社を吸収合併し、それに先立ち定款変更および資本金の額の変更を行ないました。
2013年10月5日	MGPA Japan LLCより不動産投資関連の事業を譲受し、それに先立ち定款変更を行ないました。
2014年12月1日	決算期を3月31日から12月31日に変更するため、定款変更を行ないました。

第2【その他の関係法人の概況】

1【名称、資本金の額及び事業の内容】

(1) 受託会社

- ・名称 三井住友信託銀行株式会社
- ・資本金の額 342,037百万円（2019年3月末現在）
- ・事業の内容 銀行法に基づき、銀行業を営むとともに、金融機関の信託業務の兼営等に関する法律（兼営法）に基づき信託業務を営んでいます。

<参考：再信託受託会社の概要>

- ・名称 日本トラスティ・サービス信託銀行株式会社
- ・資本金の額 51,000百万円（2019年3月末現在）
- ・事業の内容 銀行法に基づき、銀行業を営むとともに、金融機関の信託業務の兼営等に関する法律（兼営法）に基づき信託業務を営んでいます。
- ・再信託の目的 原信託契約にかかる信託業務の一部（信託財産の管理）を原信託受託会社から再信託受託会社（日本トラスティ・サービス信託銀行株式会社）へ委託するため、原信託財産の全てを再信託受託会社へ移管することを目的とします。

(2) 販売会社

名称	資本金の額（百万円） （2019年3月末現在）	事業の内容
野村證券株式会社	10,000	金融商品取引法に定める第一種金融商品取引業を営んでいます。
三菱UFJモルガン・スタンレーPB証券株式会社	8,000	

2【関係業務の概要】

(1) 受託会社

受託会社（受託者）として、ファンドの信託財産の保管・管理・計算、外国証券を保管・管理する外国の保管銀行への指図・連絡等を行いません。

(2) 販売会社

ファンドの取扱販売会社として、募集の取扱いおよび販売を行ない、換金に関する事務、収益分配金の再投資に関する事務、換金代金・収益分配金・償還金の支払いに関する事務等を行いません。

3【資本関係】

(1) 受託会社

該当事項はありません。

(2) 販売会社

該当事項はありません。

第3【その他】

1 交付目論見書の表紙等に、以下の事項を記載します。

(1) 委託会社等の情報

委託会社名

金融商品取引業者登録番号

設立年月日

資本金

当該委託会社が運用する投資信託財産の合計純資産総額

「ファンドの運用の指図を行なう者である。」旨

(2) 受託会社に関する情報

受託会社名および「ファンドの財産の保管および管理を行なう者である。」旨

(3) 詳細情報の入手方法

詳細な情報の入手方法として、以下の事項を記載します。

委託会社のホームページアドレス、電話番号および受付時間等

請求目論見書の入手方法および投資信託約款が請求目論見書に添付されている旨

(4) 交付目論見書の使用開始日

(5) 届出の効力に関する事項

金商法第4条第1項又は第2項の規定による届出の効力に関する事項について、次に掲げるいずれかの内容を記載します。

届出をした日および当該届出の効力の発生の有無を確認する方法

届出をした日、届出が効力を生じている旨および効力発生日

(6) その他の記載事項

商品内容に関して重大な変更を行なう場合には、投資信託及び投資法人に関する法律（昭和26年法律第198号、以下「投信法」という。）に基づき事前に受益者の意向を確認する旨

投資信託の財産は受託会社において信託法に基づき分別管理されている旨

請求目論見書は投資者の請求により販売会社から交付される旨および当該請求を行なった場合にはその旨の記録をしておくべきである旨

「ご購入に際しては、本書の内容を十分にお読みください。」との趣旨を示す記載

2 交付目論見書の「投資リスク」記載箇所に金融商品取引法第37条の6の規定（いわゆるクーリング・オフ）の適用がない旨を記載します。

3 目論見書は別称として、「投資信託説明書」と称して使用する場合があります。

4 目論見書は電子媒体等として使用される他、インターネット等に掲載されることがあります。

独立監査人の監査報告書

2019年2月28日

ブラックロック・ジャパン株式会社
取締役会 御中

有限責任監査法人トーマツ

指定有限責任社員 業務執行社員	公認会計士	田	中	素	子
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指定有限責任社員 業務執行社員	公認会計士	中	島	紀	子
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当監査法人は、金融商品取引法第193条の2第1項の規定に基づく監査証明を行うため、「委託会社等の経理状況」に掲げられているブラックロック・ジャパン株式会社の2018年1月1日から2018年12月31日までの第32期事業年度の財務諸表、すなわち、貸借対照表、損益計算書、株主資本等変動計算書、重要な会計方針及びその他の注記について監査を行った。

財務諸表に対する経営者の責任

経営者の責任は、我が国において一般に公正妥当と認められる企業会計の基準に準拠して財務諸表を作成し適正に表示することにある。これには、不正又は誤謬による重要な虚偽表示のない財務諸表を作成し適正に表示するために経営者が必要と判断した内部統制を整備及び運用することが含まれる。

監査人の責任

当監査法人の責任は、当監査法人が実施した監査に基づいて、独立の立場から財務諸表に対する意見を表明することにある。当監査法人は、我が国において一般に公正妥当と認められる監査の基準に準拠して監査を行った。監査の基準は、当監査法人に財務諸表に重要な虚偽表示がないかどうかについて合理的な保証を得るために、監査計画を策定し、これに基づき監査を実施することを求めている。

監査においては、財務諸表の金額及び開示について監査証拠を入手するための手続が実施される。監査手続は、当監査法人の判断により、不正又は誤謬による財務諸表の重要な虚偽表示のリスクの評価に基づいて選択及び適用される。財務諸表監査の目的は、内部統制の有効性について意見表明するためのものではないが、当監査法人は、リスク評価の実施に際して、状況に応じた適切な監査手続を立案するために、財務諸表の作成と適正な表示に関連する内部統制を検討する。また、監査には、経営者が採用した会計方針及びその適用方法並びに経営者によって行われた見積りの評価も含め全体としての財務諸表の表示を検討することが含まれる。

当監査法人は、意見表明の基礎となる十分かつ適切な監査証拠を入手したと判断している。

監査意見

当監査法人は、上記の財務諸表が、我が国において一般に公正妥当と認められる企業会計の基準に準拠して、ブラックロック・ジャパン株式会社の2018年12月31日現在の財政状態並びに同日をもって終了する事業年度の経営成績をすべての重要な点において適正に表示しているものと認める。

利害関係

会社と当監査法人又は業務執行社員との間には、公認会計士法の規定により記載すべき利害関係はない。

以上

- (注) 1. 上記は、監査報告書の原本に記載された事項を電子化したものであり、その原本は当社が別途保管しております。
2. X B R L データは監査の対象には含まれていません。

独立監査人の監査報告書

2019年3月6日

ブラックロック・ジャパン株式会社
取締役会 御中

PwCあらた有限責任監査法人

指定有限責任社員
業務執行社員

公認会計士 辻村 和之

当監査法人は、金融商品取引法第193条の2第1項の規定に基づく監査証明を行うため、「ファンドの経理状況」に掲げられているブラックロック・スタイル・アドバンテージ・ポートフォリオ（円/年1回決算コース）の2018年1月16日から2019年1月15日までの計算期間の財務諸表、すなわち、貸借対照表、損益及び剰余金計算書、注記表並びに附属明細表について監査を行った。

財務諸表に対する経営者の責任

経営者の責任は、我が国において一般に公正妥当と認められる企業会計の基準に準拠して財務諸表を作成し適正に表示することにある。これには、不正又は誤謬による重要な虚偽表示のない財務諸表を作成し適正に表示するために経営者が必要と判断した内部統制を整備及び運用することが含まれる。

監査人の責任

当監査法人の責任は、当監査法人が実施した監査に基づいて、独立の立場から財務諸表に対する意見を表明することにある。当監査法人は、我が国において一般に公正妥当と認められる監査の基準に準拠して監査を行った。監査の基準は、当監査法人に財務諸表に重要な虚偽表示がないかどうかについて合理的な保証を得るために、監査計画を策定し、これに基づき監査を実施することを求めている。

監査においては、財務諸表の金額及び開示について監査証拠を入手するための手続が実施される。監査手続は、当監査法人の判断により、不正又は誤謬による財務諸表の重要な虚偽表示のリスクの評価に基づいて選択及び適用される。財務諸表監査の目的は、内部統制の有効性について意見表明するためのものではないが、当監査法人は、リスク評価の実施に際して、状況に応じた適切な監査手続を立案するために、財務諸表の作成と適正な表示に関連する内部統制を検討する。また、監査には、経営者が採用した会計方針及びその適用方法並びに経営者によって行われた見積りの評価も含め全体としての財務諸表の表示を検討することが含まれる。

当監査法人は、意見表明の基礎となる十分かつ適切な監査証拠を入手したと判断している。

監査意見

当監査法人は、上記の財務諸表が、我が国において一般に公正妥当と認められる企業会計の基準に準拠して、ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円/年1回決算コース）の2019年1月15日現在の信託財産の状態及び同日をもって終了する計算期間の損益の状況をすべての重要な点において適正に表示しているものと認める。

利害関係

ブラックロック・ジャパン株式会社及びファンドと当監査法人又は業務執行社員との間には、公認会計士法の規定により記載すべき利害関係はない。

以上

(注) 1. 上記は監査報告書の原本に記載された事項を電子化したものであり、その原本は当社が別途保管しております。

2. XBRLデータは監査の対象には含まれていません。

独立監査人の中間監査報告書

2019年8月30日

ブラックロック・ジャパン株式会社
取締役会 御中有限責任監査法人トーマツ指定有限責任社員
業務執行社員 公認会計士 田 中 素 子指定有限責任社員
業務執行社員 公認会計士 中 島 紀 子

当監査法人は、金融商品取引法第193条の2第1項の規定に基づく監査証明を行うため、「委託会社等の経理状況」に掲げられているブラックロック・ジャパン株式会社の2019年1月1日から2019年12月31日までの第33期事業年度の中間会計期間（2019年1月1日から2019年6月30日まで）に係る中間財務諸表、すなわち、中間貸借対照表、中間損益計算書、中間株主資本等変動計算書、重要な会計方針及びその他の注記について中間監査を行った。

中間財務諸表に対する経営者の責任

経営者の責任は、我が国において一般に公正妥当と認められる中間財務諸表の作成基準に準拠して中間財務諸表を作成し有用な情報を表示することにある。これには、不正又は誤謬による重要な虚偽表示のない中間財務諸表を作成し有用な情報を表示するために経営者が必要と判断した内部統制を整備及び運用することが含まれる。

監査人の責任

当監査法人の責任は、当監査法人が実施した中間監査に基づいて、独立の立場から中間財務諸表に対する意見を表明することにある。当監査法人は、我が国において一般に公正妥当と認められる中間監査の基準に準拠して中間監査を行った。中間監査の基準は、当監査法人に中間財務諸表には全体として中間財務諸表の有用な情報の表示に関して投資者の判断を損なうような重要な虚偽表示がないかどうかの合理的な保証を得るために、中間監査に係る監査計画を策定し、これに基づき中間監査を実施することを求めている。

中間監査においては、中間財務諸表の金額及び開示について監査証拠を入手するために年度監査と比べて監査手続の一部を省略した中間監査手続が実施される。中間監査手続は、当監査法人の判断により、不正又は誤謬による中間財務諸表の重要な虚偽表示のリスクの評価に基づいて、分析的手続等を中心とした監査手続に必要に応じて追加の監査手続が選択及び適用される。中間監査の目的は、内部統制の有効性について意見表明するためのものではないが、当監査法人は、リスク評価の実施に際して、状況に応じた適切な中間監査手続を立案するために、中間財務諸表の作成と有用な情報の表示に関連する内部統制を検討する。また、中間監査には、経営者が採用した会計方針及びその適用方法並びに経営者によって行われた見積りの評価も含め中間財務諸表の表示を検討することが含まれる。

当監査法人は、中間監査の意見表明の基礎となる十分かつ適切な監査証拠を入手したと判断している。

中間監査意見

当監査法人は、上記の中間財務諸表が、我が国において一般に公正妥当と認められる中間財務諸表の作成基準に準拠して、ブラックロック・ジャパン株式会社の2019年6月30日現在の財政状態及び同日をもって終了する中間会計期間（2019年1月1日から2019年6月30日まで）の経営成績に関する有用な情報を表示しているものと認める。

利害関係

会社と当監査法人又は業務執行社員との間には、公認会計士法の規定により記載すべき利害関係はない。

以 上

(注) 1. 上記は、監査報告書の原本に記載された事項を電子化したものであり、その原本は当社が別途保管しております。

2. X B R L データは監査の対象には含まれていません。

独立監査人の中間監査報告書

2019年9月4日

ブラックロック・ジャパン株式会社
取締役会 御中

PwC あらた有限責任監査法人

指定有限責任社員
業務執行社員

公認会計士 辻村 和之

当監査法人は、金融商品取引法第193条の2第1項の規定に基づく監査証明を行うため、「ファンドの経理状況」に掲げられているブラックロック・スタイル・アドバンテージ・ポートフォリオ（円/年1回決算コース）の2019年1月16日から2019年7月15日までの中間計算期間の中間財務諸表、すなわち、中間貸借対照表、中間損益及び剰余金計算書並びに中間注記表について中間監査を行った。

中間財務諸表に対する経営者の責任

経営者の責任は、我が国において一般に公正妥当と認められる中間財務諸表の作成基準に準拠して中間財務諸表を作成し有用な情報を表示することにある。これには、不正又は誤謬による重要な虚偽表示のない中間財務諸表を作成し有用な情報を表示するために経営者が必要と判断した内部統制を整備及び運用することが含まれる。

監査人の責任

当監査法人の責任は、当監査法人が実施した中間監査に基づいて、独立の立場から中間財務諸表に対する意見を表明することにある。当監査法人は、我が国において一般に公正妥当と認められる中間監査の基準に準拠して中間監査を行った。中間監査の基準は、当監査法人に中間財務諸表には全体として中間財務諸表の有用な情報の表示に関して投資者の判断を損なうような重要な虚偽表示がないかどうかの合理的な保証を得るために、中間監査に係る監査計画を策定し、これに基づき中間監査を実施することを求めている。

中間監査においては、中間財務諸表の金額及び開示について監査証拠を入手するために年度監査と比べて監査手続の一部を省略した中間監査手続が実施される。中間監査手続は、当監査法人の判断により、不正又は誤謬による中間財務諸表の重要な虚偽表示のリスクの評価に基づいて、分析的手続等を中心とした監査手続に必要に応じて追加の監査手続が選択及び適用される。中間監査の目的は、内部統制の有効性について意見表明するためのものではないが、当監査法人は、リスク評価の実施に際して、状況に応じた適切な中間監査手続を立案するために、中間財務諸表の作成と有用な情報の表示に関連する内部統制を検討する。また、中間監査には、経営者が採用した会計方針及びその適用方法並びに経営者によって行われた見積りの評価も含め中間財務諸表の表示を検討することが含まれる。

当監査法人は、中間監査の意見表明の基礎となる十分かつ適切な監査証拠を入手したと判断している。

中間監査意見

当監査法人は、上記の中間財務諸表が、我が国において一般に公正妥当と認められる中間財務諸表の作成基準に準拠して、ブラックロック・スタイル・アドバンテージ・ポートフォリオ（円/年1回決算コース）の2019年7月15日現在の信託財産の状態及び同日をもって終了する中間計算期間（2019年1月16日から2019年7月15日まで）の損益の状況に関する有用な情報を表示しているものと認める。

利害関係

ブラックロック・ジャパン株式会社及びファンドと当監査法人又は業務執行社員との間には、公認会計士法の規定により記載すべき利害関係はない。

以上

（注）1．上記は中間監査報告書の原本に記載された事項を電子化したものであり、その原本は当社が別途保管しております。

2．XBRLデータは中間監査の対象には含まれていません。