

## 【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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【電話番号】 03-6703-7940

【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／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口当たり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】**

2020年10月10日から2021年4月9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

## &lt; 各分類および区分の定義 &gt;

## ・ 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、対円での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

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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レジャーリーファンド 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を獲得を目指します。
  - ◆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。

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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せん。

## 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

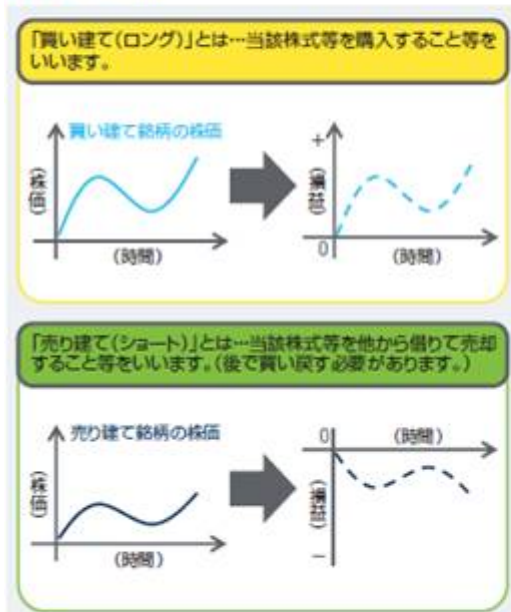
ファンド名	ブラックロック・ストラテジック・ファンズ ブラックロック・スタイル・アドバンテージ・ファンド クラス投資証券(円建て円ヘッジ)
形態	ルクセンブルグ籍(オープン・エンド型)会社型外国投資証券(円建て円ヘッジ)
投資目的および投資態度	当ファンドは、長期的に市場動向に左右されない絶対収益の追求を目指して運用を行ないます。 当ファンドは機動的にエクスポージャーを調整することで様々なスタイルファクター戦略からプレミアムを獲得することを目指します。 独自の計量化モデルを用いて銘柄の選定を行ない投資目的の達成を目指します。 また、バリュー、モメンタム、キャリー、ディフェンシブといったスタイル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

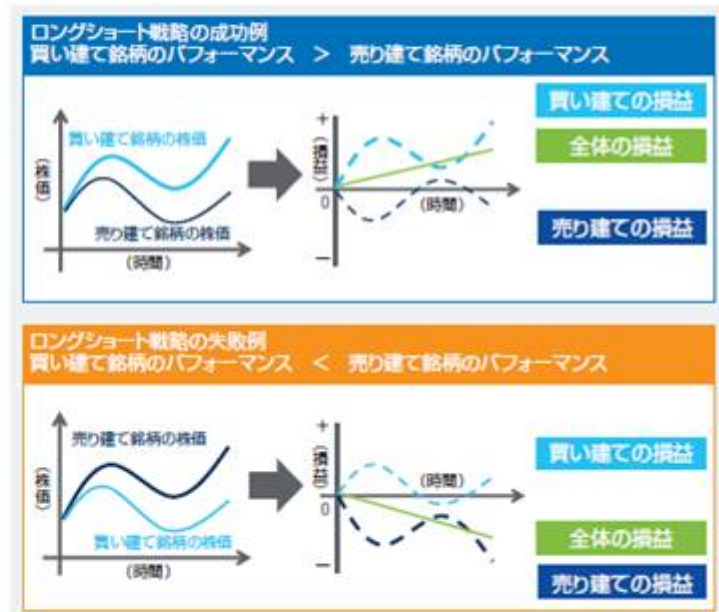
### 「買い建て」と「売り建て」について

[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。

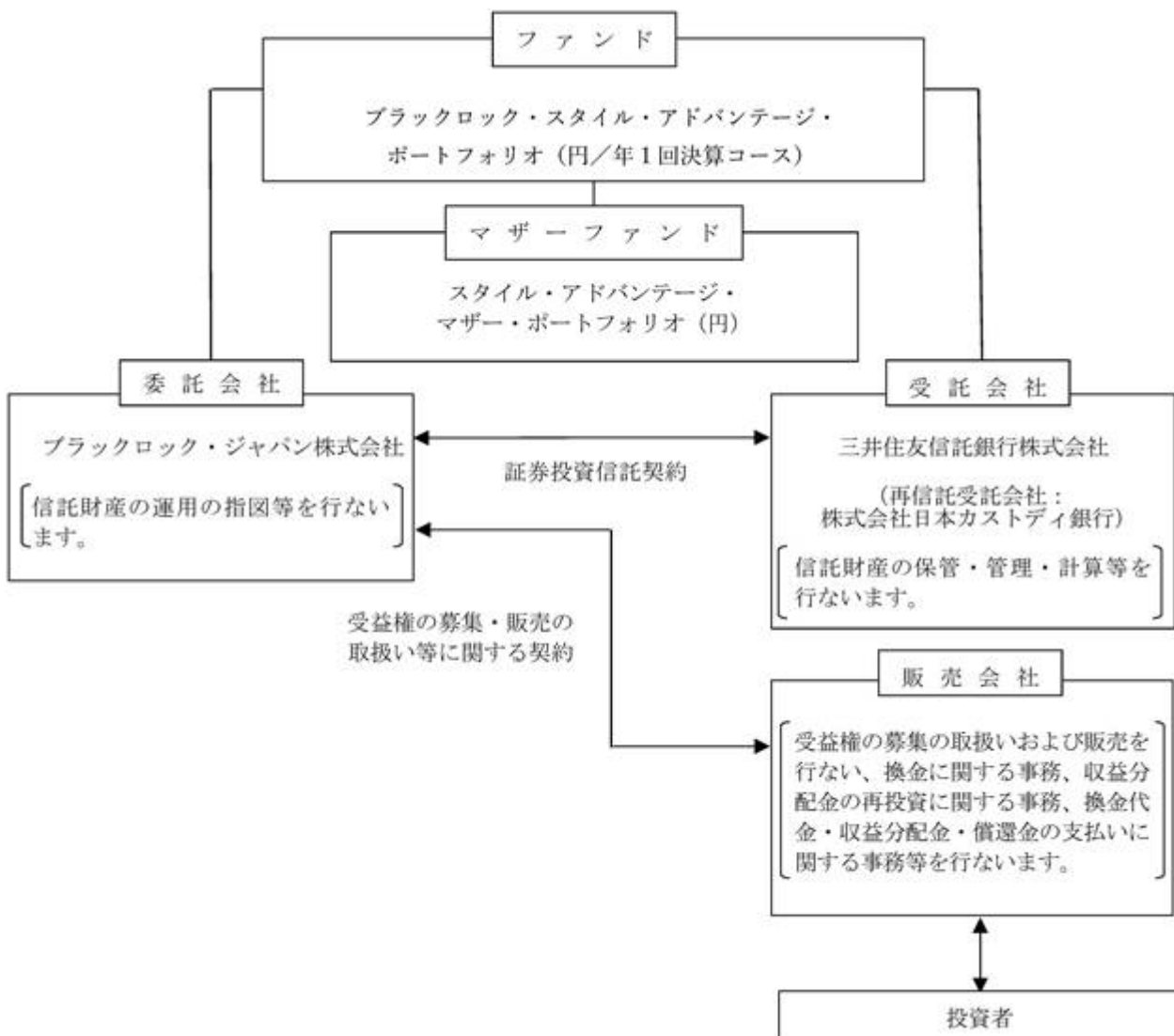
※ロングとショートの双方で損失した場合は、通常想定される以上に当ファンドの運用成果が影響を被る可能性があります。

## (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】



## &lt; 契約等の概要 &gt;

## a. 「証券投資信託契約」

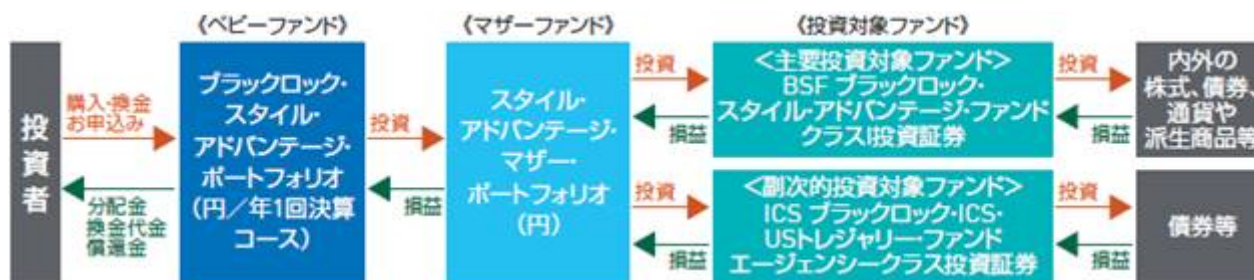
ファンドの設定・運営に関する事項、信託財産の運用・管理に関する事項、委託会社および受託会社の業務に関する事項、投資者に関する事項等について規定しています。

## 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。

## &lt;ファンドの仕組み&gt;

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。



## &lt;委託会社の概況&gt;

2020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・デザート・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。

## &lt;参考&gt; 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。またバリュウ、モメンタム、キャリア、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	・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%以内
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・インターナショナル GmbH

## 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	・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（当ファンド担当：5名程度）が担当いたします。

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7.32兆ドル<sup>\*</sup>（約789兆円）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。

\* 2020年6月末現在。（円換算レートは1ドル=107.885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いません。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へ帰属します。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に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せんが、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なっておりません。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なった場合、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

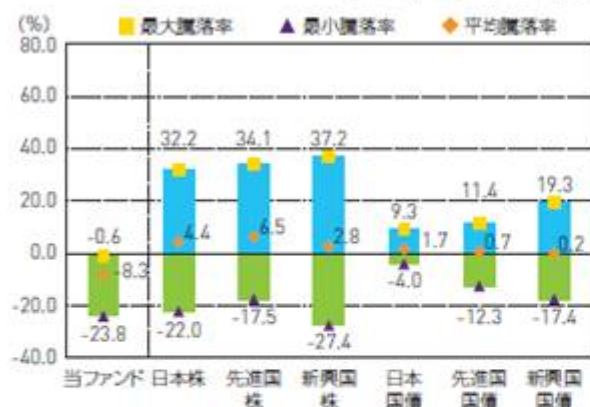
委託会社ではリスク管理を重視しており、独自開発のシステムを用いてリスク管理を行なっております。具体的には、運用担当部門とは異なる部門においてファンドの投資リスクの計測・分析、投資制限のモニタリングなどを行なうことにより、ファンドの投資リスクが運用方針に合致していることを確認し、その結果を運用担当部門にフィードバックするほか、社内関係者で共有しております。また、委託会社の業務に関するリスクについて社内規程を定めて管理を行なっております。

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

(2015年8月～2020年7月)



## 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

(2015年8月～2020年7月)



※上記グラフは、過去5年間における年間騰落率(各月末における直近1年間の騰落率)の平均・最大・最小を、当ファンドおよび他の代表的な資産クラス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。

※上記グラフは、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。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、実際の基準価額とは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。

※ファンドの年間騰落率において、過去5年間分のデータが算出できない場合は以下のルールで表示しています。

- ①年間騰落率に該当するデータがない場合には表示されません。
- ②年間騰落率が算出できない期間がある場合には、算出可能な期間についてのみ表示しています。

※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・レティパシファイド(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で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・レティパシファイド(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%）程度以内となります。

#### 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%以内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す。

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<sup>\*</sup>は、その都度、信託財産中より支弁します。

<sup>\*</sup> 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%、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ません。）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。

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2020年7月末現在のものですので、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2020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	7,420,928,697	100.04
内 日本	7,420,928,697	100.04
コール・ローン、その他の資産(負債控除後)	2,679,539	0.04
純資産総額	7,418,249,158	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	10,276,871,205	0.8821	9,066,253,478	0.7221	7,420,928,697	100.04

(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	100.04

(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】

2020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)
第3期(2020年1月15日)	12,865,922,909	(同左)	0.8658	(同左)
2019年7月末現在	18,138,791,037		0.9261	
2019年8月末現在	17,046,719,690		0.8957	
2019年9月末現在	16,590,963,760		0.9038	
2019年10月末現在	15,688,687,627		0.8839	
2019年11月末現在	14,417,785,664		0.8789	
2019年12月末現在	12,952,377,727		0.8653	
2020年1月末現在	12,041,872,580		0.8589	
2020年2月末現在	11,098,135,180		0.8243	
2020年3月末現在	10,335,541,535		0.8153	
2020年4月末現在	8,894,428,690		0.7507	
2020年5月末現在	8,318,298,640		0.7181	
2020年6月末現在	7,887,669,806		0.7139	
2020年7月末現在	7,418,249,158		0.7053	

## 【分配の推移】

	1口当たりの分配金(円)
第1期	
第2期	
第3期	
2020年1月16日～2020年7月15日	

## 【収益率の推移】

	収益率(%)
第1期	0.9
第2期	9.5
第3期	3.5
2020年1月16日～2020年7月15日	17.5

(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
第3期	546,810,054	9,333,232,291	14,860,885,292
2020年1月16日～ 2020年7月15日	50,776	4,165,168,758	10,695,767,310

(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	7,398,367,963	99.69
内 ルクセンブルグ	7,324,817,021	98.70
内 アイルランド	73,550,942	0.99
コール・ローン、その他の資産(負債控除後)	22,791,999	0.31
純資産総額	7,421,159,962	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	921,434	9,738.91	8,973,770,695	7,949.35	7,324,817,021	98.70
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・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	アイルランド	投資証券	6,632	11,050.87	73,290,209	11,090.19	73,550,942	0.99

(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	99.69

(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

2020年7月末現在

## 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。

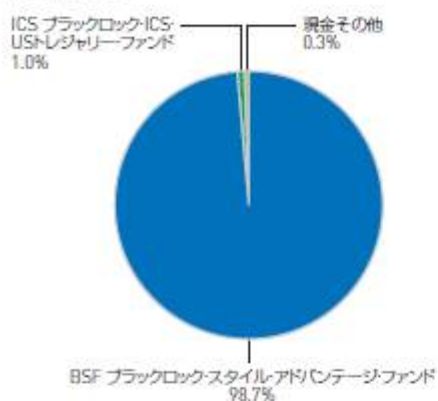
## 分配の推移

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
第3期	2020年1月	0円

※ 分配金は税引前、1万口当たり

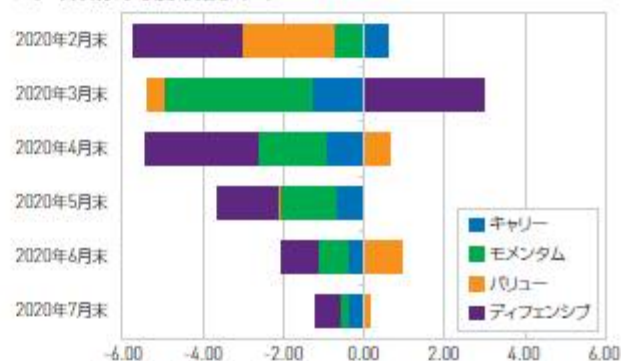
## 主要な資産の状況

## 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。

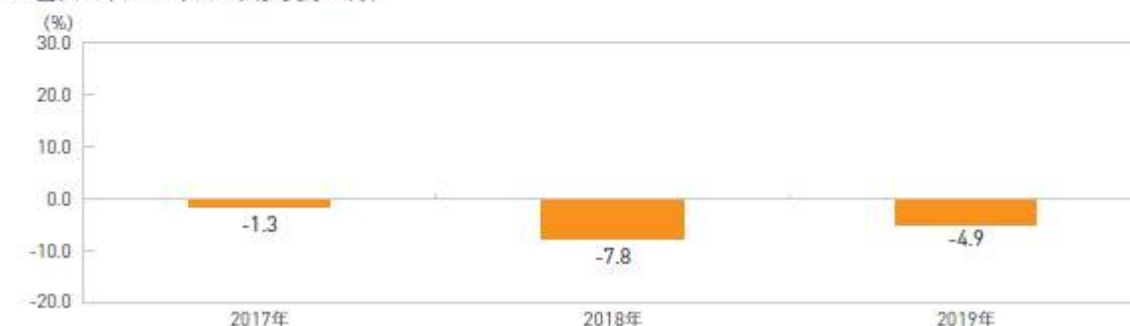
## スタイル別寄与度の推移(%)



※ 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。品質料、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、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。受付時間を過ぎての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/](http://www.blackrock.com/jp/)

#### (4) 購入不可日

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、販売会社の営業日であっても購入は受けません。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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ホームページアドレス：www.blackrock.com/jp/

#### (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発送します。
- 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 . の変更事項にあっては、その内容が重大なものに該当する場合に限り、併合にあっ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発送します。

- 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は、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株式会社日本カストディ銀行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/](http://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3期計算期間(2019年1月16日から2020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(2020年1月16日から2020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2期 (2019年1月15日現在)	第3期 (2020年1月15日現在)
<b>資産の部</b>		
流動資産		
親投資信託受益証券	21,296,239,372	12,926,803,000
未収入金	92,060,910	63,292,125
流動資産合計	21,388,300,282	12,990,095,125
資産合計	21,388,300,282	12,990,095,125
<b>負債の部</b>		
流動負債		
未払解約金	92,060,910	63,292,125
未払受託者報酬	2,432,156	1,642,098
未払委託者報酬	83,206,973	56,178,434
その他未払費用	3,502,289	3,059,559
流動負債合計	181,202,328	124,172,216
負債合計	181,202,328	124,172,216
<b>純資産の部</b>		
元本等		
元本	23,647,307,529	14,860,885,292
剰余金		
期末剰余金又は期末欠損金( )	2,440,209,575	1,994,962,383
(分配準備積立金)	-	-
元本等合計	21,207,097,954	12,865,922,909
純資産合計	21,207,097,954	12,865,922,909
負債純資産合計	21,388,300,282	12,990,095,125

## (2)【損益及び剰余金計算書】

(単位：円)

	第2期 (自 2018年1月16日 至 2019年1月15日)	第3期 (自 2019年1月16日 至 2020年1月15日)
営業収益		
有価証券売買等損益	2,426,431,760	295,824,339
営業収益合計	2,426,431,760	295,824,339
営業費用		
受託者報酬	5,279,144	3,680,078
委託者報酬	180,605,215	125,900,178
その他費用	6,248,832	6,507,591
営業費用合計	192,133,191	136,087,847
営業利益又は営業損失( )	2,618,564,951	431,912,186
経常利益又は経常損失( )	2,618,564,951	431,912,186
当期純利益又は当期純損失( )	2,618,564,951	431,912,186
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( )	481,732,740	34,738,218
期首剰余金又は期首欠損金( )	240,602,955	2,440,209,575
剰余金増加額又は欠損金減少額	94,581,363	960,351,564
当期一部解約に伴う剰余金増加額又は欠損金減少額	94,581,363	960,351,564
剰余金減少額又は欠損金増加額	157,355,772	48,453,968
当期追加信託に伴う剰余金減少額又は欠損金増加額	157,355,772	48,453,968
分配金	-	-
期末剰余金又は期末欠損金( )	2,440,209,575	1,994,962,383



## (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2期 (2019年1月15日現在)	第3期 (2020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	23,647,307,529口	14,860,885,292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 2,440,209,575円	元本の欠損 1,994,962,383円
3 1口当たり純資産額	0.8968円	0.8658円

## (損益及び剰余金計算書に関する注記)

項目	第2期 (自 2018年1月16日 至 2019年1月15日)	第3期 (自 2019年1月16日 至 2020年1月15日)
分配金の計算過程	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。	第3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2期 (2019年1月15日現在)	第3期 (2020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2期 (2019年1月15日現在)	第3期 (2020年1月15日現在)
期首元本額	26,847,258,058円	23,647,307,529円
期中追加設定元本額	5,356,776,069円	546,810,054円
期中一部解約元本額	8,556,726,598円	9,333,232,291円

## 2 有価証券関係

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

第3期(2020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	366,796,480
合計	366,796,480

## 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)	14,652,916,573	12,926,803,000	
親投資信託受益証券	合計	14,652,916,573	12,926,803,000	
合計		14,652,916,573	12,926,803,000	

(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2020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	(2020年1月15日現在)
	金額(円)
資産の部	
流動資産	
金銭信託	126,150,777
投資証券	12,864,780,863
流動資産合計	12,990,931,640
資産合計	12,990,931,640
負債の部	
流動負債	
派生商品評価勘定	926,100
未払解約金	63,292,125
流動負債合計	64,218,225
負債合計	64,218,225
純資産の部	
元本等	
元本	14,652,916,573
剰余金	
剰余金又は欠損金（ ）	1,726,203,158
元本等合計	12,926,713,415
純資産合計	12,926,713,415
負債純資産合計	12,990,931,640

(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	(2020年1月15日現在)
1 当該計算日における受益権総数	14,652,916,573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 1,726,203,158円
3 1口当たり純資産額	0.8822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

(2020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

(2020年1月15日現在)	
同計算期間の期首元本額	23,485,045,625円
同計算期間中の追加設定元本額	539,150,443円
同計算期間中の一部解約元本額	9,371,279,495円
同計算期間末日の元本額	14,652,916,573円
<p>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。</p>	
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）	14,652,916,573円
合計	14,652,916,573円

## 2 有価証券関係

売買目的有価証券

種類	(2020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	344,279,608
合計	344,279,608

(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	(2020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	144,286,380	-	145,212,480	926,100
合計		144,286,380	-	145,212,480	926,100

## (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。

## (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	1,306,017	12,719,183,287	
	日本円小計		1,306,017	12,719,183,287	
	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 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	12,534.170	1,324,216.250	
	アメリカドル小計		12,534.170	1,324,216.250 (145,597,576)	
投資証券	合計			12,864,780,863 (145,597,576)	
合計				12,864,780,863 (145,597,576)	

(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 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、2019年5月31日に終了する計算期間(2018年6月1日から2019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2019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 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、2019年3月31日に終了する中間計算期間(2018年10月1日から2019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2019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 2019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
<b>資産</b>		
投資有価証券 - 取得原価		2,867,344,415
未実現評価益		1,080,384
投資有価証券 - 時価	2 (a)	2,868,424,799
銀行預金	2 (a)	149,245,400
ブローカーに対する債権	15	226,768,189
未収利息および未収配当金	2 (a) 、 2 (d)	22,242,290
売却投資有価証券未収金	2 (a) 、 2 (d)	306,572,344
販売投資証券未収金	2 (a)	154,531
以下に係る未実現純評価益：		
先物取引	2 (d)	5,904,591
未決済先渡為替予約	2 (d)	30,174,268
スワップの時価	2 (d)	19,127,205
その他の資産		119,781
<b>資産合計</b>		<b>3,628,733,398</b>
<b>負債</b>		
未払利息および未払配当金	2 (a) 、 2 (d)	5,197,107
購入投資有価証券未払金	2 (a) 、 2 (d)	340,168,020
買戻し投資証券未払金	2 (a)	247,001
以下に係る未実現純評価損：		
差金決済契約	2 (d)	34,824,397
未払費用およびその他の負債	4、5、6、7、8	2,869,970
<b>負債合計</b>		<b>383,306,495</b>
<b>純資産合計</b>		<b>3,245,426,903</b>

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 2019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	2019年	2018年	2017年
		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	3,245,426,903	3,328,390,128	586,420,943
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	106.29	108.61	114.00
クラスAユーロ・ヘッジ分配型投資証券	ユーロ	99.40	104.64	112.56
クラスA無分配投資証券	米ドル	104.62	106.88	112.20
クラスAユーロ・ヘッジ無分配投資証券	ユーロ	87.87	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	89.53	94.21	101.14
クラスD無分配投資証券	米ドル	107.43	108.95	113.52
クラスDスイス・フラン・ヘッジ無分配投資証券	スイス・フラン	89.83	94.16	-
クラスD無分配投資証券(ユーロ)	ユーロ	106.55	103.48	111.81
クラスDユーロ・ヘッジ無分配投資証券	ユーロ	100.01	104.46	111.39
クラスD英ポンド・ヘッジ無分配投資証券	英ポンド	94.37	97.66	103.41
クラスE無分配投資証券(ユーロ)	ユーロ	102.91	101.13	110.60
クラスEユーロ・ヘッジ無分配投資証券	ユーロ	96.82	102.41	110.56
クラスIスイス・フラン・ヘッジPF無分配投資証券	スイス・フラン	92.11	96.06	-
クラスIユーロ・ヘッジPF無分配投資証券	ユーロ	101.38	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	米ドル	83.34	86.97	-
クラスIスイス・フラン・ヘッジ無分配投資証券	スイス・フラン	90.29	94.43	-
クラスIユーロ・ヘッジ無分配投資証券	ユーロ	100.61	104.90	111.67
クラスI英ポンド・ヘッジ無分配投資証券	英ポンド	94.73	97.80	103.35
クラスI無分配英国報告型投資証券	米ドル	95.35	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	10,175.36	10,592.54	11,245.06
クラスX無分配投資証券	米ドル	110.60	111.12	114.70
クラスX豪ドル・ヘッジ無分配投資証券 <sup>(1)</sup>	豪ドル	111.75	112.90	116.22
クラスXユーロ・ヘッジ無分配投資証券	ユーロ	93.42	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	110.98	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	106.63	109.28	-
クラスZ無分配投資証券	米ドル	107.92	109.28	113.59
クラスZユーロ・ヘッジ無分配投資証券	ユーロ	100.55	104.87	111.68

(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 2019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		3,328,390,128
収益		
預金利息	2 (c)	4,189,384
債券利息	2 (c)	69,056,292
スワップに係る受取利息および受取配当金	2 (c)	7,742,284
差金決済契約に係る受取配当金、源泉徴収税控除後	2 (c)、2 (d)	181,497,906
収益合計		262,485,866
費用		
差金決済契約に係る支払利息	2 (c)、2 (d)	52,858,257
差金決済契約に係る支払配当金、源泉徴収税控除後	2 (c)、2 (d)	137,187,506
管理事務代行報酬	5	2,049,148
預託報酬	2 (i)、6	482,313
税金	8	427,031
販売報酬	4	8,261
ローン・コミットメント・フィー	14	23,029
投資運用報酬および投資運用再委託報酬	4	12,760,795
払戻前費用合計		205,796,340
費用の払戻し	4	11,061
払戻後費用合計		205,785,279
投資純利益		56,700,587
以下に係る実現純利益 / (損失) :		
投資有価証券	2 (a)、2 (b)	61,394
差金決済契約	2 (d)	(196,250,393)
先物取引	2 (d)	(52,463,784)
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	(144,199,637)
スワップ取引	2 (d)	11,809,190
当期実現純損失		(381,043,230)
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)	1,958,409
差金決済契約	2 (d)	(20,064,772)
先物取引	2 (d)	49,451,583
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	27,734,244
スワップ取引	2 (d)	2,839,007
当期末実現評価益 / (損) の純変動		61,918,471
運用成績による純資産の減少		(262,424,172)
資本の変動		
投資証券発行による正味受取額		727,481,436
投資証券買戻しによる正味支払額		(548,020,489)
資本の変動による純資産の増加		179,460,947
期末純資産		3,245,426,903

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 2019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	2,045	439	899	1,585
クラスAユーロ・ヘッジ分配型投資証券	7,803	278	6,067	2,014
クラスA無分配投資証券	65,846	5,192	57,365	13,673
クラスAユーロ・ヘッジ無分配投資証	176,558	29,510	141,390	64,678
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	1,931	3,033	440
クラスD無分配投資証券	192,493	106,412	159,278	139,627
クラスDスイス・フラン・ヘッジ 無分配投資証券	2,348	5,320	2,299	5,369
クラスD無分配投資証券(ユーロ)	1,156	-	50	1,106
クラスDユーロ・ヘッジ無分配投資証券	1,474,098	743,262	466,399	1,750,961
クラスD英ポンド・ヘッジ無分配投資証券	47,690	9,410	44,212	12,888
クラスE無分配投資証券(ユーロ)	310	1,529	532	1,307
クラスEユーロ・ヘッジ無分配投資証券	20,815	758	12,138	9,435
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	5,898	106,973	19,122
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	4,235	179,141
クラスIスイス・フラン・ヘッジ無分配投資 証券	190,989	184,646	118,246	257,389
クラスIユーロ・ヘッジ無分配投資証券	4,662,604	156,278	928,545	3,890,337
クラスI英ポンド・ヘッジ無分配投資証券	1,217,456	683,174	184,318	1,716,312
クラスI無分配英国報告型投資証券	800,625	664,917	679,267	786,275
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	1,124,641	1,290,411	5,634,109
クラスX無分配投資証券	614,425	33,669	416,432	231,662
クラスX豪ドル・ヘッジ無分配投資証券	12,747,548	3,806,576	16,554,124	-
クラスXユーロ・ヘッジ無分配投資証券	42	138,632	138,632	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	881,169	70,834	-	952,003
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	-	4,432	2,800,648
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 2019年5月31日現在

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

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
<b>債券</b>			
<b>ドイツ</b>			
USD 90,000,000	Kreditanstalt fuer Wiederaufbau 1.00% 15/7/2019	89,851,236	2.77
USD 90,000,000	Kreditanstalt fuer Wiederaufbau 1.25% 30/9/2019	89,680,950	2.76
USD 75,000,000	Kreditanstalt fuer Wiederaufbau RegS 1.625% 12/11/2019	74,752,875	2.30
		254,285,061	7.83
<b>国際機関</b>			
USD 150,000,000	Asian Development Bank 1.75% 10/1/2020	149,532,078	4.61
USD 65,000,000	Asian Development Bank 1.625% 5/5/2020	64,636,094	1.99
USD 54,989,000	European Bank for Reconstruction & Development 0.875% 22/7/2019	54,877,942	1.69
USD 20,000,000	European Bank for Reconstruction & Development 1.75% 26/11/2019	19,937,821	0.61
USD 30,000,000	European Bank for Reconstruction & Development 1.50% 16/3/2020	29,821,735	0.92
USD 40,000,000	European Bank for Reconstruction & Development 1.625% 5/5/2020	39,783,109	1.23
USD 138,833,000	European Investment Bank 1.125% 15/8/2019	138,488,278	4.27
USD 80,000,000	Inter-American Development Bank 1.125% 12/9/2019	79,700,696	2.45
USD 150,000,000	Inter-American Development Bank 1.75% 15/10/2019	149,643,678	4.61
USD 30,000,000	Inter-American Development Bank 1.625% 12/5/2020	29,809,973	0.92
USD 241,279,000	International Bank for Reconstruction & Development 1.25% 26/7/2019	240,814,256	7.42
USD 100,000,000	International Bank for Reconstruction & Development 0.875% 15/8/2019	99,659,769	3.07
USD 89,000,000	International Bank for Reconstruction & Development 1.875% 7/10/2019	88,836,467	2.74
USD 35,042,000	International Finance Corp 1.75% 16/9/2019	34,976,483	1.08
		1,220,518,379	37.61

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 115,000,000	United States Treasury Bill 20/6/2019 (Zero Coupon)	114,852,563	3.54
USD 98,000,000	United States Treasury Bill 18/7/2019 (Zero Coupon)	97,688,076	3.01
USD 160,000,000	United States Treasury Bill 29/8/2019 (Zero Coupon)	159,038,009	4.90
USD 144,000,000	United States Treasury Bill 12/9/2019 (Zero Coupon)	142,994,144	4.40
USD 140,000,000	United States Treasury Bill 7/11/2019 (Zero Coupon)	138,537,907	4.27
USD 125,000,000	United States Treasury Bill 5/12/2019 (Zero Coupon)	123,541,140	3.81
USD 135,000,000	United States Treasury Bill 2/1/2020 (Zero Coupon)	133,007,748	4.10
USD 117,000,000	United States Treasury Bill 27/2/2020 (Zero Coupon)	114,871,408	3.54
USD 117,000,000	United States Treasury Bill 26/3/2020 (Zero Coupon)	114,744,747	3.53
USD 130,000,000	United States Treasury Bill 23/4/2020 (Zero Coupon)	127,244,820	3.92
USD 130,000,000	United States Treasury Bill 21/5/2020 (Zero Coupon)	127,100,797	3.92
		1,393,621,359	42.94
債券合計		2,868,424,799	88.38
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		2,868,424,799	88.38
投資有価証券(時価)合計		2,868,424,799	88.38
その他の純資産		377,002,104	11.62
純資産合計(米ドル)		3,245,426,903	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 2019年5月31日現在

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア		
17,367	AGL Energy Ltd	Bank of America Merrill Lynch	(24,524)
44,720	AGL Energy Ltd	Credit Suisse	(44,575)
14,060	AGL Energy Ltd	Citibank	(15,766)
22,100	AGL Energy Ltd	HSBC	(29,639)
11,915	AGL Energy Ltd	JP Morgan	(11,876)
131,310	AGL Energy Ltd	Goldman Sachs	(120,076)
38,760	ALS Ltd	Goldman Sachs	(1,179)
101,420	Alumina Ltd	Goldman Sachs	(1,262)
41,651	Ancor Ltd/Australia	Credit Suisse	6,343
150,054	Ancor Ltd/Australia	JP Morgan	32,167
104,570	Ancor Ltd/Australia	Goldman Sachs	2,845
294,301	Ancor Ltd/Australia	Bank of America Merrill Lynch	16,297
(37,700)	AMP Ltd	Goldman Sachs	266
(569,450)	AMP Ltd	JP Morgan	(2,772)
(2,335,946)	AMP Ltd	Credit Suisse	16,169
(666,927)	AMP Ltd	HSBC	6,241
13,896	Ansell Ltd	Bank of America Merrill Lynch	(4,425)
42,188	Ansell Ltd	Credit Suisse	(51,826)
25,952	Ansell Ltd	HSBC	(26,048)
59,601	Ansell Ltd	JP Morgan	(33,641)
208,738	Ansell Ltd	Goldman Sachs	(94,722)
(441,350)	APA Group (Unit)	Goldman Sachs	40,256
(128,310)	APA Group (Unit)	Credit Suisse	(13,032)
(54,157)	APA Group (Unit)	HSBC	(14,620)
(83,610)	APA Group (Unit)	JP Morgan	1,439
(61,579)	Aristocrat Leisure Ltd	Credit Suisse	(144,826)
(50,541)	Aristocrat Leisure Ltd	HSBC	(116,169)
(28,414)	Aristocrat Leisure Ltd	JP Morgan	(71,199)
(69,950)	Aristocrat Leisure Ltd	Goldman Sachs	(70,337)
8,490	ASX Ltd	Goldman Sachs	(4,831)
(27,100)	Atlas Arteria Ltd (Unit)	Goldman Sachs	3,847
(87,951)	Atlas Arteria Ltd (Unit)	Credit Suisse	(7,914)
(174,589)	Atlas Arteria Ltd (Unit)	HSBC	(15,711)
(363,407)	Atlas Arteria Ltd (Unit)	JP Morgan	11,555
2,482,254	Aurizon Holdings Ltd	Goldman Sachs	93,570
349,681	Aurizon Holdings Ltd	Bank of America Merrill Lynch	43,569
492,849	Aurizon Holdings Ltd	Credit Suisse	109,168
613,323	Aurizon Holdings Ltd	HSBC	135,854
1,198,981	Aurizon Holdings Ltd	JP Morgan	227,764
923,839	AusNet Services	HSBC	(32,320)
187,050	AusNet Services	JP Morgan	(2,589)
1,761,624	AusNet Services	Goldman Sachs	(53,228)
27,860	Australia & New Zealand Banking Group Ltd	Goldman Sachs	21,617
79,995	Australia & New Zealand Banking Group Ltd	Citibank	(27,686)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
14,660	Australia & New Zealand Banking Group Ltd	Bank of America Merrill Lynch	16,135
63,856	Australia & New Zealand Banking Group Ltd	HSBC	12,818
56,662	Australia & New Zealand Banking Group Ltd	JP Morgan	11,374
124,130	BHP Group Ltd	Goldman Sachs	(8,496)
148,781	BHP Group Ltd	Citibank	(31,926)
206,456	BHP Group Ltd	Bank of America Merrill Lynch	80,029
182,324	BHP Group Ltd	Credit Suisse	127,915
92,205	BlueScope Steel Ltd	Bank of America Merrill Lynch	(153,178)
151,380	BlueScope Steel Ltd	Credit Suisse	(293,399)
101,161	BlueScope Steel Ltd	Citibank	(119,040)
232,335	BlueScope Steel Ltd	HSBC	(413,559)
52,593	BlueScope Steel Ltd	JP Morgan	(101,934)
723,730	BlueScope Steel Ltd	Goldman Sachs	(782,342)
(419,232)	Boral Ltd	Credit Suisse	(163,246)
(343,717)	Boral Ltd	HSBC	(128,477)
(479,911)	Boral Ltd	JP Morgan	(199,629)
(1,017,050)	Boral Ltd	Goldman Sachs	(310,260)
(189,840)	Brambles Ltd	Goldman Sachs	22,608
204,487	Caltex Australia Ltd	Goldman Sachs	(52,883)
30,170	Caltex Australia Ltd	Citibank	(7,936)
43,517	Caltex Australia Ltd	Bank of America Merrill Lynch	16,567
111,616	Caltex Australia Ltd	HSBC	54,855
78,038	Caltex Australia Ltd	JP Morgan	38,634
(551,088)	Challenger Ltd	Credit Suisse	(16,431)
(5,098)	Challenger Ltd	HSBC	(187)
(296,749)	Challenger Ltd	JP Morgan	(47,244)
(947,978)	Challenger Ltd	Goldman Sachs	(17,672)
32,833	CIMIC Group Ltd	HSBC	1,353
31,350	CIMIC Group Ltd	JP Morgan	3,625
154,757	CIMIC Group Ltd	Goldman Sachs	(110,509)
403,800	Coca-Cola Amatil Ltd	Goldman Sachs	29,439
38,780	Coca-Cola Amatil Ltd	Credit Suisse	18,617
(4,200)	Cochlear Ltd	Goldman Sachs	(563)
(199,851)	Coles Group Ltd	Goldman Sachs	46,787
(36,050)	Coles Group Ltd	Credit Suisse	6,005
(45,108)	Coles Group Ltd	HSBC	9,055
(53,327)	Coles Group Ltd	JP Morgan	9,504
(3,810)	Commonwealth Bank of Australia	Goldman Sachs	(2,006)
(222,760)	Computershare Ltd	Goldman Sachs	40,683
(10,147)	CSL Ltd	HSBC	(58,973)
(8,763)	CSL Ltd	JP Morgan	(48,270)
(20,470)	CSL Ltd	Goldman Sachs	(188)
(162,409)	Domino's Pizza Enterprises Ltd	HSBC	86,919
(44,579)	Domino's Pizza Enterprises Ltd	JP Morgan	49,064
(335,540)	Downer EDI Ltd	Goldman Sachs	188,322

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
(77,306)	Downer EDI Ltd	Credit Suisse	25,685
(194,982)	Downer EDI Ltd	HSBC	93,757
(34,974)	Downer EDI Ltd	JP Morgan	11,620
112,795	DuluxGroup Ltd	Bank of America Merrill Lynch	(781)
124,842	DuluxGroup Ltd	Credit Suisse	(1,756)
34,341	DuluxGroup Ltd	Citibank	238
283,640	DuluxGroup Ltd	Goldman Sachs	(340)
1,104,910	Evolution Mining Ltd	Goldman Sachs	155,845
9,272	Evolution Mining Ltd	Citibank	1,476
16,580	Flight Centre Travel Group Ltd	Credit Suisse	44,650
82,360	Flight Centre Travel Group Ltd	Goldman Sachs	117,422
20,950	Flight Centre Travel Group Ltd	Bank of America Merrill Lynch	53,801
15,771	Flight Centre Travel Group Ltd	Citibank	20,851
(48,226)	Fortescue Metals Group Ltd	Credit Suisse	(18,694)
(174,207)	Fortescue Metals Group Ltd	HSBC	(65,842)
(1,458,834)	Fortescue Metals Group Ltd	JP Morgan	(565,491)
54,060	Goodman Group (Reit)	Goldman Sachs	(10,119)
203,340	GPT Group/The (Reit)	Goldman Sachs	(23,370)
(104,500)	Harvey Norman Holdings Ltd	Goldman Sachs	(465)
(12,600)	Healthscope Ltd	Goldman Sachs	(40)
(647,705)	Incitec Pivot Ltd	Goldman Sachs	27,964
(40,640)	Insurance Australia Group Ltd	Goldman Sachs	11,162
(175,894)	IOOF Holdings Ltd	HSBC	43,788
(69)	IOOF Holdings Ltd	JP Morgan	29
(572,548)	James Hardie Industries Plc CDI	Goldman Sachs	43,163
(257,281)	James Hardie Industries Plc CDI	Credit Suisse	98,026
(87,381)	James Hardie Industries Plc CDI	HSBC	3,177
(75,381)	James Hardie Industries Plc CDI	JP Morgan	14,088
(115,249)	Lendlease Group (Unit)	Credit Suisse	(112,483)
(103,729)	Lendlease Group (Unit)	JP Morgan	(77,659)
(194,100)	Lendlease Group (Unit)	Goldman Sachs	(2,142)
(82,382)	Lendlease Group (Unit)	Bank of America Merrill Lynch	(13,116)
(52,711)	Lendlease Group (Unit)	Citibank	15,324
12,355	Macquarie Group Ltd	Credit Suisse	(31,814)
13,806	Macquarie Group Ltd	Citibank	(12,232)
14,804	Macquarie Group Ltd	JP Morgan	(38,120)
12,989	Macquarie Group Ltd	Bank of America Merrill Lynch	10,789
6,920	Macquarie Group Ltd	HSBC	10,738
13,660	Macquarie Group Ltd	Goldman Sachs	(3,433)
114,555	Metcash Ltd	Bank of America Merrill Lynch	(2,379)
85,870	Metcash Ltd	Credit Suisse	5,944
139,940	Metcash Ltd	HSBC	3,818
729,382	Metcash Ltd	Goldman Sachs	(47,301)
1,245,260	Mirvac Group (Reit)	Goldman Sachs	(15,742)
299,810	Mirvac Group (Reit)	HSBC	25,841

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
408,633	Mirvac Group (Reit)	Bank of America Merrill Lynch	31,114
64,717	National Australia Bank Ltd	Bank of America Merrill Lynch	99,002
45,500	National Australia Bank Ltd	Credit Suisse	17,265
92,405	National Australia Bank Ltd	HSBC	42,855
129,236	National Australia Bank Ltd	JP Morgan	59,936
116,780	Newcrest Mining Ltd	Goldman Sachs	35,724
14,879	Newcrest Mining Ltd	Citibank	5,047
45,780	Newcrest Mining Ltd	JP Morgan	47,070
227,950	Northern Star Resources Ltd	Goldman Sachs	48,913
(14,200)	Nufarm Ltd/Australia	Goldman Sachs	3,500
(277,266)	Nufarm Ltd/Australia	Credit Suisse	176,180
(385,957)	Nufarm Ltd/Australia	HSBC	206,720
(299,762)	Nufarm Ltd/Australia	JP Morgan	174,296
(789,063)	Oil Search Ltd	Goldman Sachs	181,061
(42,850)	Oil Search Ltd	JP Morgan	10,183
182,450	Orica Ltd	Goldman Sachs	4,832
22,170	Orica Ltd	Citibank	(767)
24,550	Orica Ltd	Bank of America Merrill Lynch	10,876
16,057	Orica Ltd	JP Morgan	22,340
(530,330)	Origin Energy Ltd	Goldman Sachs	188,866
(67,750)	Origin Energy Ltd	Credit Suisse	15,480
(88,910)	Origin Energy Ltd	HSBC	5,425
(57,163)	Origin Energy Ltd	JP Morgan	8,705
143,006	Orora Ltd	Citibank	(4,949)
221,856	Orora Ltd	Bank of America Merrill Lynch	1,536
193,058	Orora Ltd	HSBC	4,009
195,741	Orora Ltd	JP Morgan	2,070
1,126,635	Orora Ltd	Goldman Sachs	(33,053)
(536,684)	OZ Minerals Ltd	Goldman Sachs	104,893
(367,575)	OZ Minerals Ltd	Credit Suisse	113,681
(138,576)	OZ Minerals Ltd	HSBC	28,472
(75,881)	OZ Minerals Ltd	JP Morgan	11,030
(5,100)	Perpetual Ltd	Goldman Sachs	276
(6,140)	Perpetual Ltd	HSBC	(3,244)
467,440	Qantas Airways Ltd	Goldman Sachs	52,311
185,340	Qantas Airways Ltd	Bank of America Merrill Lynch	32,073
121,630	Qantas Airways Ltd	JP Morgan	9,261
86,004	QBE Insurance Group Ltd	Bank of America Merrill Lynch	(54,174)
57,779	QBE Insurance Group Ltd	Citibank	(46,794)
117,077	QBE Insurance Group Ltd	HSBC	(86,124)
43,220	QBE Insurance Group Ltd	JP Morgan	(23,873)
273,310	QBE Insurance Group Ltd	Goldman Sachs	(166,183)
(128,491)	Qube Holdings Ltd	Goldman Sachs	(450)
(8,190)	Ramsay Health Care Ltd	Goldman Sachs	(1,390)
2,990	REA Group Ltd	JP Morgan	15,311



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
27,340	REA Group Ltd	Goldman Sachs	(26,227)
14,316	Rio Tinto Ltd	Citibank	(13,873)
17,560	Rio Tinto Ltd	Bank of America Merrill Lynch	24,189
14,741	Rio Tinto Ltd	Credit Suisse	44,386
54,754	Rio Tinto Ltd	HSBC	164,868
36,307	Rio Tinto Ltd	JP Morgan	112,073
40,050	Rio Tinto Ltd	Goldman Sachs	(26,018)
180,960	Santos Ltd	Credit Suisse	(11,273)
103,876	Santos Ltd	JP Morgan	(6,471)
(18,703)	SEEK Ltd	JP Morgan	(15,406)
(177,578)	Seven Group Holdings Ltd	Credit Suisse	60,709
(45,836)	Seven Group Holdings Ltd	HSBC	18,665
(1,600)	Sims Metal Management Ltd	Goldman Sachs	134
(227,415)	Sims Metal Management Ltd	HSBC	62,967
(259,584)	Sims Metal Management Ltd	JP Morgan	42,294
282,430	South32 Ltd	Bank of America Merrill Lynch	(27,370)
828,802	South32 Ltd	Citibank	(91,791)
311,478	South32 Ltd	Credit Suisse	4,312
755,700	South32 Ltd	HSBC	12,176
1,063,140	South32 Ltd	Goldman Sachs	(109,371)
925,373	Stockland (Reit)	Goldman Sachs	115,609
296,498	Stockland (Reit)	HSBC	124,470
92,101	Stockland (Reit)	Credit Suisse	44,627
150,600	Stockland (Reit)	JP Morgan	63,281
60,922	Stockland (Reit)	Bank of America Merrill Lynch	24,459
(178,600)	Suncorp Group Ltd	Goldman Sachs	89,446
78,899	Sydney Airport (Unit)	Bank of America Merrill Lynch	(15,838)
64,413	Sydney Airport (Unit)	HSBC	(6,242)
89,025	Sydney Airport (Unit)	JP Morgan	(8,627)
48,346	Sydney Airport (Unit)	Citibank	(3,681)
(4,100)	Tabcorp Holdings Ltd	Goldman Sachs	126
(347,820)	Tabcorp Holdings Ltd	Credit Suisse	18,049
(280,648)	Tabcorp Holdings Ltd	HSBC	20,145
(81,172)	Tabcorp Holdings Ltd	JP Morgan	5,057
385,038	Telstra Corp Ltd	Credit Suisse	95,948
254,039	Telstra Corp Ltd	Citibank	12,309
200,902	Telstra Corp Ltd	HSBC	42,632
(86,010)	TPG Telecom Ltd	Credit Suisse	639
(300,375)	TPG Telecom Ltd	Goldman Sachs	(8,525)
(393,061)	Transurban Group (Unit)	Credit Suisse	(83,665)
(111,369)	Transurban Group (Unit)	JP Morgan	(41,628)
(517,500)	Transurban Group (Unit)	Goldman Sachs	(41,656)
(146,740)	Treasury Wine Estates Ltd	Goldman Sachs	29,874
(225,843)	Treasury Wine Estates Ltd	Credit Suisse	204,806
(211,037)	Treasury Wine Estates Ltd	HSBC	6,538

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
(12,190)	Washington H Soul Pattinson & Co Ltd	HSBC	7,660
191,210	Wesfarmers Ltd	Goldman Sachs	25,940
130,153	Wesfarmers Ltd	Bank of America Merrill Lynch	65,767
121,251	Wesfarmers Ltd	HSBC	57,926
432,118	Wesfarmers Ltd	JP Morgan	278,179
(211,440)	Westpac Banking Corp	Goldman Sachs	8,112
(12,450)	Westpac Banking Corp	HSBC	(5,117)
(359,510)	Whitehaven Coal Ltd	Goldman Sachs	55,317
(140,807)	Whitehaven Coal Ltd	Credit Suisse	27,941
(144,571)	Whitehaven Coal Ltd	HSBC	18,610
(73,572)	Whitehaven Coal Ltd	JP Morgan	11,204
(50,996)	WiseTech Global Ltd	Credit Suisse	(79,424)
(73,614)	WiseTech Global Ltd	HSBC	(111,187)
24,258	Woodside Petroleum Ltd	Bank of America Merrill Lynch	(13,265)
132,273	Woodside Petroleum Ltd	Credit Suisse	4,914
42,991	Woodside Petroleum Ltd	HSBC	17,260
53,842	Woodside Petroleum Ltd	JP Morgan	21,616
49,120	Woodside Petroleum Ltd	Goldman Sachs	(54,136)
11,367	Woolworths Group Ltd	Credit Suisse	(10,071)
8,110	Woolworths Group Ltd	Citibank	(13,417)
17,426	Woolworths Group Ltd	HSBC	(15,440)
65,608	Woolworths Group Ltd	JP Morgan	(60,638)
(57,870)	WorleyParsons Ltd	Goldman Sachs	23,579
(42,370)	Xero Ltd	Goldman Sachs	674
(10,207)	Xero Ltd	Credit Suisse	(44,794)
(15,691)	Xero Ltd	HSBC	(61,627)
(24,555)	Xero Ltd	JP Morgan	(107,224)
			<u>(365,192)</u>
	オーストリア		
(13,809)	Andritz AG	JP Morgan	75,811
(18,696)	Andritz AG	Bank of America Merrill Lynch	28,789
(13,508)	Andritz AG	Citibank	25,624
(11,606)	Andritz AG	Deutsche Bank	17,872
(44,856)	Andritz AG	Goldman Sachs	55,598
(575)	BAWAG Group AG	Citibank	1,617
(387)	BAWAG Group AG	Credit Suisse	1,071
(66,792)	BAWAG Group AG	HSBC	184,834
(104)	BAWAG Group AG	Bank of America Merrill Lynch	155
12,380	Erste Group Bank AG	Goldman Sachs	(2,893)
(58,158)	Immofinanz AG	Credit Suisse	18,820
(9,472)	Immofinanz AG	Citibank	3,963
(134,422)	Immofinanz AG	JP Morgan	43,498
(8,146)	Immofinanz AG	Bank of America Merrill Lynch	7,317
(548)	Lenzing AG	Citibank	(1,040)
(5,556)	Lenzing AG	HSBC	20,149

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストリア(続き)		
50,618	Oesterreichische Post AG	HSBC	(200,511)
28,883	Oesterreichische Post AG	Bank of America Merrill Lynch	(67,681)
52,317	Oesterreichische Post AG	Citibank	(37,946)
207,429	Oesterreichische Post AG	Credit Suisse	(821,682)
23,209	Oesterreichische Post AG	JP Morgan	(91,937)
4,337	OMV AG	JP Morgan	(9,921)
16,739	OMV AG	Bank of America Merrill Lynch	(36,236)
72,011	OMV AG	Citibank	(146,243)
23,417	OMV AG	Credit Suisse	(53,566)
9,815	OMV AG	HSBC	(22,452)
8,163	Raiffeisen Bank International AG	Citibank	(10,293)
26,252	Raiffeisen Bank International AG	HSBC	(78,506)
2,066	Raiffeisen Bank International AG	JP Morgan	(6,178)
26,217	Telekom Austria AG	Bank of America Merrill Lynch	3,511
67,934	Telekom Austria AG	Citibank	(2,274)
31,045	Telekom Austria AG	JP Morgan	2,078
80,788	Telekom Austria AG	Credit Suisse	5,409
(48,900)	UNIQA Insurance Group AG	Bank of America Merrill Lynch	63,023
(65,152)	UNIQA Insurance Group AG	Credit Suisse	107,959
(39,080)	UNIQA Insurance Group AG	Deutsche Bank	50,367
(41,766)	UNIQA Insurance Group AG	JP Morgan	69,208
(168,638)	UNIQA Insurance Group AG	HSBC	279,439
(46,126)	Verbund AG	Credit Suisse	(3,088)
(26,459)	Verbund AG	JP Morgan	(1,771)
(40,944)	Verbund AG	Citibank	116,046
(13,190)	Verbund AG	Goldman Sachs	34,469
(53,164)	Verbund AG	Bank of America Merrill Lynch	131,697
(21,322)	Verbund AG	HSBC	13,387
24,965	Vienna Insurance Group AG Wiener Versicherung Gruppe	Credit Suisse	(66,857)
29,450	Vienna Insurance Group AG Wiener Versicherung Gruppe	JP Morgan	(78,868)
68,710	Vienna Insurance Group AG Wiener Versicherung Gruppe	HSBC	(184,008)
3,401	Vienna Insurance Group AG Wiener Versicherung Gruppe	Bank of America Merrill Lynch	(8,159)
(11,834)	voestalpine AG	Credit Suisse	52,952
(40,240)	voestalpine AG	Goldman Sachs	80,221
(31,007)	voestalpine AG	Bank of America Merrill Lynch	113,831
(31,468)	voestalpine AG	Citibank	87,433
(37,770)	voestalpine AG	HSBC	169,004
(25,088)	voestalpine AG	JP Morgan	112,258
43,672	Wienerberger AG	Credit Suisse	(37,036)
72,622	Wienerberger AG	Bank of America Merrill Lynch	(102,104)
7,366	Wienerberger AG	JP Morgan	(6,247)
			<u>(100,087)</u>

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	バルバドス		
1	Brookfield Property Partners	JP Morgan	(2)
			(2)
	ベルギー		
3,187	Ackermans & van Haaren NV	Bank of America Merrill Lynch	4,267
3,299	Ackermans & van Haaren NV	Citibank	-
3,542	Ackermans & van Haaren NV	Credit Suisse	(5,533)
1,914	Ackermans & van Haaren NV	HSBC	(2,990)
13,814	Ageas	JP Morgan	(34,374)
14,867	Ageas	HSBC	(36,994)
76,568	Ageas	Bank of America Merrill Lynch	(104,235)
18,144	Ageas	Citibank	(37,860)
18,851	Ageas	Credit Suisse	(46,908)
68,490	Ageas	Goldman Sachs	(117,403)
(8,145)	Anheuser-Busch InBev SA/NV	Citibank	12,906
(34,005)	Anheuser-Busch InBev SA/NV	JP Morgan	148,363
(115,410)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	342,555
(11,000)	Anheuser-Busch InBev SA/NV	Goldman Sachs	22,281
(30,989)	Anheuser-Busch InBev SA/NV	Credit Suisse	123,553
(35,828)	Anheuser-Busch InBev SA/NV	HSBC	156,317
3,332	Befimmo SA (Reit)	HSBC	(2,231)
19,893	Befimmo SA (Reit)	Bank of America Merrill Lynch	(6,659)
9,031	Befimmo SA (Reit)	Citibank	(13,100)
17,431	Befimmo SA (Reit)	JP Morgan	(11,670)
9,706	Befimmo SA (Reit)	Credit Suisse	(6,498)
(1,166)	Bekaert SA	JP Morgan	130
(14,067)	Bekaert SA	HSBC	1,570
631	bpost SA	Citibank	(184)
20,228	bpost SA	Credit Suisse	(33,451)
105,518	bpost SA	HSBC	(174,494)
1,487	Cie d' Entreprises CFE	Citibank	(1,825)
1,339	Cie d' Entreprises CFE	Bank of America Merrill Lynch	(1,793)
1,855	Cie d' Entreprises CFE	Deutsche Bank	(2,484)
17,309	Colruyt SA	Bank of America Merrill Lynch	14,293
32,707	Colruyt SA	Citibank	22,628
21,001	Colruyt SA	JP Morgan	37,494
21,775	Colruyt SA	Credit Suisse	38,876
7,586	Colruyt SA	Deutsche Bank	6,264
9,958	Colruyt SA	HSBC	17,779
2,516	D' ieteren SA/NV	Bank of America Merrill Lynch	6,176
10,680	D' ieteren SA/NV	Citibank	(6,554)
33,958	D' ieteren SA/NV	JP Morgan	90,941
10,710	D' ieteren SA/NV	Credit Suisse	28,682
310	D' ieteren SA/NV	Deutsche Bank	761
10,106	Groupe Bruxelles Lambert SA	Credit Suisse	2,255
30,640	Groupe Bruxelles Lambert SA	Goldman Sachs	(18,772)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ベルギー(続き)		
6,120	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	273
8,029	Groupe Bruxelles Lambert SA	Citibank	(6,809)
2,413	Groupe Bruxelles Lambert SA	JP Morgan	539
4,246	Groupe Bruxelles Lambert SA	HSBC	948
5,274	KBC Ancora	Credit Suisse	(8,592)
7,774	KBC Ancora	Citibank	(4,164)
17,392	KBC Ancora	JP Morgan	(28,334)
22,351	KBC Ancora	Bank of America Merrill Lynch	(5,986)
13,157	KBC Ancora	Deutsche Bank	(3,523)
4,943	KBC Ancora	HSBC	(8,053)
(63,379)	KBC Group NV	HSBC	182,461
11,154	Melexis NV	Credit Suisse	(123,217)
1,983	Melexis NV	HSBC	(21,906)
(12,250)	Proximus SADP	Goldman Sachs	(1,529)
700	Sofina SA	HSBC	(5,468)
7,958	Sofina SA	Goldman Sachs	(24,189)
6,830	Sofina SA	Citibank	(15,242)
6,431	Sofina SA	JP Morgan	(50,232)
3,574	Sofina SA	Bank of America Merrill Lynch	(17,547)
4,192	Sofina SA	Deutsche Bank	(20,582)
4,153	Sofina SA	Credit Suisse	(17,820)
7,710	Solvay SA	Bank of America Merrill Lynch	(52,652)
4,447	Solvay SA	JP Morgan	(54,386)
17,133	Solvay SA	Citibank	(49,706)
27,444	Solvay SA	Credit Suisse	(335,632)
6,747	Solvay SA	HSBC	(82,514)
18,420	Telenet Group Holding NV	Goldman Sachs	20,918
7,937	Telenet Group Holding NV	Credit Suisse	6,022
11,976	Telenet Group Holding NV	Citibank	10,958
6,313	UCB SA	Credit Suisse	(8,453)
38,779	UCB SA	HSBC	(51,926)
(116,210)	Umicore SA	Goldman Sachs	186,467
(219,068)	Umicore SA	Bank of America Merrill Lynch	814,008
(99,781)	Umicore SA	Credit Suisse	477,705
(180,800)	Umicore SA	Citibank	244,112
(80,483)	Umicore SA	Deutsche Bank	299,057
(168,125)	Umicore SA	HSBC	840,458
(10,194)	Umicore SA	JP Morgan	50,960
			2,548,503
	カナダ		
(38,734)	Alimentation Couche-Tard Inc 'B'	HSBC	(9,702)
(21,994)	Alimentation Couche-Tard Inc 'B'	JP Morgan	(53,319)
(21,863)	Alimentation Couche-Tard Inc 'B'	Citibank	32,803
48,077	Bank of Montreal	Bank of America Merrill Lynch	(208,582)
69,812	Bank of Montreal	Credit Suisse	(400,400)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	カナダ(続き)		
64,428	Bank of Montreal	Citibank	(302,854)
136,267	Bank of Montreal	HSBC	(781,546)
15,850	Bank of Montreal	Goldman Sachs	(71,713)
26,671	Bank of Nova Scotia/The	Credit Suisse	(62,322)
43,568	Bank of Nova Scotia/The	HSBC	(114,958)
22,237	Bank of Nova Scotia/The	Bank of America Merrill Lynch	(36,651)
4,520	Bank of Nova Scotia/The	Goldman Sachs	(8,789)
31,445	BCE Inc	Citibank	(1,859)
126,060	BCE Inc	Bank of America Merrill Lynch	66,151
15,850	BCE Inc	Credit Suisse	15,581
33,051	BCE Inc	HSBC	28,336
10,430	BCE Inc	JP Morgan	6,048
25,596	Canadian Imperial Bank of Commerce	Credit Suisse	(180,047)
28,565	Canadian Imperial Bank of Commerce	HSBC	(217,035)
31,586	Canadian Imperial Bank of Commerce	JP Morgan	(224,610)
108,686	Canadian Imperial Bank of Commerce	Citibank	(455,469)
21,210	Canadian Imperial Bank of Commerce	Goldman Sachs	(102,577)
4,259	Canadian National Railway Co	Bank of America Merrill Lynch	(15,550)
17,995	Canadian National Railway Co	Credit Suisse	(70,490)
1,800	Canadian National Railway Co	HSBC	(5,011)
66,230	Canadian National Railway Co	JP Morgan	(259,438)
65,590	Canadian Natural Resources Ltd	Goldman Sachs	12,996
30,060	Canadian Natural Resources Ltd	Bank of America Merrill Lynch	(16,219)
10,300	Canadian Natural Resources Ltd	Credit Suisse	(10,049)
8,076	Canadian Natural Resources Ltd	HSBC	(7,879)
60,180	Canadian Natural Resources Ltd	JP Morgan	(58,712)
47,791	Canadian Natural Resources Ltd	Citibank	20,134
6,728	Canadian Pacific Railway Ltd	Credit Suisse	(12,829)
5,566	Canadian Pacific Railway Ltd	Citibank	(39,246)
5,684	Canadian Pacific Railway Ltd	HSBC	(10,839)
13,583	Canadian Pacific Railway Ltd	JP Morgan	(25,901)
3,142	Canadian Tire Corp Ltd 'A'	HSBC	(39,083)
10,581	Canadian Tire Corp Ltd 'A'	Bank of America Merrill Lynch	(38,867)
9,470	Canadian Tire Corp Ltd 'A'	Credit Suisse	(117,798)
36,890	Canadian Tire Corp Ltd 'A'	Goldman Sachs	(139,783)
12,520	Canadian Tire Corp Ltd 'A'	Citibank	(47,748)
(391,703)	Cenovus Energy Inc	Citibank	86,852
(360,084)	Cenovus Energy Inc	HSBC	156,028
(46,380)	Cenovus Energy Inc	JP Morgan	29,199
16,960	CGI Inc	Goldman Sachs	7,870
76,325	CGI Inc	Bank of America Merrill Lynch	125,234
14,100	CGI Inc	Credit Suisse	24,907
28,537	CGI Inc	Citibank	5,273
14,000	CGI Inc	HSBC	28,713
25,483	CGI Inc	JP Morgan	45,014

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	カナダ(続き)		
610	Constellation Software Inc/Canada	Citibank	(18,949)
686	Constellation Software Inc/Canada	HSBC	6,342
456	Constellation Software Inc/Canada	JP Morgan	5,571
890	Constellation Software Inc/Canada	Goldman Sachs	(12,984)
(6,550)	Dollarama Inc	Goldman Sachs	5,892
(49,270)	Enbridge Inc	Goldman Sachs	28,952
(62,320)	Enbridge Inc	Bank of America Merrill Lynch	1,842
(31,124)	Enbridge Inc	Citibank	16,793
(194,515)	Enbridge Inc	JP Morgan	23,548
(1,096)	Fairfax Financial Holdings Ltd	HSBC	7,857
(2,620)	Fairfax Financial Holdings Ltd	JP Morgan	13,634
(2,293)	Fairfax Financial Holdings Ltd	Bank of America Merrill Lynch	(458)
(5,390)	Fairfax Financial Holdings Ltd	Goldman Sachs	(26,542)
6,640	Fortis Inc/Canada	Goldman Sachs	4,196
50,320	Fortis Inc/Canada	Credit Suisse	47,977
26,050	Fortis Inc/Canada	HSBC	17,644
28,740	Fortis Inc/Canada	JP Morgan	27,402
43,764	Fortis Inc/Canada	Bank of America Merrill Lynch	16,820
(66,406)	Franco-Nevada Corp	HSBC	(255,382)
(8,817)	Franco-Nevada Corp	JP Morgan	(60,214)
(11,089)	Franco-Nevada Corp	Bank of America Merrill Lynch	(17,211)
(15,187)	Franco-Nevada Corp	Citibank	(50,287)
(10,130)	George Weston Ltd	Goldman Sachs	14,156
283,140	Hydro One Ltd '144A'	Goldman Sachs	18,939
85,063	Hydro One Ltd '144A'	Bank of America Merrill Lynch	31,435
39,890	Hydro One Ltd '144A'	Credit Suisse	30,662
43,640	Hydro One Ltd '144A'	Citibank	5,161
58,261	Hydro One Ltd '144A'	HSBC	44,783
16,302	Hydro One Ltd '144A'	JP Morgan	12,531
6,049	IGM Financial Inc	HSBC	313
102,210	IGM Financial Inc	Goldman Sachs	(38,722)
34,498	Imperial Oil Ltd	Bank of America Merrill Lynch	(40,541)
16,705	Imperial Oil Ltd	Citibank	(16,421)
29,392	Imperial Oil Ltd	HSBC	(42,610)
86,770	Imperial Oil Ltd	Goldman Sachs	(54,370)
(5,530)	Intact Financial Corp	Bank of America Merrill Lynch	(1,839)
(4,008)	Intact Financial Corp	JP Morgan	(15,611)
(57,130)	Intact Financial Corp	HSBC	22,624
(404,790)	Inter Pipeline Ltd	Goldman Sachs	88,392
(84,850)	Inter Pipeline Ltd	Citibank	16,932
(224,659)	Inter Pipeline Ltd	HSBC	59,505
(26,344)	Inter Pipeline Ltd	JP Morgan	9,151
16,196	Loblaw Cos Ltd	Citibank	(7,422)
12,531	Loblaw Cos Ltd	Bank of America Merrill Lynch	2,130
11,354	Loblaw Cos Ltd	Credit Suisse	13,535

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	カナダ(続き)		
12,141	Loblaw Cos Ltd	HSBC	15,614
19,200	Loblaw Cos Ltd	Goldman Sachs	(10,241)
(5,270)	Metro Inc/CN	Bank of America Merrill Lynch	(3,155)
(196,870)	Metro Inc/CN	Goldman Sachs	(12,172)
(30,160)	Metro Inc/CN	Citibank	7,579
58,991	National Bank of Canada	Bank of America Merrill Lynch	(112,924)
101,742	National Bank of Canada	Credit Suisse	(206,766)
29,493	National Bank of Canada	Citibank	(45,776)
44,608	National Bank of Canada	HSBC	(95,942)
55,180	National Bank of Canada	JP Morgan	(118,680)
89,230	National Bank of Canada	Goldman Sachs	(146,543)
13,325	Pembina Pipeline Corp	HSBC	2,561
4,858	Pembina Pipeline Corp	JP Morgan	934
26,706	RioCan Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(3,948)
58,522	RioCan Real Estate Investment Trust (Reit)	Citibank	(20,762)
29,530	RioCan Real Estate Investment Trust (Reit)	Credit Suisse	2,730
465,663	RioCan Real Estate Investment Trust (Reit)	Goldman Sachs	(151,922)
4,730	Rogers Communications Inc ' B '	Citibank	2,762
27,029	Rogers Communications Inc ' B '	HSBC	38,356
17,983	Rogers Communications Inc ' B '	JP Morgan	28,660
3,260	Rogers Communications Inc ' B '	Goldman Sachs	6,042
57,996	Rogers Communications Inc ' B '	Bank of America Merrill Lynch	119,164
22,386	Royal Bank of Canada	Bank of America Merrill Lynch	(49,636)
125,943	Royal Bank of Canada	Credit Suisse	(387,665)
34,456	Royal Bank of Canada	Citibank	(88,368)
11,173	Royal Bank of Canada	HSBC	(34,849)
25,952	Royal Bank of Canada	JP Morgan	(80,944)
(82,220)	Saputo Inc	Goldman Sachs	12,651
(3,450)	Shopify Inc ' A '	HSBC	(75,596)
(46,478)	Shopify Inc ' A '	Citibank	63,551
(31,149)	SNC-Lavalin Group Inc	Citibank	68,146
(420,664)	SNC-Lavalin Group Inc	HSBC	777,963
(68,699)	SNC-Lavalin Group Inc	Bank of America Merrill Lynch	120,845
34,887	Sun Life Financial Inc	Bank of America Merrill Lynch	(22,691)
137,678	Sun Life Financial Inc	Citibank	(126,179)
163,770	Sun Life Financial Inc	Goldman Sachs	(126,672)
20,678	Sun Life Financial Inc	Credit Suisse	(44,321)
43,120	Sun Life Financial Inc	HSBC	(15,514)
21,618	Suncor Energy Inc	Citibank	(27,082)
31,385	Suncor Energy Inc	HSBC	(62,515)
85,223	Suncor Energy Inc	JP Morgan	(143,873)
77,850	Suncor Energy Inc	Goldman Sachs	(68,702)
(83,920)	TC Energy Corp	HSBC	34,840
(38,282)	Teck Resources Ltd ' B '	Bank of America Merrill Lynch	35,651
(7,690)	Teck Resources Ltd ' B '	Citibank	511



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
カナダ(続き)			
(26,040)	Teck Resources Ltd 'B'	Goldman Sachs	7,512
(28,918)	Teck Resources Ltd 'B'	JP Morgan	54,502
17,530	TELUS Corp	Goldman Sachs	3,719
35,730	TELUS Corp	Credit Suisse	19,512
173,447	TELUS Corp	Citibank	3,846
15,827	TELUS Corp	HSBC	6,434
11,700	TELUS Corp	JP Morgan	6,812
82,400	Toronto-Dominion Bank/The	JP Morgan	(42,687)
94,400	Toronto-Dominion Bank/The	Bank of America Merrill Lynch	17,443
6,900	Toronto-Dominion Bank/The	Citibank	1,938
(13,635)	Wheaton Precious Metals Corp	Citibank	(29,830)
(86,432)	Wheaton Precious Metals Corp	HSBC	(141,089)
(9,570)	Wheaton Precious Metals Corp	JP Morgan	(18,170)
			<u>(4,576,516)</u>
デンマーク			
(103,968)	Ambu A/S 'B'	Bank of America Merrill Lynch	393,024
(126,611)	Ambu A/S 'B'	Citibank	327,278
(25,167)	Ambu A/S 'B'	Deutsche Bank	95,137
(83,721)	Ambu A/S 'B'	JP Morgan	906,924
(4,857)	Ambu A/S 'B'	Goldman Sachs	359
(26,495)	Ambu A/S 'B'	HSBC	287,012
(118,937)	Ambu A/S 'B'	Credit Suisse	526,213
136	AP Moller - Maersk A/S 'A'	Credit Suisse	(22,048)
566	AP Moller - Maersk A/S 'A'	Bank of America Merrill Lynch	(50,319)
638	AP Moller - Maersk A/S 'A'	Citibank	(43,851)
664	AP Moller - Maersk A/S 'A'	HSBC	(99,392)
371	AP Moller - Maersk A/S 'A'	JP Morgan	(60,145)
1,763	AP Moller - Maersk A/S 'A'	Goldman Sachs	(77,587)
613	AP Moller - Maersk A/S 'B'	HSBC	(83,765)
2,285	AP Moller - Maersk A/S 'B'	Bank of America Merrill Lynch	(224,652)
1,312	AP Moller - Maersk A/S 'B'	Citibank	(108,211)
1,101	AP Moller - Maersk A/S 'B'	JP Morgan	(202,673)
1,220	AP Moller - Maersk A/S 'B'	Goldman Sachs	(66,430)
31,900	Carlsberg A/S 'B'	Citibank	(23,832)
44,769	Carlsberg A/S 'B'	JP Morgan	47,002
13,550	Carlsberg A/S 'B'	Bank of America Merrill Lynch	1,215
13,461	Carlsberg A/S 'B'	Deutsche Bank	1,207
31,640	Carlsberg A/S 'B'	HSBC	33,093
2,780	Carlsberg A/S 'B'	Goldman Sachs	(127)
(7,775)	Chr Hansen Holding A/S	HSBC	3,485
(28,203)	Chr Hansen Holding A/S	Bank of America Merrill Lynch	33,712
(24,984)	Chr Hansen Holding A/S	Citibank	104,525
(19,615)	Chr Hansen Holding A/S	Credit Suisse	8,792
10,442	Coloplast A/S 'B'	Bank of America Merrill Lynch	18,098
23,453	Coloplast A/S 'B'	Citibank	(70,085)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	デンマーク(続き)		
21,731	Coloplast A/S 'B'	JP Morgan	(12,988)
13,422	Coloplast A/S 'B'	Credit Suisse	(8,022)
10,923	Coloplast A/S 'B'	Deutsche Bank	18,932
40,044	Coloplast A/S 'B'	HSBC	(26,417)
18,110	Coloplast A/S 'B'	Goldman Sachs	(17,352)
(27,191)	Danske Bank A/S	HSBC	8,532
(32,475)	Demant A/S	Credit Suisse	(17,468)
(68,447)	Demant A/S	Bank of America Merrill Lynch	(66,476)
(72,629)	Demant A/S	Citibank	125,883
(40,829)	Demant A/S	JP Morgan	(13,101)
(104,168)	Demant A/S	HSBC	(21,376)
43,534	Dfds A/S	Citibank	(79,357)
41,706	Dfds A/S	JP Morgan	(261,726)
17,955	Dfds A/S	Credit Suisse	(112,677)
26,894	Dfds A/S	Bank of America Merrill Lynch	(53,847)
5,017	Dfds A/S	Deutsche Bank	(10,045)
4,527	Drilling Co of 1972 A/S/The	Citibank	(36,864)
6,626	Drilling Co of 1972 A/S/The	JP Morgan	(47,440)
27,799	Drilling Co of 1972 A/S/The	Goldman Sachs	(135,191)
(10,683)	Genmab A/S	Citibank	88,590
61,720	GN Store Nord A/S	Bank of America Merrill Lynch	(84,842)
28,591	GN Store Nord A/S	JP Morgan	(21,787)
34,771	GN Store Nord A/S	Citibank	(110,661)
14,716	GN Store Nord A/S	Credit Suisse	(11,214)
6,169	H Lundbeck A/S	HSBC	(7,927)
16,226	H Lundbeck A/S	JP Morgan	(20,850)
4,907	H Lundbeck A/S	Bank of America Merrill Lynch	1,540
11,299	H Lundbeck A/S	Credit Suisse	(14,519)
28,565	H Lundbeck A/S	Citibank	(29,877)
(12,047)	ISS A/S	Credit Suisse	58,231
(25,126)	ISS A/S	Bank of America Merrill Lynch	97,423
(36,137)	ISS A/S	HSBC	174,673
6,971	Jyske Bank A/S	JP Morgan	(8,124)
9,213	Jyske Bank A/S	Credit Suisse	(10,737)
16,540	Jyske Bank A/S	Goldman Sachs	5,154
24,432	Novo Nordisk A/S 'B'	Bank of America Merrill Lynch	6,206
37,743	Novo Nordisk A/S 'B'	Citibank	(32,427)
79,355	Novo Nordisk A/S 'B'	JP Morgan	(106,713)
5,440	Novo Nordisk A/S 'B'	Goldman Sachs	1,856
49,224	Novo Nordisk A/S 'B'	Credit Suisse	(66,194)
44,162	Novo Nordisk A/S 'B'	HSBC	(59,387)
14,548	Novozymes A/S 'B'	Citibank	(18,477)
10,781	Novozymes A/S 'B'	JP Morgan	(4,833)
22,671	Novozymes A/S 'B'	Bank of America Merrill Lynch	(21,680)
105,999	Novozymes A/S 'B'	HSBC	(47,514)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	デンマーク(続き)		
(14,865)	Orsted A/S '144A'	Bank of America Merrill Lynch	(39,535)
(57,866)	Orsted A/S '144A'	Credit Suisse	(202,320)
(51,739)	Orsted A/S '144A'	JP Morgan	(180,898)
(49,240)	Orsted A/S '144A'	HSBC	(172,160)
35,434	Pandora A/S	Citibank	(59,298)
3,996	Pandora A/S	JP Morgan	(23,883)
19,784	Pandora A/S	Credit Suisse	(83,364)
39,344	Pandora A/S	Bank of America Merrill Lynch	(29,981)
23,558	Pandora A/S	Deutsche Bank	(17,952)
54,102	Pandora A/S	HSBC	(323,349)
22,820	Pandora A/S	Goldman Sachs	(5,077)
1,678	Rockwool International A/S 'B'	Credit Suisse	(13,038)
7,196	Rockwool International A/S 'B'	HSBC	(55,910)
21	Royal Unibrew A/S	Citibank	(68)
152	Royal Unibrew A/S	JP Morgan	(404)
70	Royal Unibrew A/S	Credit Suisse	(186)
1,637	Royal Unibrew A/S	HSBC	(4,354)
2,447	SimCorp A/S	Credit Suisse	8,409
42,801	SimCorp A/S	HSBC	147,089
20,477	Sydbank A/S	Bank of America Merrill Lynch	4,589
11,396	Sydbank A/S	Citibank	3,065
183	Sydbank A/S	JP Morgan	(3)
51,673	Sydbank A/S	Credit Suisse	(772)
215	Topdanmark A/S	Citibank	13
80	Topdanmark A/S	Credit Suisse	98
731	Topdanmark A/S	HSBC	896
(65,861)	Tryg A/S	Credit Suisse	(61,012)
(49,618)	Tryg A/S	Bank of America Merrill Lynch	(34,103)
(10,681)	Tryg A/S	Citibank	(1,277)
4,809	Vestas Wind Systems A/S	HSBC	(26,299)
8,016	Vestas Wind Systems A/S	JP Morgan	(43,837)
14,950	Vestas Wind Systems A/S	Citibank	(47,803)
12,402	Vestas Wind Systems A/S	Bank of America Merrill Lynch	(5,930)
13,260	Vestas Wind Systems A/S	Goldman Sachs	(14,840)
			<u>(640,625)</u>
	フィンランド		
(17,006)	Amer Sports OYJ	Bank of America Merrill Lynch	1,518
(163)	Amer Sports OYJ	Citibank	47
(47)	Amer Sports OYJ	Deutsche Bank	4
(2,535)	Amer Sports OYJ	Credit Suisse	2,800
(20,004)	DNA OYJ	Bank of America Merrill Lynch	1,786
(21,170)	DNA OYJ	Credit Suisse	(1,417)
(16,448)	DNA OYJ	Citibank	1,101
(56,055)	DNA OYJ	HSBC	(3,753)
(26,550)	Elisa OYJ	Bank of America Merrill Lynch	(35,255)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フィンランド(続き)		
(35,981)	Elisa OYJ	JP Morgan	(67,626)
(17,447)	Elisa OYJ	Deutsche Bank	(23,167)
(31,177)	Elisa OYJ	HSBC	(56,432)
(50,820)	Elisa OYJ	Goldman Sachs	(20,211)
(12,787)	Fortum OYJ	HSBC	(6,992)
(140,491)	Fortum OYJ	Bank of America Merrill Lynch	(25,867)
(50,043)	Fortum OYJ	Citibank	38,530
(41,582)	Huhtamaki OYJ	Credit Suisse	38,975
(91,260)	Huhtamaki OYJ	JP Morgan	85,539
(49,379)	Huhtamaki OYJ	Bank of America Merrill Lynch	(1,102)
4,354	Kemira OYJ	Bank of America Merrill Lynch	(972)
11,938	Kemira OYJ	Citibank	(3,863)
43,965	Kemira OYJ	JP Morgan	(981)
48,443	Kemira OYJ	Credit Suisse	(1,081)
62,051	Kemira OYJ	Deutsche Bank	(13,848)
(943)	Kesko OYJ ' B '	HSBC	(968)
(41,926)	Kone OYJ ' B '	HSBC	-
(16,544)	Kone OYJ ' B '	Bank of America Merrill Lynch	2,954
(52,408)	Kone OYJ ' B '	JP Morgan	-
334,081	Metsa Board OYJ	HSBC	(266,913)
40,516	Metsa Board OYJ	JP Morgan	(32,370)
5,270	Metsa Board OYJ	Deutsche Bank	(2,199)
151,905	Metsa Board OYJ	Citibank	(71,191)
67,467	Metsa Board OYJ	Bank of America Merrill Lynch	(28,156)
77,224	Metsa Board OYJ	Credit Suisse	(61,698)
53,846	Metso OYJ	HSBC	(167,635)
141,819	Neste OYJ	Bank of America Merrill Lynch	50,640
49,116	Neste OYJ	JP Morgan	99,747
14,565	Neste OYJ	Citibank	(32,992)
31,987	Neste OYJ	Credit Suisse	64,961
50,415	Neste OYJ	HSBC	85,956
22,650	Neste OYJ	Goldman Sachs	(19,316)
(1,277,455)	Nokia OYJ	Credit Suisse	540,091
(1,154,575)	Nokia OYJ	Bank of America Merrill Lynch	(336,899)
(22,086)	Nokia OYJ	Citibank	2,354
(598,319)	Nokia OYJ	JP Morgan	(27,373)
(1,143,893)	Nokia OYJ	HSBC	(80,616)
(47,300)	Nokia OYJ	Goldman Sachs	(7,472)
(7,051)	Nokian Renkaat OYJ	Bank of America Merrill Lynch	1,652
(6,378)	Nokian Renkaat OYJ	JP Morgan	12,739
(35,032)	Nokian Renkaat OYJ	Deutsche Bank	8,209
(100,225)	Nokian Renkaat OYJ	HSBC	200,186
(283,820)	Nordea Bank Abp	Goldman Sachs	70,178
3,150	Orion OYJ ' B '	HSBC	(1,511)
23,838	Orion OYJ ' B '	Bank of America Merrill Lynch	3,458

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フィンランド(続き)		
17,867	Orion OYJ 'B'	Citibank	(15,152)
36,105	Orion OYJ 'B'	Credit Suisse	(3,041)
72,570	Orion OYJ 'B'	Goldman Sachs	(35,550)
(34,040)	Sampo OYJ 'A'	Goldman Sachs	10,064
(12,730)	Sampo OYJ 'A'	HSBC	13,210
32,853	Stora Enso OYJ 'R'	JP Morgan	(53,376)
256,310	Stora Enso OYJ 'R'	HSBC	(416,421)
37,871	Tieto OYJ	Citibank	(37,187)
40,535	Tieto OYJ	JP Morgan	(16,283)
43,072	Tieto OYJ	Credit Suisse	(17,302)
12,082	UPM-Kymmene OYJ	Bank of America Merrill Lynch	(18,470)
181,194	UPM-Kymmene OYJ	Citibank	(270,928)
87,046	UPM-Kymmene OYJ	JP Morgan	(189,968)
20,610	UPM-Kymmene OYJ	Credit Suisse	(49,899)
101,896	UPM-Kymmene OYJ	HSBC	(245,593)
93,360	UPM-Kymmene OYJ	Goldman Sachs	(105,122)
64,308	Valmet OYJ	HSBC	(209,534)
(122,030)	Wartsila OYJ Abp	Goldman Sachs	93,164
(29,320)	Wartsila OYJ Abp	Bank of America Merrill Lynch	21,593
(61,488)	Wartsila OYJ Abp	Citibank	65,524
(62,951)	Wartsila OYJ Abp	JP Morgan	45,343
(88,284)	Wartsila OYJ Abp	Credit Suisse	71,421
(159,574)	Wartsila OYJ Abp	HSBC	129,094
			<u>(1,320,864)</u>
	フランス		
(28,697)	Accor SA	Bank of America Merrill Lynch	63,403
(110,277)	Accor SA	JP Morgan	461,447
(354,557)	Accor SA	Citibank	656,750
(130,153)	Accor SA	Credit Suisse	544,617
(128,980)	Accor SA	Goldman Sachs	218,255
(142,117)	Accor SA	HSBC	594,680
(14,413)	Aeroports de Paris	HSBC	435,842
(10,327)	Aeroports de Paris	Bank of America Merrill Lynch	17,285
(2,982)	Aeroports de Paris	Citibank	11,646
(25,307)	Aeroports de Paris	JP Morgan	765,272
(6,346)	Aeroports de Paris	Credit Suisse	191,900
(189,830)	Air France-KLM	Credit Suisse	262,659
(132,230)	Air France-KLM	Goldman Sachs	50,100
(118,912)	Air France-KLM	Citibank	8,757
(264,772)	Air France-KLM	JP Morgan	295,297
(142,385)	Air France-KLM	Bank of America Merrill Lynch	88,655
(34,981)	Air Liquide SA	JP Morgan	158,086
(14,922)	Air Liquide SA	HSBC	67,435
(7,485)	Airbus SE	JP Morgan	39,422
(31,384)	Airbus SE	Citibank	144,982

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(22,862)	Airbus SE	HSBC	120,410
(65,803)	ALD SA '144A'	JP Morgan	(80,769)
(99,943)	ALD SA '144A'	Bank of America Merrill Lynch	(93,678)
(168,907)	ALD SA '144A'	Deutsche Bank	(158,319)
(299,105)	ALD SA '144A'	Credit Suisse	(367,132)
(63,888)	ALD SA '144A'	Citibank	(34,219)
(18,220)	ALD SA '144A'	HSBC	(22,364)
75,080	Alstom SA	Goldman Sachs	62,325
97,850	Alten SA	HSBC	(316,639)
(7,176)	Amundi SA '144A'	Bank of America Merrill Lynch	17,616
(5,130)	Amundi SA '144A'	Credit Suisse	30,625
(5,331)	Amundi SA '144A'	JP Morgan	31,825
(12,730)	Amundi SA '144A'	Goldman Sachs	14,491
(60,889)	Amundi SA '144A'	HSBC	345,625
1,751	Arkema SA	Bank of America Merrill Lynch	(6,956)
34,392	Arkema SA	Citibank	(173,461)
28,935	Arkema SA	JP Morgan	(264,109)
33,888	Arkema SA	Credit Suisse	(309,318)
2,589	Arkema SA	Deutsche Bank	(10,285)
15,382	Arkema SA	HSBC	(140,402)
(11,040)	Atos SE	Goldman Sachs	43,819
(5,800)	Atos SE	Bank of America Merrill Lynch	18,510
(4,217)	Atos SE	Citibank	14,898
(4,400)	Atos SE	JP Morgan	5,928
20,896	AXA SA	Bank of America Merrill Lynch	(7,461)
32,964	AXA SA	Citibank	(18,759)
118,804	AXA SA	JP Morgan	(55,678)
235,746	AXA SA	HSBC	(110,484)
3,259	BioMerieux	JP Morgan	5,273
3,914	BioMerieux	Bank of America Merrill Lynch	(873)
3,701	BioMerieux	HSBC	5,988
(16,647)	BNP Paribas SA	Bank of America Merrill Lynch	85,169
(37,450)	BNP Paribas SA	Goldman Sachs	181,096
(34,770)	BNP Paribas SA	Citibank	148,985
(16,860)	BNP Paribas SA	HSBC	92,856
(467,585)	Bollere SA	HSBC	111,656
(628,939)	Bollere SA	Bank of America Merrill Lynch	94,041
(1,021,487)	Bollere SA	Citibank	59,271
(385,528)	Bollere SA	JP Morgan	92,061
(51,579)	Bollere SA	Credit Suisse	12,317
(4,725)	Bollere SA	Bank of America Merrill Lynch	633
(176)	Bollere SA	Credit Suisse	35
(4,953)	Bollere SA	Citibank	332
(297)	Bollere SA	Deutsche Bank	40
(3,103)	Bollere SA	JP Morgan	623

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(7,796)	Bouygues SA	Credit Suisse	16,354
(56,159)	Bouygues SA	HSBC	117,810
(23,609)	Bouygues SA	JP Morgan	49,527
137,160	Bureau Veritas SA	Goldman Sachs	(15,904)
(2,910)	Capgemini SE	Goldman Sachs	8,827
63,620	Carrefour SA	Credit Suisse	(55,372)
93,010	Carrefour SA	Bank of America Merrill Lynch	(79,915)
15,347	Carrefour SA	Citibank	(3,853)
23,941	Carrefour SA	JP Morgan	(20,837)
12,912	Carrefour SA	HSBC	(11,238)
46,890	Carrefour SA	Goldman Sachs	(3,869)
(29,399)	Casino Guichard Perrachon SA	JP Morgan	98,743
(5,681)	Casino Guichard Perrachon SA	Bank of America Merrill Lynch	(2,853)
4,412	Cie de Saint-Gobain	JP Morgan	(12,579)
21,939	Cie de Saint-Gobain	Citibank	(32,559)
41,400	Cie de Saint-Gobain	Credit Suisse	(118,031)
6,768	Cie de Saint-Gobain	HSBC	(19,296)
2,771	Cie Generale des Etablissements Michelin SCA	Bank of America Merrill Lynch	(32,466)
27,727	Cie Generale des Etablissements Michelin SCA	Citibank	(122,210)
13,454	Cie Generale des Etablissements Michelin SCA	JP Morgan	(130,610)
11,550	Cie Generale des Etablissements Michelin SCA	Credit Suisse	(112,126)
328	Cie Plastic Omnium SA	Citibank	(472)
20,318	Cie Plastic Omnium SA	Bank of America Merrill Lynch	(62,348)
42,252	Cie Plastic Omnium SA	Credit Suisse	(186,230)
46,605	CNP Assurances	Citibank	(49,924)
2,109	CNP Assurances	JP Morgan	(2,730)
24,200	CNP Assurances	Credit Suisse	(31,324)
265,084	CNP Assurances	HSBC	(343,121)
534	Covivio (Reit)	Bank of America Merrill Lynch	60
8,807	Covivio (Reit)	JP Morgan	(29,973)
6,649	Covivio (Reit)	Citibank	(1,855)
262,496	Credit Agricole SA	HSBC	(563,844)
18,713	Danone SA	HSBC	28,235
34,923	Danone SA	Citibank	7,014
26,216	Danone SA	JP Morgan	35,414
2,780	Danone SA	Goldman Sachs	209
27,988	Danone SA	Credit Suisse	36,852
519	Dassault Aviation SA	Bank of America Merrill Lynch	(82,236)
2,794	Dassault Aviation SA	Goldman Sachs	(336,993)
10,028	Dassault Systemes SE	Credit Suisse	(43,640)
3,388	Dassault Systemes SE	Citibank	(30,244)
5,067	Dassault Systemes SE	JP Morgan	(22,051)
43,635	Dassault Systemes SE	HSBC	(189,891)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(46,500)	Edenred	Goldman Sachs	9,045
(17,019)	Edenred	Citibank	5,317
(16,561)	Edenred	JP Morgan	16,262
(12,730)	Edenred	Credit Suisse	5,513
(10,595)	Edenred	HSBC	10,404
24,048	Eiffage SA	Credit Suisse	(143,293)
8,020	Eiffage SA	Citibank	(33,291)
10,069	Eiffage SA	JP Morgan	(59,998)
17,190	Eiffage SA	Goldman Sachs	(71,769)
(125,565)	Electricite de France SA	JP Morgan	(15,412)
(30,320)	Electricite de France SA	Deutsche Bank	8,120
(40,862)	Electricite de France SA	Bank of America Merrill Lynch	10,943
(72,717)	Electricite de France SA	Credit Suisse	(8,926)
(186,817)	Electricite de France SA	HSBC	(22,931)
(63,004)	Elis SA	Credit Suisse	67,491
(9,617)	Elis SA	Citibank	537
(6)	Elis SA	Bank of America Merrill Lynch	1
(606)	Elis SA	JP Morgan	649
(200,423)	Elis SA	HSBC	214,696
125,573	Engie SA	Credit Suisse	(100,186)
36,339	Engie SA	HSBC	(28,992)
10,611	Eramet	Credit Suisse	(83,592)
2,888	Eramet	JP Morgan	(22,751)
(118,865)	EssilorLuxottica SA	HSBC	590,228
23,079	Eurazeo SE	JP Morgan	(41,589)
22,234	Eurazeo SE	Credit Suisse	(89,157)
17,152	Eurazeo SE	Bank of America Merrill Lynch	(16,268)
3,097	Eurazeo SE	Citibank	(6,566)
67,644	Eurazeo SE	Goldman Sachs	(126,039)
(2,842)	Eurofins Scientific SE	HSBC	(34,884)
(4,811)	Eurofins Scientific SE	Bank of America Merrill Lynch	53,684
(4,330)	Eurofins Scientific SE	Citibank	68,609
(570)	Eurofins Scientific SE	JP Morgan	(6,996)
(8,228)	Eurofins Scientific SE	Credit Suisse	(100,993)
(12,120)	Eutelsat Communications SA	HSBC	(1,420)
(46,894)	Eutelsat Communications SA	Bank of America Merrill Lynch	(25,640)
(72,937)	Eutelsat Communications SA	Citibank	26,858
(100,033)	Eutelsat Communications SA	JP Morgan	(11,720)
(44,706)	Eutelsat Communications SA	Credit Suisse	(5,238)
(35,190)	Eutelsat Communications SA	Goldman Sachs	5,450
4,736	Gaztransport Et Technigaz SA	Credit Suisse	20,610
53,379	Gaztransport Et Technigaz SA	HSBC	232,296
2,590	Gecina SA (Reit)	Goldman Sachs	(5,127)
(208,178)	Getlink SE	Bank of America Merrill Lynch	88,272
(221,237)	Getlink SE	Citibank	56,779



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(244,670)	Getlink SE	JP Morgan	106,476
2,784	Hermes International	Bank of America Merrill Lynch	(69,586)
1,836	Hermes International	HSBC	(58,593)
1,450	Hermes International	JP Morgan	(33,278)
4,810	Hermes International	Goldman Sachs	(98,493)
14,660	ICADE (Reit)	Credit Suisse	5,725
3,257	ICADE (Reit)	Bank of America Merrill Lynch	(1,817)
25,935	ICADE (Reit)	Citibank	(31,833)
6,811	ICADE (Reit)	JP Morgan	2,660
346	ICADE (Reit)	Deutsche Bank	(193)
(27,907)	Iliad SA	Bank of America Merrill Lynch	104,319
(31,526)	Iliad SA	Citibank	(40,455)
(13,864)	Iliad SA	JP Morgan	5,415
(4,510)	Imerys SA	Goldman Sachs	7,026
(35,608)	Imerys SA	HSBC	90,592
(7,468)	Ingenico Group SA	HSBC	15,666
(41,306)	Ingenico Group SA	Bank of America Merrill Lynch	57,153
(7,602)	Ingenico Group SA	Citibank	20,358
(19,338)	Ingenico Group SA	Credit Suisse	(109,186)
4,509	Ipsen SA	Citibank	(29,182)
991	Ipsen SA	JP Morgan	5,529
12,331	Ipsen SA	HSBC	68,798
(63,779)	JCDecaux SA	Bank of America Merrill Lynch	153,722
(60,994)	JCDecaux SA	Goldman Sachs	69,918
(32,978)	JCDecaux SA	Citibank	39,742
(10,740)	JCDecaux SA	HSBC	34,345
2,991	Kering SA	Citibank	(157,363)
3,067	Kering SA	Bank of America Merrill Lynch	(189,083)
3,359	Kering SA	Credit Suisse	(203,711)
2,698	Kering SA	JP Morgan	(163,624)
8,406	Kering SA	HSBC	(509,794)
34,124	Klepierre SA (Reit)	Credit Suisse	(35,412)
10,671	Klepierre SA (Reit)	JP Morgan	(11,074)
38,198	Klepierre SA (Reit)	Bank of America Merrill Lynch	(41,771)
19,740	Klepierre SA (Reit)	Citibank	(7,930)
57,950	Klepierre SA (Reit)	Goldman Sachs	(30,733)
10,500	L'Oreal SA	Credit Suisse	13,753
17,265	L'Oreal SA	JP Morgan	15,412
5,984	L'Oreal SA	Citibank	(26,709)
5,603	L'Oreal SA	Bank of America Merrill Lynch	(3,751)
3,430	L'Oreal SA	HSBC	13,340
3,840	L'Oreal SA	Goldman Sachs	(11,829)
22,161	Lagardere SCA	Bank of America Merrill Lynch	(10,880)
150,079	Lagardere SCA	Goldman Sachs	11,833
7,259	Lagardere SCA	Citibank	1,620

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
21,375	Lagardere SCA	JP Morgan	(52,473)
40,179	Lagardere SCA	Credit Suisse	(98,634)
195,092	Lagardere SCA	HSBC	(387,464)
31,277	Legrand SA	Credit Suisse	(36,994)
2,540	Legrand SA	Bank of America Merrill Lynch	(2,664)
23,493	Legrand SA	JP Morgan	(27,788)
96,295	Legrand SA	HSBC	(113,898)
5,179	Legrand SA	Citibank	(12,367)
16,420	Legrand SA	Goldman Sachs	(22,793)
6,218	LVMH Moet Hennessy Louis Vuitton SE	HSBC	(27,877)
3,791	LVMH Moet Hennessy Louis Vuitton SE	Bank of America Merrill Lynch	(10,575)
1,783	LVMH Moet Hennessy Louis Vuitton SE	Credit Suisse	(5,133)
820	LVMH Moet Hennessy Louis Vuitton SE	Goldman Sachs	(3,276)
79,982	Mercialys SA (Reit)	HSBC	(41,054)
20,888	Mercialys SA (Reit)	Citibank	(7,692)
584	Mercialys SA (Reit)	JP Morgan	(300)
28,002	Mercialys SA (Reit)	Credit Suisse	(14,373)
74,405	Metropole Television SA	Citibank	(46,494)
57,135	Metropole Television SA	Credit Suisse	(117,307)
158	Metropole Television SA	Bank of America Merrill Lynch	(113)
6,869	Metropole Television SA	JP Morgan	(14,103)
16,608	Metropole Television SA	HSBC	(34,099)
(1,511,228)	Natixis SA	HSBC	1,787,482
171,950	Orange SA	HSBC	13,431
297,345	Orange SA	Citibank	49,769
320,731	Orange SA	JP Morgan	25,052
214,009	Orange SA	Credit Suisse	16,716
(11,083)	Orpea	HSBC	96,462
(12,000)	Orpea	Citibank	44,188
(7,348)	Orpea	JP Morgan	63,954
(3,414)	Pernod Ricard SA	Bank of America Merrill Lynch	(7,429)
(3,642)	Pernod Ricard SA	JP Morgan	(1,626)
566,475	Peugeot SA	HSBC	(1,254,720)
13,770	Publicis Groupe SA	HSBC	(52,088)
(4,478)	Remy Cointreau SA	JP Morgan	(9,994)
(13,301)	Remy Cointreau SA	Citibank	(22,263)
(12,003)	Remy Cointreau SA	Credit Suisse	(26,787)
(12,063)	Remy Cointreau SA	HSBC	(26,921)
(6,252)	Renault SA	Bank of America Merrill Lynch	(8,511)
(23,764)	Renault SA	Credit Suisse	111,637
(13,247)	Renault SA	JP Morgan	62,231
(14,549)	Renault SA	Citibank	(46,431)
13,260	Rexel SA	Credit Suisse	(24,813)
171,688	Rexel SA	HSBC	(321,276)
(59,216)	Rubis SCA	Goldman Sachs	161,994

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(58,636)	Rubis SCA	Bank of America Merrill Lynch	179,275
(77,087)	Rubis SCA	Credit Suisse	304,502
(86,111)	Rubis SCA	Citibank	274,809
(10,972)	Rubis SCA	Deutsche Bank	33,546
(24,170)	Rubis SCA	JP Morgan	95,474
(39,947)	Rubis SCA	HSBC	111,964
(1,509)	Safran SA	Credit Suisse	12,039
(16,806)	Safran SA	Bank of America Merrill Lynch	135,021
(14,037)	Safran SA	Citibank	100,244
(36,984)	Safran SA	HSBC	280,306
(20,550)	Safran SA	Goldman Sachs	105,236
(3,080)	Safran SA	JP Morgan	20,408
(12,328)	Sartorius Stedim Biotech	Goldman Sachs	34,708
(9,442)	Sartorius Stedim Biotech	Bank of America Merrill Lynch	16,857
(7,005)	Sartorius Stedim Biotech	Credit Suisse	(3,497)
(10,739)	Sartorius Stedim Biotech	HSBC	(1,198)
15,060	Schneider Electric SE	JP Morgan	(35,874)
5,480	Schneider Electric SE	Bank of America Merrill Lynch	(11,985)
61,579	Schneider Electric SE	Citibank	(200,642)
5,870	Schneider Electric SE	Goldman Sachs	(14,110)
(6,090)	SCOR SE	Bank of America Merrill Lynch	(2,446)
(47,603)	SCOR SE	JP Morgan	(53,526)
(87,910)	SCOR SE	Goldman Sachs	14,857
(20,357)	SCOR SE	Credit Suisse	(26,577)
(28,256)	SCOR SE	Citibank	6,621
(9,212)	SEB SA	Bank of America Merrill Lynch	83,262
(5,821)	SEB SA	Citibank	74,697
(3,292)	SEB SA	JP Morgan	49,223
(876)	SEB SA	Deutsche Bank	7,918
(5,630)	SEB SA	Goldman Sachs	48,329
(73,162)	SES SA	Credit Suisse	136,335
(97,110)	SES SA	HSBC	176,537
(27,310)	SES SA	Bank of America Merrill Lynch	51,044
(64,176)	SES SA	Citibank	79,488
(86,443)	SES SA	JP Morgan	161,084
(26,450)	SES SA	Goldman Sachs	8,688
2,035	Societe BIC SA	Credit Suisse	(15,668)
10,223	Societe BIC SA	Citibank	(65,592)
3,709	Societe BIC SA	Deutsche Bank	(25,867)
8,679	Societe BIC SA	HSBC	(66,823)
18,750	Societe BIC SA	Goldman Sachs	(111,468)
(19,469)	Societe Generale SA	HSBC	84,258
(61,007)	Societe Generale SA	JP Morgan	309,399
(20,790)	Societe Generale SA	Bank of America Merrill Lynch	75,975
(87,477)	Societe Generale SA	Citibank	260,622

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(42,430)	Societe Generale SA	Goldman Sachs	116,217
2,215	Sodexo SA	Citibank	2,842
3,475	Sodexo SA	HSBC	9,694
26,958	STMicroelectronics NV	Bank of America Merrill Lynch	(62,719)
(43,862)	Suez	JP Morgan	27,164
(79,064)	Suez	HSBC	48,964
(19,671)	Teleperformance	HSBC	(23,756)
(8,659)	Teleperformance	Goldman Sachs	10,854
(13,504)	Teleperformance	Bank of America Merrill Lynch	(43,698)
(15,047)	Teleperformance	Citibank	70,519
(7,868)	Teleperformance	JP Morgan	(12,291)
(20,634)	Teleperformance	Credit Suisse	(62,415)
133,882	Television Francaise 1	JP Morgan	(190,475)
6,517	Television Francaise 1	Bank of America Merrill Lynch	(5,636)
43,114	Television Francaise 1	Credit Suisse	(61,339)
24,621	Television Francaise 1	Citibank	(14,149)
102,304	Television Francaise 1	Deutsche Bank	(88,471)
306,414	Television Francaise 1	HSBC	(435,938)
671	Thales SA	Citibank	(2,568)
10,210	Thales SA	Credit Suisse	(49,331)
30,270	Total SA	Bank of America Merrill Lynch	(47,625)
47,068	Total SA	Citibank	(141,018)
17,464	Total SA	JP Morgan	(12,862)
54,824	Total SA	Credit Suisse	(40,376)
110,857	Total SA	HSBC	(81,642)
4,027	Trigano SA	Citibank	(34,151)
1,889	Trigano SA	JP Morgan	(27,402)
2,991	Trigano SA	Bank of America Merrill Lynch	(18,523)
(4,940)	Ubisoft Entertainment SA	Bank of America Merrill Lynch	52,587
(4,523)	Ubisoft Entertainment SA	Citibank	(3,836)
(8,295)	Ubisoft Entertainment SA	HSBC	93,407
(3,072)	Ubisoft Entertainment SA	JP Morgan	35,102
(11,160)	Ubisoft Entertainment SA	Goldman Sachs	(20,330)
(75,920)	Valeo SA	Credit Suisse	533,919
(29,560)	Valeo SA	Goldman Sachs	114,456
(77,863)	Valeo SA	HSBC	565,611
(23,613)	Valeo SA	Bank of America Merrill Lynch	130,425
(72,268)	Valeo SA	Citibank	258,049
(75,752)	Valeo SA	JP Morgan	550,276
98,475	Veolia Environnement SA	Citibank	30,767
35,340	Veolia Environnement SA	Goldman Sachs	16,997
91,466	Veolia Environnement SA	Bank of America Merrill Lynch	54,093
80,137	Veolia Environnement SA	JP Morgan	(39,345)
54,191	Veolia Environnement SA	Credit Suisse	(26,606)
58,200	Veolia Environnement SA	HSBC	(16,020)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
フランス(続き)			
(5,725)	Vicat SA	Credit Suisse	6,708
(10,006)	Vicat SA	Bank of America Merrill Lynch	(7,816)
(982)	Vicat SA	Citibank	(657)
(2,885)	Vicat SA	JP Morgan	3,380
(2,653)	Vicat SA	Deutsche Bank	(2,072)
15,576	Vinci SA	Credit Suisse	27,500
5,488	Vinci SA	Bank of America Merrill Lynch	(1,592)
7,415	Vinci SA	Citibank	(10,756)
5,655	Vinci SA	JP Morgan	9,339
980	Vinci SA	HSBC	1,618
51,746	Vivendi SA	Bank of America Merrill Lynch	(45,038)
24,050	Vivendi SA	JP Morgan	(36,229)
40,730	Vivendi SA	Credit Suisse	(61,356)
18,213	Vivendi SA	HSBC	(24,325)
11,228	Vivendi SA	Citibank	(6,139)
(8,457)	Wendel SA	HSBC	85,874
(7,734)	Wendel SA	JP Morgan	78,533
(16,093)	Wendel SA	Citibank	43,098
(4,138)	Wendel SA	Bank of America Merrill Lynch	41,557
(33,369)	Worldline SA/France '144A'	Bank of America Merrill Lynch	(68,884)
(113,813)	Worldline SA/France '144A'	Credit Suisse	(187,822)
(14,142)	Worldline SA/France '144A'	Citibank	(18,147)
(20,390)	Worldline SA/France '144A'	Goldman Sachs	(47,206)
(47,641)	Worldline SA/France '144A'	HSBC	(74,424)
			4,661,195
ドイツ			
(89,159)	1&1 Drillisch AG	Bank of America Merrill Lynch	89,539
(87,959)	1&1 Drillisch AG	Citibank	210,039
(104,496)	1&1 Drillisch AG	JP Morgan	753,248
(22,335)	1&1 Drillisch AG	Deutsche Bank	22,430
(9,896)	1&1 Drillisch AG	HSBC	71,334
36,011	adidas AG	Citibank	(323,472)
2,754	adidas AG	JP Morgan	(4,763)
15,797	adidas AG	Credit Suisse	(27,322)
15,770	adidas AG	HSBC	(27,275)
3,164	Allianz SE	Citibank	(16,382)
25,507	Allianz SE	Credit Suisse	(305,682)
77,904	Allianz SE	HSBC	(933,619)
(120,627)	Aroundtown SA	HSBC	(37,688)
(38,457)	Aroundtown SA	Bank of America Merrill Lynch	(5,750)
10,884	Axel Springer SE	Bank of America Merrill Lynch	83,921
4,111	BASF SE	Citibank	(15,092)
21,326	BASF SE	JP Morgan	(189,897)
(41,599)	Bayer AG	Credit Suisse	331,426
(16,864)	Bayer AG	Citibank	62,851

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
(52,043)	Bayer AG	JP Morgan	414,635
(29,818)	Bayer AG	Bank of America Merrill Lynch	131,093
12,858	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	(117,650)
3,306	Bayerische Motoren Werke AG	Credit Suisse	(35,341)
3,700	Bayerische Motoren Werke AG	JP Morgan	(25,731)
(10,898)	Beiersdorf AG	Bank of America Merrill Lynch	(31,009)
(5,130)	Beiersdorf AG	Citibank	(8,873)
(22,790)	Beiersdorf AG	Goldman Sachs	(18,786)
16,012	Brenntag AG	Credit Suisse	(92,551)
254	Brenntag AG	HSBC	(1,468)
(8,034)	Carl Zeiss Meditec AG	JP Morgan	37,995
(8,997)	Carl Zeiss Meditec AG	Goldman Sachs	52,715
(17,744)	Carl Zeiss Meditec AG	Bank of America Merrill Lynch	79,199
(23,392)	Carl Zeiss Meditec AG	Citibank	161,832
(9,650)	Carl Zeiss Meditec AG	Credit Suisse	46,841
(4,216)	Carl Zeiss Meditec AG	HSBC	20,464
404,240	Ceconomy AG	HSBC	(328,831)
(233,819)	Commerzbank AG	Citibank	218,379
(11,046)	Commerzbank AG	JP Morgan	19,019
(1,227,196)	Commerzbank AG	HSBC	2,112,932
(2,516)	Continental AG	Credit Suisse	59,182
(1,052)	Continental AG	Citibank	6,902
(1,290)	Continental AG	Goldman Sachs	9,417
(5,932)	Continental AG	JP Morgan	139,533
(1,170)	Continental AG	Bank of America Merrill Lynch	13,317
(2,951)	Continental AG	HSBC	69,414
37,751	Covestro AG '144A'	Bank of America Merrill Lynch	(215,256)
57,176	Covestro AG '144A'	Citibank	(264,769)
102,032	Covestro AG '144A'	Credit Suisse	(677,422)
62,943	Covestro AG '144A'	JP Morgan	(417,898)
99,571	Covestro AG '144A'	HSBC	(622,633)
56,020	Covestro AG '144A'	Goldman Sachs	(194,511)
(11,734)	Daimler AG	Bank of America Merrill Lynch	105,860
(142,013)	Daimler AG	JP Morgan	1,756,586
(30,290)	Daimler AG	HSBC	374,663
(16,612)	Delivery Hero SE	Credit Suisse	76,556
(74,531)	Delivery Hero SE	Citibank	238,685
(294,750)	Delivery Hero SE	HSBC	1,358,343
(28,541)	Deutsche Bank AG	Credit Suisse	31,338
(600,746)	Deutsche Bank AG	Bank of America Merrill Lynch	528,230
(372,199)	Deutsche Bank AG	Citibank	232,163
(304,535)	Deutsche Bank AG	JP Morgan	334,378
(1,248,001)	Deutsche Bank AG	HSBC	1,367,298
(7,540)	Deutsche Boerse AG	Goldman Sachs	(10,608)
(1,470)	Deutsche Boerse AG	Bank of America Merrill Lynch	(3,445)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
(13,728)	Deutsche Boerse AG	JP Morgan	(43,657)
(43,382)	Deutsche Boerse AG	HSBC	(137,962)
2,167	Deutsche EuroShop AG	HSBC	-
(10,380)	Deutsche Lufthansa AG	Goldman Sachs	3,154
39,691	Deutsche Post AG	Citibank	(59,348)
23,625	Deutsche Post AG	JP Morgan	(76,054)
200,094	Deutsche Post AG	Bank of America Merrill Lynch	(584,980)
40,798	Deutsche Post AG	Credit Suisse	(131,338)
86,150	Deutsche Post AG	HSBC	(267,519)
20,840	Deutsche Post AG	Goldman Sachs	(28,723)
117,671	Deutsche Telekom AG	Bank of America Merrill Lynch	36,502
293,034	Deutsche Telekom AG	Citibank	17,657
107,479	Deutsche Telekom AG	JP Morgan	25,665
569,289	Deutsche Telekom AG	Credit Suisse	135,942
11,895	Deutsche Telekom AG	HSBC	2,840
11,370	Deutsche Wohnen SE	Goldman Sachs	(5,709)
27,493	DWS Group GmbH & Co KGaA '144A'	Credit Suisse	(105,533)
4,973	DWS Group GmbH & Co KGaA '144A'	Citibank	888
9,998	DWS Group GmbH & Co KGaA '144A'	HSBC	(38,378)
21,420	E.ON SE	Bank of America Merrill Lynch	6,167
(5)	E.ON SE	JP Morgan	4
41,680	E.ON SE	Goldman Sachs	533
113,545	Evonik Industries AG	JP Morgan	(383,898)
142,981	Evonik Industries AG	Credit Suisse	(483,422)
71,765	Evonik Industries AG	Citibank	(200,197)
155,253	Evonik Industries AG	HSBC	(524,914)
16,848	Fraport AG Frankfurt Airport Services Worldwide	Goldman Sachs	(33,069)
17,753	Freenet AG	JP Morgan	(58,141)
750	Freenet AG	Bank of America Merrill Lynch	(2,515)
17,587	Freenet AG	Citibank	(21,587)
30,263	Freenet AG	Credit Suisse	(99,112)
24,075	Freenet AG	Deutsche Bank	(80,727)
105,718	Freenet AG	HSBC	(346,228)
37,716	Fresenius Medical Care AG & Co KGaA	Bank of America Merrill Lynch	(251,671)
4,038	Fresenius Medical Care AG & Co KGaA	Credit Suisse	(40,192)
20,706	Fresenius Medical Care AG & Co KGaA	JP Morgan	(206,095)
19,167	Fresenius Medical Care AG & Co KGaA	Citibank	(85,550)
20,170	Fresenius Medical Care AG & Co KGaA	Goldman Sachs	(79,107)
(46,265)	Fresenius SE & Co KGaA	JP Morgan	270,256
(47,630)	Fresenius SE & Co KGaA	HSBC	278,229
(5,419)	Fresenius SE & Co KGaA	Credit Suisse	31,655
20,914	Fuchs Petrolub SE (Pref)	Bank of America Merrill Lynch	(12,135)
10,289	Fuchs Petrolub SE (Pref)	Citibank	(15,844)
15,819	Fuchs Petrolub SE (Pref)	Deutsche Bank	(9,179)
4,594	Fuchs Petrolub SE (Pref)	HSBC	(513)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
(30,498)	GEA Group AG	Citibank	14,633
(72,776)	GEA Group AG	JP Morgan	(37,355)
(27,710)	GEA Group AG	Credit Suisse	(14,223)
(51,922)	GEA Group AG	HSBC	(26,651)
(10,913)	Grand City Properties SA	JP Morgan	(19,727)
(22,970)	Grand City Properties SA	Credit Suisse	(41,522)
(126,939)	Grand City Properties SA	Bank of America Merrill Lynch	(90,653)
(54,949)	Grand City Properties SA	Citibank	(11,037)
(6,434)	Grenke AG	Bank of America Merrill Lynch	23,692
(263)	Grenke AG	Citibank	1,761
(27,960)	Grenke AG	JP Morgan	188,755
(6,218)	Grenke AG	Deutsche Bank	22,897
(7,513)	Grenke AG	Credit Suisse	50,719
(41,722)	Grenke AG	HSBC	281,661
2,255	Hannover Rueck SE	Citibank	(4,278)
5,644	Hannover Rueck SE	Credit Suisse	(12,596)
30,128	Hannover Rueck SE	HSBC	(67,237)
(6,880)	Hapag-Lloyd AG	HSBC	(30,732)
13,877	HeidelbergCement AG	Credit Suisse	(47,073)
16,570	HeidelbergCement AG	Goldman Sachs	(52,017)
26,320	HeidelbergCement AG	Bank of America Merrill Lynch	(99,268)
14,135	HeidelbergCement AG	Citibank	(44,163)
28,383	HeidelbergCement AG	JP Morgan	(90,509)
37,418	HeidelbergCement AG	HSBC	(126,929)
5,430	Hella GmbH & Co KGaA	Goldman Sachs	(5,267)
8,567	Henkel AG & Co KGaA (Pref)	Credit Suisse	(45,886)
14,289	Henkel AG & Co KGaA (Pref)	JP Morgan	(76,533)
10,411	Henkel AG & Co KGaA (Pref)	HSBC	(55,762)
1,993	Henkel AG & Co KGaA (Pref)	Citibank	(3,380)
35,808	Hochtief AG	Citibank	(295,677)
5,306	Hochtief AG	Bank of America Merrill Lynch	(55,062)
1,050	Hochtief AG	Credit Suisse	(15,231)
22,588	Hochtief AG	HSBC	(327,663)
1,410	Hochtief AG	Goldman Sachs	(3,761)
45,748	Hugo Boss AG	Credit Suisse	(486,997)
2,229	Hugo Boss AG	Bank of America Merrill Lynch	(14,874)
24,388	Hugo Boss AG	Citibank	(108,853)
6,853	Hugo Boss AG	Deutsche Bank	(45,729)
58,345	Hugo Boss AG	HSBC	(621,095)
9,489	Hugo Boss AG	JP Morgan	(101,012)
(46,018)	Infineon Technologies AG	HSBC	178,182
(26,746)	Infineon Technologies AG	Bank of America Merrill Lynch	66,792
(74,939)	Infineon Technologies AG	Credit Suisse	290,164
(54,812)	Infineon Technologies AG	JP Morgan	212,232
(35,620)	Infineon Technologies AG	Goldman Sachs	30,372



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
(43,040)	Innogy SE	Citibank	(7,684)
(138,905)	K+S AG	Citibank	179,797
(31,644)	K+S AG	Bank of America Merrill Lynch	77,505
(148,412)	K+S AG	JP Morgan	385,861
(43,102)	KION Group AG	Bank of America Merrill Lynch	293,863
(45,772)	KION Group AG	Citibank	341,690
(23,818)	KION Group AG	Credit Suisse	250,624
(10,597)	KION Group AG	Deutsche Bank	72,249
(33,393)	KION Group AG	HSBC	351,377
22,300	Knorr-Bremse AG	Goldman Sachs	42,425
3,620	Knorr-Bremse AG	Credit Suisse	23,005
3,540	Knorr-Bremse AG	Citibank	11,850
8,364	LEG Immobilien AG	Citibank	(28,466)
6,042	LEG Immobilien AG	JP Morgan	15,169
11,062	LEG Immobilien AG	Bank of America Merrill Lynch	(49,374)
3,786	LEG Immobilien AG	Credit Suisse	9,505
14,064	LEG Immobilien AG	Deutsche Bank	(62,773)
4,637	LEG Immobilien AG	HSBC	11,642
8,263	Merck KGaA	Bank of America Merrill Lynch	(43,888)
(27,539)	Metro AG	Credit Suisse	32,727
(49,210)	Metro AG	Citibank	7,413
(51,372)	Metro AG	JP Morgan	61,049
8,076	MTU Aero Engines AG	HSBC	(99,578)
13,319	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	JP Morgan	111,465
7,721	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	Citibank	(19,816)
22,335	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	HSBC	186,919
19,334	Nemetschek SE	JP Morgan	(235,155)
13,421	Nemetschek SE	Credit Suisse	(163,236)
4,136	Nemetschek SE	Citibank	(65,535)
41,948	Nemetschek SE	HSBC	(510,204)
(52,373)	OSRAM Licht AG	Bank of America Merrill Lynch	49,674
(58,646)	OSRAM Licht AG	Citibank	92,925
(64,269)	OSRAM Licht AG	JP Morgan	174,984
(65,890)	Porsche Automobil Holding SE (Pref)	Goldman Sachs	211,798
(17,677)	Porsche Automobil Holding SE (Pref)	Citibank	50,890
(32,619)	Porsche Automobil Holding SE (Pref)	Bank of America Merrill Lynch	210,380
(49,812)	Porsche Automobil Holding SE (Pref)	JP Morgan	340,792
(15,023)	Porsche Automobil Holding SE (Pref)	HSBC	107,956
(39,078)	ProSiebenSat.1 Media SE	JP Morgan	(19,840)
(33,852)	ProSiebenSat.1 Media SE	Citibank	27,764
(15,220)	ProSiebenSat.1 Media SE	Goldman Sachs	10,994
(154,939)	ProSiebenSat.1 Media SE	Bank of America Merrill Lynch	147,820
(208,162)	ProSiebenSat.1 Media SE	Credit Suisse	(57,224)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
859	Puma SE	Credit Suisse	(35,944)
2,304	Puma SE	Bank of America Merrill Lynch	(84,840)
3,926	Puma SE	JP Morgan	(164,281)
563	Rational AG	HSBC	314
(1,580)	Rheinmetall AG	Bank of America Merrill Lynch	14,651
(3,389)	Rheinmetall AG	Citibank	28,778
(3,523)	Rheinmetall AG	HSBC	15,017
(1,468)	Rheinmetall AG	JP Morgan	6,257
10,680	Rhoen-Klinikum AG	Credit Suisse	(11,917)
11,004	Rhoen-Klinikum AG	Bank of America Merrill Lynch	3,684
56,165	Rhoen-Klinikum AG	Citibank	6,267
41,178	Rhoen-Klinikum AG	JP Morgan	(45,948)
1,142	Rhoen-Klinikum AG	Deutsche Bank	382
12,951	RTL Group SA	Bank of America Merrill Lynch	(56,649)
9,099	RTL Group SA	Citibank	(20,509)
19,817	RTL Group SA	JP Morgan	(92,327)
516	RTL Group SA	Deutsche Bank	(2,257)
3,799	RTL Group SA	Credit Suisse	(17,211)
36,454	RTL Group SA	HSBC	(160,514)
70,730	RTL Group SA	Goldman Sachs	(114,092)
65,234	RWE AG	HSBC	8,677
40,246	RWE AG	Bank of America Merrill Lynch	(50,747)
20,614	RWE AG	JP Morgan	(3,708)
53,287	RWE AG	Credit Suisse	7,730
27,131	RWE AG	Citibank	(34,815)
6,580	RWE AG	Goldman Sachs	(7,938)
9,074	RWE AG (Pref)	Goldman Sachs	(7,023)
12,501	Salzgitter AG	Bank of America Merrill Lynch	(39,197)
17,910	Salzgitter AG	Citibank	(52,560)
44,550	Salzgitter AG	JP Morgan	(232,151)
31,646	Salzgitter AG	Credit Suisse	(164,908)
55,520	Salzgitter AG	Deutsche Bank	(174,085)
146,086	Salzgitter AG	HSBC	(761,257)
(27,742)	SAP SE	HSBC	19,812
(17,363)	SAP SE	Credit Suisse	12,400
(1,450)	SAP SE	Goldman Sachs	1,870
(6,262)	Sartorius AG (Pref)	HSBC	(19,565)
(2,920)	Sartorius AG (Pref)	Goldman Sachs	3,568
(7,407)	Sartorius AG (Pref)	JP Morgan	(28,744)
(10,573)	Sartorius AG (Pref)	Bank of America Merrill Lynch	(10,618)
(37,609)	Scout24 AG '144A'	Citibank	(9,457)
(32,218)	Scout24 AG '144A'	JP Morgan	19,413
(29,334)	Siemens AG	Bank of America Merrill Lynch	186,574
(296)	Siemens AG	Credit Suisse	2,041
(50,451)	Siemens AG	HSBC	347,908

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
(1,440)	Siemens AG	Goldman Sachs	3,460
(18,789)	Siemens Healthineers AG '144A'	Credit Suisse	50,527
(13,154)	Siemens Healthineers AG '144A'	Citibank	26,861
(9,719)	Siemens Healthineers AG '144A'	JP Morgan	26,136
(4,100)	Siemens Healthineers AG '144A'	Goldman Sachs	6,665
26,919	Siltronic AG	Bank of America Merrill Lynch	(369,462)
18,111	Siltronic AG	Credit Suisse	(354,064)
14,040	Siltronic AG	Citibank	(131,912)
15,327	Siltronic AG	Deutsche Bank	(210,362)
17,037	Siltronic AG	JP Morgan	(333,068)
63,529	Siltronic AG	HSBC	(1,241,972)
61,569	Software AG	Bank of America Merrill Lynch	(123,663)
10,635	Software AG	Credit Suisse	(24,090)
29,447	Software AG	Deutsche Bank	(59,145)
126,907	Software AG	JP Morgan	(287,467)
26,493	Software AG	Citibank	(74,497)
5,430	Software AG	HSBC	(12,300)
(4,952)	Stroeer SE & Co KGaA	JP Morgan	3,592
(32,192)	Suedzucker AG	JP Morgan	(12,572)
(54,752)	Symrise AG	JP Morgan	94,086
(19,259)	Symrise AG	Credit Suisse	33,095
(12,420)	Symrise AG	HSBC	21,343
(226,466)	Telefonica Deutschland Holding AG	Citibank	31,840
(480,271)	Telefonica Deutschland Holding AG	JP Morgan	196,679
(127,430)	Telefonica Deutschland Holding AG	Goldman Sachs	27,197
(117,114)	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	39,466
(730,249)	Telefonica Deutschland Holding AG	HSBC	299,049
(268,138)	thyssenkrupp AG	Citibank	424,866
(260,284)	thyssenkrupp AG	JP Morgan	89,571
(161,454)	thyssenkrupp AG	Bank of America Merrill Lynch	131,516
(143,961)	thyssenkrupp AG	Credit Suisse	35,341
(128,419)	thyssenkrupp AG	HSBC	31,525
(101,886)	TLG Immobilien AG	HSBC	17,053
(102,291)	Uniper SE	HSBC	94,737
(19,735)	United Internet AG	Citibank	27,527
(17,900)	United Internet AG	Goldman Sachs	9,268
(15,605)	United Internet AG	Bank of America Merrill Lynch	(4,005)
(34,694)	United Internet AG	JP Morgan	142,046
(16,048)	United Internet AG	Credit Suisse	70,375
(96,516)	United Internet AG	Deutsche Bank	(24,770)
(52,036)	United Internet AG	HSBC	212,881
1,073	Volkswagen AG	Credit Suisse	(18,738)
6,260	Volkswagen AG	Deutsche Bank	(69,154)
14,688	Volkswagen AG	JP Morgan	(256,497)
2,447	Volkswagen AG	Bank of America Merrill Lynch	(27,032)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
54,867	Volkswagen AG	HSBC	(958,145)
7,039	Volkswagen AG (Pref)	HSBC	(104,313)
9,712	Volkswagen AG (Pref)	Citibank	(60,254)
10,084	Volkswagen AG (Pref)	JP Morgan	(178,235)
3,698	Volkswagen AG (Pref)	Credit Suisse	(65,362)
5,069	Vonovia SE	Bank of America Merrill Lynch	(8,824)
11,140	Vonovia SE	Credit Suisse	(11,384)
25,733	Vonovia SE	JP Morgan	(2,259)
11,569	Vonovia SE	HSBC	7,487
30,550	Vonovia SE	Goldman Sachs	(25,508)
(41,425)	Wacker Chemie AG	Citibank	97,995
(15,450)	Wacker Chemie AG	JP Morgan	34,364
(1,309)	Wacker Chemie AG	Goldman Sachs	(17)
(13,203)	Wirecard AG	HSBC	-
(11,810)	Wirecard AG	JP Morgan	-
(16,435)	Wirecard AG	Citibank	345,690
(66,276)	Zalando SE '144A'	Citibank	186,364
(161,991)	Zalando SE '144A'	JP Morgan	968,570
(4,440)	Zalando SE '144A'	Goldman Sachs	20,724
(40,653)	Zalando SE '144A'	Credit Suisse	247,226
			1,164,807
	香港		
(89,400)	AIA Group Ltd	Deutsche Bank	42,747
(32,200)	AIA Group Ltd	Goldman Sachs	13,245
(1,094,600)	AIA Group Ltd	Citibank	334,971
(303,400)	AIA Group Ltd	HSBC	261,131
214,000	Air China Ltd 'H'	JP Morgan	(28,105)
220,000	Air China Ltd 'H'	Credit Suisse	(28,893)
(12,980,000)	Alibaba Pictures Group Ltd	Citibank	(99,304)
(2,498,417)	Alibaba Pictures Group Ltd	JP Morgan	22,300
278,500	Anhui Conch Cement Co Ltd 'H'	Citibank	23,082
629,000	Anhui Conch Cement Co Ltd 'H'	JP Morgan	(92,233)
178,000	Anhui Conch Cement Co Ltd 'H'	Deutsche Bank	5,674
373,500	Anhui Conch Cement Co Ltd 'H'	Credit Suisse	(54,768)
403,000	Anhui Conch Cement Co Ltd 'H'	HSBC	(59,094)
146,000	ANTA Sports Products Ltd	JP Morgan	(126,591)
329,000	ANTA Sports Products Ltd	Citibank	(102,778)
313,000	ANTA Sports Products Ltd	HSBC	(271,390)
659,000	ANTA Sports Products Ltd	Credit Suisse	(571,392)
(294,400)	ASM Pacific Technology Ltd	Goldman Sachs	9,949
(75,600)	ASM Pacific Technology Ltd	Citibank	32,293
(151,000)	Bank of East Asia Ltd/The	HSBC	(1,458)
(147,200)	Bank of East Asia Ltd/The	Goldman Sachs	(6,777)
(157,426)	Bank of East Asia Ltd/The	Citibank	-
(20,999)	Bank of East Asia Ltd/The	JP Morgan	134

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
(816,000)	Beijing Enterprises Water Group Ltd	HSBC	33,295
(582,000)	Beijing Enterprises Water Group Ltd	Citibank	(3,711)
(800,000)	Beijing Enterprises Water Group Ltd	JP Morgan	32,642
(10,960,000)	Beijing Enterprises Water Group Ltd	Deutsche Bank	(13,975)
(1,291,500)	BOC Hong Kong Holdings Ltd	HSBC	675,178
816	Cathay Pacific Airways Ltd	JP Morgan	(156)
(1,000)	Cathay Pacific Airways Ltd	Citibank	99
(7,581,000)	CGN Power Co Ltd 'H' '144A'	JP Morgan	(77,332)
(18,965,000)	CGN Power Co Ltd 'H' '144A'	Citibank	(266,002)
(4,175,000)	CGN Power Co Ltd 'H' '144A'	Deutsche Bank	(53,235)
146,000	Champion (Reit)	Credit Suisse	(6,330)
190,000	Champion (Reit)	Bank of America Merrill Lynch	(4,603)
752,000	Champion (Reit)	JP Morgan	(32,601)
102,000	Champion (Reit)	Citibank	(5,593)
(16,081,000)	China Cinda Asset Management Co Ltd 'H'	Citibank	143,533
(13,720,000)	China Cinda Asset Management Co Ltd 'H'	HSBC	262,413
1,721,000	China Communications Construction Co Ltd 'H'	HSBC	(65,833)
518,000	China Communications Construction Co Ltd 'H'	JP Morgan	(19,815)
475,000	China Communications Construction Co Ltd 'H'	Credit Suisse	(18,170)
(1,785,000)	China Conch Venture Holdings Ltd	Citibank	(91,041)
(5,779,866)	China Everbright Bank Co Ltd 'H'	Citibank	51,589
(3,568,000)	China Everbright Bank Co Ltd 'H'	Deutsche Bank	13,649
(1,219,000)	China Everbright Bank Co Ltd 'H'	JP Morgan	27,978
(300,000)	China Everbright International Ltd	JP Morgan	2,295
(158,000)	China Everbright International Ltd	Bank of America Merrill Lynch	(2,216)
(1,946,000)	China Everbright International Ltd	Citibank	(52,108)
678,000	China Everbright Ltd	Bank of America Merrill Lynch	(36,309)
896,000	China Everbright Ltd	Citibank	(15,995)
916,000	China Everbright Ltd	JP Morgan	(109,790)
1,326,000	China Everbright Ltd	Credit Suisse	(158,932)
220,000	China Everbright Ltd	Deutsche Bank	(11,782)
718,000	China Everbright Ltd	HSBC	(86,058)
(710,000)	China Huarong Asset Management Co Ltd 'H' '144A'	Citibank	4,527
(5,920,823)	China Huarong Asset Management Co Ltd 'H' '144A'	JP Morgan	120,793
(16,623,000)	China Huarong Asset Management Co Ltd 'H' '144A'	HSBC	339,132
(528,000)	China Longyuan Power Group Corp Ltd 'H'	HSBC	11,445
(1,001,000)	China Longyuan Power Group Corp Ltd 'H'	Citibank	(1,276)
2,086,000	China Medical System Holdings Ltd	Credit Suisse	98,414
286,000	China Medical System Holdings Ltd	Citibank	15,681
145,000	China Mengniu Dairy Co Ltd	Citibank	(7,396)
142,000	China Mengniu Dairy Co Ltd	JP Morgan	(15,390)
144,000	China Mengniu Dairy Co Ltd	HSBC	(15,607)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
369,500	China Merchants Bank Co Ltd 'H'	Citibank	7,067
152,000	China Merchants Bank Co Ltd 'H'	JP Morgan	(4,845)
852,500	China Merchants Bank Co Ltd 'H'	Deutsche Bank	54,351
50,000	China Merchants Bank Co Ltd 'H'	Credit Suisse	(1,594)
404,000	China Merchants Bank Co Ltd 'H'	HSBC	(12,878)
2,126,000	China Minsheng Banking Corp Ltd 'H'	Citibank	-
1,236,000	China Minsheng Banking Corp Ltd 'H'	JP Morgan	(3,152)
1,786,500	China Minsheng Banking Corp Ltd 'H'	Credit Suisse	(4,556)
4,888,500	China Minsheng Banking Corp Ltd 'H'	HSBC	(12,467)
58,000	China Overseas Land & Investment Ltd	JP Morgan	(13,312)
142,000	China Overseas Land & Investment Ltd	HSBC	(32,591)
1,936,000	China Petroleum & Chemical Corp 'H'	Citibank	(118,491)
1,548,000	China Petroleum & Chemical Corp 'H'	JP Morgan	(108,561)
844,000	China Petroleum & Chemical Corp 'H'	Deutsche Bank	(41,971)
918,000	China Petroleum & Chemical Corp 'H'	Credit Suisse	(64,379)
774,000	China Petroleum & Chemical Corp 'H'	HSBC	(54,280)
(10,341,000)	China Power International Development Ltd	Credit Suisse	(118,671)
(6,122,000)	China Power International Development Ltd	Citibank	(85,867)
(1,702,000)	China Power International Development Ltd	JP Morgan	(19,532)
803,500	China Railway Construction Corp Ltd 'H'	Citibank	(10,245)
1,537,000	China Railway Construction Corp Ltd 'H'	JP Morgan	(37,236)
477,500	China Railway Construction Corp Ltd 'H'	Credit Suisse	(11,568)
1,291,500	China Railway Construction Corp Ltd 'H'	Deutsche Bank	(46,110)
5,208,000	China Railway Construction Corp Ltd 'H'	HSBC	(126,172)
786,000	China Railway Group Ltd 'H'	Bank of America Merrill Lynch	(1,002)
2,202,000	China Railway Group Ltd 'H'	Citibank	36,501
1,201,000	China Railway Group Ltd 'H'	JP Morgan	(19,908)
1,180,000	China Railway Group Ltd 'H'	Credit Suisse	(19,560)
2,137,000	China Railway Group Ltd 'H'	Deutsche Bank	(2,725)
4,102,000	China Railway Group Ltd 'H'	HSBC	(67,995)
202,000	China Resources Beer Holdings Co Ltd	Citibank	3,863
334,000	China Resources Beer Holdings Co Ltd	Deutsche Bank	(40,459)
74,000	China Resources Beer Holdings Co Ltd	Credit Suisse	(14,625)
48,000	China Resources Beer Holdings Co Ltd	JP Morgan	(9,487)
272,000	China Resources Beer Holdings Co Ltd	HSBC	(53,758)
418,000	China Resources Gas Group Ltd	HSBC	85,278
188,000	China Resources Gas Group Ltd	JP Morgan	38,355
316,000	China Resources Land Ltd	JP Morgan	(64,468)
182,000	China Resources Land Ltd	Citibank	4,641
322,000	China Resources Land Ltd	Credit Suisse	(65,693)
328,000	China Resources Land Ltd	HSBC	(66,917)
590,500	China Resources Pharmaceutical Group Ltd '144A'	Citibank	27,106
581,000	China Resources Pharmaceutical Group Ltd '144A'	Deutsche Bank	(16,298)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
1,709,500	China Resources Pharmaceutical Group Ltd '144A'	JP Morgan	(130,786)
838,500	China Resources Pharmaceutical Group Ltd '144A'	Credit Suisse	(64,150)
2,625,000	China Resources Pharmaceutical Group Ltd '144A'	HSBC	(200,826)
470,000	China Resources Power Holdings Co Ltd	JP Morgan	35,957
870,000	China Resources Power Holdings Co Ltd	HSBC	66,560
(222,000)	China State Construction International Holdings Ltd	Bank of America Merrill Lynch	(13,587)
(5,250,000)	China State Construction International Holdings Ltd	Citibank	(348,099)
(294,000)	China State Construction International Holdings Ltd	JP Morgan	(12,371)
(426,000)	China State Construction International Holdings Ltd	Credit Suisse	(17,925)
(4,112,000)	China State Construction International Holdings Ltd	HSBC	(173,024)
673,400	China Taiping Insurance Holdings Co Ltd	HSBC	(111,624)
65,800	China Taiping Insurance Holdings Co Ltd	JP Morgan	(10,907)
424,000	China Unicom Hong Kong Ltd	JP Morgan	(37,845)
520,000	China Unicom Hong Kong Ltd	Citibank	(11,935)
1,576,000	China Unicom Hong Kong Ltd	Credit Suisse	(140,668)
5,368,000	China Unicom Hong Kong Ltd	HSBC	(479,127)
(1,081,800)	Chow Tai Fook Jewellery Group Ltd	Goldman Sachs	55,785
(1,256,800)	Chow Tai Fook Jewellery Group Ltd	Citibank	48,076
226,500	CK Asset Holdings Ltd	Citibank	(80,866)
237,500	CK Asset Holdings Ltd	Credit Suisse	(187,757)
50,500	CK Asset Holdings Ltd	JP Morgan	(39,923)
627,000	CK Asset Holdings Ltd	HSBC	(495,677)
61,500	CK Hutchison Holdings Ltd	Credit Suisse	(51,364)
90,500	CK Hutchison Holdings Ltd	JP Morgan	(75,584)
44,500	CK Hutchison Holdings Ltd	Citibank	(7,093)
(104,500)	CK Infrastructure Holdings Ltd	Bank of America Merrill Lynch	39,308
(1,000)	CK Infrastructure Holdings Ltd	Citibank	140
(3,500)	CK Infrastructure Holdings Ltd	Deutsche Bank	1,317
(37,500)	CK Infrastructure Holdings Ltd	JP Morgan	11,954
134,500	CLP Holdings Ltd	Credit Suisse	8,575
(253,975)	COSCO SHIPPING Ports Ltd	Citibank	(11,982)
(632,000)	COSCO SHIPPING Ports Ltd	JP Morgan	(15,311)
381,000	Country Garden Holdings Co Ltd	Citibank	(10,688)
985,000	Country Garden Holdings Co Ltd	JP Morgan	(183,370)
47,000	Country Garden Holdings Co Ltd	Deutsche Bank	(6,952)
101,000	Country Garden Holdings Co Ltd	Credit Suisse	(18,802)
836,000	Country Garden Holdings Co Ltd	HSBC	(155,632)
(1,598,000)	CRRC Corp Ltd 'H'	Citibank	(6,113)
(1,001,000)	CRRC Corp Ltd 'H'	JP Morgan	(11,487)
324,000	CSPC Pharmaceutical Group Ltd	HSBC	(61,143)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
546,000	CSPC Pharmaceutical Group Ltd	Bank of America Merrill Lynch	(89,113)
1,458,000	CSPC Pharmaceutical Group Ltd	Credit Suisse	(275,143)
1,938,000	CSPC Pharmaceutical Group Ltd	Citibank	(252,054)
540,000	CSPC Pharmaceutical Group Ltd	Deutsche Bank	(88,134)
342,000	CSPC Pharmaceutical Group Ltd	JP Morgan	(64,540)
(166,500)	Dali Foods Group Co Ltd '144A'	HSBC	(212)
(486,500)	Dali Foods Group Co Ltd '144A'	Citibank	(8,064)
(109,000)	ENN Energy Holdings Ltd	HSBC	47,255
(244,000)	Far East Horizon Ltd	JP Morgan	(4,045)
(3,606,000)	Far East Horizon Ltd	Citibank	(188,517)
(209,000)	Far East Horizon Ltd	Deutsche Bank	(9,327)
(1,694,000)	Far East Horizon Ltd	HSBC	(28,080)
(3,272,000)	FIH Mobile Ltd	Citibank	41,721
(2,370,000)	FIH Mobile Ltd	HSBC	52,463
(540,000)	First Pacific Co Ltd	Credit Suisse	-
(802,000)	First Pacific Co Ltd	Citibank	1,023
(820,000)	First Pacific Co Ltd	JP Morgan	-
(140,000)	First Pacific Co Ltd	HSBC	-
1,384,000	Fosun International Ltd	Credit Suisse	(208,237)
2,479,500	Fosun International Ltd	Deutsche Bank	(246,603)
484,500	Fosun International Ltd	JP Morgan	(72,898)
1,542,000	Fosun International Ltd	Citibank	(70,783)
738,500	Fosun International Ltd	HSBC	(111,115)
(1,096,000)	Galaxy Entertainment Group Ltd	Citibank	118,787
(197,000)	Galaxy Entertainment Group Ltd	HSBC	209,745
144,000	Geely Automobile Holdings Ltd	Citibank	2,571
457,000	Geely Automobile Holdings Ltd	JP Morgan	(87,407)
570,000	Geely Automobile Holdings Ltd	Credit Suisse	(109,020)
126,000	Geely Automobile Holdings Ltd	Deutsche Bank	(14,460)
752,000	Geely Automobile Holdings Ltd	HSBC	(143,830)
(497)	GOME Retail Holdings Ltd	JP Morgan	1
1,303,600	Guangzhou Automobile Group Co Ltd 'H'	Credit Suisse	(88,097)
862,400	Guangzhou Automobile Group Co Ltd 'H'	Citibank	29,690
762,400	Guangzhou Automobile Group Co Ltd 'H'	JP Morgan	(51,523)
620,000	Guangzhou Automobile Group Co Ltd 'H'	HSBC	(41,899)
(2,726,000)	Guotai Junan International Holdings Ltd	Credit Suisse	23,033
(457,000)	Guotai Junan International Holdings Ltd	Citibank	2,914
835,000	Haier Electronics Group Co Ltd	Bank of America Merrill Lynch	(92,629)
264,000	Haier Electronics Group Co Ltd	Citibank	16,831
596,000	Haier Electronics Group Co Ltd	JP Morgan	(81,315)
570,000	Haier Electronics Group Co Ltd	Deutsche Bank	(63,232)
400,000	Haier Electronics Group Co Ltd	Credit Suisse	(54,574)
386,000	Haier Electronics Group Co Ltd	HSBC	(52,664)
516,000	Haitian International Holdings Ltd	Citibank	(48,688)
1,135,000	Haitian International Holdings Ltd	JP Morgan	(332,862)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
270,000	Haitian International Holdings Ltd	Deutsche Bank	(53,707)
4,860,000	Haitian International Holdings Ltd	Credit Suisse	(1,425,293)
393,000	Haitian International Holdings Ltd	HSBC	(115,255)
(793,000)	Haitong International Securities Group Ltd	HSBC	32,357
(492)	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	11
(17,742,469)	Haitong International Securities Group Ltd	Citibank	226,232
(1,370,262)	Haitong International Securities Group Ltd	JP Morgan	55,911
(1,788,981)	Haitong International Securities Group Ltd	Credit Suisse	72,995
(4,063,428)	Haitong International Securities Group Ltd	Deutsche Bank	88,081
(716,000)	Hang Lung Properties Ltd	Bank of America Merrill Lynch	65,733
(231,000)	Hang Lung Properties Ltd	Citibank	36,524
(449,000)	Hang Lung Properties Ltd	JP Morgan	48,091
(64,000)	Hang Lung Properties Ltd	Deutsche Bank	5,876
33,900	Hang Seng Bank Ltd	Citibank	(22,909)
94,300	Hang Seng Bank Ltd	HSBC	(121,443)
4,800	Hang Seng Bank Ltd	Credit Suisse	(6,182)
(211,000)	Health & Happiness H&H International Holdings Ltd	Citibank	(1,822)
(7,000)	Health & Happiness H&H International Holdings Ltd	HSBC	(883)
(71,500)	Health & Happiness H&H International Holdings Ltd	Credit Suisse	2,338
89,140	Henderson Land Development Co Ltd	Bank of America Merrill Lynch	(36,686)
144,221	Henderson Land Development Co Ltd	Citibank	(77,737)
147,620	Henderson Land Development Co Ltd	Deutsche Bank	(60,746)
151,030	Henderson Land Development Co Ltd	JP Morgan	(45,518)
(55,500)	Hengan International Group Co Ltd	HSBC	73,598
(1,370,600)	Hong Kong & China Gas Co Ltd	Citibank	102,952
(117,700)	Hong Kong & China Gas Co Ltd	HSBC	(4,803)
(82,200)	Hong Kong Exchanges & Clearing Ltd	Goldman Sachs	(21,157)
(294,800)	Hong Kong Exchanges & Clearing Ltd	Citibank	7,518
(1,360,000)	Huaneng Power International Inc 'H'	Citibank	(72,833)
(1,932,000)	Huaneng Power International Inc 'H'	HSBC	(34,489)
340,000	Hutchison Telecommunications Hong Kong Holdings Ltd	Goldman Sachs	(1,995)
105,000	Hysan Development Co Ltd	HSBC	(34,140)
186,000	Hysan Development Co Ltd	Bank of America Merrill Lynch	(28,460)
301,000	Hysan Development Co Ltd	Citibank	(49,894)
181,000	Hysan Development Co Ltd	JP Morgan	(58,852)
5,000	Hysan Development Co Ltd	Credit Suisse	(1,626)
121,000	Hysan Development Co Ltd	Deutsche Bank	(18,514)
(374,500)	Johnson Electric Holdings Ltd	Citibank	-
(255,500)	Kerry Properties Ltd	JP Morgan	91,220
(546,000)	Kerry Properties Ltd	HSBC	194,935
(152,000)	Kerry Properties Ltd	Citibank	46,515
1,354,000	Kingboard Laminates Holdings Ltd	Credit Suisse	(145,023)
1,223,000	Kingboard Laminates Holdings Ltd	JP Morgan	(130,992)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
1,014,000	Kingboard Laminates Holdings Ltd	Citibank	(64,647)
691,500	Kingboard Laminates Holdings Ltd	Deutsche Bank	(65,247)
238,000	Kunlun Energy Co Ltd	Credit Suisse	(23,974)
155,000	Lee & Man Paper Manufacturing Ltd	Bank of America Merrill Lynch	(7,115)
440,000	Lee & Man Paper Manufacturing Ltd	Citibank	(5,049)
841,000	Lee & Man Paper Manufacturing Ltd	Credit Suisse	(93,294)
732,000	Lee & Man Paper Manufacturing Ltd	Deutsche Bank	(33,601)
514,000	Lenovo Group Ltd	JP Morgan	(74,715)
984,000	Lenovo Group Ltd	Credit Suisse	(143,034)
(1,582,000)	Li & Fung Ltd	Bank of America Merrill Lynch	22,189
(15,410,000)	Li & Fung Ltd	Citibank	216,140
(8,638,000)	Li & Fung Ltd	JP Morgan	110,142
(2,234,000)	Li & Fung Ltd	Deutsche Bank	31,334
(1,588,000)	Li & Fung Ltd	HSBC	20,248
(2,646,000)	Li & Fung Ltd	Goldman Sachs	32,110
504,000	Lifestyle International Holdings Ltd	Citibank	(29,562)
495,500	Lifestyle International Holdings Ltd	Deutsche Bank	(34,118)
109,000	Lifestyle International Holdings Ltd	HSBC	(15,566)
169,500	Lifestyle International Holdings Ltd	JP Morgan	(24,206)
80,000	Link (Reit)	JP Morgan	(4,080)
666,000	Logan Property Holdings Co Ltd	Citibank	64,540
1,888,000	Logan Property Holdings Co Ltd	Credit Suisse	(77,036)
874,000	Logan Property Holdings Co Ltd	Deutsche Bank	20,060
460,000	Logan Property Holdings Co Ltd	JP Morgan	(18,769)
274,000	Longfor Group Holdings Ltd	Citibank	48,912
21,000	Longfor Group Holdings Ltd	JP Morgan	1,205
1,456,000	Longfor Group Holdings Ltd	HSBC	83,544
137,000	Longfor Group Holdings Ltd	Credit Suisse	7,861
(221,000)	Luk Fook Holdings International Ltd	Citibank	7,045
(500,000)	Luk Fook Holdings International Ltd	HSBC	51,003
(1,023,000)	Melco International Development Ltd	HSBC	276,536
(102,000)	Melco International Development Ltd	Citibank	5,202
(547,200)	MGM China Holdings Ltd	Deutsche Bank	108,846
(1,006,400)	MGM China Holdings Ltd	Bank of America Merrill Lynch	200,187
(2,242,929)	MGM China Holdings Ltd	Citibank	280,273
(440,800)	MGM China Holdings Ltd	JP Morgan	140,515
(1,319,600)	MGM China Holdings Ltd	Credit Suisse	420,651
(1,000,786)	Minth Group Ltd	JP Morgan	210,555
(685,750)	Minth Group Ltd	Citibank	179,250
(76,000)	Minth Group Ltd	Deutsche Bank	25,196
(322,000)	Minth Group Ltd	HSBC	67,745
(26,000)	MTR Corp Ltd	Citibank	1,658
(1,066,500)	MTR Corp Ltd	HSBC	(142,787)
(410,000)	New World Development Co Ltd	Goldman Sachs	26,346
(30,000)	New World Development Co Ltd	JP Morgan	4,896

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
(1,504,297)	New World Development Co Ltd	Citibank	122,759
7,000	Nexteer Automotive Group Ltd	Citibank	(803)
94,000	Nexteer Automotive Group Ltd	Credit Suisse	(23,013)
565,000	Nexteer Automotive Group Ltd	Deutsche Bank	(86,451)
482,000	Nexteer Automotive Group Ltd	JP Morgan	(118,002)
994,000	NWS Holdings Ltd	HSBC	(114,069)
8,401,000	People's Insurance Co Group of China Ltd/The 'H'	HSBC	10,712
1,056,000	People's Insurance Co Group of China Ltd/The 'H'	Bank of America Merrill Lynch	14,811
5,966,000	People's Insurance Co Group of China Ltd/The 'H'	Citibank	121,715
4,773,000	People's Insurance Co Group of China Ltd/The 'H'	JP Morgan	6,086
(1,000)	PICC Property & Casualty Co Ltd 'H'	JP Morgan	(15)
(2,903,000)	Postal Savings Bank of China Co Ltd 'H' 144A'	Deutsche Bank	(55,524)
(11,790,000)	Postal Savings Bank of China Co Ltd 'H' 144A'	HSBC	75,166
562,000	Power Assets Holdings Ltd	Goldman Sachs	1,873
(78,900)	PRADA SpA	Goldman Sachs	(862)
535,600	Sands China Ltd	Credit Suisse	(420,006)
777,600	Sands China Ltd	HSBC	(609,777)
24,000	Sands China Ltd	Citibank	(9,946)
(11)	Semiconductor Manufacturing International Corp	JP Morgan	(2)
102,000	Shanghai Industrial Holdings Ltd	JP Morgan	(15,867)
3,916,000	Shanghai Industrial Holdings Ltd	Credit Suisse	(609,176)
(122,000)	Shangri-La Asia Ltd	HSBC	7,467
(876,000)	Shangri-La Asia Ltd	JP Morgan	53,615
(94,000)	Shangri-La Asia Ltd	Deutsche Bank	8,150
(534,000)	Shangri-La Asia Ltd	Bank of America Merrill Lynch	46,301
(496,000)	Shangri-La Asia Ltd	Citibank	24,033
(277,110)	Shenzhen International Holdings Ltd	JP Morgan	96,108
(117,000)	Shenzhen International Holdings Ltd	Citibank	11,935
(451,500)	Shenzhen International Holdings Ltd	HSBC	156,591
323,000	Shimao Property Holdings Ltd	Bank of America Merrill Lynch	10,296
410,000	Shimao Property Holdings Ltd	Credit Suisse	(23,525)
165,000	Shimao Property Holdings Ltd	Deutsche Bank	5,260
1,203,000	Sihuan Pharmaceutical Holdings Group Ltd	HSBC	(23,009)
3,975,000	Sihuan Pharmaceutical Holdings Group Ltd	Citibank	40,548
1,066,000	Sihuan Pharmaceutical Holdings Group Ltd	Credit Suisse	(20,389)
3,210,000	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	(61,395)
1,837,000	Sihuan Pharmaceutical Holdings Group Ltd	Deutsche Bank	(16,396)
5,307,000	Sino Biopharmaceutical Ltd	Citibank	142,105
1,496,000	Sino Biopharmaceutical Ltd	JP Morgan	97,284
907,500	Sino Biopharmaceutical Ltd	Deutsche Bank	26,614
2,367,000	Sino Biopharmaceutical Ltd	HSBC	153,925

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
(110,000)	Sino Land Co Ltd	Goldman Sachs	4,843
(863,500)	Sino-Ocean Group Holding Ltd	Citibank	(6,606)
(5,108,500)	Sino-Ocean Group Holding Ltd	HSBC	149,817
177,200	Sinopharm Group Co Ltd 'H'	Credit Suisse	(15,816)
439,500	Sinotruk Hong Kong Ltd	JP Morgan	(19,054)
1,032,500	Sinotruk Hong Kong Ltd	Deutsche Bank	(50,028)
2,185,500	Sinotruk Hong Kong Ltd	HSBC	(94,748)
917,000	Sinotruk Hong Kong Ltd	Citibank	(11,693)
(1)	Sisram Medical Ltd '144A'*	JP Morgan	0
(920,000)	SJM Holdings Ltd	Citibank	(2,346)
(1,708,000)	SJM Holdings Ltd	Goldman Sachs	(7,521)
1,514,000	SSY Group Ltd	Credit Suisse	(150,578)
1,620,000	SSY Group Ltd	Citibank	6,197
4,004,000	SSY Group Ltd	HSBC	(398,225)
658,000	SSY Group Ltd	JP Morgan	(65,443)
17,000	Sun Hung Kai Properties Ltd	Citibank	(22,760)
107,000	Sun Hung Kai Properties Ltd	JP Morgan	(141,892)
90,500	Sun Hung Kai Properties Ltd	Credit Suisse	(120,011)
14,500	Sun Hung Kai Properties Ltd	Deutsche Bank	(15,161)
61,500	Sun Hung Kai Properties Ltd	HSBC	(81,555)
26,500	Swire Pacific Ltd 'A'	Citibank	(6,082)
106,000	Swire Pacific Ltd 'A'	HSBC	(58,794)
45,500	Swire Pacific Ltd 'A'	JP Morgan	(25,237)
(312,800)	Swire Properties Ltd	Bank of America Merrill Lynch	(35,896)
(296,600)	Swire Properties Ltd	Citibank	18,910
(12,800)	Swire Properties Ltd	JP Morgan	(816)
(16,800)	Swire Properties Ltd	Deutsche Bank	(1,928)
(291,000)	Techtronic Industries Co Ltd	Goldman Sachs	(13,031)
62,000	Tencent Holdings Ltd	JP Morgan	(464,846)
60,800	Tencent Holdings Ltd	Citibank	(100,783)
11,300	Tencent Holdings Ltd	Credit Suisse	(84,722)
5,300	Tencent Holdings Ltd	HSBC	(39,737)
1,568,000	Tingyi Cayman Islands Holding Corp	Credit Suisse	(87,971)
248,000	Tingyi Cayman Islands Holding Corp	JP Morgan	(13,914)
1,006,000	Tingyi Cayman Islands Holding Corp	Citibank	28,220
956,000	Tingyi Cayman Islands Holding Corp	Deutsche Bank	(39,007)
1,788,000	Tingyi Cayman Islands Holding Corp	HSBC	(100,314)
116,000	VTech Holdings Ltd	Citibank	(56,206)
114,000	VTech Holdings Ltd	JP Morgan	(56,690)
59,500	VTech Holdings Ltd	Credit Suisse	(29,588)
67,500	VTech Holdings Ltd	Deutsche Bank	(63,260)
16,700	VTech Holdings Ltd	HSBC	(8,305)
441,000	Want Want China Holdings Ltd	Citibank	(12,371)
628,000	Want Want China Holdings Ltd	Credit Suisse	(51,248)
2,934,000	Want Want China Holdings Ltd	Deutsche Bank	(160,868)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
香港(続き)			
19,000	Want Want China Holdings Ltd	Bank of America Merrill Lynch	(1,042)
2,314,000	Want Want China Holdings Ltd	JP Morgan	(188,835)
1,591,000	Want Want China Holdings Ltd	HSBC	(129,834)
(291,000)	WH Group Ltd	Goldman Sachs	20,351
(3,284,500)	WH Group Ltd	Citibank	121,453
(874,500)	WH Group Ltd	HSBC	115,967
(1,546,000)	Wharf Holdings Ltd/The	Citibank	364,688
(419,000)	Wharf Holdings Ltd/The	JP Morgan	146,922
(1,296,000)	Wharf Holdings Ltd/The	HSBC	454,441
(23,000)	Wharf Real Estate Investment Co Ltd	Bank of America Merrill Lynch	10,558
(244,000)	Wharf Real Estate Investment Co Ltd	JP Morgan	164,894
(154,000)	Wheelock & Co Ltd	JP Morgan	64,800
(136,000)	Wheelock & Co Ltd	Citibank	48,555
(26,000)	Wheelock & Co Ltd	Deutsche Bank	7,625
(80,000)	Wynn Macau Ltd	Goldman Sachs	1,638
(355,600)	Xinyi Energy Holdings Ltd	Citibank	-
(2,984,000)	Xinyi Glass Holdings Ltd	Goldman Sachs	53,801
(6,280,000)	Xinyi Glass Holdings Ltd	Citibank	104,098
1,000	Yihai International Holding Ltd	Credit Suisse	159
1,000	Yihai International Holding Ltd	Citibank	395
79,000	Yihai International Holding Ltd	JP Morgan	12,591
(586,000)	Yue Yuen Industrial Holdings Ltd	Citibank	33,624
(69,500)	Yue Yuen Industrial Holdings Ltd	Deutsche Bank	(3,102)
(445,500)	Yue Yuen Industrial Holdings Ltd	JP Morgan	176,096
(1,268,000)	Yue Yuen Industrial Holdings Ltd	HSBC	501,211
(36,200)	Zhuzhou CRRC Times Electric Co Ltd 'H'	HSBC	(13,617)
(466,700)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Citibank	(98,189)
			<u>(7,613,410)</u>
イタリア			
445,174	A2A SpA	HSBC	9,935
1,919,195	A2A SpA	Credit Suisse	42,831
2,121,423	A2A SpA	Bank of America Merrill Lynch	(113,625)
2,302,721	A2A SpA	JP Morgan	51,390
1,174,594	A2A SpA	Citibank	(55,048)
174,625	A2A SpA	Deutsche Bank	(9,353)
18,166	Anima Holding SpA	Bank of America Merrill Lynch	(6,243)
88,341	Anima Holding SpA	Citibank	(13,800)
53,374	Anima Holding SpA	Credit Suisse	(37,759)
79,951	Anima Holding SpA	JP Morgan	(56,561)
199,563	Anima Holding SpA	HSBC	(141,181)
102,200	Assicurazioni Generali SpA	Bank of America Merrill Lynch	(151,103)
80,448	Assicurazioni Generali SpA	Citibank	(56,554)
60,383	Assicurazioni Generali SpA	JP Morgan	(94,667)
115,573	Assicurazioni Generali SpA	Credit Suisse	(181,192)
42,666	Assicurazioni Generali SpA	Deutsche Bank	(63,082)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	イタリア(続き)		
387,009	Assicurazioni Generali SpA	HSBC	(606,741)
(63,720)	Atlantia SpA	Citibank	9,243
(18,262)	Atlantia SpA	JP Morgan	24,046
(90,862)	Atlantia SpA	Credit Suisse	119,638
(153,745)	Atlantia SpA	HSBC	202,437
18,527	Autogrill SpA	JP Morgan	10,130
224,217	Autogrill SpA	Bank of America Merrill Lynch	151,367
132,071	Autogrill SpA	Citibank	51,580
70,083	Autogrill SpA	Deutsche Bank	47,312
16,688	Azimut Holding SpA	Citibank	(9,776)
89,822	Azimut Holding SpA	JP Morgan	(276,663)
3,177	Azimut Holding SpA	Credit Suisse	(9,800)
14,577	Azimut Holding SpA	Bank of America Merrill Lynch	(33,165)
1,340	Banca Generali SpA	Citibank	(1,794)
2,141	Banca Generali SpA	Credit Suisse	(5,017)
(90,183)	Banca Mediolanum SpA	Goldman Sachs	9,618
(50,520)	Banca Mediolanum SpA	HSBC	21,985
(47,995)	Banca Mediolanum SpA	Bank of America Merrill Lynch	9,372
(74,721)	Banca Mediolanum SpA	JP Morgan	32,517
(1,488,269)	Banco BPM SpA	Credit Suisse	533,910
12,795	Brunello Cucinelli SpA	Deutsche Bank	(37,978)
17,696	Brunello Cucinelli SpA	Credit Suisse	(57,264)
11,458	Brunello Cucinelli SpA	JP Morgan	(37,078)
14,355	Brunello Cucinelli SpA	HSBC	(46,452)
8,037	Brunello Cucinelli SpA	Bank of America Merrill Lynch	(23,855)
20,030	Buzzi Unicem SpA	Bank of America Merrill Lynch	(33,749)
17,510	Buzzi Unicem SpA	Citibank	(34,095)
16,447	Buzzi Unicem SpA	JP Morgan	(26,703)
7,849	Buzzi Unicem SpA	Credit Suisse	(12,743)
14,355	Buzzi Unicem SpA	Deutsche Bank	(24,187)
(67,367)	CNH Industrial NV	Bank of America Merrill Lynch	37,886
(28,723)	CNH Industrial NV	Citibank	5,320
(97,672)	CNH Industrial NV	JP Morgan	127,297
(91,541)	CNH Industrial NV	Credit Suisse	119,307
(116,831)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	52,146
(129,592)	Davide Campari-Milano SpA	Citibank	70,857
(171,381)	Davide Campari-Milano SpA	JP Morgan	102,311
10,874	De' Longhi SpA	HSBC	(40,769)
11,697	De' Longhi SpA	Bank of America Merrill Lynch	(19,056)
4,759	De' Longhi SpA	JP Morgan	(17,843)
17,853	De' Longhi SpA	Citibank	(16,535)
(19,600)	DiaSorin SpA	Goldman Sachs	91,638
235,634	Enel SpA	Bank of America Merrill Lynch	(16,565)
221,062	Enel SpA	Citibank	(61,915)
553,339	Enel SpA	JP Morgan	(40,134)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	イタリア(続き)		
89,556	Enel SpA	Credit Suisse	(6,495)
110,945	Eni SpA	HSBC	(115,875)
485,782	Eni SpA	Bank of America Merrill Lynch	(527,966)
136,032	Eni SpA	Credit Suisse	(142,077)
227,456	Eni SpA	JP Morgan	(222,793)
390,490	Eni SpA	Citibank	(380,826)
270,570	Eni SpA	Goldman Sachs	(231,821)
6,097	EXOR NV	Credit Suisse	(9,797)
83,143	EXOR NV	HSBC	(133,596)
(5,800)	Ferrari NV	Citibank	11,973
(2,900)	Ferrari NV	Goldman Sachs	5,136
(282)	Ferrari NV	JP Morgan	(16)
(2,307)	Ferrari NV	Bank of America Merrill Lynch	4,376
(21,846)	Ferrari NV	HSBC	(1,219)
(197,850)	Fiat Chrysler Automobiles NV	Goldman Sachs	163,549
(35,860)	Fiat Chrysler Automobiles NV	Credit Suisse	55,901
(12,940)	Fiat Chrysler Automobiles NV	HSBC	22,378
(277,710)	FinecoBank Banca Fineco SpA	Goldman Sachs	163,212
(49,140)	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	26,759
(64,050)	FinecoBank Banca Fineco SpA	Credit Suisse	38,869
43,623	Freni Brembo SpA	Bank of America Merrill Lynch	(43,809)
57,674	Freni Brembo SpA	JP Morgan	(119,701)
24,389	Freni Brembo SpA	Credit Suisse	(50,619)
114,568	Hera SpA	Citibank	(3,835)
241,931	Hera SpA	Bank of America Merrill Lynch	(8,639)
627,709	Hera SpA	Deutsche Bank	(22,414)
175,960	Hera SpA	JP Morgan	21,991
433,355	Hera SpA	HSBC	54,159
7,820	Interpump Group SpA	Bank of America Merrill Lynch	(16,056)
5,685	Interpump Group SpA	Credit Suisse	(39,838)
(81,816)	Intesa Sanpaolo SpA	Bank of America Merrill Lynch	27,927
(88,357)	Intesa Sanpaolo SpA	JP Morgan	38,491
(475,087)	Intesa Sanpaolo SpA	Citibank	61,495
(352,372)	Intesa Sanpaolo SpA	Credit Suisse	153,503
129,590	Italgas SpA	Citibank	(12,147)
367,690	Italgas SpA	Credit Suisse	57,440
285,230	Italgas SpA	JP Morgan	44,558
654,473	Italgas SpA	HSBC	102,241
(268,188)	Leonardo SpA	Bank of America Merrill Lynch	1,796
(38,016)	Leonardo SpA	JP Morgan	(3,987)
468,357	Mediaset SpA	Bank of America Merrill Lynch	(107,136)
1,255,153	Mediaset SpA	Citibank	(176,471)
400,261	Mediaset SpA	JP Morgan	(128,630)
337,373	Mediaset SpA	Credit Suisse	(108,420)
684,175	Mediaset SpA	Deutsche Bank	(156,504)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	イタリア(続き)		
851,417	Mediaset SpA	HSBC	(273,615)
(69,532)	Mediobanca Banca di Credito Finanziario SpA	HSBC	77,277
(7,773)	Mediobanca Banca di Credito Finanziario SpA	JP Morgan	8,639
(70,145)	Mediobanca Banca di Credito Finanziario SpA	Credit Suisse	77,958
46,822	Moncler SpA	Credit Suisse	(159,874)
12,210	Moncler SpA	Bank of America Merrill Lynch	(43,735)
12,299	Moncler SpA	HSBC	(41,995)
(121,399)	Pirelli & C SpA '144A'	Bank of America Merrill Lynch	100,243
(89,914)	Pirelli & C SpA '144A'	Citibank	35,718
(27,127)	Pirelli & C SpA '144A'	Deutsche Bank	22,400
(383,008)	Pirelli & C SpA '144A'	HSBC	335,920
(50,363)	Pirelli & C SpA '144A'	Credit Suisse	44,171
(36,607)	Pirelli & C SpA '144A'	JP Morgan	32,107
401,334	Poste Italiane SpA '144A'	HSBC	(191,671)
(88,880)	Prysmian SpA	Bank of America Merrill Lynch	221,660
(22,990)	Prysmian SpA	Goldman Sachs	24,642
(307,430)	Prysmian SpA	HSBC	783,859
(47,505)	Prysmian SpA	Credit Suisse	121,124
4,065	Recordati SpA	Bank of America Merrill Lynch	6,713
19,905	Recordati SpA	Citibank	2,887
20,692	Recordati SpA	JP Morgan	7,850
13,475	Recordati SpA	Credit Suisse	5,112
(444,151)	Saipem SpA	HSBC	175,940
(37,283)	Salvatore Ferragamo SpA	Bank of America Merrill Lynch	112,326
(2,292)	Salvatore Ferragamo SpA	JP Morgan	1,982
(10,256)	Salvatore Ferragamo SpA	Credit Suisse	8,869
(57,158)	Salvatore Ferragamo SpA	Deutsche Bank	172,205
156,311	Saras SpA	Deutsche Bank	(33,488)
(361,713)	Snam SpA	HSBC	(15,337)
(25,932)	Societa Iniziative Autostradali e Servizi SpA	Bank of America Merrill Lynch	(32,119)
(18,106)	Societa Iniziative Autostradali e Servizi SpA	HSBC	(19,799)
(31,562)	Societa Iniziative Autostradali e Servizi SpA	JP Morgan	(34,514)
42,787	Tenaris SA	Bank of America Merrill Lynch	(68,751)
39,361	Tenaris SA	Credit Suisse	(63,027)
89,471	Tenaris SA	Citibank	(146,759)
184,947	Tenaris SA	HSBC	(288,615)
259,270	Tenaris SA	Goldman Sachs	(338,746)
449,186	Terna Rete Elettrica Nazionale SpA	Bank of America Merrill Lynch	(53,130)
(7)	Tod's SpA	Citibank	(3)
(16,769)	UniCredit SpA	JP Morgan	24,587
(71,280)	UniCredit SpA	Citibank	9,386
(128,590)	UniCredit SpA	Goldman Sachs	32,886
(1,305,230)	Unione di Banche Italiane SpA	HSBC	239,568



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
イタリア(続き)			
(362,409)	Unione di Banche Italiane SpA	Bank of America Merrill Lynch	90,584
(794,134)	Unione di Banche Italiane SpA	Credit Suisse	341,157
(502,193)	Unione di Banche Italiane SpA	Citibank	34,183
(457,770)	Unione di Banche Italiane SpA	JP Morgan	217,091
(116,913)	Unione di Banche Italiane SpA	Deutsche Bank	29,223
(557,834)	Unipol Gruppo SpA	Credit Suisse	108,930
(389,140)	Unipol Gruppo SpA	Bank of America Merrill Lynch	132,438
(214,686)	Unipol Gruppo SpA	Citibank	52,942
(418,082)	Unipol Gruppo SpA	JP Morgan	81,640
(137,505)	Unipol Gruppo SpA	Deutsche Bank	46,798
(1,102,446)	Unipol Gruppo SpA	HSBC	215,279
785,455	UnipolSai Assicurazioni SpA	Goldman Sachs	(55,448)
			<u>(75,237)</u>
日本			
(10,200)	ABC-Mart Inc	JP Morgan	-
(19,700)	ABC-Mart Inc	Citibank	(3,621)
(17,500)	ABC-Mart Inc	Credit Suisse	-
(22,100)	Acom Co Ltd	JP Morgan	3,859
(25,600)	Acom Co Ltd	Citibank	2,353
(6,100)	Acom Co Ltd	Credit Suisse	1,065
(102)	Advance Residence Investment Corp (Reit)	Credit Suisse	(2,812)
14,200	Advantest Corp	Bank of America Merrill Lynch	(68,387)
7,100	Advantest Corp	Citibank	(12,268)
(12,600)	Aeon Co Ltd	Credit Suisse	15,286
(127,300)	Aeon Co Ltd	HSBC	154,438
(15,500)	AEON Financial Service Co Ltd	Citibank	4,559
(108,500)	AEON Financial Service Co Ltd	JP Morgan	481,646
(88,200)	AEON Financial Service Co Ltd	Credit Suisse	391,532
(97,000)	AEON Financial Service Co Ltd	Bank of America Merrill Lynch	123,919
(14,500)	AEON Financial Service Co Ltd	Deutsche Bank	18,524
29,500	Aeon Mall Co Ltd	Citibank	(10,303)
51,000	Aeon Mall Co Ltd	JP Morgan	(44,998)
29,600	Aeon Mall Co Ltd	HSBC	(26,116)
13,500	Aeon Mall Co Ltd	Bank of America Merrill Lynch	(7,445)
35,100	AGC Inc/Japan	JP Morgan	(25,808)
19,500	AGC Inc/Japan	Bank of America Merrill Lynch	(18,818)
7,600	AGC Inc/Japan	Citibank	(14,668)
19,700	AGC Inc/Japan	Credit Suisse	(14,485)
43,800	AGC Inc/Japan	Deutsche Bank	(42,268)
(15,800)	Aica Kogyo Co Ltd	Goldman Sachs	9,986
(54,600)	Aiful Corp	Bank of America Merrill Lynch	6,022
(363,600)	Aiful Corp	Citibank	(6,684)
(214,500)	Aiful Corp	JP Morgan	116,314
(170,200)	Aiful Corp	Credit Suisse	92,292
(13,300)	Ain Holdings Inc	Goldman Sachs	15,433

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(7,700)	Ain Holdings Inc	Credit Suisse	37,507
(27,000)	Air Water Inc	Bank of America Merrill Lynch	17,122
(41,500)	Air Water Inc	JP Morgan	(7,628)
(71,700)	Air Water Inc	Deutsche Bank	45,469
(12,300)	Air Water Inc	Credit Suisse	(2,261)
(44,600)	Air Water Inc	Citibank	27,874
(34,300)	Air Water Inc	HSBC	(6,305)
(1,200)	Aisin Seiki Co Ltd	Bank of America Merrill Lynch	1,765
(6,100)	Aisin Seiki Co Ltd	Credit Suisse	12,614
(4,900)	Aisin Seiki Co Ltd	Deutsche Bank	7,206
(2,700)	Aisin Seiki Co Ltd	Citibank	2,730
(9,000)	Aisin Seiki Co Ltd	JP Morgan	18,611
(5,000)	Aisin Seiki Co Ltd	HSBC	10,340
57,800	Ajinomoto Co Inc	Citibank	(46,217)
19,300	Ajinomoto Co Inc	HSBC	(4,372)
39,400	Ajinomoto Co Inc	Bank of America Merrill Lynch	(19,011)
27,300	Ajinomoto Co Inc	Deutsche Bank	(13,173)
84,900	Ajinomoto Co Inc	Credit Suisse	58,969
121,000	Ajinomoto Co Inc	Goldman Sachs	(99,787)
2,700	Alfresa Holdings Corp	Bank of America Merrill Lynch	(3,995)
80,800	Alfresa Holdings Corp	JP Morgan	(194,565)
7,700	Alfresa Holdings Corp	Deutsche Bank	(11,394)
7,300	Alfresa Holdings Corp	Citibank	(5,837)
(116,600)	Alps Alpine Co Ltd	Credit Suisse	316,134
(68,200)	Alps Alpine Co Ltd	JP Morgan	184,909
29,300	Amada Holdings Co Ltd	Bank of America Merrill Lynch	(4,847)
355,200	Amada Holdings Co Ltd	JP Morgan	(176,286)
120,700	Amada Holdings Co Ltd	Credit Suisse	(59,904)
20,800	Amada Holdings Co Ltd	HSBC	(10,323)
(3,400)	ANA Holdings Inc	Bank of America Merrill Lynch	2,062
(3,100)	ANA Holdings Inc	Credit Suisse	2,792
(16,500)	ANA Holdings Inc	Citibank	11,222
(42,000)	ANA Holdings Inc	JP Morgan	37,829
78,000	Aoyama Trading Co Ltd	Goldman Sachs	(31,783)
145,400	Aozora Bank Ltd	Bank of America Merrill Lynch	84,189
78,700	Aozora Bank Ltd	JP Morgan	(4,340)
94,800	Aozora Bank Ltd	Citibank	(17,426)
38,600	Aozora Bank Ltd	Credit Suisse	(2,129)
59,800	Aozora Bank Ltd	Deutsche Bank	34,625
(5,500)	Ariake Japan Co Ltd	Goldman Sachs	11,530
(8,000)	Ariake Japan Co Ltd	Credit Suisse	(44,851)
(26,000)	Ariake Japan Co Ltd	HSBC	(145,765)
(7,800)	Ariake Japan Co Ltd	JP Morgan	(43,730)
(50,600)	Asahi Intecc Co Ltd	JP Morgan	13,952
(11,200)	Asahi Intecc Co Ltd	Credit Suisse	3,088

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(36,500)	Asahi Intecc Co Ltd	HSBC	10,064
(47,400)	Asahi Kasei Corp	Goldman Sachs	13,215
(16,800)	Asahi Kasei Corp	HSBC	5,559
3,500	Asics Corp	Credit Suisse	(3,506)
22,000	Asics Corp	Citibank	(21,433)
94,500	Asics Corp	JP Morgan	(94,669)
63,400	Asics Corp	Bank of America Merrill Lynch	(69,341)
25,300	Asics Corp	Goldman Sachs	(29,704)
(6,300)	ASKUL Corp	Citibank	7,635
237,700	Astellas Pharma Inc	Bank of America Merrill Lynch	12,016
278,800	Astellas Pharma Inc	JP Morgan	61,497
16,800	Astellas Pharma Inc	Citibank	(5,095)
456,900	Astellas Pharma Inc	Credit Suisse	100,782
78,200	Autobacs Seven Co Ltd	Citibank	(16,530)
805,700	Autobacs Seven Co Ltd	JP Morgan	(1,732,768)
13,100	Autobacs Seven Co Ltd	Credit Suisse	(28,173)
54,000	Autobacs Seven Co Ltd	Bank of America Merrill Lynch	(496)
14,400	Autobacs Seven Co Ltd	HSBC	(30,969)
20,300	Azbil Corp	Goldman Sachs	(4,327)
(3,500)	Azbil Corp	HSBC	965
13,200	Bandai Namco Holdings Inc	Citibank	(13,345)
26,100	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	21,589
6,000	Bandai Namco Holdings Inc	Credit Suisse	12,132
(4,500)	Bank of Kyoto Ltd/The	HSBC	10,753
(7,000)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	4,503
(7,400)	Bank of Kyoto Ltd/The	Citibank	1,700
(26,600)	Bank of Kyoto Ltd/The	JP Morgan	63,563
(24,400)	Bank of Kyoto Ltd/The	Credit Suisse	58,306
(10,400)	Bank of Kyoto Ltd/The	Deutsche Bank	6,691
(139,000)	Benefit One Inc	Goldman Sachs	59,673
(28,200)	Benefit One Inc	Credit Suisse	20,726
(52,300)	Benefit One Inc	HSBC	90,149
(5,100)	Benesse Holdings Inc	Credit Suisse	19,687
(8,900)	Benesse Holdings Inc	Bank of America Merrill Lynch	(6,626)
(12,600)	Benesse Holdings Inc	Citibank	8,685
(18,800)	Benesse Holdings Inc	JP Morgan	72,570
42,500	Bridgestone Corp	JP Morgan	(82,027)
132,200	Bridgestone Corp	Citibank	(88,696)
76,000	Bridgestone Corp	Credit Suisse	(146,684)
54,200	Brother Industries Ltd	Bank of America Merrill Lynch	(27,398)
68,800	Brother Industries Ltd	Citibank	(48,057)
108,500	Brother Industries Ltd	JP Morgan	(208,414)
105,000	Brother Industries Ltd	Deutsche Bank	(53,077)
140,800	Brother Industries Ltd	Credit Suisse	(270,458)
15,900	Brother Industries Ltd	HSBC	(30,542)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
46,700	Calbee Inc	Goldman Sachs	(64,599)
176,900	Canon Inc	Citibank	(182,095)
197,200	Canon Inc	Bank of America Merrill Lynch	(23,561)
63,000	Canon Inc	JP Morgan	28,951
28,700	Canon Inc	Credit Suisse	13,189
46,200	Canon Marketing Japan Inc	Citibank	17,834
61,000	Canon Marketing Japan Inc	JP Morgan	37,002
26,800	Canon Marketing Japan Inc	Bank of America Merrill Lynch	8,867
32,400	Canon Marketing Japan Inc	Credit Suisse	19,654
10,200	Canon Marketing Japan Inc	Deutsche Bank	3,375
65,400	Capcom Co Ltd	Citibank	22,240
63,500	Capcom Co Ltd	Deutsche Bank	67,699
77,000	Capcom Co Ltd	Goldman Sachs	27,801
68,800	Casio Computer Co Ltd	Bank of America Merrill Lynch	(33,513)
98,300	Casio Computer Co Ltd	JP Morgan	(129,194)
1,700	Casio Computer Co Ltd	Citibank	(625)
35,700	Casio Computer Co Ltd	Credit Suisse	(46,920)
64,300	Casio Computer Co Ltd	Deutsche Bank	(31,321)
8,900	Central Japan Railway Co	Citibank	26,584
5,700	Central Japan Railway Co	JP Morgan	11,787
46,900	Central Japan Railway Co	Bank of America Merrill Lynch	200,437
2,500	Central Japan Railway Co	Credit Suisse	5,170
(115,100)	Chiba Bank Ltd/The	Goldman Sachs	6,265
36,200	Chubu Electric Power Co Inc	Deutsche Bank	(16,635)
37,700	Chubu Electric Power Co Inc	JP Morgan	(46,083)
(4,400)	Chugai Pharmaceutical Co Ltd	Credit Suisse	(10,949)
(3,600)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(8,603)
(22,800)	Chugai Pharmaceutical Co Ltd	JP Morgan	(16,764)
(32,200)	Chugai Pharmaceutical Co Ltd	Goldman Sachs	(12,951)
87,200	Chugoku Bank Ltd/The	Citibank	(9,617)
18,100	Chugoku Bank Ltd/The	JP Morgan	(8,151)
15,800	Chugoku Bank Ltd/The	Bank of America Merrill Lynch	3,776
1,500	Chugoku Bank Ltd/The	Deutsche Bank	358
4,300	Chugoku Bank Ltd/The	Credit Suisse	(1,936)
(48,100)	Chugoku Electric Power Co Inc/The	HSBC	884
(8,900)	Chugoku Electric Power Co Inc/The	Credit Suisse	164
(130,200)	Chugoku Electric Power Co Inc/The	Deutsche Bank	(19,146)
100,900	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(12,056)
155,600	Citizen Watch Co Ltd	Citibank	(4,290)
137,000	Citizen Watch Co Ltd	Credit Suisse	(110,804)
223,800	Citizen Watch Co Ltd	JP Morgan	(181,006)
31,200	Citizen Watch Co Ltd	Deutsche Bank	(3,728)
(87,700)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	190,223
(7,900)	Coca-Cola Bottlers Japan Holdings Inc	Goldman Sachs	6,789
(47,100)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	100,429

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(111,000)	Coca-Cola Bottlers Japan Holdings Inc	HSBC	240,761
(114,700)	COMSYS Holdings Corp	Credit Suisse	250,895
(97,600)	COMSYS Holdings Corp	HSBC	213,490
(35,400)	COMSYS Holdings Corp	JP Morgan	77,434
(79,100)	COMSYS Holdings Corp	Goldman Sachs	(11,221)
(32,900)	Concordia Financial Group Ltd	JP Morgan	(2,117)
(28,300)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	(3,901)
(51,100)	Concordia Financial Group Ltd	Credit Suisse	(3,288)
(9,200)	Concordia Financial Group Ltd	Deutsche Bank	(1,268)
31,200	Cosmo Energy Holdings Co Ltd	Bank of America Merrill Lynch	(82,298)
110,700	Cosmo Energy Holdings Co Ltd	Credit Suisse	11,192
28,800	Cosmo Energy Holdings Co Ltd	JP Morgan	2,912
38,400	Cosmo Energy Holdings Co Ltd	HSBC	3,882
(5,900)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	39,585
(11,100)	Cosmos Pharmaceutical Corp	Citibank	22,444
(3,800)	Cosmos Pharmaceutical Corp	Credit Suisse	16,415
(3,400)	Cosmos Pharmaceutical Corp	Deutsche Bank	22,811
(200)	Cosmos Pharmaceutical Corp	JP Morgan	864
(1,800)	Cosmos Pharmaceutical Corp	HSBC	7,775
(18,900)	Credit Saison Co Ltd	JP Morgan	29,182
(16,900)	Credit Saison Co Ltd	Credit Suisse	26,094
(133,000)	Credit Saison Co Ltd	HSBC	205,358
13,300	CyberAgent Inc	Credit Suisse	(55,007)
6,700	CyberAgent Inc	JP Morgan	(27,710)
9,800	CyberAgent Inc	HSBC	(40,531)
46,500	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	(64,533)
27,100	Dai Nippon Printing Co Ltd	Citibank	(31,383)
20,800	Dai Nippon Printing Co Ltd	JP Morgan	(35,366)
42,000	Dai Nippon Printing Co Ltd	Credit Suisse	(71,412)
6,000	Dai Nippon Printing Co Ltd	Deutsche Bank	(8,327)
22,200	Dai Nippon Printing Co Ltd	Goldman Sachs	(21,925)
39,100	Dai Nippon Printing Co Ltd	HSBC	(66,481)
(324,500)	Dai-ichi Life Holdings Inc	Goldman Sachs	43,125
(81,700)	Dai-ichi Life Holdings Inc	HSBC	(38,836)
(155,200)	Dai-ichi Life Holdings Inc	Credit Suisse	(37,508)
100,600	Daicel Corp	JP Morgan	(247,790)
58,200	Daicel Corp	Citibank	(19,256)
54,000	Daicel Corp	Bank of America Merrill Lynch	(25,808)
140,800	Daicel Corp	Credit Suisse	(346,808)
88,900	Daicel Corp	Deutsche Bank	(42,487)
61,400	Daicel Corp	Goldman Sachs	(11,644)
(20,300)	Daido Steel Co Ltd	Credit Suisse	84,890
(8,900)	Daido Steel Co Ltd	Citibank	14,315
(8,600)	Daido Steel Co Ltd	Deutsche Bank	18,575
(2,800)	Daido Steel Co Ltd	Bank of America Merrill Lynch	6,048

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(5,200)	Daido Steel Co Ltd	JP Morgan	21,745
(56,500)	Daifuku Co Ltd	Citibank	5,193
(17,600)	Daifuku Co Ltd	JP Morgan	143,964
(49,300)	Daifuku Co Ltd	Credit Suisse	403,263
(1,500)	Daifuku Co Ltd	Deutsche Bank	4,274
(5,000)	Daifuku Co Ltd	HSBC	40,899
(43,500)	Daiichi Sankyo Co Ltd	Credit Suisse	184,955
(8,500)	Daiichi Sankyo Co Ltd	Goldman Sachs	18,771
(20,900)	Daiichi Sankyo Co Ltd	HSBC	95,659
(5,300)	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	13,493
(16,100)	Daiichi Sankyo Co Ltd	Citibank	45,131
(13,700)	Daiichi Sankyo Co Ltd	JP Morgan	62,705
50,800	Daiichikosho Co Ltd	Bank of America Merrill Lynch	(95,713)
71,600	Daiichikosho Co Ltd	JP Morgan	(273,094)
15,900	Daiichikosho Co Ltd	Citibank	(3,653)
45,600	Daiichikosho Co Ltd	Credit Suisse	(173,926)
9,900	Daiichikosho Co Ltd	Deutsche Bank	(18,653)
32,600	Daiichikosho Co Ltd	HSBC	(124,342)
(9,300)	Daikin Industries Ltd	Goldman Sachs	49,337
8,400	Daito Trust Construction Co Ltd	Bank of America Merrill Lynch	83,765
21,100	Daito Trust Construction Co Ltd	Deutsche Bank	210,409
1,300	Daito Trust Construction Co Ltd	Citibank	2,509
12,100	Daiwa House Industry Co Ltd	Bank of America Merrill Lynch	13,901
6,300	Daiwa House Industry Co Ltd	Credit Suisse	9,843
10,000	Daiwa House Industry Co Ltd	Citibank	(6,250)
(645,000)	Daiwa Securities Group Inc	HSBC	167,171
(25,800)	DeNA Co Ltd	Bank of America Merrill Lynch	(36,280)
(100)	DeNA Co Ltd	Deutsche Bank	(141)
(100,300)	DeNA Co Ltd	JP Morgan	(420,356)
42,800	Denka Co Ltd	Bank of America Merrill Lynch	(47,204)
33,600	Denka Co Ltd	Citibank	(21,617)
6,100	Denka Co Ltd	JP Morgan	(2,523)
13,300	Denka Co Ltd	Credit Suisse	(5,501)
1,300	Denso Corp	Bank of America Merrill Lynch	(2,139)
31,800	Denso Corp	Citibank	(39,456)
14,200	Denso Corp	JP Morgan	(43,459)
7,400	Denso Corp	Credit Suisse	(22,648)
(21,000)	Dentsu Inc	JP Morgan	180,460
(8,500)	Dentsu Inc	Credit Suisse	73,044
2,200	DIC Corp	JP Morgan	(8,189)
2,600	DIC Corp	Bank of America Merrill Lynch	(3,322)
16,000	DIC Corp	Credit Suisse	(59,556)
5,200	DIC Corp	Deutsche Bank	(6,643)
(2,900)	Disco Corp	Credit Suisse	62,902
(2,300)	Disco Corp	Citibank	14,163

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(3,100)	Disco Corp	Deutsche Bank	63,251
(7,500)	Disco Corp	JP Morgan	162,676
(3,300)	Disco Corp	HSBC	71,578
101,800	DMG Mori Co Ltd	Bank of America Merrill Lynch	(94,498)
86,600	DMG Mori Co Ltd	Credit Suisse	(138,490)
69,300	DMG Mori Co Ltd	Citibank	(33,757)
24,900	DMG Mori Co Ltd	JP Morgan	(39,820)
3,200	DMG Mori Co Ltd	Deutsche Bank	(2,970)
29,200	DMG Mori Co Ltd	HSBC	(46,696)
(5,500)	Dowa Holdings Co Ltd	Citibank	2,022
(16,300)	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	(3,745)
37,600	East Japan Railway Co	Citibank	13,823
30,200	East Japan Railway Co	JP Morgan	91,948
25,000	East Japan Railway Co	Bank of America Merrill Lynch	72,837
24,600	East Japan Railway Co	Credit Suisse	68,958
15,400	East Japan Railway Co	Deutsche Bank	44,867
2,000	East Japan Railway Co	HSBC	5,606
21,700	East Japan Railway Co	Goldman Sachs	(1,647)
(8,500)	Ebara Corp	Credit Suisse	33,905
(63,700)	Ebara Corp	Citibank	27,516
34,300	Eisai Co Ltd	JP Morgan	196
20,600	Eisai Co Ltd	Citibank	(16,093)
32,800	Eisai Co Ltd	Goldman Sachs	(18,848)
5,300	Eisai Co Ltd	HSBC	3,361
40,700	Electric Power Development Co Ltd	Goldman Sachs	5,308
35,700	Ezaki Glico Co Ltd	Bank of America Merrill Lynch	(75,465)
7,000	Ezaki Glico Co Ltd	Citibank	(8,364)
26,500	Ezaki Glico Co Ltd	Credit Suisse	(146,133)
(40,200)	FamilyMart UNY Holdings Co Ltd	HSBC	68,721
(91,000)	FamilyMart UNY Holdings Co Ltd	Citibank	186,508
(43,100)	FamilyMart UNY Holdings Co Ltd	Credit Suisse	73,679
(154,800)	FamilyMart UNY Holdings Co Ltd	Bank of America Merrill Lynch	95,323
(35,900)	Fancl Corp	Credit Suisse	73,908
(13,500)	Fancl Corp	HSBC	27,793
(6,700)	FANUC Corp	JP Morgan	72,662
(3,000)	FANUC Corp	Goldman Sachs	9,800
(22,100)	FANUC Corp	Credit Suisse	239,676
(100)	FANUC Corp	Deutsche Bank	712
(16,900)	FANUC Corp	Citibank	24,075
(18,500)	FANUC Corp	HSBC	190,280
(6,700)	Fast Retailing Co Ltd	Citibank	180,424
(5,900)	Fast Retailing Co Ltd	Credit Suisse	74,831
(1,400)	Fast Retailing Co Ltd	JP Morgan	17,757
(1,100)	Fast Retailing Co Ltd	HSBC	13,952
(9,400)	FP Corp	Bank of America Merrill Lynch	(7,775)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(18,700)	FP Corp	Citibank	(39,529)
(26,100)	FP Corp	Credit Suisse	69,565
(17,300)	FP Corp	Deutsche Bank	(14,310)
(32,900)	FP Corp	JP Morgan	87,689
199,800	Fuji Electric Co Ltd	HSBC	(201,994)
(29,700)	Fuji Media Holdings Inc	Goldman Sachs	10,127
(9,500)	Fuji Oil Holdings Inc	Bank of America Merrill Lynch	21,828
(26,300)	Fuji Oil Holdings Inc	JP Morgan	56,803
(18,300)	Fuji Oil Holdings Inc	Citibank	32,797
(33,200)	Fuji Oil Holdings Inc	Credit Suisse	71,706
(30,700)	Fuji Oil Holdings Inc	Deutsche Bank	70,539
(9,500)	Fuji Seal International Inc	Goldman Sachs	(3,444)
31,100	FUJIFILM Holdings Corp	Bank of America Merrill Lynch	20,580
62,800	FUJIFILM Holdings Corp	JP Morgan	85,423
15,700	FUJIFILM Holdings Corp	Citibank	(27,416)
39,800	FUJIFILM Holdings Corp	Credit Suisse	54,137
14,900	FUJIFILM Holdings Corp	Goldman Sachs	(9,404)
(29,500)	Fujitsu General Ltd	HSBC	2,169
4,400	Fujitsu Ltd	Bank of America Merrill Lynch	(2,669)
3,500	Fujitsu Ltd	JP Morgan	129
20,900	Fujitsu Ltd	Citibank	(47,253)
44,700	Fujitsu Ltd	Credit Suisse	1,643
118,700	Fujitsu Ltd	HSBC	4,364
414,900	Fukuoka Financial Group Inc	HSBC	(2,490,048)
(24,700)	Fukuyama Transporting Co Ltd	Bank of America Merrill Lynch	(9,080)
(17,900)	Fukuyama Transporting Co Ltd	Credit Suisse	24,677
(1,200)	Fukuyama Transporting Co Ltd	Deutsche Bank	(441)
(20,000)	Fukuyama Transporting Co Ltd	Citibank	2,757
(26,100)	Furukawa Electric Co Ltd	Credit Suisse	(37,661)
(39,800)	Furukawa Electric Co Ltd	JP Morgan	(57,429)
(6,700)	Furukawa Electric Co Ltd	Citibank	(10,037)
26,700	Glory Ltd	HSBC	(3,436)
5,800	Glory Ltd	Deutsche Bank	4,851
52,200	Glory Ltd	Bank of America Merrill Lynch	43,658
49,800	Glory Ltd	Citibank	25,173
46,500	Glory Ltd	JP Morgan	(5,983)
53,700	Glory Ltd	Credit Suisse	(6,910)
(220,800)	GMO internet Inc	Goldman Sachs	10,243
(93,000)	GMO internet Inc	Credit Suisse	(34,980)
(128,100)	GMO internet Inc	Citibank	(18,837)
(13,200)	GMO internet Inc	HSBC	(243)
(54,300)	GMO internet Inc	JP Morgan	(998)
(3,200)	GMO Payment Gateway Inc	Citibank	10,588
(77,500)	GMO Payment Gateway Inc	JP Morgan	997,197
(4,800)	GMO Payment Gateway Inc	HSBC	61,762



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(24,500)	Goldwin Inc	Citibank	535,913
37,100	GS Yuasa Corp	Bank of America Merrill Lynch	7,161
14,200	GS Yuasa Corp	Citibank	131
54,800	GS Yuasa Corp	JP Morgan	(68,497)
442,200	GS Yuasa Corp	Credit Suisse	(552,725)
15,000	GS Yuasa Corp	Deutsche Bank	2,895
10,900	GS Yuasa Corp	HSBC	(13,624)
71,200	GungHo Online Entertainment Inc	Citibank	-
240,600	GungHo Online Entertainment Inc	Credit Suisse	(11,056)
20,300	Gunma Bank Ltd/The	Citibank	(187)
111,800	Gunma Bank Ltd/The	Bank of America Merrill Lynch	3,083
39,700	Gunma Bank Ltd/The	Deutsche Bank	1,095
73,300	Gunma Bank Ltd/The	JP Morgan	(21,558)
48,300	Gunma Bank Ltd/The	Credit Suisse	(14,205)
(9,500)	H2O Retailing Corp	Citibank	(349)
(8,100)	H2O Retailing Corp	Deutsche Bank	(893)
(33,700)	H2O Retailing Corp	Goldman Sachs	4,560
(5,100)	H2O Retailing Corp	Bank of America Merrill Lynch	(562)
(80,600)	H2O Retailing Corp	HSBC	125,191
(59,300)	Hachijuni Bank Ltd/The	JP Morgan	(1,635)
(76,100)	Hachijuni Bank Ltd/The	Deutsche Bank	(10,491)
36,100	Hakuhodo DY Holdings Inc	JP Morgan	(24,220)
18,500	Hakuhodo DY Holdings Inc	Bank of America Merrill Lynch	10,372
9,100	Hakuhodo DY Holdings Inc	Citibank	(3,513)
15,800	Hakuhodo DY Holdings Inc	Deutsche Bank	8,858
14,900	Hakuhodo DY Holdings Inc	Credit Suisse	(9,997)
25,900	Hamamatsu Photonics KK	Goldman Sachs	(15,109)
2,800	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	(2,702)
10,600	Hankyu Hanshin Holdings Inc	JP Morgan	(10,229)
3,000	Hankyu Hanshin Holdings Inc	Citibank	(1,654)
100	Hankyu Hanshin Holdings Inc	Deutsche Bank	(97)
1,100	Hankyu Hanshin Holdings Inc	Credit Suisse	(1,062)
(42,200)	Haseko Corp	Citibank	17,065
(51,000)	Heiwa Corp	Credit Suisse	(28,592)
(106,600)	Heiwa Corp	Deutsche Bank	12,737
(61,800)	Heiwa Corp	JP Morgan	(34,647)
(2,900)	Hikari Tsushin Inc	Credit Suisse	(52,507)
(1,600)	Hikari Tsushin Inc	Citibank	5,147
(1,200)	Hikari Tsushin Inc	Deutsche Bank	(22,940)
(9,400)	Hikari Tsushin Inc	Goldman Sachs	17,837
(6,100)	Hikari Tsushin Inc	HSBC	(110,445)
(7,400)	Hino Motors Ltd	Bank of America Merrill Lynch	4,149
(12,300)	Hino Motors Ltd	Credit Suisse	12,435
2,835	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(18,500)
4,515	Hirose Electric Co Ltd	Citibank	(16,184)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
4,305	Hirose Electric Co Ltd	JP Morgan	(3,561)
1,785	Hirose Electric Co Ltd	Deutsche Bank	(11,648)
(44,500)	Hiroshima Bank Ltd/The	JP Morgan	5,726
(55,300)	Hiroshima Bank Ltd/The	Citibank	2,033
(8,000)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	(515)
(45,300)	Hiroshima Bank Ltd/The	Credit Suisse	5,829
(51,700)	Hiroshima Bank Ltd/The	Deutsche Bank	(3,326)
(40,600)	HIS Co Ltd	Goldman Sachs	29,823
(4,400)	Hisamitsu Pharmaceutical Co Inc	HSBC	11,323
(27,600)	Hisamitsu Pharmaceutical Co Inc	Goldman Sachs	43,683
(4,900)	Hisamitsu Pharmaceutical Co Inc	Citibank	7,206
(200)	Hitachi Capital Corp	Credit Suisse	500
(5,200)	Hitachi Capital Corp	JP Morgan	12,999
(2,500)	Hitachi Capital Corp	Bank of America Merrill Lynch	1,310
(6,900)	Hitachi Capital Corp	Deutsche Bank	3,615
(31,400)	Hitachi Capital Corp	HSBC	78,496
(61,200)	Hitachi Chemical Co Ltd	Credit Suisse	11,249
(49,300)	Hitachi Chemical Co Ltd	Citibank	4,984
(3,600)	Hitachi Chemical Co Ltd	JP Morgan	662
(8,400)	Hitachi Construction Machinery Co Ltd	Credit Suisse	12,738
(88,500)	Hitachi Construction Machinery Co Ltd	Goldman Sachs	(16,044)
(151,400)	Hitachi Construction Machinery Co Ltd	HSBC	229,594
(42,800)	Hitachi Construction Machinery Co Ltd	JP Morgan	41,255
18,200	Hitachi High-Technologies Corp	HSBC	(13,382)
7,000	Hitachi High-Technologies Corp	Bank of America Merrill Lynch	(18,336)
7,400	Hitachi High-Technologies Corp	Citibank	340
5,300	Hitachi High-Technologies Corp	JP Morgan	(3,897)
40,100	Hitachi High-Technologies Corp	Credit Suisse	(29,484)
194,800	Hitachi Ltd	HSBC	(25,065)
(23,100)	Hitachi Metals Ltd	Goldman Sachs	2,894
(52,900)	Hitachi Metals Ltd	Bank of America Merrill Lynch	16,530
(335,300)	Hitachi Metals Ltd	Citibank	129,430
(150,400)	Hitachi Metals Ltd	JP Morgan	182,462
(83,100)	Hitachi Metals Ltd	Credit Suisse	100,815
(59,300)	Hitachi Metals Ltd	Deutsche Bank	18,530
(96,500)	Hitachi Metals Ltd	HSBC	117,072
(600)	Hitachi Transport System Ltd	Citibank	(993)
(16,700)	Hitachi Transport System Ltd	JP Morgan	(16,116)
(1,300)	Hitachi Transport System Ltd	Deutsche Bank	(1,494)
(11,700)	Hokuhoku Financial Group Inc	JP Morgan	(215)
(800)	Hokuhoku Financial Group Inc	Citibank	15
(21,200)	Hokuhoku Financial Group Inc	Credit Suisse	(390)
(10,900)	Hokuhoku Financial Group Inc	Deutsche Bank	(1,503)
(104,600)	Hokuhoku Financial Group Inc	HSBC	(1,923)
(36,400)	Hokuriku Electric Power Co	Credit Suisse	1,673

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(22,700)	Hokuriku Electric Power Co	HSBC	1,043
55,800	Honda Motor Co Ltd	Goldman Sachs	(64,052)
(3,600)	Horiba Ltd	Deutsche Bank	16,212
(1,900)	Horiba Ltd	Citibank	1,921
(5,900)	Horiba Ltd	HSBC	56,394
600	Hoshizaki Corp	Citibank	993
7,300	Hoshizaki Corp	JP Morgan	66,422
2,200	Hoshizaki Corp	Bank of America Merrill Lynch	13,749
900	Hoshizaki Corp	Credit Suisse	8,189
33,600	House Foods Group Inc	Goldman Sachs	(66,321)
20,500	Hoya Corp	Bank of America Merrill Lynch	(64,436)
15,700	Hoya Corp	Citibank	(18,903)
47,400	Hoya Corp	JP Morgan	(55,327)
59,000	Hoya Corp	Credit Suisse	(68,866)
(10,900)	Hulic Co Ltd	Credit Suisse	9,818
(71,600)	Hulic Co Ltd	Deutsche Bank	31,587
(24,500)	Hulic Co Ltd	HSBC	22,067
(28,600)	Ibiden Co Ltd	Bank of America Merrill Lynch	52,308
(55,300)	Ibiden Co Ltd	Credit Suisse	108,765
(22,500)	Ibiden Co Ltd	Citibank	4,963
(14,700)	Ibiden Co Ltd	JP Morgan	28,912
(17,000)	Ibiden Co Ltd	Deutsche Bank	31,092
(166,000)	Ibiden Co Ltd	HSBC	326,492
(53,000)	Ichigo Inc	HSBC	7,476
(26,100)	Idemitsu Kosan Co Ltd	Citibank	56,371
(92,100)	Idemitsu Kosan Co Ltd	Goldman Sachs	106,645
(51,200)	Idemitsu Kosan Co Ltd	Credit Suisse	110,583
(40,200)	Idemitsu Kosan Co Ltd	JP Morgan	86,825
(82,200)	Idemitsu Kosan Co Ltd	HSBC	151,404
(51,500)	IHI Corp	JP Morgan	53,959
(22,500)	IHI Corp	Credit Suisse	23,574
(7,500)	IHI Corp	Goldman Sachs	1,754
(38,200)	IHI Corp	Deutsche Bank	(15,097)
(17,900)	IHI Corp	HSBC	18,755
(106,100)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	59,483
(55,800)	Iida Group Holdings Co Ltd	Citibank	18,975
(169,300)	Iida Group Holdings Co Ltd	Credit Suisse	164,935
(156,500)	Iida Group Holdings Co Ltd	JP Morgan	152,465
(425,100)	Inpex Corp	Credit Suisse	555,574
(63,100)	Inpex Corp	HSBC	82,467
(4,375)	Invincible Investment Corp (Reit)	Credit Suisse	(120,629)
(3,062)	Invincible Investment Corp (Reit)	Citibank	(16,885)
(1,005)	Invincible Investment Corp (Reit)	JP Morgan	(27,710)
(716)	Invincible Investment Corp (Reit)	Deutsche Bank	(19,084)
(5,667)	Invincible Investment Corp (Reit)	HSBC	(156,252)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(84,800)	Isetan Mitsukoshi Holdings Ltd	JP Morgan	87,290
(41,800)	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	8,068
(108,300)	Isetan Mitsukoshi Holdings Ltd	Goldman Sachs	2,951
(48,400)	Isetan Mitsukoshi Holdings Ltd	Credit Suisse	49,821
(43,100)	Isetan Mitsukoshi Holdings Ltd	Deutsche Bank	8,319
(64,600)	Isetan Mitsukoshi Holdings Ltd	HSBC	66,497
27,400	Ito En Ltd	Bank of America Merrill Lynch	(50,365)
47,800	Ito En Ltd	Citibank	(162,548)
24,000	Ito En Ltd	JP Morgan	(57,350)
36,700	Ito En Ltd	Credit Suisse	(87,698)
53,800	ITOCHU Corp	Bank of America Merrill Lynch	(2,720)
39,800	ITOCHU Corp	Citibank	(8,413)
56,100	ITOCHU Corp	JP Morgan	26,296
33,200	ITOCHU Corp	Credit Suisse	15,562
21,400	Itochu Techno-Solutions Corp	Bank of America Merrill Lynch	15,931
53,600	Itochu Techno-Solutions Corp	JP Morgan	(29,065)
4,600	Itochu Techno-Solutions Corp	Citibank	(1,057)
25,600	Itochu Techno-Solutions Corp	Credit Suisse	(13,882)
6,000	Itochu Techno-Solutions Corp	Deutsche Bank	4,467
31,900	Itochu Techno-Solutions Corp	Goldman Sachs	(6,494)
(126,900)	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	26,825
(228,200)	Itoham Yonekyu Holdings Inc	JP Morgan	27,265
(34,200)	Itoham Yonekyu Holdings Inc	Citibank	629
(88,500)	Itoham Yonekyu Holdings Inc	Credit Suisse	10,574
(128,200)	Itoham Yonekyu Holdings Inc	Deutsche Bank	27,100
(164,300)	Itoham Yonekyu Holdings Inc	HSBC	19,631
(27,000)	Iyo Bank Ltd/The	JP Morgan	9,430
(15,800)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	3,921
(1,400)	Iyo Bank Ltd/The	Citibank	206
(106,200)	Iyo Bank Ltd/The	Credit Suisse	37,090
(19,600)	Iyo Bank Ltd/The	Deutsche Bank	4,864
21,900	Izumi Co Ltd	JP Morgan	(58,370)
9,200	Izumi Co Ltd	Bank of America Merrill Lynch	(11,415)
14,200	Izumi Co Ltd	Citibank	-
(36,400)	J Front Retailing Co Ltd	JP Morgan	53,192
(8,600)	J Front Retailing Co Ltd	Bank of America Merrill Lynch	6,560
(14,300)	J Front Retailing Co Ltd	Citibank	10,383
(137,600)	J Front Retailing Co Ltd	Goldman Sachs	69,830
(64,500)	J Front Retailing Co Ltd	Credit Suisse	94,256
(19,000)	J Front Retailing Co Ltd	Deutsche Bank	14,494
(41,500)	J Front Retailing Co Ltd	HSBC	60,645
10,200	Japan Airlines Co Ltd	Bank of America Merrill Lynch	(15,749)
31,100	Japan Airlines Co Ltd	Citibank	(34,872)
95,600	Japan Airlines Co Ltd	Credit Suisse	(238,989)
(26,900)	Japan Airport Terminal Co Ltd	Credit Suisse	127,324

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(5,200)	Japan Airport Terminal Co Ltd	Deutsche Bank	11,470
(47,500)	Japan Airport Terminal Co Ltd	Goldman Sachs	27,019
(4,900)	Japan Airport Terminal Co Ltd	Citibank	6,530
(10,400)	Japan Airport Terminal Co Ltd	JP Morgan	49,226
(63,500)	Japan Airport Terminal Co Ltd	HSBC	300,561
13,000	Japan Aviation Electronics Industry Ltd	Bank of America Merrill Lynch	(15,891)
183,800	Japan Aviation Electronics Industry Ltd	Goldman Sachs	48,565
(36,500)	Japan Exchange Group Inc	Citibank	28,179
(19,000)	Japan Exchange Group Inc	JP Morgan	14,668
(324,500)	Japan Exchange Group Inc	Goldman Sachs	158,455
(69,100)	Japan Exchange Group Inc	Credit Suisse	49,896
73,500	Japan Petroleum Exploration Co Ltd	Goldman Sachs	(76,000)
(22,300)	Japan Post Bank Co Ltd	Goldman Sachs	713
(68,000)	Japan Post Bank Co Ltd	Credit Suisse	63,747
(10,000)	Japan Post Bank Co Ltd	Deutsche Bank	5,331
(27,100)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	14,446
(34,300)	Japan Post Bank Co Ltd	Citibank	10,718
(33,600)	Japan Post Bank Co Ltd	JP Morgan	31,499
(100,400)	Japan Post Bank Co Ltd	HSBC	94,121
(49,000)	Japan Post Holdings Co Ltd	HSBC	13,961
(27,700)	Japan Post Insurance Co Ltd	Bank of America Merrill Lynch	(5,855)
(90,700)	Japan Post Insurance Co Ltd	JP Morgan	87,528
(238,800)	Japan Post Insurance Co Ltd	Goldman Sachs	(193,556)
(129)	Japan Real Estate Investment Corp (Reit)	Credit Suisse	(34,383)
19,500	Japan Tobacco Inc	Citibank	(8,155)
90,300	Japan Tobacco Inc	Bank of America Merrill Lynch	(23,653)
18,500	Japan Tobacco Inc	JP Morgan	(3,316)
38,500	Japan Tobacco Inc	Credit Suisse	(6,900)
70,100	Japan Tobacco Inc	HSBC	(12,563)
33,100	JFE Holdings Inc	Citibank	(26,315)
30,200	JFE Holdings Inc	JP Morgan	(90,485)
28,400	JFE Holdings Inc	Bank of America Merrill Lynch	(42,415)
27,100	JFE Holdings Inc	Credit Suisse	(81,197)
3,200	JFE Holdings Inc	Deutsche Bank	(4,779)
282,900	JFE Holdings Inc	HSBC	(847,621)
(173,800)	JGC Corp	Citibank	(1,597)
(337,800)	JGC Corp	JP Morgan	(23,241)
(181,700)	JGC Corp	Credit Suisse	51,769
(74,400)	JGC Corp	Bank of America Merrill Lynch	36,241
(384,700)	JGC Corp	HSBC	(18,597)
(255,200)	JGC Corp	Goldman Sachs	(46,284)
(14,400)	JSR Corp	Credit Suisse	5,294
(45,200)	JSR Corp	Citibank	(14,540)
(27,100)	JSR Corp	Deutsche Bank	1,993
(59,100)	JSR Corp	JP Morgan	21,727

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(150,400)	JSR Corp	HSBC	55,292
48,500	JTEKT Corp	JP Morgan	(66,863)
28,900	JTEKT Corp	Citibank	(16,468)
38,900	JTEKT Corp	Bank of America Merrill Lynch	(31,462)
21,300	JTEKT Corp	Deutsche Bank	(17,227)
21,800	JTEKT Corp	Credit Suisse	(30,054)
(278,600)	JXTG Holdings Inc	Citibank	46,090
(156,400)	JXTG Holdings Inc	Credit Suisse	(575)
(339,400)	JXTG Holdings Inc	Goldman Sachs	32,621
(148,300)	JXTG Holdings Inc	JP Morgan	(545)
(548,200)	JXTG Holdings Inc	HSBC	748
84,500	K's Holdings Corp	Credit Suisse	55,917
127,400	K's Holdings Corp	Citibank	(76,109)
90,200	K's Holdings Corp	JP Morgan	59,688
5,000	Kagome Co Ltd	Citibank	(3,538)
7,000	Kagome Co Ltd	Goldman Sachs	(5,733)
7,400	Kajima Corp	Bank of America Merrill Lynch	(2,652)
188,400	Kajima Corp	Citibank	(169,691)
151,100	Kajima Corp	JP Morgan	(161,092)
86,500	Kajima Corp	Credit Suisse	(92,220)
530,100	Kajima Corp	HSBC	(565,154)
(25,100)	Kakaku.com Inc	Goldman Sachs	18,393
(22,200)	Kakaku.com Inc	JP Morgan	19,995
28,100	Kaken Pharmaceutical Co Ltd	Citibank	15,496
21,700	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	58,835
31,100	Kaken Pharmaceutical Co Ltd	JP Morgan	108,616
15,200	Kaken Pharmaceutical Co Ltd	Credit Suisse	53,086
32,400	Kaken Pharmaceutical Co Ltd	Deutsche Bank	87,845
20,300	Kamigumi Co Ltd	Bank of America Merrill Lynch	13,247
36,700	Kamigumi Co Ltd	JP Morgan	(8,770)
13,400	Kamigumi Co Ltd	Credit Suisse	(3,202)
30,100	Kamigumi Co Ltd	Citibank	(830)
12,700	Kamigumi Co Ltd	Deutsche Bank	8,287
10,100	Kamigumi Co Ltd	HSBC	(2,413)
66,300	Kamigumi Co Ltd	Goldman Sachs	(314)
3,800	Kaneka Corp	Bank of America Merrill Lynch	(5,239)
3,200	Kaneka Corp	JP Morgan	(10,735)
7,400	Kaneka Corp	Credit Suisse	(24,824)
286,300	Kaneka Corp	Citibank	(210,505)
5,800	Kaneka Corp	Deutsche Bank	(7,996)
5,300	Kaneka Corp	HSBC	(17,780)
16,200	Kansai Electric Power Co Inc/The	Deutsche Bank	(3,648)
40,200	Kansai Electric Power Co Inc/The	JP Morgan	(10,530)
36,000	Kansai Electric Power Co Inc/The	Citibank	(9,595)
(251,300)	Kansai Paint Co Ltd	JP Morgan	(80,837)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(99,100)	Kansai Paint Co Ltd	Credit Suisse	(31,878)
(48,700)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(89,966)
5,100	Kao Corp	Bank of America Merrill Lynch	(7,265)
52,300	Kao Corp	Citibank	(122,572)
8,000	Kao Corp	JP Morgan	(9,044)
11,400	Kao Corp	Credit Suisse	(12,887)
14,700	Kao Corp	HSBC	(16,618)
(29,100)	Kawasaki Heavy Industries Ltd	JP Morgan	36,908
(4,000)	Kawasaki Heavy Industries Ltd	Citibank	2,573
(12,100)	Kawasaki Heavy Industries Ltd	Credit Suisse	15,347
(35,500)	Kawasaki Heavy Industries Ltd	Deutsche Bank	8,483
(37,600)	Kawasaki Heavy Industries Ltd	HSBC	47,689
(130,000)	Kawasaki Kisen Kaisha Ltd	JP Morgan	322,704
(329,401)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	396,728
(53,500)	Kawasaki Kisen Kaisha Ltd	Goldman Sachs	21,268
(30,100)	KDDI Corp	Goldman Sachs	(9,373)
(94,400)	KDDI Corp	Credit Suisse	(216,034)
(50,300)	KDDI Corp	Citibank	(21,728)
(21,300)	KDDI Corp	JP Morgan	(48,745)
(28,000)	Keihan Holdings Co Ltd	Citibank	6,434
(1,600)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	1,985
(12,700)	Keihan Holdings Co Ltd	JP Morgan	1,167
(47,000)	Keihan Holdings Co Ltd	Credit Suisse	4,320
(28,300)	Keihan Holdings Co Ltd	Deutsche Bank	35,113
(74,900)	Keikyu Corp	Citibank	(13,768)
(117,300)	Keikyu Corp	Credit Suisse	16,171
(2,800)	Keikyu Corp	Bank of America Merrill Lynch	(2,985)
(16,200)	Keikyu Corp	JP Morgan	2,233
(4,400)	Keikyu Corp	Deutsche Bank	(4,691)
(8,300)	Keio Corp	Citibank	27,462
(32,400)	Keio Corp	JP Morgan	(101,245)
(10,800)	Keio Corp	Bank of America Merrill Lynch	7,941
(39,100)	Keio Corp	Credit Suisse	(122,182)
(23,900)	Keio Corp	Deutsche Bank	17,573
(60,300)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	(83,130)
(18,600)	Keisei Electric Railway Co Ltd	Credit Suisse	(44,446)
(2,400)	Keisei Electric Railway Co Ltd	Deutsche Bank	(3,309)
(30,000)	Keisei Electric Railway Co Ltd	Citibank	15,165
(37,500)	Keisei Electric Railway Co Ltd	JP Morgan	(89,610)
(40,200)	Keisei Electric Railway Co Ltd	HSBC	(96,062)
(22,000)	Kewpie Corp	Credit Suisse	18,602
(2,900)	Kewpie Corp	JP Morgan	2,452
(300)	Kewpie Corp	Citibank	353
(2,700)	Keyence Corp	Citibank	36,974
(5,400)	Keyence Corp	Credit Suisse	294,306

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(300)	Keyence Corp	Goldman Sachs	2,622
(6,000)	Keyence Corp	JP Morgan	327,007
(6,700)	Keyence Corp	HSBC	365,158
1,600	Kikkoman Corp	Citibank	(7,720)
70,300	Kikkoman Corp	Credit Suisse	(326,286)
27,600	Kikkoman Corp	HSBC	(128,101)
8,300	Kinden Corp	Bank of America Merrill Lynch	(1,068)
131,100	Kinden Corp	JP Morgan	(42,172)
127,000	Kinden Corp	Citibank	(43,187)
87,900	Kinden Corp	Credit Suisse	(28,275)
(2,300)	Kintetsu Group Holdings Co Ltd	JP Morgan	(5,707)
(31,900)	Kintetsu Group Holdings Co Ltd	Citibank	29,319
67,100	Kirin Holdings Co Ltd	JP Morgan	5,550
47,800	Kirin Holdings Co Ltd	Citibank	35,804
22,000	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	24,971
9,000	Kirin Holdings Co Ltd	Credit Suisse	744
8,400	Kirin Holdings Co Ltd	Goldman Sachs	(995)
13,800	Kissei Pharmaceutical Co Ltd	JP Morgan	(11,034)
9,600	Kissei Pharmaceutical Co Ltd	Bank of America Merrill Lynch	4,588
1,800	Kissei Pharmaceutical Co Ltd	Deutsche Bank	860
9,600	Kissei Pharmaceutical Co Ltd	Citibank	(4,235)
4,400	Kissei Pharmaceutical Co Ltd	Credit Suisse	(3,518)
(16,600)	Kobayashi Pharmaceutical Co Ltd	Goldman Sachs	48,369
(5,100)	Kobayashi Pharmaceutical Co Ltd	JP Morgan	28,592
(2,600)	Kobayashi Pharmaceutical Co Ltd	HSBC	10,556
(3,500)	Kobayashi Pharmaceutical Co Ltd	Citibank	10,937
(14,600)	Koito Manufacturing Co Ltd	HSBC	147,604
25,500	Kokuyo Co Ltd	Citibank	(6,093)
106,600	Kokuyo Co Ltd	Goldman Sachs	(23,799)
(9,900)	Komatsu Ltd	Bank of America Merrill Lynch	(2,593)
(103,000)	Komatsu Ltd	JP Morgan	69,579
(39,800)	Komatsu Ltd	Citibank	10,242
(78,600)	Komatsu Ltd	Credit Suisse	53,096
(35,900)	Komatsu Ltd	Deutsche Bank	(9,404)
(50,700)	Komatsu Ltd	HSBC	34,249
56,800	Konami Holdings Corp	Bank of America Merrill Lynch	140,949
14,700	Konami Holdings Corp	Citibank	(5,404)
8,200	Konami Holdings Corp	JP Morgan	14,319
6,000	Konami Holdings Corp	Credit Suisse	10,477
13,700	Konami Holdings Corp	HSBC	21,683
19,800	Konami Holdings Corp	Goldman Sachs	(10,580)
167,700	Konica Minolta Inc	JP Morgan	(225,028)
(128,300)	Kubota Corp	JP Morgan	(80,184)
(17,200)	Kubota Corp	Citibank	(7,114)
(136,500)	Kubota Corp	Bank of America Merrill Lynch	(8,782)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(17,800)	Kubota Corp	Credit Suisse	(11,124)
(40,400)	Kuraray Co Ltd	Credit Suisse	57,924
(13,000)	Kuraray Co Ltd	JP Morgan	18,639
55,300	Kurita Water Industries Ltd	Bank of America Merrill Lynch	4,066
15,300	Kurita Water Industries Ltd	Citibank	7,031
35,800	Kurita Water Industries Ltd	JP Morgan	(61,199)
20,200	Kurita Water Industries Ltd	Goldman Sachs	9,268
28,100	Kurita Water Industries Ltd	Credit Suisse	(48,036)
48,000	Kurita Water Industries Ltd	Deutsche Bank	3,529
(7,000)	Kusuri no Aoki Holdings Co Ltd	Credit Suisse	45,678
(13,200)	Kusuri no Aoki Holdings Co Ltd	Citibank	55,806
(52,300)	Kusuri no Aoki Holdings Co Ltd	Goldman Sachs	135,058
(34,200)	Kyocera Corp	Citibank	55,007
(30,900)	Kyocera Corp	JP Morgan	65,603
(10,800)	Kyocera Corp	Bank of America Merrill Lynch	24,914
(1,000)	Kyocera Corp	HSBC	2,123
34,800	KYORIN Holdings Inc	Goldman Sachs	(18,894)
(20,000)	Kyoritsu Maintenance Co Ltd	Credit Suisse	40,731
(3,300)	Kyoritsu Maintenance Co Ltd	Citibank	2,411
30,400	Kyowa Exeo Corp	Bank of America Merrill Lynch	(13,132)
81,200	Kyowa Hakko Kirin Co Ltd	Goldman Sachs	(32,354)
178,700	Kyudenko Corp	HSBC	(418,809)
39,300	Kyushu Electric Power Co Inc	Bank of America Merrill Lynch	20,227
121,800	Kyushu Electric Power Co Inc	Deutsche Bank	62,688
17,100	Kyushu Electric Power Co Inc	JP Morgan	314
(130,800)	Kyushu Financial Group Inc	JP Morgan	6,011
(9,300)	Kyushu Financial Group Inc	Citibank	1,026
(190,900)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	5,264
(53,500)	Kyushu Financial Group Inc	Credit Suisse	2,459
(104,200)	Kyushu Financial Group Inc	Deutsche Bank	2,873
(52,200)	Kyushu Financial Group Inc	HSBC	2,399
(68,800)	Kyushu Railway Co	Credit Suisse	139,111
(120,700)	Kyushu Railway Co	HSBC	244,051
7,300	Lawson Inc	Bank of America Merrill Lynch	5,032
7,700	Lawson Inc	JP Morgan	(6,369)
18,200	Lawson Inc	Citibank	(10,036)
(98,348)	LINE Corp	JP Morgan	497,739
(11,500)	LINE Corp	Citibank	13,229
(66,455)	LINE Corp	Bank of America Merrill Lynch	271,793
(273,100)	LINE Corp	Credit Suisse	1,298,253
43,700	Lintec Corp	JP Morgan	(42,172)
79,200	Lintec Corp	Bank of America Merrill Lynch	(96,812)
65,900	Lintec Corp	Citibank	(30,889)
38,400	Lintec Corp	Credit Suisse	(37,057)
50,000	Lintec Corp	Deutsche Bank	(61,119)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
107,700	Lintec Corp	HSBC	(103,934)
37,200	Lion Corp	JP Morgan	(51,626)
36,000	Lion Corp	Credit Suisse	(49,961)
4,200	Lion Corp	Citibank	(386)
(15,000)	LIXIL Group Corp	Credit Suisse	4,412
(55,100)	LIXIL Group Corp	HSBC	16,205
(103,800)	M3 Inc	JP Morgan	(33,390)
(465,400)	M3 Inc	HSBC	(149,708)
10,600	Mabuchi Motor Co Ltd	Bank of America Merrill Lynch	(11,691)
13,700	Mabuchi Motor Co Ltd	Citibank	(18,257)
20,100	Mabuchi Motor Co Ltd	JP Morgan	(15,702)
100	Mabuchi Motor Co Ltd	Credit Suisse	(78)
2,400	Mabuchi Motor Co Ltd	Deutsche Bank	(2,647)
(86,700)	Maeda Corp	Goldman Sachs	(9,560)
(16,800)	Makita Corp	JP Morgan	(23,735)
(9,500)	Makita Corp	Bank of America Merrill Lynch	(2,619)
(12,900)	Makita Corp	Credit Suisse	(20,748)
(66,500)	Makita Corp	Goldman Sachs	34,572
(20,500)	Makita Corp	Deutsche Bank	(5,652)
(9,300)	Makita Corp	Citibank	9,830
(76,400)	Makita Corp	HSBC	(122,880)
253,100	Marubeni Corp	Bank of America Merrill Lynch	(52,804)
267,900	Marubeni Corp	Citibank	(47,767)
378,900	Marubeni Corp	JP Morgan	(234,712)
(54,700)	Marui Group Co Ltd	JP Morgan	(48,765)
(34,200)	Marui Group Co Ltd	Citibank	3,458
(87,500)	Marui Group Co Ltd	Deutsche Bank	12,867
(21,700)	Marui Group Co Ltd	Goldman Sachs	(1,461)
104,100	Matsui Securities Co Ltd	Bank of America Merrill Lynch	9,568
97,200	Matsui Securities Co Ltd	Citibank	(27,694)
130,000	Matsui Securities Co Ltd	JP Morgan	13,143
106,700	Matsui Securities Co Ltd	Credit Suisse	10,787
41,600	Matsui Securities Co Ltd	Deutsche Bank	3,823
(16,100)	Matsumotokiyoshi Holdings Co Ltd	Goldman Sachs	(3,218)
87,400	Mazda Motor Corp	Bank of America Merrill Lynch	(125,712)
26,300	Mazda Motor Corp	Citibank	(27,435)
52,800	Mazda Motor Corp	JP Morgan	(115,009)
200,000	Mazda Motor Corp	Credit Suisse	(435,642)
2,000	Mazda Motor Corp	Deutsche Bank	(2,877)
153,500	Mazda Motor Corp	HSBC	(334,355)
(4,400)	McDonald's Holdings Co Japan Ltd	JP Morgan	8,492
(6,400)	McDonald's Holdings Co Japan Ltd	Credit Suisse	12,352
(240,000)	Mebuki Financial Group Inc	Bank of America Merrill Lynch	(11,029)
(571,900)	Mebuki Financial Group Inc	Credit Suisse	(21,025)
(296,200)	Mebuki Financial Group Inc	Deutsche Bank	(13,612)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(1,926,200)	Mebuki Financial Group Inc	JP Morgan	(70,813)
(771,000)	Mebuki Financial Group Inc	Citibank	-
(75,400)	Mebuki Financial Group Inc	HSBC	(2,772)
126,500	Medipal Holdings Corp	JP Morgan	(109,287)
64,200	Medipal Holdings Corp	Citibank	(8,851)
103,900	Medipal Holdings Corp	Deutsche Bank	(42,016)
58,600	Medipal Holdings Corp	Bank of America Merrill Lynch	(23,697)
9,800	Medipal Holdings Corp	Credit Suisse	(8,467)
186,000	Medipal Holdings Corp	Goldman Sachs	(56,809)
33,100	Megmilk Snow Brand Co Ltd	Bank of America Merrill Lynch	(10,952)
9,500	Megmilk Snow Brand Co Ltd	Citibank	(4,191)
7,800	Megmilk Snow Brand Co Ltd	Credit Suisse	(17,205)
13,000	Megmilk Snow Brand Co Ltd	Deutsche Bank	(4,301)
5,800	Megmilk Snow Brand Co Ltd	JP Morgan	(12,794)
34,200	Megmilk Snow Brand Co Ltd	Goldman Sachs	(20,698)
5,300	MEIJI Holdings Co Ltd	Citibank	(17,049)
3,300	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	(11,829)
5,600	MEIJI Holdings Co Ltd	Credit Suisse	(48,380)
13,200	MEIJI Holdings Co Ltd	Deutsche Bank	(47,314)
6,600	MEIJI Holdings Co Ltd	Goldman Sachs	(20,267)
2,500	MEIJI Holdings Co Ltd	HSBC	(21,598)
(63,200)	Mlinebea Mitsumi Inc	JP Morgan	119,075
(48,900)	MINEBEA MITSUMI Inc	Citibank	22,022
(20,800)	MINEBEA MITSUMI Inc	Credit Suisse	39,189
(169,400)	MINEBEA MITSUMI Inc	HSBC	319,167
(53,400)	Miraca Holdings Inc	Goldman Sachs	19,753
(16,800)	Miraca Holdings Inc	Citibank	8,338
(8,300)	Miraca Holdings Inc	Credit Suisse	21,664
(9,300)	Miraca Holdings Inc	HSBC	24,275
(8,000)	Miraca Holdings Inc	JP Morgan	20,881
(6,700)	MISUMI Group Inc	Citibank	(1,293)
(18,300)	MISUMI Group Inc	Credit Suisse	13,960
(8,100)	MISUMI Group Inc	Bank of America Merrill Lynch	2,159
(18,800)	MISUMI Group Inc	Deutsche Bank	5,011
(80,000)	MISUMI Group Inc	JP Morgan	61,027
(64,300)	MISUMI Group Inc	Goldman Sachs	(9,062)
286,600	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	(57,950)
287,700	Mitsubishi Chemical Holdings Corp	JP Morgan	(93,235)
34,900	Mitsubishi Chemical Holdings Corp	Citibank	(2,277)
117,800	Mitsubishi Chemical Holdings Corp	Credit Suisse	(42,005)
188,400	Mitsubishi Chemical Holdings Corp	Goldman Sachs	(12,468)
9,700	Mitsubishi Corp	Bank of America Merrill Lynch	(5,795)
8,200	Mitsubishi Corp	Goldman Sachs	(4,128)
102,000	Mitsubishi Electric Corp	Bank of America Merrill Lynch	(82,496)
62,200	Mitsubishi Electric Corp	Citibank	(14,006)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
2,900	Mitsubishi Electric Corp	Credit Suisse	(3,598)
27,700	Mitsubishi Electric Corp	HSBC	(34,369)
67,100	Mitsubishi Estate Co Ltd	Bank of America Merrill Lynch	(22,201)
53,200	Mitsubishi Estate Co Ltd	Credit Suisse	70,164
13,500	Mitsubishi Estate Co Ltd	JP Morgan	17,805
48,300	Mitsubishi Gas Chemical Co Inc	Citibank	(8,434)
60,100	Mitsubishi Gas Chemical Co Inc	JP Morgan	(81,750)
82,800	Mitsubishi Gas Chemical Co Inc	Bank of America Merrill Lynch	(32,723)
60,200	Mitsubishi Gas Chemical Co Inc	Deutsche Bank	(23,791)
86,500	Mitsubishi Gas Chemical Co Inc	HSBC	(117,660)
34,500	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	14,903
27,300	Mitsubishi Heavy Industries Ltd	JP Morgan	36,555
31,800	Mitsubishi Heavy Industries Ltd	Citibank	(7,599)
39,600	Mitsubishi Heavy Industries Ltd	Credit Suisse	74,974
97,600	Mitsubishi Heavy Industries Ltd	HSBC	184,786
83,600	Mitsubishi Heavy Industries Ltd	Goldman Sachs	(20,385)
(232,400)	Mitsubishi Logistics Corp	Credit Suisse	301,166
(59,300)	Mitsubishi Logistics Corp	JP Morgan	76,847
30,900	Mitsubishi Materials Corp	Bank of America Merrill Lynch	37,487
11,800	Mitsubishi Materials Corp	Citibank	976
17,600	Mitsubishi Materials Corp	JP Morgan	15,690
19,800	Mitsubishi Materials Corp	Credit Suisse	17,652
(366,000)	Mitsubishi Motors Corp	JP Morgan	316,199
(664,100)	Mitsubishi Motors Corp	Citibank	(170,900)
(174,700)	Mitsubishi Motors Corp	Bank of America Merrill Lynch	(27,296)
(448,200)	Mitsubishi Motors Corp	Credit Suisse	387,214
(39,100)	Mitsubishi Motors Corp	HSBC	33,780
48,100	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	5,747
38,900	Mitsubishi Tanabe Pharma Corp	Citibank	6,793
8,600	Mitsubishi Tanabe Pharma Corp	Credit Suisse	(8,457)
(114,300)	Mitsubishi UFJ Financial Group Inc	HSBC	36,978
(10,800)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America Merrill Lynch	(2,879)
(6,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Citibank	588
(55,400)	Mitsubishi UFJ Lease & Finance Co Ltd	JP Morgan	(4,583)
(209,000)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(17,288)
(49,400)	Mitsubishi UFJ Lease & Finance Co Ltd	Deutsche Bank	(13,167)
(393,200)	Mitsubishi UFJ Lease & Finance Co Ltd	HSBC	(32,524)
67,500	Mitsui & Co Ltd	JP Morgan	2,482
88,800	Mitsui & Co Ltd	Bank of America Merrill Lynch	14,282
66,300	Mitsui & Co Ltd	Citibank	(4,265)
41,500	Mitsui & Co Ltd	Credit Suisse	1,526
12,700	Mitsui & Co Ltd	HSBC	467
20,600	Mitsui Chemicals Inc	Citibank	(4,923)
16,100	Mitsui Chemicals Inc	Bank of America Merrill Lynch	(16,425)
6,100	Mitsui Chemicals Inc	JP Morgan	(11,829)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
7,200	Mitsui Chemicals Inc	Deutsche Bank	(7,345)
17,100	Mitsui Chemicals Inc	Credit Suisse	(33,161)
27,900	Mitsui Chemicals Inc	HSBC	(54,105)
(8,800)	Mitsui Fudosan Co Ltd	Citibank	4,367
(62,600)	Mitsui Fudosan Co Ltd	HSBC	(51,205)
(11,800)	Miura Co Ltd	JP Morgan	(65,938)
(19,500)	Miura Co Ltd	Credit Suisse	(108,966)
(8,300)	Miura Co Ltd	HSBC	(46,380)
159,000	Mixi Inc	HSBC	(109,600)
100,500	Mixi Inc	Bank of America Merrill Lynch	112,688
118,000	Mixi Inc	Citibank	(5,423)
27,500	Mixi Inc	JP Morgan	(18,956)
148,600	Mixi Inc	Deutsche Bank	166,621
50,500	Mixi Inc	Credit Suisse	(34,810)
3,917,900	Mizuho Financial Group Inc	Citibank	(140,433)
11,217,500	Mizuho Financial Group Inc	HSBC	(1,168,198)
6,600	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	2,123
19,400	Mochida Pharmaceutical Co Ltd	JP Morgan	(42,792)
6,400	Mochida Pharmaceutical Co Ltd	Credit Suisse	(14,117)
(216,900)	MonotaRO Co Ltd	Citibank	(145,524)
(3,500)	MonotaRO Co Ltd	Credit Suisse	2,284
(38,200)	MonotaRO Co Ltd	JP Morgan	24,927
(609)	Mori Hills Investment Corp (Reit)	HSBC	(6,717)
(173)	Mori Hills Investment Corp (Reit)	Deutsche Bank	(954)
19,800	Morinaga & Co Ltd/Japan	JP Morgan	80,980
21,800	Morinaga & Co Ltd/Japan	Citibank	8,014
4,800	Morinaga & Co Ltd/Japan	Bank of America Merrill Lynch	15,661
33,200	Morinaga & Co Ltd/Japan	Credit Suisse	135,784
21,000	Morinaga & Co Ltd/Japan	Deutsche Bank	68,517
55,000	Morinaga & Co Ltd/Japan	Goldman Sachs	(4,629)
59,800	MS&AD Insurance Group Holdings Inc	JP Morgan	52,213
67,400	MS&AD Insurance Group Holdings Inc	Bank of America Merrill Lynch	78,671
96,500	MS&AD Insurance Group Holdings Inc	Citibank	20,399
46,300	MS&AD Insurance Group Holdings Inc	Credit Suisse	40,426
28,700	MS&AD Insurance Group Holdings Inc	Deutsche Bank	33,499
190,600	MS&AD Insurance Group Holdings Inc	HSBC	166,417
(163,800)	Murata Manufacturing Co Ltd	JP Morgan	660,891
(48,700)	Murata Manufacturing Co Ltd	Credit Suisse	196,492
(34,400)	Murata Manufacturing Co Ltd	HSBC	138,795
(22,600)	Nabtesco Corp	JP Morgan	73,737
(31,200)	Nabtesco Corp	Credit Suisse	78,947
(6,300)	Nabtesco Corp	Deutsche Bank	4,806
(3,300)	Nabtesco Corp	Bank of America Merrill Lynch	2,517
(26,300)	Nabtesco Corp	Citibank	(14,503)
(77,800)	Nabtesco Corp	Goldman Sachs	(34,572)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(30,000)	Nabtesco Corp	HSBC	91,754
18,000	Nagase & Co Ltd	Bank of America Merrill Lynch	(7,775)
19,000	Nagase & Co Ltd	Citibank	(175)
20,600	Nagase & Co Ltd	JP Morgan	(19,122)
13,600	Nagoya Railroad Co Ltd	Citibank	1,875
6,400	Nagoya Railroad Co Ltd	JP Morgan	1,765
1,200	Nagoya Railroad Co Ltd	Credit Suisse	331
5,500	Nagoya Railroad Co Ltd	Deutsche Bank	354
(16,100)	Nankai Electric Railway Co Ltd	Credit Suisse	(7,399)
(400)	Nankai Electric Railway Co Ltd	Deutsche Bank	(99)
(4,800)	Nankai Electric Railway Co Ltd	Bank of America Merrill Lynch	(1,191)
(11,200)	Nankai Electric Railway Co Ltd	Citibank	3,912
(17,400)	Nankai Electric Railway Co Ltd	JP Morgan	(7,996)
5,400	NEC Corp	HSBC	(2,383)
(210,100)	Nexon Co Ltd	Citibank	83,032
(63,000)	Nexon Co Ltd	JP Morgan	(20,266)
(35,400)	Nexon Co Ltd	Credit Suisse	(11,387)
(127,100)	Nexon Co Ltd	HSBC	(40,885)
(33,500)	NGK Insulators Ltd	Credit Suisse	32,021
(43,200)	NGK Insulators Ltd	Deutsche Bank	32,557
(44,000)	NGK Insulators Ltd	Citibank	21,837
(30,500)	NGK Insulators Ltd	HSBC	29,153
(30,800)	NGK Spark Plug Co Ltd	JP Morgan	(1,982)
(30,200)	NGK Spark Plug Co Ltd	HSBC	(1,943)
(34,100)	NGK Spark Plug Co Ltd	Goldman Sachs	(2,602)
(46,200)	NH Foods Ltd	Credit Suisse	40,338
(7,700)	NH Foods Ltd	JP Morgan	6,723
112,600	NHK Spring Co Ltd	JP Morgan	(144,883)
(16,600)	Nichirei Corp	Goldman Sachs	16,664
(35,800)	Nichirei Corp	HSBC	(31,916)
(10,800)	Nidec Corp	Citibank	86,853
(22,700)	Nidec Corp	Credit Suisse	339,024
(16,800)	Nidec Corp	Deutsche Bank	165,985
(10,300)	Nidec Corp	Bank of America Merrill Lynch	101,765
(21,700)	Nidec Corp	JP Morgan	324,089
(10,900)	Nidec Corp	HSBC	162,791
(2,400)	Nifco Inc/Japan	Bank of America Merrill Lynch	2,625
(15,000)	Nifco Inc/Japan	JP Morgan	43,426
(3,400)	Nifco Inc/Japan	Credit Suisse	9,843
(25,900)	Nifco Inc/Japan	Citibank	19,519
(36,100)	Nifco Inc/Japan	Deutsche Bank	39,483
10,000	Nihon Kohden Corp	Bank of America Merrill Lynch	18,382
23,300	Nihon Kohden Corp	JP Morgan	(24,627)
58,200	Nihon Kohden Corp	Deutsche Bank	106,980
6,400	Nihon Kohden Corp	HSBC	(6,764)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(69,100)	Nihon M&A Center Inc	JP Morgan	93,357
(54,300)	Nihon M&A Center Inc	Credit Suisse	73,362
(23,400)	Nihon M&A Center Inc	Deutsche Bank	42,368
(17,200)	Nihon M&A Center Inc	Goldman Sachs	41,352
(25,600)	Nihon M&A Center Inc	Citibank	57,409
(79,400)	Nihon M&A Center Inc	HSBC	107,273
7,900	Nihon Unisys Ltd	Credit Suisse	51,551
243,000	Nihon Unisys Ltd	HSBC	1,585,681
11,400	Nihon Unisys Ltd	JP Morgan	74,390
33,200	Nihon Unisys Ltd	Bank of America Merrill Lynch	62,552
182,900	Nikon Corp	Bank of America Merrill Lynch	112,626
120,400	Nikon Corp	JP Morgan	(38,730)
154,900	Nikon Corp	Credit Suisse	(49,828)
28,400	Nikon Corp	Deutsche Bank	17,488
11,200	Nikon Corp	Citibank	(6,279)
97,100	Nikon Corp	HSBC	(31,235)
(1,300)	Nintendo Co Ltd	JP Morgan	(18,758)
(4,400)	Nintendo Co Ltd	HSBC	(63,490)
(46,500)	Nippon Electric Glass Co Ltd	Credit Suisse	88,466
(9,600)	Nippon Electric Glass Co Ltd	Deutsche Bank	10,147
(4,300)	Nippon Electric Glass Co Ltd	Bank of America Merrill Lynch	4,545
(1,600)	Nippon Electric Glass Co Ltd	Citibank	1,162
(48,500)	Nippon Electric Glass Co Ltd	JP Morgan	92,271
(9,100)	Nippon Electric Glass Co Ltd	HSBC	17,313
14,800	Nippon Express Co Ltd	JP Morgan	14,963
11,600	Nippon Express Co Ltd	Bank of America Merrill Lynch	(8,529)
7,500	Nippon Express Co Ltd	Credit Suisse	7,582
22,100	Nippon Express Co Ltd	Citibank	10,156
(21,000)	Nippon Gas Co Ltd	Goldman Sachs	36,080
28,100	Nippon Kayaku Co Ltd	Deutsche Bank	(1,808)
140,700	Nippon Kayaku Co Ltd	Citibank	(7,759)
84,600	Nippon Kayaku Co Ltd	JP Morgan	13,996
20,400	Nippon Kayaku Co Ltd	Goldman Sachs	1,784
23,900	Nippon Kayaku Co Ltd	Bank of America Merrill Lynch	(1,538)
25,700	Nippon Kayaku Co Ltd	Credit Suisse	4,252
(6,900)	Nippon Paint Holdings Co Ltd	Citibank	(6,976)
(50,300)	Nippon Paint Holdings Co Ltd	Credit Suisse	(90,148)
(72,300)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	(209,315)
(15,100)	Nippon Paint Holdings Co Ltd	JP Morgan	(27,062)
(37,000)	Nippon Paint Holdings Co Ltd	Deutsche Bank	(107,118)
77,700	Nippon Paper Industries Co Ltd	Goldman Sachs	(73,478)
(11,000)	Nippon Shinyaku Co Ltd	Citibank	23,253
(5,300)	Nippon Shinyaku Co Ltd	Credit Suisse	11,204
(2,000)	Nippon Shinyaku Co Ltd	Bank of America Merrill Lynch	6,985
(19,100)	Nippon Shinyaku Co Ltd	JP Morgan	40,375

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(10,000)	Nippon Shinyaku Co Ltd	Deutsche Bank	34,925
(10,000)	Nippon Shokubai Co Ltd	Citibank	(2,757)
(17,900)	Nippon Shokubai Co Ltd	Credit Suisse	98,709
14,600	Nippon Steel Corp	Bank of America Merrill Lynch	(4,227)
212,500	Nippon Steel Corp	HSBC	(217,763)
15,500	Nippon Steel Corp	Credit Suisse	(15,884)
41,400	Nippon Telegraph & Telephone Corp	Citibank	(25,874)
21,300	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	2,349
22,800	Nippon Telegraph & Telephone Corp	JP Morgan	33,737
36,600	Nippon Telegraph & Telephone Corp	Credit Suisse	54,157
18,300	Nippon Telegraph & Telephone Corp	Deutsche Bank	2,018
197,300	Nippon Telegraph & Telephone Corp	HSBC	291,947
30,200	Nippon Television Holdings Inc	Citibank	(10,825)
18,800	Nippon Television Holdings Inc	JP Morgan	(3,448)
187,100	Nippon Television Holdings Inc	Goldman Sachs	(84,771)
(19,400)	Nipro Corp	Bank of America Merrill Lynch	5,527
(25,800)	Nipro Corp	Citibank	7,825
(29,100)	Nipro Corp	Credit Suisse	44,129
(37,000)	Nipro Corp	JP Morgan	56,110
33,100	Nishi-Nippon Financial Holdings Inc	JP Morgan	(31,638)
272,600	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	(82,678)
72,100	Nishi-Nippon Financial Holdings Inc	Credit Suisse	(68,916)
111,900	Nishi-Nippon Financial Holdings Inc	Citibank	(23,654)
97,500	Nishi-Nippon Financial Holdings Inc	Deutsche Bank	(29,571)
(8,400)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	540
(24,900)	Nishi-Nippon Railroad Co Ltd	JP Morgan	47,143
(12,700)	Nishi-Nippon Railroad Co Ltd	Citibank	117
(38,400)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	72,703
(16,600)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	1,068
658,200	Nissan Motor Co Ltd	Citibank	(130,061)
171,600	Nissan Motor Co Ltd	JP Morgan	(219,379)
229,300	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(107,901)
486,900	Nissan Motor Co Ltd	Credit Suisse	(588,204)
604,500	Nissan Motor Co Ltd	Goldman Sachs	(173,035)
15,300	Nisshin Seifun Group Inc	Credit Suisse	(1,687)
36,900	Nisshin Seifun Group Inc	Citibank	(41,714)
203,200	Nisshin Seifun Group Inc	HSBC	(22,411)
24,700	Nisshin Seifun Group Inc	JP Morgan	(2,724)
45,000	Nisshin Seifun Group Inc	Goldman Sachs	(46,755)
(23,900)	Nisshinbo Holdings Inc	Credit Suisse	32,729
(160,900)	Nisshinbo Holdings Inc	HSBC	220,340
(13,900)	Nissin Foods Holdings Co Ltd	HSBC	77,928
(3,100)	Nitori Holdings Co Ltd	Citibank	(18,234)
(15,100)	Nitori Holdings Co Ltd	JP Morgan	18,041
(9,500)	Nitori Holdings Co Ltd	Credit Suisse	11,351



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(2,900)	Nitori Holdings Co Ltd	HSBC	3,465
4,200	Nitto Denko Corp	Goldman Sachs	(4,770)
21,200	NOF Corp	HSBC	5,845
(28,500)	NOK Corp	Credit Suisse	71,509
(10,000)	NOK Corp	Deutsche Bank	15,900
(11,000)	NOK Corp	Bank of America Merrill Lynch	17,490
(28,200)	NOK Corp	Citibank	20,734
(18,600)	NOK Corp	JP Morgan	46,669
(31,200)	NOK Corp	HSBC	78,283
(10,100)	Nomura Holdings Inc	JP Morgan	4,901
(82,800)	Nomura Holdings Inc	Citibank	6,925
(373,100)	Nomura Holdings Inc	HSBC	181,055
12,500	Nomura Real Estate Holdings Inc	Citibank	(2,183)
33,200	Nomura Real Estate Holdings Inc	Deutsche Bank	(8,239)
32,400	Nomura Real Estate Holdings Inc	JP Morgan	(32,458)
14,600	Nomura Research Institute Ltd	HSBC	11,347
58,700	Nomura Research Institute Ltd	Goldman Sachs	(52,384)
31,500	Nomura Research Institute Ltd	JP Morgan	17,371
28,500	Nomura Research Institute Ltd	Bank of America Merrill Lynch	(5,239)
54,600	Nomura Research Institute Ltd	Citibank	(70,254)
16,300	Nomura Research Institute Ltd	Credit Suisse	8,989
(11,100)	NS Solutions Corp	Bank of America Merrill Lynch	(26,525)
(15,600)	NS Solutions Corp	JP Morgan	(27,241)
(9,400)	NS Solutions Corp	Credit Suisse	(16,415)
(22,200)	NS Solutions Corp	Citibank	(16,323)
(200)	NS Solutions Corp	Deutsche Bank	(478)
(23,400)	NS Solutions Corp	HSBC	(40,862)
34,200	NSK Ltd	JP Morgan	(59,407)
66,800	NSK Ltd	Credit Suisse	(116,035)
16,700	NTN Corp	JP Morgan	(8,135)
116,300	NTN Corp	Bank of America Merrill Lynch	(32,067)
131,000	NTN Corp	Credit Suisse	(63,811)
53,400	NTN Corp	Citibank	(5,399)
207,800	NTN Corp	Deutsche Bank	(57,295)
29,100	NTT Data Corp	Goldman Sachs	1,638
139,800	NTT DOCOMO Inc	Citibank	(45,613)
75,400	NTT DOCOMO Inc	JP Morgan	68,259
183,600	NTT DOCOMO Inc	Bank of America Merrill Lynch	102,089
78,200	NTT DOCOMO Inc	Credit Suisse	70,794
181,400	NTT DOCOMO Inc	HSBC	164,219
179,500	Obayashi Corp	Bank of America Merrill Lynch	(54,441)
40,200	Obayashi Corp	Citibank	(19,582)
96,900	Obayashi Corp	JP Morgan	(34,733)
146,900	Obayashi Corp	Credit Suisse	(52,655)
45,000	Obayashi Corp	Deutsche Bank	(13,648)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(10,800)	OBIC Business Consultants Co Ltd	Credit Suisse	(45,660)
(3,100)	OBIC Business Consultants Co Ltd	HSBC	(13,106)
(2,700)	OBIC Business Consultants Co Ltd	JP Morgan	(11,415)
(1,400)	Obic Co Ltd	Goldman Sachs	3,940
(3,200)	Obic Co Ltd	Credit Suisse	(15,882)
(22,100)	Obic Co Ltd	HSBC	(109,682)
(13,700)	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	1,511
(114,300)	Odakyu Electric Railway Co Ltd	JP Morgan	(44,121)
(59,200)	Odakyu Electric Railway Co Ltd	Credit Suisse	(22,852)
(48,200)	Odakyu Electric Railway Co Ltd	Citibank	(8,860)
167,400	Oji Holdings Corp	Bank of America Merrill Lynch	(60,003)
44,000	Oji Holdings Corp	JP Morgan	(28,712)
164,400	Oji Holdings Corp	Citibank	(63,460)
6,800	OKUMA Corp	JP Morgan	(50,623)
14,300	OKUMA Corp	Bank of America Merrill Lynch	(77,542)
14,600	OKUMA Corp	Credit Suisse	(75,375)
13,200	OKUMA Corp	Deutsche Bank	(71,578)
9,700	OKUMA Corp	HSBC	(72,212)
77,800	OKUMA Corp	Goldman Sachs	(123,456)
190,200	Olympus Corp	HSBC	27,969
20,800	Omron Corp	Bank of America Merrill Lynch	(70,732)
53,600	Omron Corp	JP Morgan	(206,902)
19,900	Omron Corp	Credit Suisse	(76,816)
(24,100)	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(2,990)
(13,700)	Ono Pharmaceutical Co Ltd	Citibank	2,203
(27,400)	Ono Pharmaceutical Co Ltd	JP Morgan	25,434
(52,600)	Ono Pharmaceutical Co Ltd	Credit Suisse	48,827
(5,900)	Open House Co Ltd	JP Morgan	(31,180)
(30,600)	Open House Co Ltd	HSBC	(161,711)
(22,500)	Oracle Corp Japan	Goldman Sachs	(3,882)
(817,400)	Orient Corp	JP Morgan	15,025
(1,362,300)	Orient Corp	Credit Suisse	25,041
(1,716,400)	Orient Corp	Citibank	15,775
(109,000)	Orient Corp	Bank of America Merrill Lynch	7,013
(3,000)	Orient Corp	Deutsche Bank	193
(1,178,900)	Orient Corp	HSBC	21,670
(3,100)	Oriental Land Co Ltd/Japan	HSBC	(26,354)
72,100	ORIX Corp	JP Morgan	(25,843)
144,800	ORIX Corp	Bank of America Merrill Lynch	(3,327)
76,600	ORIX Corp	Citibank	(5,632)
77,600	ORIX Corp	Credit Suisse	(27,815)
63,100	ORIX Corp	Deutsche Bank	(1,450)
358,800	ORIX Corp	HSBC	(130,071)
(676)	Orix J Inc (Reit)	Credit Suisse	3,728
(377)	Orix J Inc (Reit)	Citibank	9,355

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(314)	Orix J Inc (Reit)	JP Morgan	1,732
(945)	Orix J Inc (Reit)	HSBC	5,211
45,200	Osaka Gas Co Ltd	JP Morgan	(22,848)
13,400	Osaka Gas Co Ltd	Credit Suisse	(6,774)
25,800	Osaka Gas Co Ltd	HSBC	(13,042)
23,900	OSG Corp	Citibank	(879)
27,300	OSG Corp	Bank of America Merrill Lynch	(2,509)
46,300	OSG Corp	JP Morgan	(29,787)
46,700	OSG Corp	Credit Suisse	(30,045)
20,300	OSG Corp	Deutsche Bank	(1,866)
187,800	OSG Corp	HSBC	(120,822)
12,400	Otsuka Corp	Citibank	(21,653)
22,600	Otsuka Corp	Credit Suisse	(11,424)
9,100	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	(19,989)
10,300	Otsuka Holdings Co Ltd	Credit Suisse	(22,814)
(12,900)	Paltac Corporation	Goldman Sachs	26,927
(34,200)	Paltac Corporation	Credit Suisse	163,448
(7,300)	Paltac Corporation	Citibank	28,850
(11,300)	Paltac Corporation	JP Morgan	54,005
(7,700)	Paltac Corporation	Deutsche Bank	20,523
(32,096)	Pan Pacific International Holdings Corp	Citibank	5,900
(98,400)	Pan Pacific International Holdings Corp	JP Morgan	309,579
(37,800)	Pan Pacific International Holdings Corp	Goldman Sachs	42,243
(49,700)	Pan Pacific International Holdings Corp	Credit Suisse	149,971
71,300	Panasonic Corp	Bank of America Merrill Lynch	(22,870)
148,500	Panasonic Corp	Citibank	(54,320)
14,100	Panasonic Corp	JP Morgan	(14,994)
(93,100)	Park24 Co Ltd	Citibank	104,390
(18,800)	Park24 Co Ltd	Bank of America Merrill Lynch	19,006
(53,600)	Park24 Co Ltd	Deutsche Bank	54,189
(26,800)	Park24 Co Ltd	JP Morgan	43,105
(20,900)	Park24 Co Ltd	Credit Suisse	33,615
(638,900)	Penta-Ocean Construction Co Ltd	Goldman Sachs	107,250
(249,800)	Penta-Ocean Construction Co Ltd	JP Morgan	5,104
(217,700)	Penta-Ocean Construction Co Ltd	Credit Suisse	10,004
(254,000)	Penta-Ocean Construction Co Ltd	Citibank	44,355
(38,600)	Penta-Ocean Construction Co Ltd	HSBC	1,774
15,800	PeptiDream Inc	Goldman Sachs	(417)
11,000	Persol Holdings Co Ltd	Credit Suisse	26,589
41,100	Persol Holdings Co Ltd	HSBC	99,346
(34,500)	Pigeon Corp	Goldman Sachs	116,094
(28,100)	Pigeon Corp	Credit Suisse	98,139
(9,400)	Pigeon Corp	Citibank	39,741
(10,400)	Pigeon Corp	Bank of America Merrill Lynch	32,021
(24,800)	Pigeon Corp	HSBC	68,915

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
6,300	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	(7,817)
59,100	Pola Orbis Holdings Inc	Citibank	(100,487)
22,400	Pola Orbis Holdings Inc	Credit Suisse	(28,822)
28,900	Pola Orbis Holdings Inc	JP Morgan	(37,186)
15,800	Pola Orbis Holdings Inc	HSBC	(20,330)
(121,900)	Rakuten Inc	JP Morgan	73,943
(185,800)	Rakuten Inc	Credit Suisse	112,704
(137,700)	Rakuten Inc	Bank of America Merrill Lynch	(31,639)
(95,700)	Rakuten Inc	Citibank	(23,748)
(161,400)	Rakuten Inc	Deutsche Bank	(37,085)
(24,500)	Rakuten Inc	HSBC	14,861
120,800	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	220,938
7,500	Recruit Holdings Co Ltd	Credit Suisse	9,719
15,600	Recruit Holdings Co Ltd	JP Morgan	20,216
7,100	Recruit Holdings Co Ltd	Citibank	(5,351)
10,200	Recruit Holdings Co Ltd	Deutsche Bank	18,655
15,800	Recruit Holdings Co Ltd	HSBC	27,665
45,800	Recruit Holdings Co Ltd	Goldman Sachs	(26,316)
2,400	Relo Group Inc	Deutsche Bank	1,412
22,900	Relo Group Inc	JP Morgan	(12,207)
100,100	Renesas Electronics Corp	Goldman Sachs	30,608
(128,300)	Resona Holdings Inc	Citibank	4,835
(109,700)	Resona Holdings Inc	Bank of America Merrill Lynch	2,420
(166,100)	Resona Holdings Inc	Credit Suisse	-
(1,700)	Resona Holdings Inc	Deutsche Bank	38
(21,600)	Resona Holdings Inc	JP Morgan	-
(822,100)	Resona Holdings Inc	HSBC	-
(89,800)	Resorttrust Inc	JP Morgan	(153,511)
(74,600)	Resorttrust Inc	Bank of America Merrill Lynch	(104,901)
(96,000)	Resorttrust Inc	Credit Suisse	(164,110)
(38,400)	Resorttrust Inc	Citibank	14,117
(68,500)	Resorttrust Inc	Deutsche Bank	(96,324)
(17,900)	Resorttrust Inc	HSBC	(30,600)
(233,600)	Ricoh Co Ltd	Credit Suisse	126,671
(8,000)	Rinnai Corp	JP Morgan	13,970
(400)	Rinnai Corp	Credit Suisse	699
(2,100)	Rinnai Corp	Bank of America Merrill Lynch	1,351
(2,100)	Rinnai Corp	Citibank	2,702
(3,700)	Rohm Co Ltd	Credit Suisse	21,764
(31,600)	Rohm Co Ltd	HSBC	185,874
16,400	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(7,536)
20,000	Rohto Pharmaceutical Co Ltd	Citibank	184
18,400	Rohto Pharmaceutical Co Ltd	Deutsche Bank	(8,455)
25,500	Rohto Pharmaceutical Co Ltd	JP Morgan	(11,718)
(7,000)	Ryohin Keikaku Co Ltd	Goldman Sachs	13,524

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(1,700)	Ryohin Keikaku Co Ltd	Credit Suisse	6,317
232,500	Sankyo Co Ltd	Bank of America Merrill Lynch	(117,527)
30,600	Sankyo Co Ltd	Citibank	(50,623)
18,800	Sankyo Co Ltd	JP Morgan	(59,611)
6,600	Sankyo Co Ltd	Credit Suisse	(20,927)
82,700	Sankyo Co Ltd	HSBC	(262,226)
16,300	Sankyu Inc	Bank of America Merrill Lynch	4,494
3,300	Sankyu Inc	Deutsche Bank	910
19,400	Sankyu Inc	Credit Suisse	65,971
1,800	Sankyu Inc	Citibank	(4,301)
12,300	Sankyu Inc	JP Morgan	41,827
70,800	Sankyu Inc	HSBC	240,761
(14,900)	Sanrio Co Ltd	Goldman Sachs	14,382
(15,200)	Sanrio Co Ltd	Credit Suisse	28,242
113,700	Sanwa Holdings Corp	Bank of America Merrill Lynch	(138,984)
51,500	Sanwa Holdings Corp	Credit Suisse	(95,611)
177,200	Sanwa Holdings Corp	Citibank	(146,574)
181,500	Sanwa Holdings Corp	Deutsche Bank	(221,860)
(10,100)	Sapporo Holdings Ltd	HSBC	(4,920)
(12,400)	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(37,609)
(50,700)	Sawai Pharmaceutical Co Ltd	Citibank	(55,917)
(106,200)	Sawai Pharmaceutical Co Ltd	Credit Suisse	341,620
(37,400)	Sawai Pharmaceutical Co Ltd	JP Morgan	120,307
(98,100)	SBI Holdings Inc/Japan	HSBC	(8,115)
(28,600)	SBI Holdings Inc/Japan	Citibank	(3,417)
(59,300)	SBI Holdings Inc/Japan	Credit Suisse	(4,905)
(26,900)	SBI Holdings Inc/Japan	Deutsche Bank	4,697
(29,900)	SBI Holdings Inc/Japan	JP Morgan	(5,358)
(28,900)	SBI Holdings Inc/Japan	Goldman Sachs	2,433
(99,300)	SCREEN Holdings Co Ltd	Goldman Sachs	461,739
(12,700)	SCREEN Holdings Co Ltd	Bank of America Merrill Lynch	152,907
(12,100)	SCREEN Holdings Co Ltd	Citibank	63,389
(41,200)	SCREEN Holdings Co Ltd	Credit Suisse	435,458
(132,900)	SCREEN Holdings Co Ltd	HSBC	1,399,098
(44,200)	SCREEN Holdings Co Ltd	JP Morgan	416,141
(4,700)	SCSK Corp	Credit Suisse	(12,743)
17,700	Secom Co Ltd	Citibank	(7,808)
33,700	Secom Co Ltd	Bank of America Merrill Lynch	101,901
19,200	Secom Co Ltd	JP Morgan	11,294
23,900	Secom Co Ltd	Credit Suisse	14,058
9,200	Secom Co Ltd	Goldman Sachs	(17,927)
(124,900)	Sega Sammy Holdings Inc	Credit Suisse	122,276
(96,500)	Sega Sammy Holdings Inc	Deutsche Bank	70,953
(233,900)	Sega Sammy Holdings Inc	Goldman Sachs	185,647
(54,000)	Sega Sammy Holdings Inc	JP Morgan	49,148

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(238,000)	Sega Sammy Holdings Inc	HSBC	260,301
(20,300)	Sega Sammy Holdings Inc	Citibank	20,336
38,900	Seibu Holdings Inc	Goldman Sachs	2,908
18,100	Seiko Epson Corp	Bank of America Merrill Lynch	(6,987)
48,500	Seiko Epson Corp	Citibank	(19,167)
50,000	Seiko Epson Corp	JP Morgan	(39,520)
23,500	Seiko Epson Corp	Deutsche Bank	(9,071)
152,800	Seino Holdings Co Ltd	Bank of America Merrill Lynch	(32,300)
8,000	Seino Holdings Co Ltd	Citibank	1,250
159,600	Seino Holdings Co Ltd	Credit Suisse	(74,809)
31,900	Seino Holdings Co Ltd	Goldman Sachs	(9,543)
119,800	Sekisui Chemical Co Ltd	Citibank	(19,819)
185,500	Sekisui Chemical Co Ltd	JP Morgan	(207,996)
187,400	Sekisui Chemical Co Ltd	Bank of America Merrill Lynch	(86,117)
139,800	Sekisui Chemical Co Ltd	Credit Suisse	(156,754)
53,100	Sekisui Chemical Co Ltd	Deutsche Bank	(24,401)
109,600	Sekisui House Ltd	Goldman Sachs	(19,013)
(54,000)	Seven & i Holdings Co Ltd	Goldman Sachs	45,234
(9,600)	Seven & i Holdings Co Ltd	HSBC	1,202
(114,100)	Seven Bank Ltd	Bank of America Merrill Lynch	5,243
(101,700)	Seven Bank Ltd	JP Morgan	24,302
(152,900)	Seven Bank Ltd	Goldman Sachs	11,380
(74,000)	Seven Bank Ltd	Deutsche Bank	3,401
(101,400)	Seven Bank Ltd	Citibank	8,387
(24,500)	SG Holdings Co Ltd	Credit Suisse	(6,755)
(23,900)	SG Holdings Co Ltd	Deutsche Bank	7,468
(123,200)	SG Holdings Co Ltd	HSBC	(33,969)
(8,000)	SG Holdings Co Ltd	JP Morgan	(2,206)
(17,900)	SG Holdings Co Ltd	Goldman Sachs	(6,502)
(131,500)	Sharp Corp/Japan	Credit Suisse	171,619
(561,129)	Sharp Corp/Japan	Citibank	87,672
(22,000)	Sharp Corp/Japan	Bank of America Merrill Lynch	16,580
(19,700)	Sharp Corp/Japan	HSBC	25,710
(285,000)	Sharp Corp/Japan	JP Morgan	371,950
(67,500)	Shikoku Electric Power Co Inc	HSBC	58,315
(15,800)	Shikoku Electric Power Co Inc	JP Morgan	13,650
(25,400)	Shimachu Co Ltd	Goldman Sachs	8,702
204,100	Shimadzu Corp	HSBC	(347,029)
(4,800)	Shimamura Co Ltd	Credit Suisse	(7,059)
(17,700)	Shimamura Co Ltd	JP Morgan	(26,028)
(10,200)	Shimamura Co Ltd	Goldman Sachs	(16,449)
(2,600)	Shimano Inc	Bank of America Merrill Lynch	(13,143)
(2,700)	Shimano Inc	Goldman Sachs	5,928
(3,400)	Shimano Inc	Deutsche Bank	(17,187)
(12,500)	Shimano Inc	Citibank	10,340

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(13,700)	Shimano Inc	JP Morgan	(118,359)
(21,400)	Shimizu Corp	Goldman Sachs	(2,659)
(7,600)	Shin-Etsu Chemical Co Ltd	Credit Suisse	49,593
(800)	Shin-Etsu Chemical Co Ltd	Bank of America Merrill Lynch	4,088
(14,400)	Shin-Etsu Chemical Co Ltd	JP Morgan	93,966
(17,700)	Shinsei Bank Ltd	JP Morgan	(2,440)
(27,400)	Shinsei Bank Ltd	Credit Suisse	(3,777)
37,600	Shionogi & Co Ltd	Bank of America Merrill Lynch	(132,354)
60,700	Shionogi & Co Ltd	Citibank	(234,309)
9,100	Shionogi & Co Ltd	JP Morgan	(51,018)
12,400	Shionogi & Co Ltd	Deutsche Bank	(43,649)
55,600	Shionogi & Co Ltd	Credit Suisse	(311,714)
8,100	Shionogi & Co Ltd	Goldman Sachs	(18,739)
3,700	Shionogi & Co Ltd	HSBC	(20,744)
(18,500)	Shiseido Co Ltd	Goldman Sachs	81,994
(21,900)	Shiseido Co Ltd	Credit Suisse	116,712
(5,800)	Shiseido Co Ltd	JP Morgan	35,822
115,000	Shizuoka Bank Ltd/The	Bank of America Merrill Lynch	(12,683)
156,000	Shizuoka Bank Ltd/The	Citibank	(37,278)
13,000	Shizuoka Bank Ltd/The	JP Morgan	3,823
50,000	Shizuoka Bank Ltd/The	Credit Suisse	14,705
15,000	Shizuoka Bank Ltd/The	Deutsche Bank	(1,654)
20,600	Shizuoka Bank Ltd/The	Goldman Sachs	(2,560)
(10,100)	SHO-BOND Holdings Co Ltd	HSBC	(28,451)
(22,900)	SHO-BOND Holdings Co Ltd	Goldman Sachs	27,711
(11,000)	Shochiku Co Ltd	Goldman Sachs	26,327
(2,100)	Shochiku Co Ltd	Bank of America Merrill Lynch	5,018
(2,500)	Shochiku Co Ltd	Credit Suisse	878
35,700	Showa Denko KK	Goldman Sachs	(19,336)
39,700	Showa Denko KK	Citibank	(33,933)
8,000	Showa Denko KK	HSBC	(46,910)
(13,400)	SKY Perfect JSAT Holdings Inc	Deutsche Bank	(739)
(21,000)	SKY Perfect JSAT Holdings Inc	Credit Suisse	4,053
(64,100)	SKY Perfect JSAT Holdings Inc	JP Morgan	12,372
(35,900)	SKY Perfect JSAT Holdings Inc	Citibank	1,980
(111,000)	SKY Perfect JSAT Holdings Inc	HSBC	21,424
54,600	Skylark Holdings Co Ltd	Bank of America Merrill Lynch	81,796
234,200	Skylark Holdings Co Ltd	Citibank	(94,709)
196,800	Skylark Holdings Co Ltd	JP Morgan	162,787
151,100	Skylark Holdings Co Ltd	Credit Suisse	124,985
28,400	Skylark Holdings Co Ltd	HSBC	23,492
(2,400)	SMC Corp/Japan	Citibank	27,352
(6,200)	SMC Corp/Japan	JP Morgan	330,500
(1,100)	SMC Corp/Japan	Bank of America Merrill Lynch	42,866
(1,300)	SMC Corp/Japan	Goldman Sachs	23,195

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(3,000)	SMC Corp/Japan	Deutsche Bank	116,906
(4,000)	SMC Corp/Japan	Credit Suisse	213,225
(1,900)	SMC Corp/Japan	HSBC	101,282
(279,700)	Softbank Corp	Bank of America Merrill Lynch	11,568
(80,200)	Softbank Corp	Citibank	16,216
(160,200)	Softbank Corp	Credit Suisse	(145,764)
(147,500)	SOFTBANK Corp	Goldman Sachs	13,128
(18,200)	SoftBank Group Corp	Citibank	67,745
(32,700)	SoftBank Group Corp	JP Morgan	366,656
(6,800)	SoftBank Group Corp	Goldman Sachs	3,748
(88,800)	SoftBank Group Corp	HSBC	995,690
5,600	Sohgo Security Services Co Ltd	Credit Suisse	18,529
95,400	Sohgo Security Services Co Ltd	HSBC	315,647
10,800	Sohgo Security Services Co Ltd	JP Morgan	35,734
227,700	Sojitz Corp	JP Morgan	(48,133)
513,000	Sojitz Corp	Bank of America Merrill Lynch	(28,289)
363,700	Sojitz Corp	Citibank	(36,769)
705,500	Sojitz Corp	Goldman Sachs	(36,017)
21,800	Sompo Holdings Inc	Bank of America Merrill Lynch	(19,835)
84,700	Sompo Holdings Inc	Citibank	121,439
17,100	Sompo Holdings Inc	JP Morgan	(12,259)
35,400	Sompo Holdings Inc	Credit Suisse	(25,378)
136,100	Sompo Holdings Inc	HSBC	(97,567)
22,300	Sony Corp	Credit Suisse	(22,750)
30,900	Sony Corp	HSBC	(31,523)
1,400	Sotetsu Holdings Inc	Citibank	(708)
6,900	Sotetsu Holdings Inc	JP Morgan	1,268
32,500	Sotetsu Holdings Inc	Bank of America Merrill Lynch	(5,974)
3,400	Sotetsu Holdings Inc	Credit Suisse	625
29,700	Sotetsu Holdings Inc	Deutsche Bank	(5,459)
(9,700)	Square Enix Holdings Co Ltd	Bank of America Merrill Lynch	(16,047)
(7,400)	Square Enix Holdings Co Ltd	HSBC	(19,454)
(68,400)	Square Enix Holdings Co Ltd	Goldman Sachs	(159,224)
(23,100)	Stanley Electric Co Ltd	JP Morgan	74,944
69,900	Subaru Corp	JP Morgan	(49,467)
39,900	Subaru Corp	Bank of America Merrill Lynch	(19,252)
5,900	Subaru Corp	Citibank	(4,609)
22,900	Subaru Corp	Credit Suisse	(16,206)
10,100	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	(28,312)
8,500	Sugi Holdings Co Ltd	Citibank	(16,796)
14,100	Sugi Holdings Co Ltd	JP Morgan	(60,259)
600	Sugi Holdings Co Ltd	Credit Suisse	(2,564)
9,100	Sugi Holdings Co Ltd	Deutsche Bank	(25,509)
(14,300)	Sumco Corp	Goldman Sachs	5,589
(83,100)	Sumco Corp	Credit Suisse	96,996



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(81,500)	Sumco Corp	Citibank	35,954
(134,100)	Sumco Corp	Bank of America Merrill Lynch	184,872
(99,000)	Sumco Corp	JP Morgan	106,680
(120,300)	Sumco Corp	HSBC	140,417
282,900	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	(117,003)
163,000	Sumitomo Chemical Co Ltd	Citibank	(28,464)
143,700	Sumitomo Chemical Co Ltd	JP Morgan	(66,036)
254,500	Sumitomo Chemical Co Ltd	Credit Suisse	(116,952)
62,000	Sumitomo Chemical Co Ltd	Deutsche Bank	(25,642)
125,900	Sumitomo Chemical Co Ltd	HSBC	(57,856)
51,700	Sumitomo Chemical Co Ltd	Goldman Sachs	(1,880)
120,600	Sumitomo Corp	Citibank	(58,191)
232,500	Sumitomo Corp	Bank of America Merrill Lynch	(41,669)
46,400	Sumitomo Corp	JP Morgan	22,175
75,300	Sumitomo Corp	Credit Suisse	31,355
(49,400)	Sumitomo Dainippon Pharma Co Ltd	Credit Suisse	90,406
(42,300)	Sumitomo Dainippon Pharma Co Ltd	Citibank	59,093
(25,500)	Sumitomo Dainippon Pharma Co Ltd	HSBC	58,357
(48,900)	Sumitomo Dainippon Pharma Co Ltd	Goldman Sachs	53,537
(15,300)	Sumitomo Electric Industries Ltd	HSBC	13,992
(29,600)	Sumitomo Electric Industries Ltd	Credit Suisse	27,069
(44,800)	Sumitomo Electric Industries Ltd	Citibank	24,087
(37,600)	Sumitomo Electric Industries Ltd	JP Morgan	34,384
(42,700)	Sumitomo Forestry Co Ltd	Citibank	16,875
(13,400)	Sumitomo Forestry Co Ltd	JP Morgan	29,188
(45,700)	Sumitomo Forestry Co Ltd	Credit Suisse	99,544
(71,300)	Sumitomo Forestry Co Ltd	Deutsche Bank	38,663
(202,200)	Sumitomo Forestry Co Ltd	HSBC	440,434
9,400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(3,024)
56,100	Sumitomo Heavy Industries Ltd	JP Morgan	(87,652)
5,700	Sumitomo Heavy Industries Ltd	Credit Suisse	(8,906)
16,200	Sumitomo Heavy Industries Ltd	Citibank	(3,722)
179,100	Sumitomo Heavy Industries Ltd	Deutsche Bank	(57,612)
134,500	Sumitomo Heavy Industries Ltd	HSBC	(210,147)
(85,300)	Sumitomo Metal Mining Co Ltd	Citibank	-
(34,400)	Sumitomo Metal Mining Co Ltd	Credit Suisse	114,451
(72,300)	Sumitomo Metal Mining Co Ltd	Goldman Sachs	42
(57,100)	Sumitomo Metal Mining Co Ltd	JP Morgan	167,464
39,400	Sumitomo Mitsui Financial Group Inc	Credit Suisse	(66,629)
31,500	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	(14,475)
9,100	Sumitomo Mitsui Financial Group Inc	Citibank	(5,353)
4,600	Sumitomo Mitsui Financial Group Inc	JP Morgan	(7,779)
210,100	Sumitomo Mitsui Financial Group Inc	HSBC	(355,300)
(43,700)	Sumitomo Mitsui Trust Holdings Inc	JP Morgan	(74,704)
(7,800)	Sumitomo Mitsui Trust Holdings Inc	Credit Suisse	(13,334)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
19,900	Sumitomo Realty & Development Co Ltd	Bank of America Merrill Lynch	1,829
46,000	Sumitomo Realty & Development Co Ltd	Credit Suisse	(16,911)
13,400	Sumitomo Realty & Development Co Ltd	JP Morgan	(4,926)
8,500	Sumitomo Realty & Development Co Ltd	HSBC	(3,125)
41,900	Sumitomo Rubber Industries Ltd	HSBC	(44,286)
52,900	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(19,934)
8,000	Sumitomo Rubber Industries Ltd	Citibank	(3,088)
63,800	Sumitomo Rubber Industries Ltd	JP Morgan	(67,433)
19,100	Sumitomo Rubber Industries Ltd	Deutsche Bank	(7,197)
21,800	Sumitomo Rubber Industries Ltd	Credit Suisse	(23,041)
26,200	Sundrug Co Ltd	Bank of America Merrill Lynch	(23,598)
31,500	Sundrug Co Ltd	JP Morgan	(44,295)
48,100	Sundrug Co Ltd	Citibank	(34,040)
18,000	Sundrug Co Ltd	Credit Suisse	(25,311)
25,400	Sundrug Co Ltd	Deutsche Bank	(22,878)
15,900	Sundrug Co Ltd	HSBC	(22,358)
(13,500)	Suntory Beverage & Food Ltd	Credit Suisse	12,408
38,500	Suzuken Co Ltd/Aichi Japan	Bank of America Merrill Lynch	99,076
42,800	Suzuken Co Ltd/Aichi Japan	Citibank	(23,602)
28,300	Suzuken Co Ltd/Aichi Japan	JP Morgan	72,828
58,800	Suzuken Co Ltd/Aichi Japan	Credit Suisse	151,317
29,800	Suzuki Motor Corp	Citibank	11,229
(17,100)	Systemex Corp	Citibank	20,745
(30,200)	Systemex Corp	Bank of America Merrill Lynch	(16,376)
(18,100)	Systemex Corp	HSBC	(228,236)
(444,800)	T&D Holdings Inc	Goldman Sachs	53,201
(41,400)	T&D Holdings Inc	Credit Suisse	5,030
(48,000)	Tadano Ltd	Goldman Sachs	(8,854)
5,500	Taiheiyo Cement Corp	HSBC	(5,151)
50,500	Taiheiyo Cement Corp	Goldman Sachs	(59,810)
6,400	Taiheiyo Cement Corp	Citibank	(8,529)
20,400	Taiheiyo Cement Corp	JP Morgan	(40,311)
26,100	Taisei Corp	Citibank	(88,755)
26,300	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	(290,060)
11,100	Taisho Pharmaceutical Holdings Co Ltd	Citibank	(32,646)
8,600	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	(33,987)
1,700	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	(18,749)
(26,200)	Taiyo Nippon Sanso Corp	Bank of America Merrill Lynch	6,742
(94,700)	Taiyo Nippon Sanso Corp	Citibank	73,111
(72,500)	Taiyo Nippon Sanso Corp	Credit Suisse	(117,274)
(60,400)	Taiyo Nippon Sanso Corp	Deutsche Bank	15,543
(206,400)	Taiyo Nippon Sanso Corp	JP Morgan	(333,867)
(28,200)	Taiyo Nippon Sanso Corp	HSBC	(45,616)
(22,400)	Taiyo Yuden Co Ltd	Credit Suisse	47,763
(80,300)	Taiyo Yuden Co Ltd	Citibank	6,642

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(6,200)	Taiyo Yuden Co Ltd	Deutsche Bank	18,007
(9,400)	Taiyo Yuden Co Ltd	JP Morgan	20,043
(62,800)	Taiyo Yuden Co Ltd	Bank of America Merrill Lynch	182,389
(115,500)	Taiyo Yuden Co Ltd	HSBC	246,275
(1,100)	Takara Bio Inc	Citibank	(819)
(85,600)	Takara Bio Inc	Credit Suisse	58,218
(113,300)	Takara Holdings Inc	JP Morgan	54,148
(37,400)	Takara Holdings Inc	Citibank	56,029
(9,400)	Takara Holdings Inc	Credit Suisse	4,492
(3,800)	Takara Holdings Inc	Deutsche Bank	2,584
41,300	Takashimaya Co Ltd	Citibank	(18,599)
28,500	Takashimaya Co Ltd	JP Morgan	(14,145)
61,100	Takashimaya Co Ltd	Bank of America Merrill Lynch	(23,585)
50,200	Takashimaya Co Ltd	Credit Suisse	(24,914)
373,500	Takashimaya Co Ltd	HSBC	(185,368)
(7,500)	Takeda Pharmaceutical Co Ltd	Credit Suisse	31,019
(23,800)	Takeda Pharmaceutical Co Ltd	HSBC	98,433
(155,800)	Takeda Pharmaceutical Co Ltd	Citibank	330,773
(30,200)	TDK Corp	Citibank	158,210
(26,200)	TDK Corp	Credit Suisse	445,476
(4,800)	TDK Corp	JP Morgan	81,614
(11,800)	TDK Corp	Deutsche Bank	182,198
(27,700)	TDK Corp	HSBC	470,980
90,600	Teijin Ltd	Bank of America Merrill Lynch	(34,140)
86,900	Teijin Ltd	Citibank	(11,181)
178,600	Teijin Ltd	JP Morgan	(90,834)
129,100	Teijin Ltd	Credit Suisse	(73,565)
66,700	Teijin Ltd	Deutsche Bank	(25,134)
201,900	Teijin Ltd	Goldman Sachs	(35,328)
(11,800)	Terumo Corp	Citibank	3,145
(9,600)	Terumo Corp	Deutsche Bank	(6,441)
(16,400)	Terumo Corp	Goldman Sachs	2,223
(11,800)	Terumo Corp	Credit Suisse	23,751
(7,000)	Terumo Corp	JP Morgan	14,089
(9,800)	Terumo Corp	HSBC	19,725
(47,300)	THK Co Ltd	Credit Suisse	151,283
(6,400)	THK Co Ltd	Citibank	7,353
(9,200)	THK Co Ltd	JP Morgan	29,425
29,300	TIS Inc	Credit Suisse	115,794
31,700	TIS Inc	Deutsche Bank	110,712
32,000	TIS Inc	Bank of America Merrill Lynch	111,760
8,700	TIS Inc	Citibank	3,998
19,400	TIS Inc	Goldman Sachs	(3,815)
5,300	TIS Inc	HSBC	20,946
6,000	TIS Inc	JP Morgan	23,712

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
64,500	Tobu Railway Co Ltd	Goldman Sachs	(31,384)
(108,300)	Toda Corp	Goldman Sachs	6,136
(32,400)	Toho Co Ltd/Tokyo	HSBC	(41,689)
(5,600)	Toho Co Ltd/Tokyo	Citibank	(3,860)
(10,600)	Toho Co Ltd/Tokyo	JP Morgan	(13,639)
(21,400)	Toho Co Ltd/Tokyo	Deutsche Bank	(3,934)
(12,000)	Toho Co Ltd/Tokyo	Credit Suisse	(15,440)
(4,200)	Toho Gas Co Ltd	HSBC	(115)
(5,000)	Toho Gas Co Ltd	Citibank	(1,838)
(5,900)	Toho Gas Co Ltd	Deutsche Bank	2,169
(25,100)	Toho Gas Co Ltd	Goldman Sachs	9,032
37,100	Tohoku Electric Power Co Inc	Credit Suisse	(29,324)
22,900	Tohoku Electric Power Co Inc	Deutsche Bank	(7,577)
21,900	Tohoku Electric Power Co Inc	Bank of America Merrill Lynch	(7,246)
107,600	Tohoku Electric Power Co Inc	HSBC	(85,048)
241,400	Tokai Rika Co Ltd	Bank of America Merrill Lynch	(204,116)
4,100	Tokai Rika Co Ltd	JP Morgan	(4,936)
38,000	Tokai Rika Co Ltd	Goldman Sachs	(17,227)
35,900	Tokio Marine Holdings Inc	Citibank	5,609
45,800	Tokio Marine Holdings Inc	Bank of America Merrill Lynch	(39,989)
18,600	Tokio Marine Holdings Inc	JP Morgan	(21,027)
1,000	Tokio Marine Holdings Inc	Deutsche Bank	(873)
42,300	Tokio Marine Holdings Inc	Credit Suisse	(47,819)
114,000	Tokio Marine Holdings Inc	HSBC	(128,873)
10,700	Tokuyama Corp	Credit Suisse	(18,432)
111,700	Tokuyama Corp	Goldman Sachs	(135,532)
(49,000)	Tokyo Broadcasting System Holdings Inc	Credit Suisse	95,924
(9,000)	Tokyo Broadcasting System Holdings Inc	Deutsche Bank	(6,286)
(50,700)	Tokyo Broadcasting System Holdings Inc	JP Morgan	99,252
(3,100)	Tokyo Century Corp	JP Morgan	16,240
(2,100)	Tokyo Century Corp	Citibank	7,045
(6,200)	Tokyo Century Corp	Goldman Sachs	12,803
(1,600)	Tokyo Century Corp	Bank of America Merrill Lynch	3,088
(5,600)	Tokyo Century Corp	Credit Suisse	29,337
(300)	Tokyo Century Corp	Deutsche Bank	579
(10,800)	Tokyo Century Corp	HSBC	56,578
(69,600)	Tokyo Electric Power Co Holdings Inc	Goldman Sachs	15,580
7,200	Tokyo Electron Ltd	Bank of America Merrill Lynch	(125,730)
700	Tokyo Electron Ltd	Citibank	(3,185)
55,500	Tokyo Gas Co Ltd	Deutsche Bank	7,906
7,900	Tokyo Gas Co Ltd	Bank of America Merrill Lynch	1,125
20,700	Tokyo Gas Co Ltd	HSBC	(1,617)
7,600	Tokyo Gas Co Ltd	JP Morgan	(594)
(17,700)	Tokyo Tatemono Co Ltd	Credit Suisse	6,182
(46,800)	Tokyo Tatemono Co Ltd	HSBC	16,345

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(6,500)	Tokyu Corp	Bank of America Merrill Lynch	(717)
(44,900)	Tokyu Corp	JP Morgan	(62,312)
(47,800)	Tokyu Corp	Credit Suisse	(66,337)
(33,700)	Tokyu Corp	Citibank	14,248
(73,000)	Tokyu Corp	Deutsche Bank	(8,051)
(124,300)	Tokyu Corp	HSBC	(172,504)
(94,800)	Tokyu Fudosan Holdings Corp	Credit Suisse	(6,970)
(867,700)	Tokyu Fudosan Holdings Corp	HSBC	(63,799)
585,400	Toppan Printing Co Ltd	Bank of America Merrill Lynch	(1,215,940)
20,800	Toppan Printing Co Ltd	JP Morgan	(24,469)
(589,700)	Toray Industries Inc	Credit Suisse	(89,968)
(163,100)	Toray Industries Inc	Citibank	(12,292)
(62,900)	Toray Industries Inc	JP Morgan	(9,596)
24,400	Toshiba Corp	Bank of America Merrill Lynch	(38,123)
10,400	Toshiba Corp	Citibank	(6,691)
85,100	Toshiba Corp	Credit Suisse	(172,069)
90,000	Toshiba Corp	HSBC	(181,977)
124,900	Tosoh Corp	JP Morgan	(331,750)
80,500	Tosoh Corp	Bank of America Merrill Lynch	(98,401)
172,600	Tosoh Corp	Deutsche Bank	(210,981)
86,900	Tosoh Corp	Credit Suisse	(230,818)
22,000	Tosoh Corp	Citibank	(13,345)
123,700	Tosoh Corp	HSBC	(328,563)
(6,400)	TOTO Ltd	Credit Suisse	8,823
(139,300)	TOTO Ltd	HSBC	192,041
(4,100)	TOTO Ltd	JP Morgan	5,652
(10,900)	Toyo Seikan Group Holdings Ltd	JP Morgan	9,517
(24,800)	Toyo Seikan Group Holdings Ltd	Credit Suisse	21,653
(62,000)	Toyo Seikan Group Holdings Ltd	Citibank	66,100
29,100	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	(17,384)
41,100	Toyo Suisan Kaisha Ltd	Citibank	(45,329)
27,000	Toyo Suisan Kaisha Ltd	JP Morgan	23,574
16,100	Toyo Suisan Kaisha Ltd	Credit Suisse	14,057
6,400	Toyo Suisan Kaisha Ltd	Deutsche Bank	(3,823)
(64,400)	Toyo Tire Corp	Credit Suisse	(97,427)
(84,700)	Toyo Tire Corp	Citibank	(23,354)
(72,500)	Toyo Tire Corp	JP Morgan	(96,618)
(215,900)	Toyo Tire Corp	Goldman Sachs	(59,959)
(63,000)	Toyo Tire Corp	HSBC	(83,958)
(20,200)	Toyoda Gosei Co Ltd	Citibank	20,608
(17,000)	Toyoda Gosei Co Ltd	Deutsche Bank	23,593
(4,900)	Toyoda Gosei Co Ltd	JP Morgan	11,664
50,800	Toyota Boshoku Corp	Bank of America Merrill Lynch	(55,093)
151,500	Toyota Boshoku Corp	Citibank	(107,215)
27,600	Toyota Boshoku Corp	JP Morgan	(39,572)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
65,700	Toyota Boshoku Corp	Credit Suisse	(94,198)
130,300	Toyota Boshoku Corp	Deutsche Bank	(141,312)
(19,200)	Toyota Industries Corp	Bank of America Merrill Lynch	22,940
(57,200)	Toyota Industries Corp	Citibank	5,257
(46,700)	Toyota Industries Corp	Credit Suisse	141,639
(45,000)	Toyota Industries Corp	Deutsche Bank	53,766
(61,100)	Toyota Industries Corp	JP Morgan	185,313
(24,000)	Toyota Industries Corp	HSBC	72,791
14,200	Toyota Motor Corp	Credit Suisse	(22,583)
14,300	Toyota Motor Corp	JP Morgan	(14,303)
28,200	Toyota Motor Corp	Goldman Sachs	(34,531)
10,400	Toyota Tsusho Corp	Bank of America Merrill Lynch	(19,117)
14,600	Toyota Tsusho Corp	Citibank	(16,773)
3,300	Toyota Tsusho Corp	JP Morgan	(6,521)
16,400	Trend Micro Inc/Japan	Bank of America Merrill Lynch	(42,958)
31,700	Trend Micro Inc/Japan	Citibank	(45,159)
4,800	Trend Micro Inc/Japan	Deutsche Bank	(12,573)
6,600	Trend Micro Inc/Japan	JP Morgan	(28,206)
1,700	TS Tech Co Ltd	Citibank	(2,281)
34,800	TS Tech Co Ltd	JP Morgan	(109,705)
10,100	TS Tech Co Ltd	Bank of America Merrill Lynch	(22,186)
34,700	TS Tech Co Ltd	Credit Suisse	(109,389)
17,900	TS Tech Co Ltd	Deutsche Bank	(39,319)
(39,100)	Tsumura & Co	JP Morgan	125,775
(83,500)	Tsumura & Co	Citibank	42,209
(10,600)	Tsumura & Co	Deutsche Bank	7,307
(1,400)	Tsuruha Holdings Inc	Citibank	1,544
(18,600)	Tsuruha Holdings Inc	Bank of America Merrill Lynch	54,703
(1,100)	Tsuruha Holdings Inc	Credit Suisse	4,651
(4,800)	Tsuruha Holdings Inc	Deutsche Bank	14,117
(10,600)	Tsuruha Holdings Inc	JP Morgan	44,814
(8,700)	Tsuruha Holdings Inc	HSBC	36,781
(5,900)	TV Asahi Holdings Corp	Citibank	3,904
(22,100)	TV Asahi Holdings Corp	Credit Suisse	23,968
(32,600)	TV Asahi Holdings Corp	JP Morgan	35,355
(12,500)	TV Asahi Holdings Corp	HSBC	13,556
26,500	Ube Industries Ltd	JP Morgan	(33,367)
18,300	Ube Industries Ltd	Bank of America Merrill Lynch	(16,819)
12,600	Ube Industries Ltd	Citibank	(6,253)
24,700	Ube Industries Ltd	Credit Suisse	(31,101)
7,400	Ube Industries Ltd	Deutsche Bank	(6,801)
38,900	Ube Industries Ltd	Goldman Sachs	(7,169)
9,500	Ube Industries Ltd	HSBC	(11,962)
(67,700)	Ulvac Inc	Goldman Sachs	93,517
(8,300)	Ulvac Inc	Citibank	22,122

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(25,800)	Ulvac Inc	Credit Suisse	98,405
(69,100)	Ulvac Inc	HSBC	263,605
(33,300)	Ulvac Inc	JP Morgan	127,012
(6,400)	Unicharm Corp	JP Morgan	16,411
(25,100)	Unicharm Corp	Citibank	27,221
(28,200)	Unicharm Corp	Credit Suisse	72,311
(62,600)	Unicharm Corp	Deutsche Bank	53,507
(160,900)	Unicharm Corp	HSBC	412,583
(656)	United Urban Investment Corp (Reit)	Deutsche Bank	9,044
(15,200)	Universal Entertainment Corp	Citibank	2,095
41,800	Ushio Inc	Bank of America Merrill Lynch	(34,576)
11,900	Ushio Inc	Deutsche Bank	(9,843)
18,100	Ushio Inc	JP Morgan	12,476
45,500	Ushio Inc	HSBC	31,363
(58,700)	USS Co Ltd	Credit Suisse	(5,934)
(105,000)	USS Co Ltd	Citibank	(10,615)
(46,200)	USS Co Ltd	Deutsche Bank	(24,628)
(77,700)	USS Co Ltd	JP Morgan	(7,855)
1,600	Wacoal Holdings Corp	JP Morgan	956
2,500	Wacoal Holdings Corp	Citibank	(161)
2,600	Wacoal Holdings Corp	Bank of America Merrill Lynch	1,888
1,300	Wacoal Holdings Corp	Credit Suisse	777
36,800	Wacoal Holdings Corp	Goldman Sachs	(20,033)
(56,700)	Welcia Holdings Co Ltd	JP Morgan	273,586
(6,400)	Welcia Holdings Co Ltd	Credit Suisse	30,881
(21,500)	Welcia Holdings Co Ltd	HSBC	38,638
(70,600)	Welcia Holdings Co Ltd	Goldman Sachs	(10,431)
27,000	West Japan Railway Co	Bank of America Merrill Lynch	24,815
26,200	West Japan Railway Co	Citibank	(9,150)
6,700	West Japan Railway Co	JP Morgan	11,633
5,500	West Japan Railway Co	Deutsche Bank	5,055
20,900	West Japan Railway Co	Credit Suisse	27,853
4,300	West Japan Railway Co	HSBC	5,730
11,300	West Japan Railway Co	Goldman Sachs	(7,761)
(412,682)	Yahoo Japan Corp	JP Morgan	(15,171)
(215,800)	Yahoo Japan Corp	Citibank	(17,850)
(85,100)	Yahoo Japan Corp	Credit Suisse	(3,129)
(299,800)	Yahoo Japan Corp	HSBC	(11,022)
(23,800)	Yakult Honsha Co Ltd	JP Morgan	242,801
(10,100)	Yakult Honsha Co Ltd	Bank of America Merrill Lynch	62,194
(4,900)	Yakult Honsha Co Ltd	Credit Suisse	49,989
83,900	Yamaguchi Financial Group Inc	Credit Suisse	16,193
108,000	Yamaguchi Financial Group Inc	Deutsche Bank	(27,793)
(23,300)	Yamaha Corp	Goldman Sachs	49,920
(34,900)	Yamaha Motor Co Ltd	JP Morgan	27,906

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(21,500)	Yamaha Motor Co Ltd	Credit Suisse	17,191
(29,000)	Yamaha Motor Co Ltd	Deutsche Bank	11,194
(24,500)	Yamaha Motor Co Ltd	Citibank	11,484
(10,000)	Yamaha Motor Co Ltd	HSBC	7,996
3,100	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	(2,963)
10,200	Yamato Holdings Co Ltd	Citibank	(3,281)
14,300	Yamato Holdings Co Ltd	HSBC	(24,051)
69,500	Yamazaki Baking Co Ltd	JP Morgan	(48,546)
20,600	Yamazaki Baking Co Ltd	Citibank	(17,418)
(101,900)	Yaskawa Electric Corp	JP Morgan	613,432
(42,400)	Yaskawa Electric Corp	Credit Suisse	232,219
(59,900)	Yaskawa Electric Corp	Goldman Sachs	124,253
(49,100)	Yaskawa Electric Corp	Citibank	112,817
106,300	Yokogawa Electric Corp	JP Morgan	(86,951)
127,700	Yokogawa Electric Corp	Bank of America Merrill Lynch	31,689
39,500	Yokogawa Electric Corp	Citibank	(6,172)
30,200	Yokogawa Electric Corp	Credit Suisse	(24,703)
20,900	Yokogawa Electric Corp	Deutsche Bank	5,186
19,200	Yokohama Rubber Co Ltd/The	Goldman Sachs	(12,310)
15,200	Yokohama Rubber Co Ltd/The	HSBC	(24,727)
14,700	Yokohama Rubber Co Ltd/The	Citibank	(13,646)
13,600	Yokohama Rubber Co Ltd/The	JP Morgan	(22,124)
23,700	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	(30,713)
4,300	Yokohama Rubber Co Ltd/The	Deutsche Bank	(5,572)
600	Zenkoku Hosho Co Ltd	Deutsche Bank	2,095
1,000	Zenkoku Hosho Co Ltd	Bank of America Merrill Lynch	3,492
15,300	Zenkoku Hosho Co Ltd	Citibank	39,373
21,200	Zenkoku Hosho Co Ltd	HSBC	91,577
37,000	Zensho Holdings Co Ltd	Bank of America Merrill Lynch	(20,063)
17,000	Zensho Holdings Co Ltd	Citibank	(12,656)
50,000	Zensho Holdings Co Ltd	Credit Suisse	(124,994)
19,100	Zensho Holdings Co Ltd	JP Morgan	(47,748)
137,800	Zeon Corp	Bank of America Merrill Lynch	(55,725)
134,100	Zeon Corp	Citibank	(48,067)
81,200	Zeon Corp	Goldman Sachs	(19,291)
(102,700)	ZOZO Inc	JP Morgan	382,276
(26,100)	ZOZO Inc	Citibank	(10,555)
(330,100)	ZOZO Inc	Credit Suisse	1,228,717
(10,400)	ZOZO Inc	Goldman Sachs	(4,436)
(112,100)	ZOZO Inc	HSBC	417,265
			<u>11,426,977</u>
	オランダ		
50,454	Aalberts NV	Bank of America Merrill Lynch	(118,228)
29,374	Aalberts NV	Credit Suisse	(127,830)
13,262	Aalberts NV	HSBC	(57,714)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オランダ(続き)		
36,511	ABN AMRO Group NV '144A'	JP Morgan	(24,129)
91,880	ABN AMRO Group NV '144A'	Goldman Sachs	(11,258)
68,949	ABN AMRO Group NV '144A'	HSBC	(63,857)
54,958	ABN AMRO Group NV '144A'	Citibank	1,227
8,321	ABN AMRO Group NV '144A'	Credit Suisse	(7,707)
26,291	ABN AMRO Group NV '144A'	Bank of America Merrill Lynch	(13,202)
(970)	Adyen NV '144A'	JP Morgan	(52,603)
(1,716)	Adyen NV '144A'	Credit Suisse	(98,462)
(1,116)	Adyen NV '144A'	Citibank	(10,709)
(2,053)	Adyen NV '144A'	HSBC	(111,335)
(483)	Adyen NV '144A'	Bank of America Merrill Lynch	(29,104)
(668,944)	Aegon NV	HSBC	280,662
18,634	Akzo Nobel NV	Citibank	(43,665)
10,000	Akzo Nobel NV	Goldman Sachs	(12,463)
11,535	Akzo Nobel NV	Bank of America Merrill Lynch	(2,188)
56,663	Akzo Nobel NV	Credit Suisse	111,280
4,605	Akzo Nobel NV	HSBC	9,044
50,827	Akzo Nobel NV	JP Morgan	69,517
12,034	Aperam SA	Credit Suisse	(55,055)
400,525	Aperam SA	HSBC	(1,832,395)
(122,550)	ArcelorMittal	Goldman Sachs	137,485
22,903	ASM International NV	Citibank	(73,091)
37,423	ASM International NV	JP Morgan	(255,562)
14,723	ASM International NV	Bank of America Merrill Lynch	(84,772)
16,886	ASM International NV	Credit Suisse	(115,314)
770	ASM International NV	Deutsche Bank	(4,433)
31,593	ASM International NV	HSBC	(215,749)
(5,030)	ASML Holding NV	Goldman Sachs	7,921
1,362	ASR Nederland NV	Bank of America Merrill Lynch	(3,283)
75,560	ASR Nederland NV	Citibank	(190,549)
60,219	ASR Nederland NV	JP Morgan	(202,258)
44,859	ASR Nederland NV	Credit Suisse	(150,668)
150,506	ASR Nederland NV	HSBC	(505,506)
85,363	BE Semiconductor Industries NV	Credit Suisse	(364,816)
84,214	BE Semiconductor Industries NV	Citibank	(149,413)
64,390	BE Semiconductor Industries NV	JP Morgan	(275,184)
679	BE Semiconductor Industries NV	Bank of America Merrill Lynch	(2,394)
52,616	BE Semiconductor Industries NV	HSBC	(224,865)
(11,670)	Boskalis Westminster	Citibank	11,069
(235,679)	Boskalis Westminster	Bank of America Merrill Lynch	478,628
(98,030)	Boskalis Westminster	JP Morgan	379,572
(106,914)	Boskalis Westminster	Credit Suisse	413,971
(47,524)	Boskalis Westminster	Deutsche Bank	96,514
(28,962)	Galapagos NV	JP Morgan	64,634
(1,476)	Galapagos NV	Deutsche Bank	(1,071)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オランダ(続き)		
(14,650)	Galapagos NV	HSBC	32,694
(6,330)	Galapagos NV	Bank of America Merrill Lynch	(4,591)
(304)	Gemalto NV	Citibank	17
(3,556)	Gemalto NV	Bank of America Merrill Lynch	198
(9)	Gemalto NV	HSBC	-
29,392	Heineken Holding NV	Bank of America Merrill Lynch	(81,993)
37,557	Heineken Holding NV	HSBC	(92,198)
4,318	Heineken Holding NV	Citibank	(14,696)
16,641	Heineken NV	HSBC	(49,393)
34,949	Heineken NV	Bank of America Merrill Lynch	(131,033)
9,705	Heineken NV	Credit Suisse	(28,806)
13,803	Heineken NV	Citibank	(57,912)
28,381	Heineken NV	JP Morgan	(79,270)
6,430	Heineken NV	Goldman Sachs	(26,876)
(41,776)	IMCD NV	Bank of America Merrill Lynch	114,209
(37,795)	IMCD NV	Credit Suisse	(40,065)
(7,583)	IMCD NV	Deutsche Bank	20,731
370,973	ING Groep NV	HSBC	(457,829)
(71,987)	Koninklijke Ahold Delhaize NV	Goldman Sachs	39,965
35,932	Koninklijke DSM NV	Bank of America Merrill Lynch	(30,071)
17,860	Koninklijke DSM NV	Citibank	(22,918)
13,300	Koninklijke DSM NV	Credit Suisse	(3,125)
11,906	Koninklijke DSM NV	JP Morgan	4,159
17,161	Koninklijke DSM NV	HSBC	(5,745)
2,620	Koninklijke DSM NV	Goldman Sachs	(10,315)
272,179	Koninklijke KPN NV	Credit Suisse	2,430
194,982	Koninklijke KPN NV	Citibank	1,958
80,012	Koninklijke KPN NV	HSBC	714
131,326	Koninklijke KPN NV	JP Morgan	1,172
39,804	Koninklijke Philips NV	Citibank	(39,085)
43,068	Koninklijke Philips NV	JP Morgan	(85,782)
108,491	Koninklijke Philips NV	Credit Suisse	(216,091)
92,569	Koninklijke Philips NV	HSBC	(184,378)
(6,888)	Koninklijke Vopak NV	Credit Suisse	10,376
(144,900)	Koninklijke Vopak NV	Bank of America Merrill Lynch	108,330
(16,074)	Koninklijke Vopak NV	Citibank	25,290
(67,536)	Koninklijke Vopak NV	JP Morgan	101,736
(47,110)	Koninklijke Vopak NV	HSBC	70,966
41,104	NN Group NV	Citibank	(121,086)
25,110	NN Group NV	Credit Suisse	(88,646)
80,040	NN Group NV	Goldman Sachs	(193,686)
(108,387)	OCI NV	JP Morgan	420,037
(34,010)	OCI NV	Goldman Sachs	99,192
(9,000)	OCI NV	Bank of America Merrill Lynch	28,220
(62,141)	OCI NV	Credit Suisse	246,157

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オランダ(続き)		
43,705	Randstad NV	HSBC	(169,226)
44,116	SBM Offshore NV	Citibank	(54,888)
39,656	SBM Offshore NV	Credit Suisse	(47,126)
94,009	Signify NV '144A'	HSBC	(219,241)
98,037	Signify NV '144A'	Bank of America Merrill Lynch	(208,944)
148,684	Signify NV '144A'	Citibank	(122,773)
87,366	Signify NV '144A'	JP Morgan	(203,749)
40,707	Signify NV '144A'	Credit Suisse	(94,934)
(22,472)	Unibail-Rodamco-Westfield (Reit)	JP Morgan	348,548
(1,660)	Unibail-Rodamco-Westfield (Reit)	Bank of America Merrill Lynch	16,671
(24,335)	Unibail-Rodamco-Westfield (Reit)	HSBC	377,443
16,891	Unilever NV	JP Morgan	13,098
18,740	Unilever NV	Goldman Sachs	(5,315)
23,628	Unilever NV	Bank of America Merrill Lynch	13,710
27,272	Unilever NV	Citibank	(17,955)
24,288	Unilever NV	HSBC	8,402
14,863	Wolters Kluwer NV	Bank of America Merrill Lynch	21,560
20,144	Wolters Kluwer NV	Citibank	(22,478)
25,734	Wolters Kluwer NV	JP Morgan	7,466
11,147	Wolters Kluwer NV	Credit Suisse	3,234
36,602	Wolters Kluwer NV	Deutsche Bank	53,095
51,033	Wolters Kluwer NV	HSBC	14,806
			<u>(4,454,943)</u>
	ニュージーランド		
36,490	a2 Milk Co Ltd	Bank of America Merrill Lynch	(11,890)
43,181	a2 Milk Co Ltd	Credit Suisse	(1,127)
201,290	a2 Milk Co Ltd	HSBC	(42,489)
302,560	Contact Energy Ltd	Goldman Sachs	8,810
103,800	Contact Energy Ltd	Credit Suisse	8,999
95,690	Contact Energy Ltd	HSBC	8,876
			<u>(28,821)</u>
	ノルウェー		
(16,639)	Aker ASA 'A'	Bank of America Merrill Lynch	37,949
(7,330)	Aker ASA 'A'	Goldman Sachs	29,196
51,870	Aker BP ASA	Credit Suisse	(136,284)
72,050	Aker BP ASA	Goldman Sachs	(198,313)
83,762	Austevoll Seafood ASA	HSBC	(82,147)
19,550	Austevoll Seafood ASA	Bank of America Merrill Lynch	(2,341)
18,175	Austevoll Seafood ASA	Citibank	(7,461)
20,225	Austevoll Seafood ASA	Deutsche Bank	(2,422)
145,930	DNB ASA	Citibank	(95,688)
47,624	DNB ASA	JP Morgan	(38,016)
51,888	DNB ASA	Credit Suisse	(41,420)
33,418	DNB ASA	Bank of America Merrill Lynch	(17,149)
192,013	DNB ASA	HSBC	(146,366)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ノルウェー(続き)		
124,540	Equinor ASA	Citibank	(221,553)
405,410	Equinor ASA	JP Morgan	(834,481)
202,304	Equinor ASA	Bank of America Merrill Lynch	(350,666)
314,998	Equinor ASA	Credit Suisse	(648,381)
198,799	Equinor ASA	HSBC	(403,074)
(56,399)	Gjensidige Forsikring ASA	Bank of America Merrill Lynch	3,216
(47,463)	Gjensidige Forsikring ASA	JP Morgan	(8,660)
(272,230)	Gjensidige Forsikring ASA	HSBC	(49,671)
(150,018)	Leroy Seafood Group ASA	Bank of America Merrill Lynch	(12,317)
(302,545)	Leroy Seafood Group ASA	Goldman Sachs	39,660
(292,016)	Leroy Seafood Group ASA	HSBC	111,224
(45,124)	Leroy Seafood Group ASA	Credit Suisse	17,187
(61,126)	Leroy Seafood Group ASA	JP Morgan	19,446
(60,220)	Mowi ASA	Goldman Sachs	17,350
(192,631)	Mowi ASA	Bank of America Merrill Lynch	(35,147)
(112,242)	Mowi ASA	Citibank	30,719
(32,698)	Mowi ASA	JP Morgan	(40,457)
(225,064)	Mowi ASA	HSBC	(278,472)
(55,805)	Mowi ASA	Credit Suisse	(69,047)
(477,597)	Norsk Hydro ASA	Credit Suisse	135,070
(402,861)	Norsk Hydro ASA	Citibank	155,740
(529,261)	Norsk Hydro ASA	HSBC	149,681
(347,064)	Norsk Hydro ASA	JP Morgan	98,154
117,393	Orkla ASA	Bank of America Merrill Lynch	2,410
183,112	Orkla ASA	Citibank	(5,429)
296,312	Orkla ASA	JP Morgan	85,828
236,110	Orkla ASA	Goldman Sachs	7,083
386,699	Orkla ASA	HSBC	75,940
45,844	Salmar ASA	Citibank	77,896
82,086	Schibsted ASA 'A'	Goldman Sachs	72,287
15,079	Schibsted ASA 'A'	HSBC	172
21,830	Schibsted ASA 'A'	Citibank	8,215
12,066	Schibsted ASA 'A'	JP Morgan	138
22,116	Schibsted ASA 'A'	Credit Suisse	1,627
32,654	Schibsted ASA 'B'	Goldman Sachs	29,310
43,242	SpareBank 1 SR-Bank ASA	Credit Suisse	6,904
11,077	SpareBank 1 SR-Bank ASA	Citibank	(2,653)
145,454	SpareBank 1 SR-Bank ASA	HSBC	23,222
642,766	SpareBank 1 SR-Bank ASA	JP Morgan	102,619
17,153	Subsea 7 SA	Citibank	(25,977)
33,745	Subsea 7 SA	JP Morgan	(33,210)
76,803	Telenor ASA	Bank of America Merrill Lynch	74,446
153,836	Telenor ASA	Citibank	7,894
102,858	Telenor ASA	JP Morgan	66,859
104,699	Telenor ASA	Credit Suisse	68,055

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
ノルウェー(続き)			
218,920	Telenor ASA	HSBC	142,300
195,528	TGS NOPEC Geophysical Co ASA	Bank of America Merrill Lynch	(463,786)
54,502	TGS NOPEC Geophysical Co ASA	JP Morgan	(8,701)
32,134	TGS NOPEC Geophysical Co ASA	Citibank	(106,269)
53,142	TGS NOPEC Geophysical Co ASA	Credit Suisse	(8,484)
280,505	TGS NOPEC Geophysical Co ASA	HSBC	(44,783)
303	Tomra Systems ASA	Bank of America Merrill Lynch	76
19,113	Tomra Systems ASA	HSBC	23,540
(73,210)	Yara International ASA	JP Morgan	(67,624)
(36,982)	Yara International ASA	Bank of America Merrill Lynch	(78,020)
(94,104)	Yara International ASA	HSBC	(86,924)
			<u>(2,929,980)</u>
ポルトガル			
(144,575)	EDP - Energias de Portugal SA	HSBC	9,034
(33,317)	Jeronimo Martins SGPS SA	Credit Suisse	10,901
(59,320)	Jeronimo Martins SGPS SA	Bank of America Merrill Lynch	6,950
(226,390)	Jeronimo Martins SGPS SA	Goldman Sachs	(68,502)
69,620	Navigator Co SA/The	JP Morgan	(36,512)
412,381	Navigator Co SA/The	Bank of America Merrill Lynch	(130,684)
311,681	Navigator Co SA/The	Credit Suisse	(163,461)
245,190	Navigator Co SA/The	Citibank	(63,474)
44,066	Navigator Co SA/The	Deutsche Bank	(13,965)
519,730	Navigator Co SA/The	HSBC	(272,572)
(240,293)	NOS SGPS SA	Bank of America Merrill Lynch	33,516
407,995	Sonae SGPS SA	HSBC	(34,372)
179,106	Sonae SGPS SA	Bank of America Merrill Lynch	(15,589)
491,122	Sonae SGPS SA	JP Morgan	(41,375)
583,345	Sonae SGPS SA	Citibank	(9,438)
1,680,088	Sonae SGPS SA	Credit Suisse	(141,542)
9,540	Sonae SGPS SA	Deutsche Bank	(830)
			<u>(931,915)</u>
シンガポール			
263,700	Ascendas (Reit)	Citibank	(3,826)
393,400	Ascendas (Reit)	JP Morgan	(8,562)
1,341,200	Ascendas (Reit)	Credit Suisse	(29,189)
689,200	Ascendas (Reit)	Deutsche Bank	10,000
(311,900)	CapitaLand Commercial Trust (Reit)	JP Morgan	(6,788)
(1,841,700)	CapitaLand Commercial Trust (Reit)	HSBC	(40,082)
953,200	CapitaLand Ltd	JP Morgan	(197,123)
522,100	CapitaLand Ltd	Credit Suisse	(58,315)
2,342,800	CapitaLand Ltd	Goldman Sachs	(126,509)
1,392,800	CapitaLand Mall Trust (Reit)	JP Morgan	(50,521)
2,096,400	CapitaLand Mall Trust (Reit)	Citibank	30,417
1,860,600	CapitaLand Mall Trust (Reit)	Credit Suisse	(67,489)
(1,500)	City Developments Ltd	JP Morgan	675

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	シンガポール(続き)		
(265,100)	City Developments Ltd	HSBC	119,237
3,225,000	ComfortDelGro Corp Ltd	Citibank	(46,792)
1,284,300	ComfortDelGro Corp Ltd	Credit Suisse	(102,487)
120,700	ComfortDelGro Corp Ltd	JP Morgan	(9,632)
1,143,100	ComfortDelGro Corp Ltd	HSBC	(91,219)
103,100	Dairy Farm International Holdings Ltd	Credit Suisse	(9,279)
31,800	Dairy Farm International Holdings Ltd	Citibank	(10,812)
460,900	Dairy Farm International Holdings Ltd	HSBC	(41,481)
(58,200)	DBS Group Holdings Ltd	Goldman Sachs	46,990
(76,700)	DBS Group Holdings Ltd	HSBC	127,754
(706,100)	Genting Singapore Ltd	Goldman Sachs	1,668
(1,013,200)	Golden Agri-Resources Ltd	Citibank	7,350
(5,105,800)	Golden Agri-Resources Ltd	Deutsche Bank	37,040
(10,933,400)	Golden Agri-Resources Ltd	HSBC	198,292
173,700	Hongkong Land Holdings Ltd	Credit Suisse	(69,480)
260,600	Hongkong Land Holdings Ltd	Citibank	(85,998)
120,400	Hongkong Land Holdings Ltd	Goldman Sachs	(30,918)
(1,178,200)	Hutchison Port Holdings Trust (Unit)	Credit Suisse	11,782
(2,014,400)	Hutchison Port Holdings Trust (Unit)	JP Morgan	20,144
(85,200)	Jardine Cycle & Carriage Ltd	Goldman Sachs	(24,115)
(5,900)	Jardine Matheson Holdings Ltd	Citibank	(7,257)
(37,896)	Jardine Matheson Holdings Ltd	Deutsche Bank	(42,822)
(31,489)	Jardine Matheson Holdings Ltd	JP Morgan	29,600
(108,800)	Jardine Matheson Holdings Ltd	HSBC	82,001
(55,200)	Jardine Matheson Holdings Ltd	Goldman Sachs	(123,664)
(61,300)	Jardine Strategic Holdings Ltd	Deutsche Bank	(35,554)
(75,963)	Jardine Strategic Holdings Ltd	JP Morgan	18,991
(120,789)	Jardine Strategic Holdings Ltd	HSBC	23,823
(61,200)	Jardine Strategic Holdings Ltd	Goldman Sachs	(74,781)
(1,721,800)	Keppel (Reit)	JP Morgan	24,982
203,800	Keppel Corp Ltd	Credit Suisse	(91,665)
20,700	Keppel Corp Ltd	Deutsche Bank	(5,556)
295,000	Keppel Corp Ltd	Citibank	(40,662)
122,000	Mapletree Commercial Trust (Reit)	Deutsche Bank	(885)
1,143,900	Mapletree Commercial Trust (Reit)	JP Morgan	(41,492)
1,229,300	Mapletree Commercial Trust (Reit)	Credit Suisse	(44,590)
2,226,600	Mapletree Commercial Trust (Reit)	Citibank	(48,459)
2,372,400	Mapletree Industrial Trust (Reit)	Citibank	51,632
576,200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	25,080
2,366,200	Mapletree Industrial Trust (Reit)	JP Morgan	34,331
399,300	Mapletree Industrial Trust (Reit)	Credit Suisse	5,793
733,600	Mapletree Industrial Trust (Reit)	Deutsche Bank	31,932
(1,155,800)	Mapletree Logistics Trust (Reit)	JP Morgan	33,539
(231,100)	Mapletree Logistics Trust (Reit)	Credit Suisse	6,706
(19,100)	Oversea-Chinese Banking Corp Ltd	JP Morgan	12,055

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	シンガポール(続き)		
427,200	SATS Ltd	Citibank	9,297
931,200	SATS Ltd	JP Morgan	(67,554)
983,600	SATS Ltd	Credit Suisse	(71,356)
461,600	SATS Ltd	Deutsche Bank	(46,882)
70,900	SATS Ltd	HSBC	(5,143)
(1,885,500)	Sembcorp Industries Ltd	Deutsche Bank	177,819
(1,635,400)	Sembcorp Industries Ltd	JP Morgan	213,553
(292,543)	Sembcorp Marine Ltd	JP Morgan	40,323
(699,500)	Sembcorp Marine Ltd	Citibank	45,623
(578,000)	Sembcorp Marine Ltd	HSBC	55,122
(1,288,900)	Sembcorp Marine Ltd	Credit Suisse	140,343
(52,700)	Singapore Airlines Ltd	Goldman Sachs	429
14,000	Singapore Airlines Ltd	Citibank	(1,016)
505,100	Singapore Exchange Ltd	Credit Suisse	(7,329)
1,002,600	Singapore Exchange Ltd	Citibank	(94,554)
315,800	Singapore Exchange Ltd	HSBC	(4,582)
(939,500)	Singapore Post Ltd	Citibank	13,631
(1,479,500)	Singapore Post Ltd	JP Morgan	69,765
(133,400)	Singapore Post Ltd	Credit Suisse	6,290
(1,286,700)	Singapore Post Ltd	Deutsche Bank	23,336
444,600	Singapore Technologies Engineering Ltd	HSBC	9,676
2,216,800	Singapore Technologies Engineering Ltd	Citibank	(16,082)
149,600	Singapore Technologies Engineering Ltd	JP Morgan	3,256
399,300	Singapore Technologies Engineering Ltd	Credit Suisse	8,690
(2,940,500)	Singapore Telecommunications Ltd	JP Morgan	(191,987)
(963,700)	Singapore Telecommunications Ltd	Citibank	(41,947)
421,300	StarHub Ltd	Citibank	(12,225)
759,800	StarHub Ltd	JP Morgan	(38,584)
722,300	StarHub Ltd	Deutsche Bank	(20,960)
378,700	Suntec (Reit)	Citibank	8,242
259,900	Suntec (Reit)	Bank of America Merrill Lynch	3,771
170,300	Suntec (Reit)	JP Morgan	1,235
(14,200)	United Overseas Bank Ltd	Goldman Sachs	6,177
(8,700)	United Overseas Bank Ltd	HSBC	14,075
(42,900)	UOL Group Ltd	Credit Suisse	13,694
(212,100)	UOL Group Ltd	HSBC	67,702
(150,300)	Venture Corp Ltd	Goldman Sachs	23,693
(70,800)	Venture Corp Ltd	Credit Suisse	83,207
(36,000)	Venture Corp Ltd	Citibank	8,357
(170,900)	Venture Corp Ltd	HSBC	123,510
(189,100)	Wilmar International Ltd	Citibank	23,321
(588,000)	Wilmar International Ltd	JP Morgan	127,970
(1,091,400)	Wilmar International Ltd	Deutsche Bank	166,269
(1,092,000)	Wilmar International Ltd	HSBC	237,658
(6,299,700)	Yangzijiang Shipbuilding Holdings Ltd	Goldman Sachs	253,717

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	シンガポール(続き)		
701,100	Yanlord Land Group Ltd	JP Morgan	(137,326)
705,800	Yanlord Land Group Ltd	Bank of America Merrill Lynch	(128,006)
1,492,100	Yanlord Land Group Ltd	Credit Suisse	(292,261)
1,167,000	Yanlord Land Group Ltd	Citibank	(67,728)
1,456,000	Yanlord Land Group Ltd	Deutsche Bank	(264,065)
186,500	Yanlord Land Group Ltd	HSBC	(36,530)
			<u>(242,556)</u>
	韓国		
(22,201)	Amorepacific Corp	Citibank	208,134
(5,572)	Amorepacific Corp	Credit Suisse	160,768
(1,543)	Amorepacific Corp	HSBC	44,520
(5,658)	Amorepacific Corp	Credit Suisse	61,801
(424)	AMOREPACIFIC Group	Citibank	1,132
(25,459)	Amorepacific Corp	HSBC	278,084
(10,165)	BGF retail Co Ltd	Citibank	142,047
(2,315)	BGF retail Co Ltd	Deutsche Bank	32,821
(12,245)	BGF retail Co Ltd	JP Morgan	333,550
(40,017)	BNK Financial Group Inc	Citibank	5,630
(40,032)	BNK Financial Group Inc	Credit Suisse	10,437
(6,880)	Celltrion Healthcare Co Ltd	HSBC	(3,841)
(6,051)	Celltrion Healthcare Co Ltd	JP Morgan	90,500
(15,336)	Celltrion Healthcare Co Ltd	Citibank	25,706
(23,027)	Celltrion Healthcare Co Ltd	Credit Suisse	22,378
(10,496)	Celltrion Inc	Credit Suisse	169,988
(19,910)	Celltrion Inc	Citibank	(97,381)
(5)	Celltrion Inc	JP Morgan	81
56,054	Cheil Worldwide Inc	Goldman Sachs	2,261
(1,456)	CJ CheilJedang Corp	JP Morgan	43,634
(1,984)	CJ CheilJedang Corp	Citibank	(4,980)
(2,743)	CJ CheilJedang Corp	HSBC	82,279
(403)	CJ CheilJedang Corp	Bank of America Merrill Lynch	1,875
(9,538)	CJ CheilJedang Corp	Credit Suisse	286,102
(4,148)	CJ CheilJedang Corp	Deutsche Bank	19,298
2,349	CJ Corp	Bank of America Merrill Lynch	(11,248)
1,124	CJ Corp	Citibank	640
21,017	CJ Corp	JP Morgan	(302,395)
12,009	CJ Corp	Credit Suisse	(172,910)
11,443	CJ Corp	Deutsche Bank	(54,794)
352	CJ Corp (Pref)	Bank of America Merrill Lynch	(6,678)
3,152	CJ Corp (Pref)	JP Morgan	(242,533)
1,801	CJ Corp (Pref)	Credit Suisse	40,832
168	CJ Corp (Pref)	Citibank	3,809
1,717	CJ Corp (Pref)	Deutsche Bank	38,928
(2,381)	CJ ENM Co Ltd	HSBC	19,935
(3,298)	CJ Logistics Corp	Deutsche Bank	(14,424)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
(21,469)	CJ Logistics Corp	JP Morgan	61,869
(6,165)	CJ Logistics Corp	Bank of America Merrill Lynch	(26,963)
(28,439)	CJ Logistics Corp	Citibank	(268,925)
(3,664)	CJ Logistics Corp	Credit Suisse	10,610
33,679	Daelim Industrial Co Ltd	Deutsche Bank	36,960
10,225	Daelim Industrial Co Ltd	Bank of America Merrill Lynch	11,221
24,341	Daelim Industrial Co Ltd	Citibank	(6,478)
55,262	Daelim Industrial Co Ltd	JP Morgan	96,282
30,410	Daelim Industrial Co Ltd	Credit Suisse	52,717
56,403	Daelim Industrial Co Ltd	HSBC	97,777
(45,516)	Daewoo Shipbuilding & Marine Engineering Co Ltd	Citibank	(43,973)
(22,158)	Daewoo Shipbuilding & Marine Engineering Co Ltd	JP Morgan	(15,418)
5,673	DB Insurance Co Ltd	Credit Suisse	(40,814)
14,434	DB Insurance Co Ltd	HSBC	(103,845)
(10,792)	Dongsuh Cos Inc	JP Morgan	9,137
(3,406)	Dongsuh Cos Inc	Bank of America Merrill Lynch	3,827
(42,249)	Dongsuh Cos Inc	Citibank	41,317
(26,801)	Dongsuh Cos Inc	Credit Suisse	22,736
6,898	Doosan Bobcat Inc	Credit Suisse	532
12,007	Doosan Bobcat Inc	JP Morgan	961
13,240	Doosan Bobcat Inc	Goldman Sachs	14,201
216,535	Doosan Bobcat Inc	HSBC	16,699
26,209	Doosan Bobcat Inc	Citibank	35,357
138,800	Doosan Infracore Co Ltd	Goldman Sachs	16,129
(8,044)	E-MART Inc	Credit Suisse	176,143
(2,258)	E-MART Inc	HSBC	49,444
(97,717)	Fila Korea Ltd	Credit Suisse	168,545
14,916	GS Engineering & Construction Corp	Credit Suisse	(11,181)
52,079	GS Engineering & Construction Corp	Citibank	59,841
37,307	GS Engineering & Construction Corp	JP Morgan	(27,833)
52,151	GS Engineering & Construction Corp	HSBC	(39,092)
41,789	GS Holdings Corp	Goldman Sachs	14,463
13,884	GS Holdings Corp	Citibank	2,774
2,987	GS Holdings Corp	Deutsche Bank	893
26,707	GS Holdings Corp	JP Morgan	(50,276)
11,885	GS Holdings Corp	Bank of America Merrill Lynch	3,553
13,940	GS Holdings Corp	Credit Suisse	(9,752)
35,045	GS Holdings Corp	HSBC	(66,131)
(33,359)	GS Retail Co Ltd	Citibank	30,480
(33,547)	GS Retail Co Ltd	JP Morgan	99,305
80,100	Hana Financial Group Inc	Goldman Sachs	(43,441)
49,356	Hana Financial Group Inc	JP Morgan	(38,042)
8,669	Hana Financial Group Inc	Citibank	(4,985)
4,886	Hana Financial Group Inc	Bank of America Merrill Lynch	(1,310)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
3,225	Hana Financial Group Inc	Deutsche Bank	(864)
56,297	Hana Financial Group Inc	HSBC	(70,139)
3,658	Hankook Tire & Technology Co Ltd	Deutsche Bank	(6,205)
12,634	Hankook Tire & Technology Co Ltd	JP Morgan	(49,477)
27,707	Hankook Tire & Technology Co Ltd	Credit Suisse	(108,599)
36,035	Hankook Tire & Technology Co Ltd	Bank of America Merrill Lynch	(61,121)
25,345	Hankook Tire & Technology Co Ltd	Citibank	(14,622)
37,561	Hankook Tire & Technology Co Ltd	Goldman Sachs	(26,300)
(731)	Hanmi Pharm Co Ltd	HSBC	(2,693)
(8,306)	Hanmi Pharm Co Ltd	Citibank	(5,015)
(858)	Hanmi Science Co Ltd	Bank of America Merrill Lynch	1,899
(5,065)	Hanmi Science Co Ltd	Deutsche Bank	11,208
(58,986)	Hanmi Science Co Ltd	Citibank	(60,395)
(12,634)	Hanmi Science Co Ltd	JP Morgan	62,009
(28,958)	Hanon Systems	Citibank	(15,060)
(33,162)	Hanon Systems	Bank of America Merrill Lynch	(2,178)
(8,543)	Hanon Systems	JP Morgan	5,177
(209,199)	Hanon Systems	Credit Suisse	127,004
(119,812)	Hanon Systems	Deutsche Bank	(7,871)
20,170	Hanssem Co Ltd	Goldman Sachs	(119,007)
98,415	Hanwha Chemical Corp	Deutsche Bank	(73,607)
27,695	Hanwha Chemical Corp	Citibank	(27,012)
10,340	Hanwha Chemical Corp	JP Morgan	(4,612)
15,266	Hanwha Chemical Corp	Bank of America Merrill Lynch	(11,418)
61,760	Hanwha Chemical Corp	Credit Suisse	(27,658)
231,829	Hanwha Life Insurance Co Ltd	Citibank	(29,992)
94,817	Hanwha Life Insurance Co Ltd	Bank of America Merrill Lynch	(31,594)
270,629	Hanwha Life Insurance Co Ltd	JP Morgan	(156,842)
149,048	Hanwha Life Insurance Co Ltd	Credit Suisse	(86,431)
171,848	Hanwha Life Insurance Co Ltd	Deutsche Bank	(57,261)
7,768	HDC Holdings Co Ltd	Citibank	(3,082)
5,463	HDC Holdings Co Ltd	JP Morgan	(6,875)
5,129	HDC Holdings Co Ltd	Deutsche Bank	(3,575)
8,303	HDC Holdings Co Ltd	Credit Suisse	(10,461)
21,706	HDC Hyundai Development Co-Engineering & Construction	Goldman Sachs	5,680
(17,514)	Helixmith Co Ltd	Credit Suisse	451,853
(38,377)	Helixmith Co Ltd	Citibank	622,669
(2,726)	Helixmith Co Ltd	JP Morgan	93,251
(63)	HLB Inc	HSBC	623
(3,334)	HLB Inc	JP Morgan	32,965
(151,226)	HLB Inc	Credit Suisse	513,792
(104)	Hotel Shilla Co Ltd	JP Morgan	1,476
(14,895)	Hotel Shilla Co Ltd	Credit Suisse	166,608
(7,183)	Hyundai Construction Equipment Co Ltd	JP Morgan	25,595
(13,307)	Hyundai Construction Equipment Co Ltd	Citibank	1,988

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
11,482	Hyundai Department Store Co Ltd	Goldman Sachs	(7,281)
(5,793)	Hyundai Engineering & Construction Co Ltd	Credit Suisse	1,140
(113,357)	Hyundai Engineering & Construction Co Ltd	Citibank	(132,136)
(3,404)	Hyundai Glovis Co Ltd	Citibank	(29,351)
(4,331)	Hyundai Glovis Co Ltd	Credit Suisse	(5,776)
(2,748)	Hyundai Glovis Co Ltd	HSBC	(3,665)
(2,086)	Hyundai Heavy Industries Co Ltd	Credit Suisse	9,145
(84,024)	Hyundai Heavy Industries Co Ltd	Citibank	(613,255)
(22,154)	Hyundai Heavy Industries Co Ltd	HSBC	97,119
(195)	Hyundai Heavy Industries Holdings Co Ltd	HSBC	453
(19,300)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	44,864
(2,010)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	4,617
(2,178)	Hyundai Heavy Industries Holdings Co Ltd	Citibank	(19,274)
7,875	Hyundai Marine & Fire Insurance Co Ltd	Credit Suisse	(47,185)
109,987	Hyundai Marine & Fire Insurance Co Ltd	HSBC	(659,013)
(64,179)	Hyundai Mipo Dockyard Co Ltd	Citibank	51,928
(11,350)	Hyundai Mobis Co Ltd	Citibank	(60,723)
(13,451)	Hyundai Mobis Co Ltd	HSBC	194,708
(47,763)	Hyundai Motor Co	Citibank	(309,766)
(4,056)	Hyundai Motor Co	JP Morgan	11,862
(13,790)	Hyundai Motor Co	Credit Suisse	40,495
(6,181)	Hyundai Motor Co	HSBC	18,151
(29,104)	Hyundai Steel Co	Citibank	684
(11,239)	Hyundai Steel Co	Credit Suisse	44,580
(5,671)	Hyundai Wia Corp	Credit Suisse	26,338
5,392	Industrial Bank of Korea	Bank of America Merrill Lynch	(572)
145,295	Industrial Bank of Korea	Citibank	(9,204)
55,108	Industrial Bank of Korea	Credit Suisse	(30,662)
51,037	Industrial Bank of Korea	Deutsche Bank	(5,417)
113,131	Industrial Bank of Korea	JP Morgan	(62,804)
338,810	Industrial Bank of Korea	HSBC	(188,513)
(41,460)	Kakao Corp	Citibank	27,123
(4,958)	Kakao Corp	JP Morgan	26,456
(4,583)	Kakao Corp	Credit Suisse	24,507
(105,687)	Kangwon Land Inc	Citibank	(35,857)
(5,144)	Kangwon Land Inc	Credit Suisse	11,710
58,564	KB Financial Group Inc	Citibank	(114,024)
28,765	KB Financial Group Inc	JP Morgan	(93,176)
55,351	KB Financial Group Inc	Credit Suisse	(179,521)
34,001	KB Financial Group Inc	HSBC	(110,276)
914	KCC Corp	Credit Suisse	(73,996)
3,333	KCC Corp	HSBC	(269,834)
1,977	KCC Corp	JP Morgan	(159,994)
68,080	Kia Motors Corp	Citibank	(98,759)
55,360	Kia Motors Corp	Credit Suisse	(253,854)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
29,314	Kia Motors Corp	Deutsche Bank	(65,954)
98,894	Kia Motors Corp	HSBC	(453,479)
(63,227)	Korea Aerospace Industries Ltd	JP Morgan	(35,330)
(64,173)	Korea Aerospace Industries Ltd	Credit Suisse	(35,679)
32,170	Korea Gas Corp	Credit Suisse	(35,691)
30,631	Korea Gas Corp	Citibank	(18,671)
33,095	Korea Gas Corp	Deutsche Bank	(14,702)
40,639	Korea Gas Corp	Goldman Sachs	4,793
33,402	Korea Gas Corp	HSBC	(37,058)
7,692	Korea Gas Corp	JP Morgan	(8,506)
19,690	Korea Investment Holdings Co Ltd	Goldman Sachs	26,913
(14,024)	Korea Zinc Co Ltd	Credit Suisse	70,852
3,504	KT&G Corp	Bank of America Merrill Lynch	2,385
1,194	KT&G Corp	Citibank	178
2,351	KT&G Corp	JP Morgan	(2,649)
7,596	KT&G Corp	Credit Suisse	(8,624)
2,638	KT&G Corp	Deutsche Bank	1,796
6,700	KT&G Corp	Goldman Sachs	9,705
27,667	Kumho Petrochemical Co Ltd	Goldman Sachs	77,594
5,560	Kumho Petrochemical Co Ltd	HSBC	26,281
(6,410)	LG Chem Ltd	Citibank	(8,528)
(21,285)	LG Chem Ltd	Credit Suisse	528,340
(13,902)	LG Chem Ltd	HSBC	345,078
54,872	LG Corp	JP Morgan	(61,889)
20,756	LG Corp	Citibank	30,086
26,025	LG Corp	Credit Suisse	(29,520)
33,146	LG Corp	HSBC	(37,598)
(168,947)	LG Display Co Ltd	Citibank	(32,593)
(157,010)	LG Display Co Ltd	HSBC	263,096
8,650	LG Electronics Inc	Credit Suisse	6,493
50,327	LG Electronics Inc	Citibank	237,866
1,433	LG Household & Health Care Ltd	Citibank	(2,098)
2,479	LG Household & Health Care Ltd	JP Morgan	(218,330)
5,800	LG Household & Health Care Ltd	Credit Suisse	(511,508)
245,623	LG Uplus Corp	JP Morgan	(430,776)
17,172	LG Uplus Corp	Citibank	(14,040)
33,834	LG Uplus Corp	Credit Suisse	(59,385)
351,243	LG Uplus Corp	HSBC	(616,499)
(833)	Lotte Chemical Corp	HSBC	12,586
(2,998)	Lotte Corp	JP Morgan	17,456
(103,555)	Lotte Corp	Citibank	115,064
(76,939)	Lotte Corp	Credit Suisse	448,312
(1)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	5
(18,689)	Lotte Shopping Co Ltd	Citibank	26,911
2,860	Medy-Tox Inc	Goldman Sachs	19,303

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
418	Medy-Tox Inc	Credit Suisse	(35,285)
458	Medy-Tox Inc	Deutsche Bank	(26,450)
(397,643)	Mirae Asset Daewoo Co Ltd	Citibank	(27,717)
(350,115)	Mirae Asset Daewoo Co Ltd	HSBC	52,395
(561,732)	Mirae Asset Daewoo Co Ltd	Credit Suisse	84,063
(55,536)	NAVER Corp	HSBC	665,741
(1,050)	NAVER Corp	Credit Suisse	12,587
2,501	NCSOFT Corp	Citibank	(19,201)
1,212	NCSOFT Corp	JP Morgan	(34,805)
1,150	NCSOFT Corp	Credit Suisse	(33,075)
3,994	NCSOFT Corp	Deutsche Bank	(75,271)
1,669	NCSOFT Corp	HSBC	(48,002)
641	NCSOFT Corp	Bank of America Merrill Lynch	(12,080)
(6,232)	Netmarble Corp '144A'	Credit Suisse	74,996
(25,975)	Netmarble Corp '144A'	JP Morgan	312,294
(18,283)	Netmarble Corp '144A'	Citibank	12,231
(17,793)	Netmarble Corp '144A'	Deutsche Bank	55,630
(75,771)	NH Investment & Securities Co Ltd	Citibank	(4,688)
(74,766)	NH Investment & Securities Co Ltd	Credit Suisse	18,816
(207,463)	NH Investment & Securities Co Ltd	HSBC	52,212
4,427	NongShim Co Ltd	Goldman Sachs	(46,739)
(13,832)	Orion Corp/Republic of Korea	Citibank	(2,918)
(22,732)	Orion Corp/Republic of Korea	HSBC	341,290
(1,222)	Ottogi Corp	Credit Suisse	22,850
(647)	Ottogi Corp	Citibank	5,828
(998)	Ottogi Corp	HSBC	18,662
(1,150)	Paradise Co Ltd	JP Morgan	2,841
(52,438)	Paradise Co Ltd	Citibank	60,343
(65,981)	Paradise Co Ltd	Credit Suisse	73,863
18,307	POSCO	Deutsche Bank	(45,415)
10,353	POSCO	Credit Suisse	(131,013)
8,512	POSCO	Citibank	31,528
10,096	POSCO	JP Morgan	(127,541)
22,062	POSCO	HSBC	(279,187)
(47)	POSCO Chemical Co Ltd	HSBC	(64)
(7,526)	POSCO Chemical Co Ltd	Credit Suisse	17,921
(15,000)	POSCO Chemical Co Ltd	Citibank	(47,727)
(4,204)	POSCO Chemical Co Ltd	JP Morgan	8,769
4,482	Posco International Corp	Bank of America Merrill Lynch	(11,119)
(17,190)	Posco International Corp	Citibank	(4,039)
(31,637)	Posco International Corp	HSBC	(7,361)
3,487	S-1 Corp	Citibank	6,633
11,656	S-1 Corp	Credit Suisse	(13,329)
12,025	S-1 Corp	JP Morgan	(13,650)
(75,756)	S-Oil Corp	Citibank	(34,750)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
(35,323)	S-Oil Corp	Credit Suisse	211,783
(8,510)	S-Oil Corp	HSBC	51,023
(2)	Samsung Biologics Co Ltd '144A'	JP Morgan	6
(18,521)	Samsung Biologics Co Ltd '144A'	Citibank	53,886
(13,369)	Samsung Biologics Co Ltd '144A'	Credit Suisse	17,565
(6,080)	Samsung C&T Corp	Citibank	16,498
(6,890)	Samsung C&T Corp	Credit Suisse	58,157
881	Samsung Card Co Ltd	Citibank	639
8,020	Samsung Card Co Ltd	JP Morgan	(4,198)
22,987	Samsung Electro-Mechanics Co Ltd	Citibank	(41,082)
7,148	Samsung Electro-Mechanics Co Ltd	JP Morgan	(55,090)
38,662	Samsung Electro-Mechanics Co Ltd	HSBC	(298,316)
131,385	Samsung Electronics Co Ltd	Citibank	(101,876)
82,373	Samsung Electronics Co Ltd	JP Morgan	(177,131)
100,301	Samsung Electronics Co Ltd	Credit Suisse	(216,073)
121,501	Samsung Electronics Co Ltd	Deutsche Bank	(13,319)
38,493	Samsung Electronics Co Ltd (Pref)	Citibank	(4,473)
125,203	Samsung Electronics Co Ltd (Pref)	JP Morgan	(18,019)
137,750	Samsung Electronics Co Ltd (Pref)	Goldman Sachs	82,029
69,813	Samsung Electronics Co Ltd (Pref)	Credit Suisse	(106,254)
68,880	Samsung Engineering Co Ltd	Goldman Sachs	(2,240)
5,356	Samsung Fire & Marine Insurance Co Ltd	Credit Suisse	(159,871)
2,115	Samsung Fire & Marine Insurance Co Ltd	JP Morgan	(63,075)
2,480	Samsung Fire & Marine Insurance Co Ltd	Citibank	(11,479)
(722,944)	Samsung Heavy Industries Co Ltd	Credit Suisse	328,937
(626,874)	Samsung Heavy Industries Co Ltd	Citibank	(128,129)
(208,197)	Samsung Heavy Industries Co Ltd	HSBC	94,729
(12,946)	Samsung Life Insurance Co Ltd	Credit Suisse	33,901
(8,467)	Samsung Life Insurance Co Ltd	HSBC	22,172
(43,876)	Samsung SDI Co Ltd	Citibank	(216,449)
(2,098)	Samsung SDI Co Ltd	JP Morgan	43,830
(9,347)	Samsung SDI Co Ltd	Credit Suisse	195,468
(15,229)	Samsung SDI Co Ltd	HSBC	318,474
2,623	Samsung SDS Co Ltd	Deutsche Bank	(863)
15,392	Samsung SDS Co Ltd	JP Morgan	(121,414)
8,901	Samsung SDS Co Ltd	Credit Suisse	(70,378)
1,017	Samsung SDS Co Ltd	Citibank	311
5,737	Samsung SDS Co Ltd	HSBC	(45,361)
4,562	Samsung Securities Co Ltd	Citibank	3,680
18,453	Samsung Securities Co Ltd	Credit Suisse	(4,571)
14,434	Shinhan Financial Group Co Ltd	Bank of America Merrill Lynch	(7,091)
18,249	Shinhan Financial Group Co Ltd	JP Morgan	(25,745)
19,467	Shinhan Financial Group Co Ltd	Citibank	(24,829)
17,017	Shinhan Financial Group Co Ltd	Credit Suisse	(24,075)
35,676	Shinhan Financial Group Co Ltd	Deutsche Bank	(17,528)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
65,612	Shinhan Financial Group Co Ltd	HSBC	(92,825)
7,320	Shinhan Financial Group Co Ltd	Goldman Sachs	(9,191)
(1,578)	Shinsegae Inc	Credit Suisse	45,062
(3,806)	Shinsegae Inc	Citibank	1,514
(2,231)	Shinsegae Inc	HSBC	63,709
8,920	SillaJen Inc	Goldman Sachs	(6,516)
9,300	SK Holdings Co Ltd	Citibank	(51,386)
7,268	SK Holdings Co Ltd	Credit Suisse	(168,992)
2,584	SK Holdings Co Ltd	JP Morgan	(60,024)
26,137	SK Hynix Inc	Credit Suisse	(361,688)
58,988	SK Hynix Inc	Citibank	(172,309)
47,975	SK Hynix Inc	JP Morgan	(663,547)
5,973	SK Hynix Inc	HSBC	(82,655)
(5,773)	SK Innovation Co Ltd	Credit Suisse	69,047
(20,798)	SK Innovation Co Ltd	Citibank	38,511
(16,198)	SK Innovation Co Ltd	HSBC	193,733
17,636	SK Telecom Co Ltd	Citibank	(30,427)
5,083	SK Telecom Co Ltd	JP Morgan	(71,749)
15,869	SK Telecom Co Ltd	Credit Suisse	(224,365)
4,132	SK Telecom Co Ltd	HSBC	(58,421)
8,746	Woongjin Coway Co Ltd	Bank of America Merrill Lynch	25,375
6,027	Woongjin Coway Co Ltd	Citibank	12,838
31,097	Woongjin Coway Co Ltd	JP Morgan	(70,236)
2,778	Woongjin Coway Co Ltd	Credit Suisse	(6,294)
23,169	Woongjin Coway Co Ltd	Deutsche Bank	67,221
14,954	Woongjin Coway Co Ltd	HSBC	(33,882)
100,654	Woori Financial Group Inc	Credit Suisse	(34,562)
111,345	Woori Financial Group Inc	Citibank	(11,712)
47,003	Woori Financial Group Inc	Deutsche Bank	939
68,998	Woori Financial Group Inc	HSBC	(23,692)
110,877	Woori Financial Group Inc	JP Morgan	(37,936)
136,710	Woori Financial Group Inc	Goldman Sachs	(10,267)
1,078	Yuhan Corp	Citibank	394
2,003	Yuhan Corp	Credit Suisse	8,601
			<u>(2,142,397)</u>
	スペイン		
13,092	Acciona SA	HSBC	(73,774)
4,153	Acciona SA	Citibank	(7,646)
4,682	Acciona SA	Bank of America Merrill Lynch	(13,583)
73,535	Acerinox SA	HSBC	(40,371)
62,081	ACS Actividades de Construccion y Servicios SA	Citibank	(94,904)
26,768	ACS Actividades de Construccion y Servicios SA	JP Morgan	(26,583)
76,642	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(76,114)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スペイン(続き)		
9,342	Aena SME SA '144A'	Credit Suisse	(1,564)
4,401	Aena SME SA '144A'	Citibank	(17,679)
2,503	Aena SME SA '144A'	Bank of America Merrill Lynch	(7,262)
9,141	Aena SME SA '144A'	JP Morgan	(1,530)
4,074	Aena SME SA '144A'	HSBC	(682)
14,120	Amadeus IT Group SA	Citibank	(51,679)
19,125	Amadeus IT Group SA	Credit Suisse	6,829
15,862	Amadeus IT Group SA	HSBC	5,664
(636,970)	Banco Bilbao Vizcaya Argentaria SA	Goldman Sachs	149,161
(413,571)	Banco de Sabadell SA	JP Morgan	29,489
(1,193,667)	Banco de Sabadell SA	HSBC	85,112
(104,792)	Banco Santander SA	JP Morgan	34,203
(529,786)	Banco Santander SA	Citibank	55,569
(1,171,320)	Banco Santander SA	Goldman Sachs	163,959
(300,020)	Banco Santander SA	Bank of America Merrill Lynch	50,049
(30,951)	Bankia SA	Bank of America Merrill Lynch	1,796
(724,535)	Bankia SA	Credit Suisse	87,315
(892)	Bankia SA	Citibank	18
(1,467,866)	Bankia SA	HSBC	176,895
329,797	Bankinter SA	HSBC	(168,546)
(139,768)	Bolsas y Mercados Espanoles SHMSF SA	Citibank	62,384
(241,000)	CaixaBank SA	HSBC	(10,742)
(261,350)	CaixaBank SA	Credit Suisse	3,542
(672,870)	CaixaBank SA	Goldman Sachs	13,177
(105,017)	Cellnex Telecom SA '144A'	Bank of America Merrill Lynch	(262,490)
(94,064)	Cellnex Telecom SA '144A'	JP Morgan	(227,766)
(197,729)	Cellnex Telecom SA '144A'	Credit Suisse	(478,780)
69,519	Cia de Distribucion Integral Logista Holdings SA	HSBC	(151,267)
(1)	CIE Automotive SA	Credit Suisse	4
(34,260)	Ebro Foods SA	Credit Suisse	(1,529)
(146,156)	Ebro Foods SA	HSBC	(6,523)
(19,198)	Ebro Foods SA	Bank of America Merrill Lynch	(1,499)
86,768	Endesa SA	Credit Suisse	16,459
(2,360)	Ferrovial SA	HSBC	(55,960)
(6,975)	Ferrovial SA	JP Morgan	(165,390)
(162,862)	Ferrovial SA	HSBC	(83,596)
(395,993)	Ferrovial SA	JP Morgan	(203,260)
(38,311)	Ferrovial SA	Citibank	8,977
(17,582)	Ferrovial SA (Right)	Bank of America Merrill Lynch	(432)
(38,311)	Ferrovial SA (Right)	Citibank	(212)
12,750	Gestamp Automocion SA '144A'	Citibank	(1,707)
252,258	Gestamp Automocion SA '144A'	Bank of America Merrill Lynch	(71,778)
34,406	Iberdrola SA	Bank of America Merrill Lynch	3,993
126,355	Iberdrola SA	JP Morgan	53,859
122,848	Iberdrola SA	Citibank	(548)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スペイン(続き)		
23,650	Iberdrola SA	HSBC	10,081
86,537	Indra Sistemas SA	Bank of America Merrill Lynch	(22,692)
(11,000)	Industria de Diseno Textil SA	Goldman Sachs	17,268
(100,477)	Industria de Diseno Textil SA	Bank of America Merrill Lynch	146,874
(7,146)	Industria de Diseno Textil SA	Citibank	10,366
(79,908)	Industria de Diseno Textil SA	JP Morgan	128,398
(58,174)	Industria de Diseno Textil SA	HSBC	89,083
(25,103)	Inmobiliaria Colonial Socimi SA (Reit)	Citibank	(840)
(24,722)	Inmobiliaria Colonial Socimi SA (Reit)	Credit Suisse	(6,896)
(322)	Inmobiliaria Colonial Socimi SA (Reit)	Deutsche Bank	(36)
(754,029)	Inmobiliaria Colonial Socimi SA (Reit)	HSBC	(210,346)
188,375	Mapfre SA	Bank of America Merrill Lynch	(4,414)
163,284	Mapfre SA	Citibank	(7,835)
440,211	Mapfre SA	JP Morgan	(15,719)
221,766	Mapfre SA	Credit Suisse	(7,919)
19,061	Mapfre SA	Deutsche Bank	(447)
300,037	Mediaset Espana Comunicacion SA	Bank of America Merrill Lynch	(181,460)
72,187	Mediaset Espana Comunicacion SA	Citibank	(22,393)
437,296	Mediaset Espana Comunicacion SA	JP Morgan	(175,664)
348,098	Mediaset Espana Comunicacion SA	Deutsche Bank	(210,526)
96,940	Mediaset Espana Comunicacion SA	Credit Suisse	(38,941)
169,076	Mediaset Espana Comunicacion SA	HSBC	(67,919)
(71,139)	Merlin Properties Socimi SA (Reit)	HSBC	22,227
(7,675)	Naturgy Energy Group SA	HSBC	3,854
(9,180)	Naturgy Energy Group SA	JP Morgan	4,610
(42,100)	Naturgy Energy Group SA	Goldman Sachs	43,494
(53,799)	Naturgy Energy Group SA	Deutsche Bank	57,630
(108,779)	Prosegur Cia de Seguridad SA	Citibank	16,508
(327,701)	Prosegur Cia de Seguridad SA	JP Morgan	250,846
(22,795)	Prosegur Cia de Seguridad SA	Bank of America Merrill Lynch	9,666
(226,574)	Prosegur Cia de Seguridad SA	Credit Suisse	173,436
(413,439)	Prosegur Cia de Seguridad SA	HSBC	316,476
(39,319)	Red Electrica Corp SA	Credit Suisse	26,289
215,694	Repsol SA	HSBC	(1,033)
231,456	Repsol SA	Citibank	(143,340)
457,755	Repsol SA	JP Morgan	(7,662)
79,547	Repsol SA	Credit Suisse	5,712
526,829	Repsol SA	Bank of America Merrill Lynch	(55,847)
93,483	Repsol SA	Deutsche Bank	(9,910)
62,240	Repsol SA	Goldman Sachs	(19,055)
(292,507)	Siemens Gamesa Renewable Energy SA	JP Morgan	587,509
(139,216)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	147,577
(79,445)	Siemens Gamesa Renewable Energy SA	Credit Suisse	159,568
(76,286)	Siemens Gamesa Renewable Energy SA	HSBC	153,223
232,455	Telefonica SA	HSBC	(5,188)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スペイン(続き)		
209,550	Telefonica SA	Bank of America Merrill Lynch	2,338
874,523	Telefonica SA	Citibank	(66,357)
473,649	Telefonica SA	JP Morgan	(7,327)
297,442	Telefonica SA	Credit Suisse	(6,638)
69,140	Telefonica SA	Goldman Sachs	(1,449)
(37,679)	Zardoya Otis SA	Goldman Sachs	3,603
(131,600)	Zardoya Otis SA	Citibank	35,243
(9,203)	Zardoya Otis SA	Bank of America Merrill Lynch	(205)
(226,666)	Zardoya Otis SA	JP Morgan	21,499
(61,848)	Zardoya Otis SA	Credit Suisse	5,866
(194,304)	Zardoya Otis SA	Deutsche Bank	(4,336)
(27,384)	Zardoya Otis SA	HSBC	2,597
			(147,495)
	スウェーデン		
(114,072)	AAK AB	Bank of America Merrill Lynch	56,867
(23,042)	AAK AB	Deutsche Bank	11,487
(197,514)	AAK AB	JP Morgan	(42,496)
(38,118)	AAK AB	Citibank	13,402
10,932	Alfa Laval AB	Bank of America Merrill Lynch	(16,464)
38,291	Alfa Laval AB	JP Morgan	(76,959)
68,254	Alfa Laval AB	HSBC	(137,179)
39,490	Assa Abloy AB ' B '	Goldman Sachs	(51,739)
21,090	Assa Abloy AB ' B '	Bank of America Merrill Lynch	(26,119)
25,620	Assa Abloy AB ' B '	Credit Suisse	(34,945)
19,950	Atlas Copco AB	Goldman Sachs	(17,994)
103,856	Atlas Copco AB ' A '	Credit Suisse	(313,917)
131,355	Atlas Copco AB ' A '	HSBC	(397,037)
2	Axfood AB	Credit Suisse	1
1	Axfood AB*	Deutsche Bank	0
(34,710)	Boliden AB	Goldman Sachs	73,343
(7,560)	Boliden AB	Bank of America Merrill Lynch	15,313
(11,142)	Boliden AB	Credit Suisse	34,731
(49,910)	Boliden AB	HSBC	63,494
(7,560)	Boliden AB	Bank of America Merrill Lynch	(3,366)
(11,142)	Boliden AB	Credit Suisse	(4,961)
(10,890)	Boliden AB	HSBC	(4,849)
(34,710)	Boliden AB	Goldman Sachs	(15,455)
52,498	Castellum AB	Citibank	3,857
39,205	Castellum AB	Bank of America Merrill Lynch	8,024
123,049	Castellum AB	JP Morgan	85,234
54,171	Castellum AB	Credit Suisse	37,523
156,113	Castellum AB	Deutsche Bank	31,950
26,820	Electrolux AB ' B '	Citibank	(43,911)
24,163	Electrolux AB ' B '	JP Morgan	(57,313)
9,264	Electrolux AB ' B '	Credit Suisse	(21,973)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スウェーデン(続き)		
11,960	Electrolux AB 'B'	HSBC	(28,368)
(61,686)	Elekta AB 'B'	JP Morgan	(82,317)
(145,260)	Elekta AB 'B'	Goldman Sachs	(187,610)
(67,051)	Elekta AB 'B'	Credit Suisse	(102,098)
(149,628)	Epiroc AB 'A'	HSBC	143,218
(74,141)	Epiroc AB 'A'	Bank of America Merrill Lynch	47,621
(56,478)	Epiroc AB 'A'	Credit Suisse	54,059
(4,111)	Epiroc AB 'B'	Deutsche Bank	2,205
(153,430)	Epiroc AB 'B'	HSBC	116,423
(26,590)	Epiroc AB 'B'	JP Morgan	20,177
(32,774)	Epiroc AB 'B'	Citibank	25,144
(35,671)	Epiroc AB 'B'	Bank of America Merrill Lynch	19,131
(21,638)	Essity AB 'B'	Credit Suisse	(4,542)
(96,040)	Essity AB 'B'	Goldman Sachs	59,296
(37,868)	Essity AB 'B'	Bank of America Merrill Lynch	11,526
(25,910)	Essity AB 'B'	Citibank	19,579
(6,212)	Essity AB 'B'	JP Morgan	(1,304)
(106,138)	Essity AB 'B'	HSBC	(15,867)
17,427	Fastighets AB Balder 'B'	Bank of America Merrill Lynch	(10,974)
86,281	Fastighets AB Balder 'B'	Credit Suisse	(90,554)
20,335	Fastighets AB Balder 'B'	Citibank	(23,049)
54,262	Fastighets AB Balder 'B'	Deutsche Bank	(34,169)
14,806	Fastighets AB Balder 'B'	JP Morgan	(15,539)
24,744	Hennes & Mauritz AB 'B'	Credit Suisse	(51,627)
29,448	Hennes & Mauritz AB 'B'	Citibank	(35,666)
104,100	Hennes & Mauritz AB 'B'	JP Morgan	(217,199)
30,322	Hennes & Mauritz AB 'B'	Bank of America Merrill Lynch	(50,600)
56,564	Hennes & Mauritz AB 'B'	HSBC	(118,018)
36,160	Hennes & Mauritz AB 'B'	Goldman Sachs	(37,918)
12,139	Hennes & Mauritz AB 'B'	Deutsche Bank	(20,257)
(73,768)	Hexagon AB 'B'	JP Morgan	337,702
(56,510)	Hexagon AB 'B'	Goldman Sachs	155,181
(3,359)	Hexagon AB 'B'	Credit Suisse	15,582
(53,062)	Hexagon AB 'B'	Bank of America Merrill Lynch	175,423
(33,934)	Hexagon AB 'B'	Citibank	125,719
(40,224)	Hexagon AB 'B'	HSBC	186,595
111,613	Hexpol AB	Credit Suisse	(51,542)
542,225	Hexpol AB	HSBC	(250,394)
170,456	Hexpol AB	JP Morgan	(78,715)
35,129	Holmen AB 'B'	Credit Suisse	(46,455)
16,557	Holmen AB 'B'	Citibank	(11,121)
1	Hufvudstaden AB 'A'*	Deutsche Bank	0
(299,443)	Husqvarna AB 'B'	Bank of America Merrill Lynch	209,934
(110,462)	Husqvarna AB 'B'	JP Morgan	97,847
(93,209)	Husqvarna AB 'B'	Citibank	59,086

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スウェーデン(続き)		
(332,564)	Husqvarna AB 'B'	Goldman Sachs	182,456
(356,728)	Husqvarna AB 'B'	HSBC	315,988
(117,006)	Husqvarna AB 'B'	Credit Suisse	86,965
(47,102)	ICA Gruppen AB	JP Morgan	(76,624)
7,860	Industrivarden AB 'A'	Goldman Sachs	(6,856)
8,025	Industrivarden AB 'A'	JP Morgan	(14,823)
(96,430)	Industrivarden AB 'C'	JP Morgan	178,121
(2,854)	Industrivarden AB 'C'	Credit Suisse	5,272
(68,244)	Industrivarden AB 'C'	Bank of America Merrill Lynch	88,097
(3)	Intrum AB	JP Morgan	8
(7,621)	Investment AB Latour 'B'	Goldman Sachs	2,650
(60,809)	Investment AB Latour 'B'	Credit Suisse	30,840
8,901	Investor AB 'A'	Goldman Sachs	(11,435)
36,975	Investor AB 'B'	Bank of America Merrill Lynch	(85,373)
55,569	Investor AB 'B'	Citibank	(138,220)
83,832	Investor AB 'B'	JP Morgan	(252,430)
15,475	Investor AB 'B'	Credit Suisse	(53,272)
57,747	Investor AB 'B'	HSBC	(198,790)
47,300	Investor AB 'B'	Goldman Sachs	(103,794)
(16,748)	Kinnevik AB 'B'	Credit Suisse	48,865
(222,617)	Kinnevik AB 'B'	HSBC	649,523
25,503	L E Lundbergforetagen AB 'B'	Citibank	(19,271)
27,428	L E Lundbergforetagen AB 'B'	Bank of America Merrill Lynch	(22,453)
35,450	L E Lundbergforetagen AB 'B'	JP Morgan	(26,044)
9,143	L E Lundbergforetagen AB 'B'	Credit Suisse	(6,717)
14,582	L E Lundbergforetagen AB 'B'	Deutsche Bank	(11,937)
19,218	L E Lundbergforetagen AB 'B'	HSBC	(14,119)
1,644	Loomis AB 'B'	Bank of America Merrill Lynch	(1,035)
15,177	Loomis AB 'B'	Credit Suisse	(61,166)
20,540	Loomis AB 'B'	Citibank	(20,264)
1,506	Loomis AB 'B'	JP Morgan	(6,069)
23,835	Lundin Petroleum AB	Citibank	(97,060)
47,976	Lundin Petroleum AB	Bank of America Merrill Lynch	(181,267)
15,257	Lundin Petroleum AB	Credit Suisse	(34,587)
17,342	Lundin Petroleum AB	HSBC	(39,314)
76,060	Lundin Petroleum AB	Goldman Sachs	(257,704)
(5)	Modern Times Group MTG AB 'B'	Citibank	2
(110,507)	NCC AB 'B'	Bank of America Merrill Lynch	45,812
(95,012)	NCC AB 'B'	Credit Suisse	11,467
(73,689)	NCC AB 'B'	Citibank	19,335
(345,409)	NCC AB 'B'	JP Morgan	41,689
(224,695)	Nibe Industrier AB 'B'	Credit Suisse	176,867
(263,564)	Nibe Industrier AB 'B'	JP Morgan	207,462
(655,575)	Nordea Bank Abp	HSBC	406,632
(3,926)	Nordic Entertainment Group 'B'	Credit Suisse	4,945

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スウェーデン(続き)		
(21,900)	Nordic Entertainment Group 'B'	Citibank	50,566
(103,306)	Peab AB	Bank of America Merrill Lynch	35,779
(137,434)	Peab AB	Credit Suisse	131,258
(206,555)	Peab AB	HSBC	197,273
(41,469)	Peab AB	JP Morgan	39,606
(88,996)	Saab AB 'B'	Credit Suisse	216,644
(215,376)	Saab AB 'B'	Bank of America Merrill Lynch	343,584
(116,500)	Saab AB 'B'	Citibank	178,513
(96,474)	Saab AB 'B'	JP Morgan	176,752
(117,785)	Saab AB 'B'	Goldman Sachs	158,211
(28,831)	Saab AB 'B'	Deutsche Bank	45,993
(16,969)	Saab AB 'B'	HSBC	41,674
15,527	Sandvik AB	Bank of America Merrill Lynch	(24,851)
265,280	Sandvik AB	Citibank	(402,313)
41,962	Sandvik AB	JP Morgan	(90,502)
323,029	Sandvik AB	Credit Suisse	(696,698)
331,956	Sandvik AB	HSBC	(715,952)
21,240	Securitas AB 'B'	Citibank	(9,028)
120,726	Securitas AB 'B'	JP Morgan	(62,719)
44,103	Securitas AB 'B'	Deutsche Bank	(29,624)
129,467	Securitas AB 'B'	HSBC	(67,260)
97,170	Securitas AB 'B'	Goldman Sachs	(37,648)
20,810	Securitas AB 'B'	Credit Suisse	(10,564)
(323,810)	Skandinaviska Enskilda Banken AB 'A'	JP Morgan	161,087
(149,685)	Skandinaviska Enskilda Banken AB 'A'	Bank of America Merrill Lynch	80,748
48,682	Skanska AB 'B'	Bank of America Merrill Lynch	(39,341)
191,142	Skanska AB 'B'	Citibank	(125,380)
77,309	Skanska AB 'B'	HSBC	(57,608)
24,775	Skanska AB 'B'	Credit Suisse	(18,461)
46,394	SKF AB 'B'	Citibank	(46,987)
27,301	SKF AB 'B'	JP Morgan	(52,578)
129,537	SKF AB 'B'	Bank of America Merrill Lynch	(159,064)
82,885	SKF AB 'B'	Credit Suisse	(159,626)
71,947	SKF AB 'B'	Deutsche Bank	(88,347)
203,747	SKF AB 'B'	HSBC	(392,391)
490,515	SSAB AB 'B'	Bank of America Merrill Lynch	(117,376)
78,333	SSAB AB 'B'	Citibank	(16,854)
81,030	SSAB AB 'B'	Credit Suisse	(26,788)
152,757	Svenska Cellulosa AB SCA 'B'	Credit Suisse	(127,318)
49,846	Svenska Cellulosa AB SCA 'B'	Citibank	(26,576)
353,871	Svenska Cellulosa AB SCA 'B'	JP Morgan	(282,563)
111,773	Svenska Cellulosa AB SCA 'B'	HSBC	(92,439)
258,720	Svenska Cellulosa AB SCA 'B'	Goldman Sachs	(102,466)
31,590	Svenska Handelsbanken AB 'A'	Credit Suisse	(24,623)
106,490	Svenska Handelsbanken AB 'A'	Goldman Sachs	(60,318)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スウェーデン(続き)		
(53,380)	Sweco AB 'B'	Credit Suisse	(73,951)
(46,312)	Sweco AB 'B'	Citibank	55,410
(21,713)	Sweco AB 'B'	Deutsche Bank	22,333
(89,673)	Sweco AB 'B'	JP Morgan	(124,230)
113,124	Swedbank AB 'A'	JP Morgan	(125,850)
35,757	Swedbank AB 'A'	Citibank	(11,821)
144,790	Swedish Match AB	JP Morgan	(542,498)
49,139	Swedish Match AB	Bank of America Merrill Lynch	(168,642)
67,130	Swedish Match AB	Citibank	(194,454)
7,151	Swedish Match AB	Credit Suisse	(26,793)
31,544	Swedish Match AB	HSBC	(118,189)
(271,884)	Tele2 AB 'B'	JP Morgan	(78,471)
(395,715)	Tele2 AB 'B'	HSBC	(114,211)
(103,060)	Telefonaktiebolaget LM Ericsson 'B'	Bank of America Merrill Lynch	(34,396)
(21,419)	Telefonaktiebolaget LM Ericsson 'B'	Credit Suisse	(4,631)
(51,597)	Telefonaktiebolaget LM Ericsson 'B'	HSBC	(11,155)
300,311	Telia Co AB	Bank of America Merrill Lynch	(21,432)
356,672	Telia Co AB	Citibank	(34,813)
722,621	Telia Co AB	JP Morgan	(65,981)
516,831	Telia Co AB	Credit Suisse	(47,191)
313,103	Telia Co AB	HSBC	(28,589)
(21,800)	Trelleborg AB 'B'	Goldman Sachs	8,778
(27,594)	Trelleborg AB 'B'	HSBC	54,446
18,155	Volvo AB 'B'	Bank of America Merrill Lynch	(18,864)
203,425	Volvo AB 'B'	Citibank	(145,179)
113,162	Volvo AB 'B'	JP Morgan	(138,362)
228,839	Volvo AB 'B'	HSBC	(279,800)
9,931	Volvo AB 'B'	Credit Suisse	(12,143)
21,506	Wallenstam AB 'B'	Credit Suisse	4,853
63,161	Wallenstam AB 'B'	Citibank	(11,601)
1,370	Wallenstam AB 'B'	JP Morgan	309
			<u>(4,347,227)</u>
	スイス		
(70,110)	ABB Ltd	HSBC	83,356
(119,720)	ABB Ltd	Goldman Sachs	74,092
5,652	Adecco Group AG	Credit Suisse	(18,332)
56,772	Adecco Group AG	HSBC	(184,138)
(6,010)	Alcon Inc	Goldman Sachs	6,666
(4,070)	Alcon Inc	Bank of America Merrill Lynch	12,796
(2,852)	Alcon Inc	Citibank	2,781
5,180	Allreal Holding AG	Credit Suisse	7,215
1,400	Allreal Holding AG	Citibank	(836)
158	Allreal Holding AG	Bank of America Merrill Lynch	157
379	Allreal Holding AG	JP Morgan	528
7,385	Allreal Holding AG	HSBC	10,287

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
6,100	Baloise Holding AG	Bank of America Merrill Lynch	6,069
12,339	Baloise Holding AG	Citibank	3,683
10,604	Baloise Holding AG	JP Morgan	3,165
10,679	Baloise Holding AG	Credit Suisse	3,187
18,190	Baloise Holding AG	Goldman Sachs	(1,638)
573	Banque Cantonale Vaudoise	JP Morgan	(7,411)
2,227	Banque Cantonale Vaudoise	Bank of America Merrill Lynch	15,510
380	Banque Cantonale Vaudoise	Citibank	(3,781)
282	Banque Cantonale Vaudoise	Credit Suisse	(3,647)
585	Banque Cantonale Vaudoise	Deutsche Bank	4,074
289	Banque Cantonale Vaudoise	HSBC	(3,738)
(168)	Barry Callebaut AG	JP Morgan	(18,386)
(1,701)	Barry Callebaut AG	HSBC	(186,161)
(141)	Barry Callebaut AG	Credit Suisse	(15,431)
(193)	Barry Callebaut AG	Bank of America Merrill Lynch	(23,042)
(183)	BKW AG	Bank of America Merrill Lynch	(273)
(205)	BKW AG	Credit Suisse	(286)
(684)	BKW AG	Citibank	272
(544)	BKW AG	HSBC	(758)
(1,046)	BKW AG	JP Morgan	(1,457)
952	Bucher Industries AG	HSBC	(21,217)
4,455	Bucher Industries AG	Bank of America Merrill Lynch	(34,573)
4,170	Bucher Industries AG	Citibank	(42,318)
714	Bucher Industries AG	JP Morgan	(15,912)
1,589	Bucher Industries AG	Credit Suisse	(35,413)
1	Cembra Money Bank AG	JP Morgan	2
(82)	Chocoladefabriken Lindt & Spruengli AG	Credit Suisse	17,541
(397)	Chocoladefabriken Lindt & Spruengli AG	Bank of America Merrill Lynch	78,997
(28)	Chocoladefabriken Lindt & Spruengli AG	Bank of America Merrill Lynch	44,573
(52)	Chocoladefabriken Lindt & Spruengli AG	Credit Suisse	98,299
(35)	Chocoladefabriken Lindt & Spruengli AG	Deutsche Bank	55,716
(642)	Chocoladefabriken Lindt & Spruengli AG	Goldman Sachs	108,783
(32)	Chocoladefabriken Lindt & Spruengli AG	HSBC	60,491
(110)	Chocoladefabriken Lindt & Spruengli AG	Citibank	18,058
(160)	Chocoladefabriken Lindt & Spruengli AG	HSBC	14,160
(38)	Chocoladefabriken Lindt & Spruengli AG	JP Morgan	8,129
(13)	Chocoladefabriken Lindt & Spruengli AG	JP Morgan	24,575
(17,185)	Cie Financiere Richemont SA	Bank of America Merrill Lynch	(51,977)
(33,948)	Cie Financiere Richemont SA	JP Morgan	(12,159)
(29,765)	Cie Financiere Richemont SA	Citibank	49,159
(99,286)	Cie Financiere Richemont SA	Credit Suisse	(35,562)
(132,303)	Cie Financiere Richemont SA	HSBC	(47,387)
(65,018)	Clariant AG	Bank of America Merrill Lynch	49,810
(109,788)	Clariant AG	Citibank	97,762
(66,958)	Clariant AG	Credit Suisse	114,916

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
(3,509)	Clariant AG	HSBC	6,022
(134,683)	Credit Suisse Group AG	JP Morgan	190,949
(81,159)	Credit Suisse Group AG	Bank of America Merrill Lynch	51,274
(309,070)	Credit Suisse Group AG	Goldman Sachs	117,016
(235,282)	Credit Suisse Group AG	Citibank	121,726
(152,934)	Credit Suisse Group AG	HSBC	194,576
(33,010)	Dufry AG	Goldman Sachs	139,931
(23,640)	Dufry AG	JP Morgan	372,087
(35,280)	Dufry AG	Citibank	245,005
(16,127)	Dufry AG	Credit Suisse	237,915
(2,405)	Dufry AG	Bank of America Merrill Lynch	12,873
(8,961)	Dufry AG	HSBC	141,044
(3,518)	EMS-Chemie Holding AG	Bank of America Merrill Lynch	(14,001)
(145)	EMS-Chemie Holding AG	Citibank	1,731
(2,892)	EMS-Chemie Holding AG	JP Morgan	14,387
(1,279)	EMS-Chemie Holding AG	Credit Suisse	6,363
(4,666)	Flughafen Zurich AG	Bank of America Merrill Lynch	(13,463)
(3,523)	Flughafen Zurich AG	JP Morgan	(7,010)
(990)	Geberit AG	Goldman Sachs	3,239
(1,753)	Geberit AG	Citibank	29,999
(1,077)	Geberit AG	JP Morgan	20,145
842	Georg Fischer AG	Citibank	(24,713)
1,842	Georg Fischer AG	JP Morgan	(239,161)
1,165	Georg Fischer AG	Credit Suisse	(151,261)
833	Georg Fischer AG	Bank of America Merrill Lynch	(32,322)
(1,631)	Givaudan SA	Bank of America Merrill Lynch	(113,591)
(182)	Givaudan SA	Deutsche Bank	(12,675)
(2,798)	Givaudan SA	HSBC	(13,919)
(239)	Givaudan SA	Credit Suisse	(1,189)
6,705	Helvetia Holding AG	Citibank	28,685
5,720	Helvetia Holding AG	JP Morgan	11,382
14,483	Helvetia Holding AG	Goldman Sachs	51,294
3,830	Helvetia Holding AG	Bank of America Merrill Lynch	10,289
3,865	Helvetia Holding AG	Credit Suisse	7,691
(124,022)	Julius Baer Group Ltd	HSBC	963,697
15,802	Kuehne + Nagel International AG	Citibank	(33,016)
14,023	Kuehne + Nagel International AG	JP Morgan	(142,309)
25,079	Kuehne + Nagel International AG	Bank of America Merrill Lynch	(14,971)
3,730	Kuehne + Nagel International AG	Deutsche Bank	(2,227)
2,471	Kuehne + Nagel International AG	Credit Suisse	(25,076)
27,812	Kuehne + Nagel International AG	HSBC	(282,243)
(9,816)	LafargeHolcim Ltd	Bank of America Merrill Lynch	52,835
(5,101)	LafargeHolcim Ltd	Credit Suisse	17,306
(8,589)	LafargeHolcim Ltd	JP Morgan	29,140
(106,268)	LafargeHolcim Ltd	Deutsche Bank	571,993



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
(61,196)	LafargeHolcim Ltd	HSBC	207,619
25,589	Logitech International SA	Citibank	(61,357)
6,902	Logitech International SA	JP Morgan	(25,889)
15,887	Logitech International SA	Credit Suisse	(59,590)
111,295	Logitech International SA	HSBC	(417,453)
(2,372)	Lonza Group AG	HSBC	22,420
(27,352)	Lonza Group AG	JP Morgan	258,526
(14,367)	Lonza Group AG	Credit Suisse	135,794
(22,279)	Lonza Group AG	Citibank	257,125
(26,412)	Lonza Group AG	Bank of America Merrill Lynch	162,923
126,908	Nestle SA	Credit Suisse	178,819
2,550	Nestle SA	Goldman Sachs	1,031
22,925	Nestle SA	HSBC	29,879
84,689	Nestle SA	Citibank	2,528
7,125	Novartis AG	Credit Suisse	17,651
45,481	Novartis AG	HSBC	112,673
37	OC Oerlikon Corp AG	Citibank	(15)
899	OC Oerlikon Corp AG	Credit Suisse	(1,216)
(76,470)	OC Oerlikon Corp AG	Goldman Sachs	4,330
5,788	Panalpina Welttransport Holding AG	Credit Suisse	(35,704)
1,331	Panalpina Welttransport Holding AG	Citibank	(1,854)
21,764	Panalpina Welttransport Holding AG	HSBC	(134,252)
18,797	Pargesa Holding SA	Citibank	(43,014)
19,454	Pargesa Holding SA	Credit Suisse	(77,421)
67,883	Pargesa Holding SA	HSBC	(270,154)
4,109	Pargesa Holding SA	Bank of America Merrill Lynch	(2,453)
(1,610)	Partners Group Holding AG	Goldman Sachs	4,910
37,627	PSP Swiss Property AG	Citibank	86,103
9,929	PSP Swiss Property AG	JP Morgan	62,235
18,475	PSP Swiss Property AG	Bank of America Merrill Lynch	68,011
12,640	PSP Swiss Property AG	Goldman Sachs	23,461
14,004	PSP Swiss Property AG	Deutsche Bank	51,552
5,287	PSP Swiss Property AG	Credit Suisse	33,139
39,241	PSP Swiss Property AG	HSBC	245,964
25,989	Roche Holding AG	Bank of America Merrill Lynch	126,700
14,992	Roche Holding AG	Citibank	(61,901)
10,258	Roche Holding AG	JP Morgan	(32,659)
27,488	Roche Holding AG	Credit Suisse	(87,515)
13,859	Roche Holding AG	HSBC	(44,124)
4,322	Roche Holding AG	Goldman Sachs	(19,603)
3,010	Schindler Holding AG	HSBC	(5,412)
3,190	Schindler Holding AG	Bank of America Merrill Lynch	9,521
19,993	Schindler Holding AG	Goldman Sachs	(99,211)
1,911	Schindler Holding AG	Goldman Sachs	(4,059)
7,377	SFS Group AG	Credit Suisse	(75,965)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
10,806	SFS Group AG	Citibank	(27,415)
109,831	SFS Group AG	Deutsche Bank	(469,877)
20,183	SFS Group AG	Bank of America Merrill Lynch	(86,347)
49,915	SFS Group AG	HSBC	(513,999)
1,927	SGS SA	Bank of America Merrill Lynch	-
887	SGS SA	Credit Suisse	(53,832)
1,160	SGS SA	Citibank	(57,706)
531	SGS SA	Deutsche Bank	-
2,275	SGS SA	JP Morgan	(138,071)
2,261	SGS SA	HSBC	(137,221)
(2,356)	Sika AG	Citibank	16,526
(5,354)	Sika AG	JP Morgan	32,227
(54,268)	Sika AG	Bank of America Merrill Lynch	377,948
(19,104)	Sika AG	HSBC	114,993
(4,428)	Sika AG	Credit Suisse	26,653
12,178	Sonova Holding AG	HSBC	176,897
3,784	Sonova Holding AG	Credit Suisse	54,966
1,976	Straumann Holding AG	Bank of America Merrill Lynch	(5,505)
2,766	Straumann Holding AG	Citibank	(85,311)
6	Straumann Holding AG	Credit Suisse	(106)
5,722	Straumann Holding AG	HSBC	(101,335)
1,082	Straumann Holding AG	JP Morgan	(19,162)
7,024	Sulzer AG	Goldman Sachs	(27,566)
15,976	Sunrise Communications Group AG '144A'	Bank of America Merrill Lynch	9,537
(5,588)	Swatch Group AG/The	Credit Suisse	231,837
(10,584)	Swatch Group AG/The	Credit Suisse	65,305
(11,695)	Swatch Group AG/The	Bank of America Merrill Lynch	319,981
(2,529)	Swatch Group AG/The	HSBC	86,090
(5,634)	Swatch Group AG/The	JP Morgan	233,746
(7,562)	Swatch Group AG/The	JP Morgan	57,321
(11,608)	Swatch Group AG/The	Bank of America Merrill Lynch	60,748
(2,245)	Swatch Group AG/The	Deutsche Bank	11,749
(4,860)	Swatch Group AG/The	Goldman Sachs	104,640
(6,887)	Swatch Group AG/The	HSBC	55,913
(2,600)	Swatch Group AG/The	Citibank	67,516
(29,944)	Swatch Group AG/The	Goldman Sachs	132,206
1,180	Swiss Life Holding AG	Bank of America Merrill Lynch	2,583
5,540	Swiss Life Holding AG	Citibank	(24,252)
6,363	Swiss Life Holding AG	JP Morgan	15,256
4,050	Swiss Life Holding AG	Goldman Sachs	(15,147)
7,537	Swiss Life Holding AG	HSBC	17,997
8,106	Swiss Prime Site AG	Bank of America Merrill Lynch	(7,662)
9,162	Swiss Prime Site AG	Credit Suisse	(6,837)
20,478	Swiss Prime Site AG	Citibank	(20,374)
13,443	Swiss Prime Site AG	JP Morgan	(10,031)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
16,581	Swiss Re AG	HSBC	50,810
9,414	Swiss Re AG	Bank of America Merrill Lynch	32,969
14,887	Swiss Re AG	Citibank	5,628
5,178	Swiss Re AG	Credit Suisse	15,867
5,690	Swisscom AG	JP Morgan	32,835
6,374	Swisscom AG	Bank of America Merrill Lynch	48,831
6,255	Swisscom AG	Credit Suisse	36,095
4,108	Swisscom AG	Citibank	(30,654)
5,641	Swisscom AG	HSBC	32,552
(1,060)	Temenos AG	HSBC	(8,774)
(1,740)	Temenos AG	Goldman Sachs	11,472
(303,373)	UBS Group AG	HSBC	300,324
(16,658)	Vifor Pharma AG	Bank of America Merrill Lynch	22,374
(21,105)	Vifor Pharma AG	JP Morgan	(83,992)
(25,488)	Vifor Pharma AG	Citibank	79,880
(23,853)	Vifor Pharma AG	HSBC	(94,928)
7,819	Vontobel Holding AG	Bank of America Merrill Lynch	(27,617)
102,998	Vontobel Holding AG	Credit Suisse	(650,719)
8,522	Vontobel Holding AG	Deutsche Bank	(30,100)
30,557	Zurich Insurance Group AG	HSBC	182,412
			<u>3,768,660</u>
	台湾		
(459,000)	Acer Inc	HSBC	(6,905)
(1,077,000)	Acer Inc	Citibank	(10,789)
37,000	Advantech Co Ltd	JP Morgan	7,433
(1,135,000)	Asia Cement Corp	Citibank	(39,762)
(12,922)	Asustek Computer Inc	JP Morgan	7,413
10,033,000	AU Optronics Corp	JP Morgan	(471,491)
9,206,000	AU Optronics Corp	Citibank	(26,141)
(2,305,000)	Cathay Financial Holding Co Ltd	HSBC	309,223
(847,000)	Cathay Financial Holding Co Ltd	Citibank	11,702
(77,878)	Cathay Financial Holding Co Ltd	JP Morgan	10,430
56,000	Chailease Holding Co Ltd	JP Morgan	(34,490)
406,820	Chailease Holding Co Ltd	Citibank	(3,160)
605,000	Chailease Holding Co Ltd	HSBC	(373,036)
6,013,956	Chang Hwa Commercial Bank Ltd	JP Morgan	245,876
691,732	Chang Hwa Commercial Bank Ltd	Citibank	19,911
67,888	Chang Hwa Commercial Bank Ltd	Bank of America Merrill Lynch	3,438
(3,417,000)	Cheng Shin Rubber Industry Co Ltd	Citibank	14,551
(387,109)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	17,850
(119,000)	Cheng Shin Rubber Industry Co Ltd	HSBC	5,513
1,364,000	China Airlines Ltd	Goldman Sachs	8,682
3,906,000	China Development Financial Holding Corp	JP Morgan	(69,872)
34,271,000	China Development Financial Holding Corp	Citibank	(21,268)
3,095,000	China Development Financial Holding Corp	HSBC	(55,521)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
72,090	China Life Insurance Co Ltd/Taiwan	Bank of America Merrill Lynch	(342)
3,047,138	China Life Insurance Co Ltd/Taiwan	Citibank	(14,616)
2,464,079	China Life Insurance Co Ltd/Taiwan	JP Morgan	(94,265)
4,762,000	China Life Insurance Co Ltd/Taiwan	HSBC	(182,799)
(92,946)	Chunghwa Telecom Co Ltd	JP Morgan	4,380
(741,000)	Chunghwa Telecom Co Ltd	Citibank	(6,186)
(1,122,000)	Chunghwa Telecom Co Ltd	Bank of America Merrill Lynch	(6,035)
(11,000)	Chunghwa Telecom Co Ltd	HSBC	525
(1,853,000)	Compal Electronics Inc	Citibank	(38,691)
(4,000)	Compal Electronics Inc	HSBC	56
(312,679)	Compal Electronics Inc	JP Morgan	4,340
1,931,000	CTBC Financial Holding Co Ltd	Citibank	364
2,891,000	CTBC Financial Holding Co Ltd	JP Morgan	(56,806)
4,536,000	CTBC Financial Holding Co Ltd	HSBC	(89,627)
(1,218,000)	Delta Electronics Inc	Citibank	(65,647)
(31,515)	Delta Electronics Inc	JP Morgan	16,422
(197,042)	E.Sun Financial Holding Co Ltd	Citibank	(8,072)
(10,935)	E.Sun Financial Holding Co Ltd	Bank of America Merrill Lynch	(634)
(445,275)	Eclat Textile Co Ltd	Citibank	146,282
(61,746)	Epistar Corp	JP Morgan	3,265
(1,415,000)	Epistar Corp	Citibank	4,484
2,182,498	Eva Airways Corp	Citibank	(9,108)
3,386,543	Eva Airways Corp	JP Morgan	(36,001)
3,055,000	Far Eastern New Century Corp	JP Morgan	(75,722)
672,000	Far Eastern New Century Corp	Citibank	26,223
(638,000)	Far EasTone Telecommunications Co Ltd	JP Morgan	(32,710)
(126,000)	Far EasTone Telecommunications Co Ltd	Citibank	(7,728)
(489,000)	Far EasTone Telecommunications Co Ltd	Bank of America Merrill Lynch	(14,485)
14,000	Feng TAY Enterprise Co Ltd	JP Morgan	(10,513)
258,000	Feng TAY Enterprise Co Ltd	HSBC	(194,088)
(464,049)	First Financial Holding Co Ltd	JP Morgan	(3,097)
74,000	Formosa Chemicals & Fibre Corp	JP Morgan	(8,012)
(102,000)	Formosa Petrochemical Corp	Bank of America Merrill Lynch	(16,762)
(482,000)	Formosa Petrochemical Corp	Citibank	3,728
(18,000)	Formosa Petrochemical Corp	JP Morgan	(1,727)
(181,000)	Formosa Petrochemical Corp	HSBC	(17,258)
(311,000)	Formosa Plastics Corp	Citibank	(2,638)
(251,247)	Formosa Plastics Corp	JP Morgan	11,486
358,000	Foxconn Technology Co Ltd	Citibank	4,206
5,298,000	Foxconn Technology Co Ltd	HSBC	(1,294,307)
(3,006,000)	Fubon Financial Holding Co Ltd	Citibank	(62,798)
(612,822)	Fubon Financial Holding Co Ltd	JP Morgan	54,395
(118,000)	Giant Manufacturing Co Ltd	HSBC	30,359
(83,682)	Giant Manufacturing Co Ltd	JP Morgan	20,945
(72,000)	Globalwafers Co Ltd	Citibank	10,594

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
(4,080)	Globalwafers Co Ltd	JP Morgan	6,135
(48,000)	Globalwafers Co Ltd	HSBC	3,247
(5,096,843)	Hon Hai Precision Industry Co Ltd	Citibank	41,273
(514,000)	Hon Hai Precision Industry Co Ltd	HSBC	226,532
(223,000)	Hotai Motor Co Ltd	Citibank	(130,322)
(160,915)	Hotai Motor Co Ltd	JP Morgan	(226,097)
(49,000)	Hotai Motor Co Ltd	Bank of America Merrill Lynch	(86,280)
(152,000)	Hotai Motor Co Ltd	HSBC	(221,657)
(90,816)	HTC Corp	JP Morgan	5,473
3,595,424	Hua Nan Financial Holdings Co Ltd	Bank of America Merrill Lynch	70,379
609,287	Hua Nan Financial Holdings Co Ltd	Citibank	11,703
5,197,777	Hua Nan Financial Holdings Co Ltd	JP Morgan	49,152
1,002,000	Innolux Corp	Citibank	4,264
(23,000)	Largan Precision Co Ltd	Citibank	235,447
(1,407)	Largan Precision Co Ltd	JP Morgan	48,338
(4,000)	Largan Precision Co Ltd	HSBC	137,522
1,481,000	Lite-On Technology Corp	JP Morgan	39,030
1,998,234	Lite-On Technology Corp	Citibank	76,337
(465,891)	MediaTek Inc	Citibank	(337,401)
(5,167,000)	Mega Financial Holding Co Ltd	Citibank	(79,406)
503,000	Nan Ya Plastics Corp	Citibank	13,312
65,000	Nan Ya Plastics Corp	JP Morgan	(1,712)
(515,000)	Nanya Technology Corp	Citibank	(10,945)
(1,482)	Nanya Technology Corp	JP Morgan	271
561,000	Novatek Microelectronics Corp	Citibank	(192,993)
(2,046,000)	Pegatron Corp	Citibank	(57,830)
(2,114,000)	Pegatron Corp	HSBC	214,229
(39,805)	Pegatron Corp	JP Morgan	4,023
1,325,000	Pou Chen Corp	Bank of America Merrill Lynch	(1,450)
4,370,000	Pou Chen Corp	Citibank	(38,153)
2,100,000	Pou Chen Corp	JP Morgan	(110,906)
37,000	President Chain Store Corp	Bank of America Merrill Lynch	(4,645)
216,000	President Chain Store Corp	Citibank	(41,995)
155,000	President Chain Store Corp	JP Morgan	(15,412)
(1,777,000)	Quanta Computer Inc	Citibank	(128,214)
(1,463,000)	Quanta Computer Inc	Bank of America Merrill Lynch	(20,722)
(2,453,687)	Quanta Computer Inc	JP Morgan	157,633
(9,044,050)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	(48,556)
(339,755)	Shin Kong Financial Holding Co Ltd	JP Morgan	1,228
(12,330,000)	Shin Kong Financial Holding Co Ltd	Citibank	(102,218)
1,731,740	SinoPac Financial Holdings Co Ltd	JP Morgan	7,417
4,802,700	SinoPac Financial Holdings Co Ltd	Citibank	26,526
2,404,000	Taishin Financial Holding Co Ltd	Goldman Sachs	9,567
(3,134,203)	Taiwan Cement Corp	JP Morgan	105,114
2,105,863	Taiwan Cooperative Financial Holding Co Ltd	Bank of America Merrill Lynch	21,345

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
2,386,603	Taiwan Cooperative Financial Holding Co Ltd	Citibank	34,556
6,360,250	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	(30,622)
347,000	Taiwan High Speed Rail Corp	Goldman Sachs	18,524
(524,000)	Taiwan Mobile Co Ltd	Citibank	(12,488)
(1,090,000)	Taiwan Mobile Co Ltd	Bank of America Merrill Lynch	(55,299)
(158,000)	Taiwan Mobile Co Ltd	JP Morgan	(9,824)
945,000	Taiwan Semiconductor Manufacturing Co Ltd	Goldman Sachs	(37,592)
322,000	Taiwan Semiconductor Manufacturing Co Ltd	Citibank	(30,575)
94,000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(90,115)
(11,447)	TPK Holding Co Ltd	JP Morgan	1,250
(127,000)	TPK Holding Co Ltd	Citibank	(7,475)
1,699,000	Uni-President Enterprises Corp	Citibank	87,732
1,129,000	Uni-President Enterprises Corp	JP Morgan	114,068
(347,000)	Unimicron Technology Corp	Citibank	6,193
(8,420)	Unimicron Technology Corp	JP Morgan	1,717
(156,000)	Unimicron Technology Corp	HSBC	27,539
455,000	United Microelectronics Corp	HSBC	(9,207)
4,339,000	United Microelectronics Corp	JP Morgan	(91,304)
797,000	United Microelectronics Corp	Bank of America Merrill Lynch	(5,386)
6,227,000	United Microelectronics Corp	Citibank	(25,099)
8,802,000	United Microelectronics Corp	Goldman Sachs	(7,041)
509,000	Vanguard International Semiconductor Corp	HSBC	(115,683)
(55,000)	Walsin Lihwa Corp	HSBC	(209)
(96,000)	Walsin Technology Corp	HSBC	61,014
(2,000)	Wistron Corp	HSBC	12
11,454,000	Yuanta Financial Holding Co Ltd	Citibank	77,218
6,314,000	Yuanta Financial Holding Co Ltd	JP Morgan	(89,374)
2,522,000	Yuanta Financial Holding Co Ltd	Bank of America Merrill Lynch	8,989
10,994,000	Yuanta Financial Holding Co Ltd	HSBC	(156,643)
			<u>(3,135,574)</u>
	英国		
37,202	3i Group Plc	Credit Suisse	(3,044)
335,425	3i Group Plc	HSBC	(27,450)
(39,612)	Admiral Group Plc	JP Morgan	35,409
(23,977)	Admiral Group Plc	Bank of America Merrill Lynch	(2,717)
(49,324)	Admiral Group Plc	Citibank	(6,831)
(12,553)	Admiral Group Plc	HSBC	11,221
72,547	Aggreko Plc	Credit Suisse	(59,186)
40,931	Aggreko Plc	Citibank	(19,891)
168	Aggreko Plc	Deutsche Bank	(86)
23,393	Aggreko Plc	HSBC	(19,085)
18,806	Aggreko Plc	Bank of America Merrill Lynch	(9,660)
133,781	Anglo American Plc	Bank of America Merrill Lynch	(54,235)
(125,744)	Antofagasta Plc	JP Morgan	124,750
(46,818)	Antofagasta Plc	Citibank	20,866

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(176,083)	Antofagasta Plc	Credit Suisse	174,691
(563,656)	Antofagasta Plc	Bank of America Merrill Lynch	342,048
(326,850)	Antofagasta Plc	Deutsche Bank	198,345
(64,460)	Ashmore Group Plc	HSBC	(14,722)
(321,709)	Ashmore Group Plc	Goldman Sachs	(13,567)
62,644	Associated British Foods Plc	Bank of America Merrill Lynch	(49,687)
64,471	Associated British Foods Plc	Credit Suisse	(43,020)
30,486	Associated British Foods Plc	Citibank	(25,716)
25,099	Associated British Foods Plc	Deutsche Bank	(19,908)
124,886	Associated British Foods Plc	HSBC	(83,333)
7,943	Associated British Foods Plc	JP Morgan	(5,300)
(18,822)	AstraZeneca Plc	Bank of America Merrill Lynch	(1,422)
(2,990)	AstraZeneca Plc	JP Morgan	(1,939)
(31,407)	AstraZeneca Plc	HSBC	3,163
538,471	Auto Trader Group Plc '144A'	Deutsche Bank	29,829
89,171	Auto Trader Group Plc '144A'	Credit Suisse	21,780
127,891	Auto Trader Group Plc '144A'	Citibank	2,576
414,602	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	22,967
385,345	Auto Trader Group Plc '144A'	JP Morgan	94,750
47,160	Auto Trader Group Plc '144A'	Goldman Sachs	4,766
229,171	Auto Trader Group Plc '144A'	HSBC	55,974
384,268	Avast Plc '144A'	HSBC	1,935
(27,884)	AVEVA Group Plc	Citibank	(70,914)
(66,567)	AVEVA Group Plc	Bank of America Merrill Lynch	(288,299)
(41,470)	AVEVA Group Plc	Credit Suisse	(204,946)
(32,397)	AVEVA Group Plc	Deutsche Bank	(140,310)
(39,481)	AVEVA Group Plc	JP Morgan	(191,867)
(121,117)	AVEVA Group Plc	HSBC	(588,597)
(25,800)	AVEVA Group Plc	Goldman Sachs	(80,941)
(222,150)	Aviva Plc	Goldman Sachs	(6,444)
(315,634)	B&M European Value Retail SA	Bank of America Merrill Lynch	131,534
(472,253)	B&M European Value Retail SA	Citibank	149,236
(181,611)	B&M European Value Retail SA	Deutsche Bank	75,683
(445,318)	B&M European Value Retail SA	Goldman Sachs	83,250
(138,298)	B&M European Value Retail SA	Credit Suisse	55,195
(70,773)	B&M European Value Retail SA	HSBC	28,246
(286,927)	Babcock International Group Plc	Credit Suisse	245,084
(174,647)	Babcock International Group Plc	Goldman Sachs	152,671
(85,993)	Babcock International Group Plc	Bank of America Merrill Lynch	79,250
(89,847)	Babcock International Group Plc	Citibank	12,217
(174,542)	Babcock International Group Plc	JP Morgan	163,882
(234,920)	BAE Systems Plc	Goldman Sachs	17,780
(220,669)	BAE Systems Plc	Bank of America Merrill Lynch	42,229
(412,460)	BAE Systems Plc	Credit Suisse	104,896
(113,408)	BAE Systems Plc	Citibank	13,707

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(435,446)	BAE Systems Plc	HSBC	108,244
(221,884)	BAE Systems Plc	JP Morgan	56,429
(85,926)	Barrick Gold Corp	HSBC	(30,291)
(85)	BBA Aviation Plc	Bank of America Merrill Lynch	12
(280)	BBA Aviation Plc	JP Morgan	35
(3)	BBA Aviation Plc*	HSBC	0
(44,139)	Beazley Plc	Credit Suisse	2,223
(376,723)	Beazley Plc	HSBC	18,972
(42,272)	Bellway Plc	Goldman Sachs	32,366
19,960	Berkeley Group Holdings Plc	Citibank	(15,832)
23,770	Berkeley Group Holdings Plc	JP Morgan	(46,685)
57,153	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	(169,096)
6,215	Berkeley Group Holdings Plc	Deutsche Bank	(18,388)
134,091	BHP Group Plc	Bank of America Merrill Lynch	45,919
87,894	BHP Group Plc	Citibank	(10,623)
68,247	BHP Group Plc	Deutsche Bank	23,371
184,465	BHP Group Plc	JP Morgan	30,191
206,709	BHP Group Plc	HSBC	33,832
8,228	Bodycote Plc	Credit Suisse	(4,299)
42,274	Bodycote Plc	Bank of America Merrill Lynch	(9,846)
33,994	Bodycote Plc	Citibank	(2,354)
118,868	Bodycote Plc	JP Morgan	(62,107)
115,040	Bodycote Plc	Deutsche Bank	(26,795)
492,721	BP Plc	JP Morgan	14,268
600,181	BP Plc	Bank of America Merrill Lynch	9,068
132,787	BP Plc	Credit Suisse	3,845
194,687	BP Plc	HSBC	5,638
194,730	BP Plc	Goldman Sachs	(28,118)
(9,865)	British American Tobacco Plc	Bank of America Merrill Lynch	17,947
(76,596)	British American Tobacco Plc	JP Morgan	81,487
101,305	British Land Co Plc/The (Reit)	Bank of America Merrill Lynch	(32,651)
136,072	British Land Co Plc/The (Reit)	Credit Suisse	(77,676)
134,353	British Land Co Plc/The (Reit)	Citibank	(14,547)
203,789	British Land Co Plc/The (Reit)	Deutsche Bank	(65,682)
165,857	British Land Co Plc/The (Reit)	JP Morgan	(106,078)
171,671	British Land Co Plc/The (Reit)	HSBC	(109,796)
317,170	British Land Co Plc/The (Reit)	Goldman Sachs	(25,159)
(64,104)	BT Group Plc	JP Morgan	20,314
(83,760)	BT Group Plc	Citibank	10,461
(82,169)	BT Group Plc	Bank of America Merrill Lynch	11,504
(473,280)	BT Group Plc	Goldman Sachs	33,050
(89,560)	BT Group Plc	HSBC	17,588
(30,741)	BTG Plc	Bank of America Merrill Lynch	174
(53,843)	BTG Plc	JP Morgan	644
(48,177)	BTG Plc	Credit Suisse	576



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(50,543)	Bunzl Plc	Bank of America Merrill Lynch	(10,818)
(36,838)	Bunzl Plc	JP Morgan	63,539
(53,468)	Bunzl Plc	Credit Suisse	92,223
(38,269)	Bunzl Plc	HSBC	66,008
(84,870)	Bunzl Plc	Goldman Sachs	(17,056)
14,014	Burberry Group Plc	Citibank	(24,525)
90,707	Burberry Group Plc	Bank of America Merrill Lynch	(263,802)
80,625	Burberry Group Plc	JP Morgan	(253,260)
93,299	Burberry Group Plc	Credit Suisse	(293,071)
129,361	Burberry Group Plc	Deutsche Bank	(376,219)
52,727	Burberry Group Plc	HSBC	(149,663)
165,850	Burberry Group Plc	Goldman Sachs	(239,621)
(138,954)	Capita Plc	Citibank	(3,936)
(1,506,337)	Capita Plc	Credit Suisse	250,335
(353)	Capita Plc	JP Morgan	59
(843)	Capital & Counties Properties Plc	Citibank	85
(1,321,990)	Capital & Counties Properties Plc	HSBC	369,494
30,854	Carnival Plc	Credit Suisse	(40,787)
8,705	Carnival Plc	HSBC	(11,508)
303,802	Centrica Plc	Bank of America Merrill Lynch	(5,079)
130,462	Centrica Plc	JP Morgan	(18,574)
63,517	Centrica Plc	Credit Suisse	(9,043)
(450,641)	Cineworld Group Plc	HSBC	132,762
37,207	Close Brothers Group Plc	Credit Suisse	(75,418)
313	Close Brothers Group Plc	Bank of America Merrill Lynch	(493)
26,436	Close Brothers Group Plc	Citibank	(18,306)
9,729	Close Brothers Group Plc	JP Morgan	(19,721)
121,878	Close Brothers Group Plc	HSBC	(247,046)
(3,136,001)	Cobham Plc	Bank of America Merrill Lynch	608,027
(287,149)	Cobham Plc	JP Morgan	57,120
(143,698)	Cobham Plc	Goldman Sachs	3,763
(1,422,514)	Cobham Plc	Credit Suisse	282,969
(151,169)	Cobham Plc	HSBC	30,071
53,052	Coca-Cola HBC AG	Credit Suisse	53,406
36,905	Coca-Cola HBC AG	Bank of America Merrill Lynch	14,868
5,036	Coca-Cola HBC AG	Citibank	(1,712)
15,979	Coca-Cola HBC AG	JP Morgan	14,686
58,656	Coca-Cola HBC AG	Goldman Sachs	(8,469)
26,565	Coca-Cola HBC AG	HSBC	24,415
20,899	Compass Group Plc	Citibank	(5,789)
26,720	Compass Group Plc	Goldman Sachs	1,835
69,398	Compass Group Plc	Bank of America Merrill Lynch	10,048
269,228	Compass Group Plc	JP Morgan	272,508
181,184	Compass Group Plc	HSBC	187,051
121,929	Compass Group Plc	Credit Suisse	124,478

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(73,683)	ConvaTec Group Plc '144A'	Credit Suisse	3,572
(249,470)	ConvaTec Group Plc '144A'	HSBC	12,092
(22,740)	Croda International Plc	Goldman Sachs	18,112
(15,379)	Croda International Plc	Bank of America Merrill Lynch	12,585
(7,040)	Croda International Plc	Credit Suisse	7,534
(6,970)	Croda International Plc	Citibank	10,092
(5,067)	Croda International Plc	HSBC	5,422
(34,333)	Croda International Plc	JP Morgan	36,741
(19,754)	CYBG Plc	Bank of America Merrill Lynch	3,681
(3,136,364)	CYBG Plc	HSBC	521,226
(48,572)	Daily Mail & General Trust Plc 'A'	Credit Suisse	(38,029)
(202,578)	Daily Mail & General Trust Plc 'A'	HSBC	(259,348)
(52,849)	Daily Mail & General Trust Plc 'A'	Bank of America Merrill Lynch	(57,346)
(20,318)	Daily Mail & General Trust Plc 'A'	Deutsche Bank	(22,047)
(23,831)	Daily Mail & General Trust Plc 'A'	JP Morgan	(18,658)
(82,333)	Daily Mail & General Trust Plc 'A'	Citibank	(86,229)
(10,588)	DCC Plc	Citibank	56,254
(9,044)	DCC Plc	JP Morgan	5,238
(10,943)	DCC Plc	Bank of America Merrill Lynch	35,821
(7,381)	DCC Plc	Credit Suisse	4,275
(58,452)	DCC Plc	HSBC	33,852
14,144	Derwent London Plc (Reit)	Credit Suisse	(1,068)
22,555	Derwent London Plc (Reit)	Citibank	(26,125)
62,998	Derwent London Plc (Reit)	Goldman Sachs	(58,171)
63,391	Diageo Plc	Bank of America Merrill Lynch	(1,995)
69,176	Diageo Plc	Credit Suisse	61,191
15,258	Diageo Plc	Citibank	(768)
84,955	Diageo Plc	HSBC	79,149
68,317	Diageo Plc	JP Morgan	57,179
17,640	Diageo Plc	Goldman Sachs	(5,467)
56,011	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	(705)
194,213	Direct Line Insurance Group Plc	Citibank	(9,536)
4,408	Direct Line Insurance Group Plc	JP Morgan	239
171,650	Direct Line Insurance Group Plc	Credit Suisse	9,293
56,523	Direct Line Insurance Group Plc	Deutsche Bank	(712)
71,460	Direct Line Insurance Group Plc	HSBC	2,796
761,140	Direct Line Insurance Group Plc	Goldman Sachs	(17,358)
19,438	Dixons Carphone Plc	Credit Suisse	(3,854)
1,232	Dixons Carphone Plc	Deutsche Bank	(157)
3,247	Dixons Carphone Plc	Citibank	(141)
54,078	Dixons Carphone Plc	Bank of America Merrill Lynch	(6,911)
236,692	Domino's Pizza Group Plc	Bank of America Merrill Lynch	(68,539)
177,917	Domino's Pizza Group Plc	Credit Suisse	(65,183)
103,968	Domino's Pizza Group Plc	Citibank	(9,163)
123,616	Domino's Pizza Group Plc	Deutsche Bank	(35,795)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
86,240	Domino's Pizza Group Plc	JP Morgan	(31,596)
(490,757)	DS Smith Plc	Bank of America Merrill Lynch	100,094
(387,747)	DS Smith Plc	JP Morgan	164,026
(422,779)	DS Smith Plc	Credit Suisse	178,846
(618,508)	DS Smith Plc	Goldman Sachs	66,371
(1,280,001)	DS Smith Plc	HSBC	514,165
(453,841)	DS Smith Plc	Citibank	106,849
(121,071)	easyJet Plc	Citibank	78,348
(126,940)	easyJet Plc	Goldman Sachs	135,208
(183,195)	easyJet Plc	Credit Suisse	401,779
(153,916)	easyJet Plc	Bank of America Merrill Lynch	228,661
(49,094)	easyJet Plc	JP Morgan	107,672
(556,073)	easyJet Plc	HSBC	1,219,567
112,502	Electrocomponents Plc	Citibank	(48,158)
202,673	Electrocomponents Plc	JP Morgan	(27,558)
79,308	Electrocomponents Plc	Bank of America Merrill Lynch	(6,191)
184,086	Electrocomponents Plc	Credit Suisse	(25,031)
156,913	Electrocomponents Plc	Deutsche Bank	(12,248)
164,427	Electrocomponents Plc	HSBC	(22,357)
(1,144)	Euromoney Institutional Investor Plc	HSBC	(144)
43,477	Evrax Plc	Citibank	(3,175)
46,811	Evrax Plc	HSBC	(8,369)
243,385	Evrax Plc	Credit Suisse	(32,351)
98,571	Evrax Plc	JP Morgan	(17,622)
282,950	Evrax Plc	Goldman Sachs	5,542
155,520	Evrax Plc	Bank of America Merrill Lynch	9,790
24,762	Experian Plc	Bank of America Merrill Lynch	41,412
138,579	Experian Plc	Citibank	(12,501)
83,163	Experian Plc	Credit Suisse	184,103
110,688	Experian Plc	Deutsche Bank	185,114
45,216	Experian Plc	HSBC	100,098
(54,230)	Ferguson Plc	Goldman Sachs	164,244
(18,120)	Ferguson Plc	Citibank	64,333
(171,457)	Filtrona Plc	Bank of America Merrill Lynch	-
(31,066)	Filtrona Plc	Citibank	1,877
(450,430)	Filtrona Plc	JP Morgan	44,233
(258,378)	Fresnillo Plc	JP Morgan	(81,975)
(147,100)	Fresnillo Plc	Bank of America Merrill Lynch	(31,854)
(306,598)	Fresnillo Plc	Credit Suisse	(97,274)
(56,751)	Fresnillo Plc	Deutsche Bank	(12,289)
(454,532)	Fresnillo Plc	HSBC	(144,208)
(410,741)	G4S Plc	JP Morgan	9,308
(679,774)	G4S Plc	Bank of America Merrill Lynch	65,044
(253,789)	G4S Plc	Citibank	18,213
(1,114,325)	G4S Plc	Goldman Sachs	71,714

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(426,811)	G4S Plc	Credit Suisse	9,672
9,789	GlaxoSmithKline Plc	Citibank	(5,423)
202,525	GlaxoSmithKline Plc	Credit Suisse	7,139
281,716	GlaxoSmithKline Plc	JP Morgan	9,931
(929,265)	Glencore Plc	JP Morgan	394,271
(2,635,461)	Glencore Plc	Bank of America Merrill Lynch	832,830
(835,393)	Glencore Plc	Credit Suisse	354,443
(219,483)	Glencore Plc	HSBC	93,123
123,772	Grafton Group Plc (Unit)	Citibank	(61,552)
259,594	Grafton Group Plc (Unit)	JP Morgan	(147,073)
268,529	Grafton Group Plc (Unit)	Bank of America Merrill Lynch	(236,655)
235,903	Grafton Group Plc (Unit)	Credit Suisse	(133,651)
27,717	Grafton Group Plc (Unit)	Deutsche Bank	(24,427)
234,895	Grafton Group Plc (Unit)	HSBC	(133,080)
(159,439)	Greene King Plc	JP Morgan	(58,213)
(223,845)	GVC Holdings Plc	JP Morgan	59,746
(425,394)	GVC Holdings Plc	HSBC	113,541
13,856	Halma Plc	Bank of America Merrill Lynch	5,495
56,740	Halma Plc	Goldman Sachs	5,085
108,475	Halma Plc	HSBC	25,265
50,313	Hammerson Plc (Reit)	HSBC	(15,203)
98,180	Hammerson Plc (Reit)	Citibank	(18,294)
82,376	Hammerson Plc (Reit)	JP Morgan	(24,891)
142,410	Hammerson Plc (Reit)	Credit Suisse	(46,668)
406,690	Hammerson Plc (Reit)	Goldman Sachs	(107,863)
(6,950)	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	8,838
(66,621)	Hargreaves Lansdown Plc	Citibank	41,938
(41,773)	Hargreaves Lansdown Plc	JP Morgan	41,548
(60,614)	Hargreaves Lansdown Plc	Credit Suisse	60,287
(191,041)	Hargreaves Lansdown Plc	HSBC	190,011
(191,066)	Hikma Pharmaceuticals Plc	Citibank	413,750
(177,534)	Hikma Pharmaceuticals Plc	Credit Suisse	449,266
(103,674)	Hikma Pharmaceuticals Plc	Bank of America Merrill Lynch	272,146
(11,740)	Hikma Pharmaceuticals Plc	Goldman Sachs	24,161
(31,694)	Hikma Pharmaceuticals Plc	JP Morgan	73,782
(16,820)	Hikma Pharmaceuticals Plc	HSBC	42,565
(193,764)	Hiscox Ltd	HSBC	(53,669)
(2,003)	Hiscox Ltd	Credit Suisse	(555)
(643,989)	Howden Joinery Group Plc	Goldman Sachs	38,231
(251,170)	Howden Joinery Group Plc	Bank of America Merrill Lynch	56,288
(286,152)	Howden Joinery Group Plc	Credit Suisse	63,372
(81,491)	Howden Joinery Group Plc	Citibank	2,257
(230,089)	HSBC Holdings Plc	Citibank	36,500
(78,484)	HSBC Holdings Plc	Credit Suisse	13,932
(311,078)	HSBC Holdings Plc	Bank of America Merrill Lynch	72,063

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(271,731)	HSBC Holdings Plc	JP Morgan	48,237
(38,092)	HSBC Holdings Plc	Deutsche Bank	8,824
109,133	IMI Plc	Credit Suisse	(155,260)
64,075	Imperial Tobacco Group Plc	HSBC	(212,325)
28,789	Inchcape Plc	Credit Suisse	(9,243)
109,680	Inchcape Plc	Citibank	45,569
137,493	Inchcape Plc	JP Morgan	(44,141)
(323,643)	Informa Plc	JP Morgan	47,266
(149,685)	Informa Plc	Bank of America Merrill Lynch	6,407
(228,907)	Informa Plc	Citibank	19,597
24,090	InterContinental Hotels Group Plc	Goldman Sachs	4,336
100,375	InterContinental Hotels Group Plc	HSBC	167,956
53,894	InterContinental Hotels Group Plc	Bank of America Merrill Lynch	62,424
7,551	InterContinental Hotels Group Plc	Credit Suisse	12,406
23,382	InterContinental Hotels Group Plc	Citibank	(24,728)
15,067	InterContinental Hotels Group Plc	Deutsche Bank	17,452
22,972	InterContinental Hotels Group Plc	JP Morgan	37,743
54,653	Intermediate Capital Group Plc	Bank of America Merrill Lynch	93,579
10,653	Intermediate Capital Group Plc	Citibank	6,170
16,112	Intermediate Capital Group Plc	JP Morgan	28,196
9,821	Intermediate Capital Group Plc	Credit Suisse	17,187
(19,418)	Intertek Group Plc	Bank of America Merrill Lynch	(30,315)
(29,998)	Intertek Group Plc	JP Morgan	(27,484)
(11,620)	Intertek Group Plc	Citibank	(9,070)
(33,725)	Intertek Group Plc	Credit Suisse	(14,436)
(4,376)	Intertek Group Plc	Deutsche Bank	(6,832)
(84,962)	Intertek Group Plc	HSBC	(36,369)
(29,330)	Intertek Group Plc	Goldman Sachs	(42,231)
203,414	Investec Plc	Credit Suisse	(66,586)
382,584	Investec Plc	HSBC	(125,235)
22,347	Investec Plc	JP Morgan	(7,315)
181,200	Investec Plc	Citibank	(53,154)
(840,250)	ITV Plc	Goldman Sachs	27,585
1,152,896	J Sainsbury Plc	Bank of America Merrill Lynch	(98,702)
480,774	J Sainsbury Plc	Citibank	5,750
391,490	J Sainsbury Plc	Goldman Sachs	16,436
797,905	J Sainsbury Plc	Credit Suisse	(87,397)
296,906	J Sainsbury Plc	Deutsche Bank	(25,419)
129,881	J Sainsbury Plc	HSBC	(14,226)
118,836	JD Sports Fashion Plc	Citibank	(3,292)
35,134	JD Sports Fashion Plc	JP Morgan	(4,070)
1,178	JD Sports Fashion Plc	Credit Suisse	(136)
37,866	JD Sports Fashion Plc	HSBC	(4,386)
(506,179)	John Wood Group Plc	Bank of America Merrill Lynch	310,355
(38,518)	John Wood Group Plc	Credit Suisse	23,908

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(233,100)	John Wood Group Plc	JP Morgan	144,824
(265,475)	John Wood Group Plc	Citibank	142,049
(138,080)	John Wood Group Plc	Goldman Sachs	34,504
(894,241)	John Wood Group Plc	Deutsche Bank	548,289
75,909	Johnson Matthey Plc	Goldman Sachs	(52,315)
160,462	Jupiter Fund Management Plc	Bank of America Merrill Lynch	15,556
410,702	Jupiter Fund Management Plc	JP Morgan	39,298
114,931	Jupiter Fund Management Plc	Credit Suisse	10,997
(105,806)	Just Eat Plc	Bank of America Merrill Lynch	94,845
(102,441)	Just Eat Plc	Citibank	34,049
(571,870)	Just Eat Plc	JP Morgan	683,985
(97,765)	Kazakhmys Plc	JP Morgan	109,301
(88,412)	Kazakhmys Plc	Credit Suisse	98,844
(216,593)	Kazakhmys Plc	Goldman Sachs	85,301
(272,554)	Kazakhmys Plc	Bank of America Merrill Lynch	170,200
(288,565)	Kazakhmys Plc	Citibank	102,452
(200,467)	Kazakhmys Plc	HSBC	224,121
(198,280)	Kingfisher Plc	Citibank	2,996
(690,510)	Kingfisher Plc	Goldman Sachs	45,127
(225,836)	Lancashire Holdings Ltd	Citibank	(42,649)
(132,286)	Lancashire Holdings Ltd	Bank of America Merrill Lynch	(34,142)
(62,800)	Lancashire Holdings Ltd	JP Morgan	(35,579)
(135,595)	Lancashire Holdings Ltd	Credit Suisse	(76,821)
(170,163)	Lancashire Holdings Ltd	Deutsche Bank	(43,918)
409,712	Land Securities Group Plc (Reit)	Bank of America Merrill Lynch	(276,484)
112,500	Land Securities Group Plc (Reit)	Credit Suisse	(115,576)
219,405	Land Securities Group Plc (Reit)	Citibank	(52,484)
195,263	Land Securities Group Plc (Reit)	JP Morgan	(163,066)
144,904	Land Securities Group Plc (Reit)	Deutsche Bank	(97,785)
718,389	Land Securities Group Plc (Reit)	HSBC	(738,033)
507,818	Land Securities Group Plc (Reit)	Goldman Sachs	(150,382)
988,084	Legal & General Group Plc	HSBC	(186,600)
13,125,464	Lloyds Banking Group Plc	HSBC	(725,446)
(34,038)	London Stock Exchange Group Plc	Bank of America Merrill Lynch	(6,857)
(83,666)	London Stock Exchange Group Plc	HSBC	(103,229)
1,143,817	Man Group Plc/Jersey	Bank of America Merrill Lynch	(56,451)
104,428	Man Group Plc/Jersey	Credit Suisse	(11,530)
292,815	Man Group Plc/Jersey	Citibank	(16,110)
43,759	Man Group Plc/Jersey	Deutsche Bank	(2,160)
1,070,502	Man Group Plc/Jersey	JP Morgan	(118,199)
699,111	Marks & Spencer Group Plc	Citibank	(155,792)
121,808	Marks & Spencer Group Plc	Bank of America Merrill Lynch	(71,004)
320,034	Marks & Spencer Group Plc	JP Morgan	(180,509)
511,887	Marks & Spencer Group Plc	Deutsche Bank	(298,388)
609,793	Marks & Spencer Group Plc	Credit Suisse	(343,943)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
833,640	Marks & Spencer Group Plc	HSBC	(470,200)
363,150	Marks & Spencer Group Plc	Goldman Sachs	(77,466)
24,361	Marks & Spencer Group Plc	Bank of America Merrill Lynch	13,173
139,822	Marks & Spencer Group Plc	Citibank	75,607
102,377	Marks & Spencer Group Plc	Deutsche Bank	55,359
64,007	Marks & Spencer Group Plc	JP Morgan	34,611
57,378	Marks & Spencer Group Plc	Goldman Sachs	31,027
121,958	Marks & Spencer Group Plc	Credit Suisse	65,948
166,728	Marks & Spencer Group Plc	HSBC	90,157
(283,926)	Mediclinic International Plc	Credit Suisse	143,363
(294,308)	Mediclinic International Plc	Goldman Sachs	82,148
(398,661)	Mediclinic International Plc	Citibank	140,034
(406,231)	Mediclinic International Plc	JP Morgan	215,830
(36,968)	Mediclinic International Plc	HSBC	19,641
(476,028)	Meggitt Plc	Goldman Sachs	117,347
(25,180)	Meggitt Plc	JP Morgan	16,039
(2,008,087)	Melrose Industries Plc	Citibank	281,892
(1,356,795)	Melrose Industries Plc	JP Morgan	437,301
(799,893)	Melrose Industries Plc	Credit Suisse	260,833
(1,570,928)	Melrose Industries Plc	HSBC	506,316
(303,350)	Merlin Entertainments Plc '144A'	JP Morgan	(36,282)
(521,730)	Merlin Entertainments Plc '144A'	Credit Suisse	(62,402)
423,156	Michael Page International Plc	Bank of America Merrill Lynch	(55,939)
501,583	Michael Page International Plc	Citibank	(66,307)
389,058	Michael Page International Plc	Credit Suisse	(127,354)
21,162	Michael Page International Plc	JP Morgan	(6,927)
174,508	Michael Page International Plc	Deutsche Bank	(23,069)
244,725	Michael Page International Plc	HSBC	(80,108)
(67,642)	Micro Focus International Plc	JP Morgan	(75,453)
62,250	Mondi Plc	Bank of America Merrill Lynch	(31,349)
47,242	Mondi Plc	Citibank	(50,259)
37,599	Mondi Plc	JP Morgan	(10,651)
22,141	Mondi Plc	Credit Suisse	(6,272)
19,331	Mondi Plc	Deutsche Bank	(9,735)
86,683	Mondi Plc	HSBC	(24,555)
91,825	Moneysupermarket.com Group Plc	Citibank	(7,283)
364,513	Moneysupermarket.com Group Plc	Credit Suisse	39,926
40,630	National Express Group Plc	Bank of America Merrill Lynch	(4,092)
179,996	National Express Group Plc	Citibank	(1,360)
243,021	National Express Group Plc	JP Morgan	(45,283)
35,354	National Express Group Plc	Credit Suisse	(6,588)
(44,090)	National Grid Plc	Goldman Sachs	14,070
(246,599)	National Grid Plc	Credit Suisse	104,317
(113,263)	National Grid Plc	Deutsche Bank	74,721
(74,168)	National Grid Plc	HSBC	31,375

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
24,487	Next Plc	Citibank	(2,466)
17,468	Next Plc	Bank of America Merrill Lynch	(3,079)
33,602	Next Plc	JP Morgan	38,074
26,546	Next Plc	Deutsche Bank	(4,679)
6,083	Next Plc	Credit Suisse	6,893
4,086	Next Plc	HSBC	4,630
(11,960)	NMC Health Plc	Goldman Sachs	30,412
(89,595)	NMC Health Plc	Bank of America Merrill Lynch	356,448
(68,725)	NMC Health Plc	Citibank	175,645
(16,491)	NMC Health Plc	Deutsche Bank	65,608
(124,700)	NMC Health Plc	HSBC	725,328
(11,760)	NMC Health Plc	JP Morgan	42,528
(44,259)	NMC Health Plc	Credit Suisse	257,436
(167,350)	Ocado Group Plc	Citibank	86,384
(204,296)	Ocado Group Plc	Bank of America Merrill Lynch	234,060
(130,610)	Ocado Group Plc	Credit Suisse	274,612
(58,170)	Ocado Group Plc	Goldman Sachs	48,040
(432,142)	Ocado Group Plc	JP Morgan	893,962
(2,950)	Ocado Group Plc	Deutsche Bank	3,380
274,049	Pearson Plc	Credit Suisse	(79,356)
123,568	Pearson Plc	Citibank	(28,936)
152,320	Pearson Plc	Bank of America Merrill Lynch	(33,752)
161,881	Pearson Plc	Deutsche Bank	(35,870)
57,224	Pearson Plc	JP Morgan	(16,570)
34,696	Pearson Plc	HSBC	(10,047)
(169,355)	Pennon Group Plc	JP Morgan	(43,496)
(85,612)	Pennon Group Plc	Bank of America Merrill Lynch	(6,898)
(2,776)	Pennon Group Plc	Citibank	(580)
80,642	Persimmon Plc	Bank of America Merrill Lynch	(154,323)
68,668	Persimmon Plc	Citibank	(30,691)
8,264	Persimmon Plc	JP Morgan	(16,023)
45,334	Persimmon Plc	Credit Suisse	(87,896)
54,795	Persimmon Plc	Deutsche Bank	(104,860)
23,731	Persimmon Plc	HSBC	(46,011)
137,745	Petrofac Ltd	Bank of America Merrill Lynch	(9,191)
330,091	Petrofac Ltd	Citibank	(11,636)
(595,790)	Phoenix Group Holdings Plc	Credit Suisse	41,255
(246,236)	Phoenix Group Holdings Plc	Citibank	10,540
(235,133)	Phoenix Group Holdings Plc	HSBC	16,282
171,649	Playtech Plc	Bank of America Merrill Lynch	12,102
101,211	Playtech Plc	JP Morgan	10,959
(91,640)	Prudential Plc	Goldman Sachs	75,248
(184,567)	Prudential Plc	JP Morgan	176,112
(125,735)	Prudential Plc	Credit Suisse	133,764
(39,210)	Prudential Plc	HSBC	21,911



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
4,286,374	Quilter Plc '144A'	HSBC	(791,134)
(92,284)	Reckitt Benckiser Group Plc	Bank of America Merrill Lynch	(99,920)
(2,356)	Reckitt Benckiser Group Plc	Citibank	2,254
(21,374)	Reckitt Benckiser Group Plc	JP Morgan	(54,896)
(37,179)	Reckitt Benckiser Group Plc	Credit Suisse	(95,489)
(38,177)	Reckitt Benckiser Group Plc	HSBC	(98,052)
72,153	RELX Plc	Bank of America Merrill Lynch	60,863
32,740	RELX Plc	Citibank	(1,443)
19,363	RELX Plc	JP Morgan	23,525
59,200	RELX Plc	Credit Suisse	71,924
95,160	RELX Plc	Goldman Sachs	37,195
19,144	RELX Plc	HSBC	23,259
(3,350)	Renishaw Plc	JP Morgan	(1,912)
(8,175)	Renishaw Plc	Bank of America Merrill Lynch	1,235
(2,016)	Renishaw Plc	Deutsche Bank	305
(4,668)	Renishaw Plc	Citibank	(235)
(14,785)	Renishaw Plc	Goldman Sachs	(2,987)
(7,418)	Renishaw Plc	Credit Suisse	37,344
(10,780)	Renishaw Plc	HSBC	58,631
(92,660)	Rentokil Initial Plc	Citibank	12,832
(226,784)	Rentokil Initial Plc	Credit Suisse	39,402
(973,366)	Rentokil Initial Plc	HSBC	169,115
186,637	Rightmove Plc	Credit Suisse	46,995
416,488	Rightmove Plc	Citibank	26,742
573,601	Rightmove Plc	JP Morgan	149,825
500,574	Rightmove Plc	Goldman Sachs	54,701
421,464	Rightmove Plc	HSBC	106,125
101,684	Rio Tinto Plc	Credit Suisse	138,902
11,798	Rio Tinto Plc	Citibank	(21,464)
90,813	Rio Tinto Plc	HSBC	124,052
(5,750,077)	Rolls Royce Holdings Plc	Credit Suisse	-
(6,832,898)	Rolls Royce Holdings Plc	Citibank	(8,602)
(13,114,481)	Rolls Royce Holdings Plc	HSBC	(16,511)
(3,369,873)	Rolls Royce Holdings Plc	Bank of America Merrill Lynch	-
(13,403,664)	Rolls Royce Holdings Plc	JP Morgan	(16,875)
(47,463)	Rolls-Royce Holdings Plc	Bank of America Merrill Lynch	34,300
(114,051)	Rolls-Royce Holdings Plc	Citibank	87,303
(213,683)	Rolls-Royce Holdings Plc	JP Morgan	150,117
(96,366)	Rolls-Royce Holdings Plc	Credit Suisse	67,699
(184,711)	Rolls-Royce Holdings Plc	HSBC	129,764
(270,929)	Royal Bank of Scotland Group Plc	Credit Suisse	71,972
(187,070)	Royal Bank of Scotland Group Plc	Bank of America Merrill Lynch	37,919
(580,647)	Royal Bank of Scotland Group Plc	Citibank	23,393
(440,590)	Royal Bank of Scotland Group Plc	JP Morgan	117,042
(577,554)	Royal Bank of Scotland Group Plc	HSBC	153,427

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
191,271	Royal Dutch Shell Plc 'A'	Bank of America Merrill Lynch	(128,833)
98,270	Royal Dutch Shell Plc 'A'	Credit Suisse	65,573
119,908	Royal Dutch Shell Plc 'A'	Citibank	(110,959)
44,861	Royal Dutch Shell Plc 'A'	HSBC	26,555
7,570	Royal Dutch Shell Plc 'A'	Goldman Sachs	(6,694)
76,157	Royal Dutch Shell Plc 'A'	JP Morgan	41,555
26,927	Royal Dutch Shell Plc 'B'	Citibank	(27,121)
39,838	Royal Dutch Shell Plc 'B'	JP Morgan	27,586
12,370	Royal Dutch Shell Plc 'B'	Goldman Sachs	(7,943)
27,689	Royal Dutch Shell Plc 'B'	Bank of America Merrill Lynch	(18,476)
7,910	Royal Dutch Shell Plc 'B'	HSBC	(1,547)
89,441	Royal Dutch Shell Plc 'B'	Credit Suisse	61,933
124,076	Royal Mail Plc	Credit Suisse	(58,892)
1,099,081	Royal Mail Plc	Bank of America Merrill Lynch	(480,159)
182,915	Royal Mail Plc	JP Morgan	(86,819)
1,034,856	Royal Mail Plc	HSBC	(491,187)
121,166	Royal Mail Plc	Citibank	(27,154)
56,887	Royal Mail Plc	Deutsche Bank	(24,852)
(188,366)	RPC Group Plc	JP Morgan	2,372
(192,926)	RPC Group Plc	Bank of America Merrill Lynch	972
(156,179)	RPC Group Plc	Citibank	(1,966)
(112,816)	RPC Group Plc	Deutsche Bank	568
(376,209)	RPC Group Plc	HSBC	4,736
(999,048)	RSA Insurance Group Plc	HSBC	(211,311)
(46,003)	RSA Insurance Group Plc	Credit Suisse	(9,730)
192,740	Sage Group Plc/The	Bank of America Merrill Lynch	73,283
32,347	Sage Group Plc/The	Citibank	(10,344)
174,795	Sage Group Plc/The	JP Morgan	58,978
25,556	Sage Group Plc/The	Credit Suisse	8,623
23,330	Sage Group Plc/The	Goldman Sachs	365
82,257	Sage Group Plc/The	Deutsche Bank	31,276
167,084	Sage Group Plc/The	HSBC	56,376
(109,355)	Schroders Plc	Goldman Sachs	158,029
(89,151)	Schroders Plc	Citibank	190,810
(46,182)	Schroders Plc	Bank of America Merrill Lynch	104,658
(13,110)	Schroders Plc	Credit Suisse	34,662
(44,790)	Segro Plc (Reit)	Credit Suisse	(9,135)
(67,467)	Segro Plc (Reit)	Deutsche Bank	11,892
(177,531)	Segro Plc (Reit)	Citibank	42,020
14,810	Severn Trent Plc	Goldman Sachs	8,400
36,865	Severn Trent Plc	Bank of America Merrill Lynch	10,675
8,225	Severn Trent Plc	Credit Suisse	3,676
8,513	Severn Trent Plc	JP Morgan	3,805
(158,821)	Shaftesbury Plc (Reit)	Bank of America Merrill Lynch	80,982
(13,326)	Shaftesbury Plc (Reit)	Citibank	2,097

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(44,535)	Shaftesbury Plc (Reit)	JP Morgan	29,437
(65,379)	Shaftesbury Plc (Reit)	Credit Suisse	43,214
(161,913)	Shaftesbury Plc (Reit)	Deutsche Bank	82,559
(148,848)	Shaftesbury Plc (Reit)	HSBC	98,385
180,111	Smith & Nephew Plc	Bank of America Merrill Lynch	70,296
346,996	Smith & Nephew Plc	Citibank	54,609
4,922	Smith & Nephew Plc	Credit Suisse	5,298
19,010	Smith & Nephew Plc	Goldman Sachs	5,488
(147,944)	Smiths Group Plc	Goldman Sachs	95,734
(8,376)	Smiths Group Plc	Credit Suisse	8,964
(19,428)	Smiths Group Plc	Citibank	15,532
(9,907)	Smiths Group Plc	Bank of America Merrill Lynch	6,424
(105,170)	Smiths Group Plc	HSBC	112,548
(56,017)	Smiths Group Plc	JP Morgan	43,529
(3,420)	Spirax-Sarco Engineering Plc	Citibank	22,605
(19,620)	Spirax-Sarco Engineering Plc	Goldman Sachs	102,477
(9,673)	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	32,881
(1,578)	Spirax-Sarco Engineering Plc	Credit Suisse	(1,093)
(16,121)	Spirax-Sarco Engineering Plc	Deutsche Bank	54,800
70,245	SSE Plc	JP Morgan	(39,797)
37,170	SSE Plc	Bank of America Merrill Lynch	(3,042)
123,131	SSE Plc	Deutsche Bank	(10,076)
33,165	SSE Plc	HSBC	(18,790)
(64,753)	St James ' s Place Plc	Bank of America Merrill Lynch	58,697
(190,890)	St James ' s Place Plc	HSBC	180,248
(480,890)	Standard Chartered Plc	Deutsche Bank	(26,639)
(39,085)	Standard Chartered Plc	JP Morgan	2,952
(63,550)	Standard Chartered Plc	Goldman Sachs	5,130
(154,607)	Standard Chartered Plc	HSBC	11,679
(284,776)	Standard Life Aberdeen Plc	Bank of America Merrill Lynch	(13,624)
(515,140)	Standard Life Aberdeen Plc	Citibank	(11,026)
(57,286)	Standard Life Aberdeen Plc	HSBC	2,885
351,310	Tate & Lyle Plc	Citibank	(270,687)
200,633	Tate & Lyle Plc	JP Morgan	(41,426)
407,965	Tate & Lyle Plc	Bank of America Merrill Lynch	(311,259)
103,377	Tate & Lyle Plc	Deutsche Bank	(78,872)
36,256	Tate & Lyle Plc	HSBC	(7,486)
276,611	Taylor Wimpey Plc	Bank of America Merrill Lynch	(38,656)
697,474	Taylor Wimpey Plc	JP Morgan	(104,057)
191,683	Taylor Wimpey Plc	Citibank	(6,275)
1,191,104	Taylor Wimpey Plc	Credit Suisse	(177,703)
990,782	Taylor Wimpey Plc	Deutsche Bank	(138,461)
537,990	Taylor Wimpey Plc	Goldman Sachs	(11,288)
112,360	Taylor Wimpey Plc	HSBC	(16,763)
(2,150,761)	Tesco Plc	HSBC	484,698

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(41,790)	TUI AG	Goldman Sachs	29,284
(37,610)	TUI AG	Bank of America Merrill Lynch	42,142
(101,247)	TUI AG	Credit Suisse	101,289
(770)	Tullett Prebon Plc	Credit Suisse	26
(13,987)	Tullett Prebon Plc	Citibank	(546)
(25)	Tullett Prebon Plc	Deutsche Bank	(1)
(2,703)	Tullett Prebon Plc	Bank of America Merrill Lynch	(78)
(381,177)	Tullett Prebon Plc	HSBC	12,957
37,018	Unilever Plc	Bank of America Merrill Lynch	66,646
15,820	Unilever Plc	Deutsche Bank	28,482
46,310	Unilever Plc	Goldman Sachs	21,413
44,067	Unilever Plc	Credit Suisse	111,527
19,939	Unilever Plc	Citibank	(6,025)
43,336	Unilever Plc	HSBC	112,924
37,045	Unilever Plc	JP Morgan	95,145
133,325	United Utilities Group Plc	Goldman Sachs	26,945
34,665	United Utilities Group Plc	Credit Suisse	3,142
107,445	United Utilities Group Plc	Deutsche Bank	(6,764)
672,094	Vodafone Group Plc	Bank of America Merrill Lynch	32,493
1,523,795	Vodafone Group Plc	Citibank	80,192
206,788	Vodafone Group Plc	JP Morgan	(26,712)
963,880	Vodafone Group Plc	Goldman Sachs	66,043
1,778,358	Vodafone Group Plc	Credit Suisse	(229,717)
2,853,525	Vodafone Group Plc	HSBC	(332,875)
(68,704)	Weir Group Plc/The	Citibank	81,308
(43,966)	Weir Group Plc/The	JP Morgan	92,993
(17,220)	Weir Group Plc/The	Goldman Sachs	20,796
(197,771)	Weir Group Plc/The	Bank of America Merrill Lynch	217,870
(191,800)	Weir Group Plc/The	Credit Suisse	405,680
(94,631)	Weir Group Plc/The	Deutsche Bank	104,248
(102,774)	Weir Group Plc/The	HSBC	210,974
(829)	Whitbread Plc	JP Morgan	(1,065)
(109,069)	Whitbread Plc	HSBC	(140,064)
339,225	William Hill Plc	Citibank	(14,307)
1,629	William Hill Plc	JP Morgan	(356)
23,553	William Hill Plc	Bank of America Merrill Lynch	(697)
45,392	William Hill Plc	Credit Suisse	(9,915)
1,910,650	William Hill Plc	HSBC	(417,356)
90,743	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	(19,936)
291,552	Wm Morrison Supermarkets Plc	Citibank	(44,598)
225,176	Wm Morrison Supermarkets Plc	Deutsche Bank	(49,470)
666,740	Wm Morrison Supermarkets Plc	HSBC	(137,246)
(37,075)	Workspace Group Plc (Reit)	HSBC	39,909
(15,421)	Workspace Group Plc (Reit)	Citibank	8,640
(2,252)	Workspace Group Plc (Reit)	Deutsche Bank	1,942

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(43,876)	Workspace Group Plc (Reit)	Bank of America Merrill Lynch	37,839
(33,498)	Workspace Group Plc (Reit)	JP Morgan	36,059
24,630	WPP Plc	Credit Suisse	(8,544)
21,660	WPP Plc	JP Morgan	(3,575)
92,880	WPP Plc	Goldman Sachs	(18,054)
			11,430,494
	米国		
(21,417)	2U Inc	HSBC	146,064
(133,001)	2U Inc	Bank of America Merrill Lynch	359,103
(83,171)	2U Inc	Citibank	226,225
(91,840)	2U Inc	Goldman Sachs	246,936
(60,782)	2U Inc	Credit Suisse	414,533
(22,886)	2U Inc	JP Morgan	156,083
(3,207)	3M Co	Bank of America Merrill Lynch	45,860
(1,746)	3M Co	Credit Suisse	32,772
(9,102)	3M Co	Citibank	90,292
32,644	Aaron's Inc	Credit Suisse	(132,208)
20,567	Aaron's Inc	Citibank	(35,170)
28,848	Aaron's Inc	JP Morgan	(116,834)
(19,220)	Abbott Laboratories	Goldman Sachs	8,091
(3,285)	Abbott Laboratories	Bank of America Merrill Lynch	2,431
(10,359)	Abbott Laboratories	Credit Suisse	4,820
(2,600)	Abbott Laboratories	JP Morgan	163
5,720	AbbVie Inc	HSBC	(7,809)
57,118	AbbVie Inc	JP Morgan	(76,538)
70,014	AbbVie Inc	Bank of America Merrill Lynch	(149,130)
25,050	AbbVie Inc	Citibank	(123,747)
8,416	AbbVie Inc	Credit Suisse	(11,277)
(1,019)	Abiomed Inc	Credit Suisse	(2,058)
(1,375)	Abiomed Inc	Citibank	4,386
(87,998)	Acadia Healthcare Co Inc	JP Morgan	44,879
(10,470)	Acadia Healthcare Co Inc	Goldman Sachs	5,415
(16,866)	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	17,878
(39,131)	Acadia Healthcare Co Inc	Citibank	57,131
(86,619)	Acadia Healthcare Co Inc	Credit Suisse	45,798
(18,892)	Acadia Realty Trust (Reit)	Bank of America Merrill Lynch	30,416
(17,472)	Acadia Realty Trust (Reit)	JP Morgan	22,015
(6,051)	Acadia Realty Trust (Reit)	Citibank	9,440
(6,288)	Acadia Realty Trust (Reit)	Credit Suisse	7,923
10,628	Accenture Plc 'A'	HSBC	42,147
17,582	Accenture Plc 'A'	Bank of America Merrill Lynch	42,021
14,853	Accenture Plc 'A'	Citibank	(38,618)
9,599	Accenture Plc 'A'	JP Morgan	38,108
5,434	Accenture Plc 'A'	Credit Suisse	21,573
2,770	Accenture Plc 'A'	Goldman Sachs	(2,377)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(9,016)	Activision Blizzard Inc	Credit Suisse	33,449
(8,730)	Activision Blizzard Inc	Citibank	(1,746)
(23,866)	Activision Blizzard Inc	JP Morgan	88,543
(2,824)	Activision Blizzard Inc	Bank of America Merrill Lynch	8,952
17,560	Acuity Brands Inc	Bank of America Merrill Lynch	(266,385)
2,066	Acuity Brands Inc	Citibank	(35,783)
7,694	Acuity Brands Inc	JP Morgan	(177,501)
10,303	Acuity Brands Inc	Credit Suisse	(237,690)
(9,907)	Adient Plc	HSBC	51,021
(7,431)	Adient Plc	Citibank	(594)
(16,892)	Adient Plc	Goldman Sachs	21,444
(53,211)	Adient Plc	Credit Suisse	266,618
(35,164)	Adient Plc	JP Morgan	168,562
12,655	Adobe Inc	Bank of America Merrill Lynch	(86,181)
1,853	Adobe Inc	HSBC	(12,526)
(58,580)	ADT Inc	Citibank	16,988
(286,325)	ADT Inc	Credit Suisse	39,499
35,218	Adtalem Global Education Inc	Bank of America Merrill Lynch	(2,113)
9,292	Adtalem Global Education Inc	Credit Suisse	(6,411)
17,880	Adtalem Global Education Inc	Citibank	7,331
9,905	Advance Auto Parts Inc	Citibank	(110,144)
4,213	Advance Auto Parts Inc	JP Morgan	(14,535)
1,162	Advanced Energy Industries Inc	Bank of America Merrill Lynch	(4,416)
4,063	Advanced Energy Industries Inc	JP Morgan	(7,273)
10,448	Advanced Energy Industries Inc	Credit Suisse	(18,702)
(10,150)	Advanced Micro Devices Inc	HSBC	(3,836)
(85,770)	Advanced Micro Devices Inc	Citibank	(34,308)
(368,714)	Advanced Micro Devices Inc	JP Morgan	(265,474)
(24,394)	AECOM	Bank of America Merrill Lynch	49,642
(69,713)	AECOM	Citibank	79,124
(61,080)	AECOM	Goldman Sachs	50,424
52,438	AerCap Holdings NV	JP Morgan	(283,690)
46,538	AerCap Holdings NV	Bank of America Merrill Lynch	(231,294)
16,853	AerCap Holdings NV	Citibank	(67,075)
173,919	AES Corp/VA	Bank of America Merrill Lynch	(78,264)
66,743	AES Corp/VA	JP Morgan	(14,016)
118,020	AES Corp/VA	Citibank	(92,056)
95,968	AES Corp/VA	Credit Suisse	(20,153)
119,390	AES Corp/VA	Goldman Sachs	(80,028)
(14,948)	Affiliated Managers Group Inc	Bank of America Merrill Lynch	106,280
(6,220)	Affiliated Managers Group Inc	Citibank	33,028
(9,994)	Affiliated Managers Group Inc	JP Morgan	98,342
(12,155)	Affiliated Managers Group Inc	Credit Suisse	119,970
(2,078)	Affiliated Managers Group Inc	HSBC	20,510
205,851	Aflac Inc	Citibank	(168,798)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
68,228	Aflac Inc	JP Morgan	75,863
20,610	Aflac Inc	Bank of America Merrill Lynch	1,649
2,777	Aflac Inc	HSBC	3,194
14,105	Aflac Inc	Credit Suisse	16,221
15,673	AGCO Corp	Credit Suisse	(105,009)
13,173	AGCO Corp	Bank of America Merrill Lynch	(52,692)
8,550	AGCO Corp	JP Morgan	(43,524)
5,623	AGCO Corp	Citibank	(6,073)
19,061	AGCO Corp	HSBC	(124,618)
45,340	AGCO Corp	Goldman Sachs	(62,185)
38,732	Agilent Technologies Inc	Bank of America Merrill Lynch	(40,281)
6,303	Agilent Technologies Inc	Citibank	(8,635)
47,883	Agilent Technologies Inc	JP Morgan	(479,309)
25,391	Agilent Technologies Inc	Credit Suisse	(254,164)
3,197	Agilent Technologies Inc	HSBC	(32,002)
46,910	Agilent Technologies Inc	Goldman Sachs	(81,356)
(38,342)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	57,896
(45,873)	Agios Pharmaceuticals Inc	Credit Suisse	266,522
(16,450)	Agios Pharmaceuticals Inc	Goldman Sachs	73,129
(23,039)	Agios Pharmaceuticals Inc	HSBC	78,919
(36,007)	Agios Pharmaceuticals Inc	Citibank	198,399
(57,141)	Agios Pharmaceuticals Inc	JP Morgan	331,989
283,798	AGNC Investment Corp (Reit)	HSBC	(350,098)
195,350	AGNC Investment Corp (Reit)	Goldman Sachs	(187,701)
52,108	AGNC Investment Corp (Reit)	Credit Suisse	(63,832)
162,165	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	(200,274)
125,594	AGNC Investment Corp (Reit)	Citibank	(99,847)
(20,000)	Agnico Eagle Mines Ltd	Bank of America Merrill Lynch	(43,400)
(39,726)	Agnico Eagle Mines Ltd	Credit Suisse	(96,931)
(17,783)	Agnico Eagle Mines Ltd	Citibank	(52,104)
(65,183)	Agnico Eagle Mines Ltd	HSBC	(144,307)
(34,594)	Agnico Eagle Mines Ltd	JP Morgan	(91,476)
(46,870)	Agnico Eagle Mines Ltd	Goldman Sachs	(122,725)
20,240	Air Lease Corp	Goldman Sachs	(10,616)
(4,310)	Air Products & Chemicals Inc	Goldman Sachs	6,482
71,706	Akamai Technologies Inc	Citibank	(237,347)
55,127	Akamai Technologies Inc	Bank of America Merrill Lynch	(43,550)
39,561	Akamai Technologies Inc	Credit Suisse	(30,260)
34,401	Akamai Technologies Inc	HSBC	(25,418)
26,836	Akamai Technologies Inc	JP Morgan	(30,593)
25,870	Akamai Technologies Inc	Goldman Sachs	(53,118)
22,160	Alarm.com Holdings Inc	Credit Suisse	(260,602)
29,319	Alarm.com Holdings Inc	Citibank	(87,077)
(21,470)	Alaska Air Group Inc	Goldman Sachs	67,415
(31,898)	Alaska Air Group Inc	Bank of America Merrill Lynch	104,306

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(13,958)	Alaska Air Group Inc	Credit Suisse	34,476
(15,896)	Alaska Air Group Inc	HSBC	39,263
(33,447)	Alaska Air Group Inc	JP Morgan	84,643
(7,474)	Albemarle Corp	Credit Suisse	62,034
(17,590)	Albemarle Corp	Goldman Sachs	77,921
(27,723)	Albemarle Corp	Bank of America Merrill Lynch	146,932
(45,785)	Albemarle Corp	Citibank	168,489
(60,132)	Albemarle Corp	JP Morgan	499,096
(20,332)	Albemarle Corp	HSBC	161,461
(14,421)	Alcoa Corp	Bank of America Merrill Lynch	55,665
(40,240)	Alcoa Corp	Credit Suisse	142,450
(6,317)	Alcoa Corp	HSBC	22,362
(39,607)	Alcoa Corp	JP Morgan	140,209
(6,052)	Alexandria Real Estate Equities Inc (Reit)	JP Morgan	(33,165)
(11,090)	Alexandria Real Estate Equities Inc (Reit)	Goldman Sachs	(3,972)
(1,875)	Alexion Pharmaceuticals Inc	Citibank	22,331
(2,680)	Alexion Pharmaceuticals Inc	Goldman Sachs	38,280
(1,560)	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	19,921
(6,145)	Alexion Pharmaceuticals Inc	Credit Suisse	110,671
(1,530)	Alexion Pharmaceuticals Inc	HSBC	19,403
(3,638)	Align Technology Inc	Bank of America Merrill Lynch	171,404
(3,022)	Align Technology Inc	JP Morgan	133,799
(989)	Alleghany Corp	Credit Suisse	4,431
(6,520)	Alleghany Corp	Goldman Sachs	141,978
(1,204)	Alleghany Corp	Citibank	33,182
(1,400)	Alleghany Corp	HSBC	9,027
(1,989)	Alleghany Corp	JP Morgan	8,911
3,530	Allegion Plc	Goldman Sachs	(8,733)
(10,699)	Allergan Plc	JP Morgan	195,203
(1,610)	Allergan Plc	Goldman Sachs	30,260
(9,219)	Allergan Plc	Citibank	163,222
(12,737)	Allergan Plc	Credit Suisse	227,656
(6,320)	Allergan Plc	HSBC	113,230
(13,339)	Alliate Inc	Bank of America Merrill Lynch	7,203
(8,918)	Alliate Inc	Citibank	15,161
(10,339)	Alliate Inc	JP Morgan	414
1,427	Alliance Data Systems Corp	HSBC	(16,782)
17,015	Alliance Data Systems Corp	Credit Suisse	(194,252)
5,399	Alliance Data Systems Corp	Citibank	(36,929)
3,639	Alliance Data Systems Corp	JP Morgan	(42,795)
15,160	Alliance Data Systems Corp	Goldman Sachs	(97,085)
(7,610)	Alliant Energy Corp	Goldman Sachs	6,333
(17,802)	Alliant Energy Corp	Credit Suisse	(14,598)
(24,444)	Alliant Energy Corp	JP Morgan	(20,044)
57,209	Allison Transmission Holdings Inc	HSBC	(193,072)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
59,428	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	(154,513)
104,575	Allison Transmission Holdings Inc	Citibank	(188,235)
68,636	Allison Transmission Holdings Inc	JP Morgan	(246,403)
43,694	Allison Transmission Holdings Inc	Credit Suisse	(156,861)
80,900	Allison Transmission Holdings Inc	Goldman Sachs	(125,022)
39,786	Allstate Corp/The	JP Morgan	(5,570)
42,142	Allstate Corp/The	Bank of America Merrill Lynch	(13,064)
27,129	Allstate Corp/The	Citibank	(51,816)
4,599	Allstate Corp/The	Credit Suisse	(1,134)
3,235	Allstate Corp/The	HSBC	(453)
71,761	Ally Financial Inc	JP Morgan	(23,814)
73,891	Ally Financial Inc	Citibank	(59,852)
211,647	Ally Financial Inc	Bank of America Merrill Lynch	(33,864)
140,318	Ally Financial Inc	Credit Suisse	(43,499)
79,258	Ally Financial Inc	HSBC	(42,389)
94,830	Ally Financial Inc	Goldman Sachs	(43,017)
(68,406)	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	4,788
(41,651)	Alnylam Pharmaceuticals Inc	Credit Suisse	89,550
(16,780)	Alnylam Pharmaceuticals Inc	Goldman Sachs	11,132
(83,570)	Alnylam Pharmaceuticals Inc	Citibank	(15,878)
(39,188)	Alnylam Pharmaceuticals Inc	JP Morgan	84,254
785	Alphabet Inc 'A'	Credit Suisse	(48,548)
168	Alphabet Inc 'A'	HSBC	(10,390)
(1,410)	Alphabet Inc 'C'	Goldman Sachs	62,022
(18,438)	Altria Group Inc	Citibank	58,264
(16,897)	Altria Group Inc	JP Morgan	38,694
(20,867)	Altria Group Inc	HSBC	47,785
(17,839)	Altria Group Inc	Credit Suisse	40,851
(27,473)	Altria Group Inc	Bank of America Merrill Lynch	67,584
(514)	Amazon.com Inc	Bank of America Merrill Lynch	43,433
11,671	AMC Networks Inc 'A'	Bank of America Merrill Lynch	(12,721)
32,388	AMC Networks Inc 'A'	Citibank	(58,298)
99,223	AMC Networks Inc 'A'	JP Morgan	(268,894)
16,913	AMC Networks Inc 'A'	Credit Suisse	(45,834)
6,760	AMC Networks Inc 'A'	Goldman Sachs	(11,468)
3,750	Amdocs Ltd	Bank of America Merrill Lynch	(6,487)
3,680	Amdocs Ltd	HSBC	18,678
19,900	Amdocs Ltd	Goldman Sachs	(35,359)
19,760	Amedisys Inc	Bank of America Merrill Lynch	23,317
4,129	Amedisys Inc	Credit Suisse	(17,177)
11,572	Amedisys Inc	Citibank	14,349
13,154	Amedisys Inc	HSBC	(54,721)
11,901	Amedisys Inc	JP Morgan	(49,508)
(11,090)	AMERCO	Bank of America Merrill Lynch	231,116
(11,347)	AMERCO	Citibank	174,971

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(6,809)	AMERCO	JP Morgan	90,560
(6,192)	AMERCO	Credit Suisse	82,354
9,429	Ameren Corp	Citibank	(17,727)
12,830	Ameren Corp	Bank of America Merrill Lynch	(9,366)
48,737	Ameren Corp	JP Morgan	79,441
24,471	Ameren Corp	Credit Suisse	39,888
5,830	Ameren Corp	Goldman Sachs	(6,909)
48,760	American Airlines Group Inc	Goldman Sachs	(94,514)
(100,130)	American Campus Communities Inc (Reit)	Goldman Sachs	92,323
(8,474)	American Campus Communities Inc (Reit)	Citibank	5,593
(54,478)	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	53,388
(65,045)	American Campus Communities Inc (Reit)	JP Morgan	10,458
(29,114)	American Campus Communities Inc (Reit)	Credit Suisse	9,000
100,038	American Eagle Outfitters Inc	JP Morgan	(558,212)
51,456	American Eagle Outfitters Inc	Bank of America Merrill Lynch	(135,844)
37,229	American Electric Power Co Inc	HSBC	72,410
22,195	American Electric Power Co Inc	Credit Suisse	43,169
6,661	American Express Co	Bank of America Merrill Lynch	(16,453)
58,858	American Express Co	Citibank	(283,696)
4,796	American Express Co	HSBC	(11,031)
38,286	American Express Co	Credit Suisse	(88,470)
1,330	American Express Co	JP Morgan	(3,059)
17,961	American Financial Group Inc/OH	Bank of America Merrill Lynch	(24,247)
20,705	American Financial Group Inc/OH	JP Morgan	(84,476)
23,291	American Financial Group Inc/OH	Citibank	(59,858)
25,232	American Financial Group Inc/OH	Credit Suisse	(102,947)
(20,208)	American Homes 4 Rent (Reit) 'A'	Credit Suisse	(10,912)
(123,780)	American Homes 4 Rent (Reit) 'A'	Goldman Sachs	4,762
(36,513)	American Homes 4 Rent (Reit) 'A'	Bank of America Merrill Lynch	(7,303)
(48,687)	American Homes 4 Rent (Reit) 'A'	Citibank	5,842
(27,769)	American Homes 4 Rent (Reit) 'A'	JP Morgan	(14,995)
(14,588)	American International Group Inc	Credit Suisse	(15,026)
(70,068)	American International Group Inc	Citibank	110,007
(113,130)	American International Group Inc	JP Morgan	(116,524)
9,498	American National Insurance Co	Credit Suisse	(10,353)
5,701	American National Insurance Co	Bank of America Merrill Lynch	(7,126)
2,785	American National Insurance Co	Citibank	(9,469)
(1,491)	American Tower Corp (Reit)	HSBC	(24,467)
(2,278)	American Tower Corp (Reit)	Bank of America Merrill Lynch	(17,267)
(11,185)	American Tower Corp (Reit)	JP Morgan	(183,546)
(5,785)	American Tower Corp (Reit)	Credit Suisse	(94,932)
(31,278)	American Water Works Co Inc	Bank of America Merrill Lynch	(71,314)
(2,490)	American Water Works Co Inc	Credit Suisse	(12,961)
(1,324)	American Water Works Co Inc	JP Morgan	(8,844)
(8,450)	American Water Works Co Inc	Goldman Sachs	(66)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
5,744	Ameriprise Financial Inc	Bank of America Merrill Lynch	(20,161)
26,208	Ameriprise Financial Inc	Citibank	(199,705)
16,355	Ameriprise Financial Inc	JP Morgan	(69,734)
152	Ameriprise Financial Inc	Credit Suisse	(652)
8,630	Ameriprise Financial Inc	Goldman Sachs	(46,743)
12,210	Ametek Inc	Citibank	(37,241)
11,360	Ametek Inc	HSBC	(33,285)
21,256	Ametek Inc	JP Morgan	(60,940)
12,911	Ametek Inc	Bank of America Merrill Lynch	(41,444)
6,405	Ametek Inc	Credit Suisse	(18,767)
35,340	Ametek Inc	Goldman Sachs	(94,424)
44,266	Amgen Inc	Credit Suisse	(193,442)
44,045	Amgen Inc	Citibank	(155,038)
47,504	Amgen Inc	JP Morgan	(207,592)
42,099	Amgen Inc	Bank of America Merrill Lynch	(87,987)
21,190	Amgen Inc	HSBC	(62,509)
9,310	Amgen Inc	Goldman Sachs	(27,219)
3,414	AMN Healthcare Services Inc	Citibank	(9,457)
(84)	Amneal Pharmaceuticals Inc	Bank of America Merrill Lynch	105
(806)	Amphenol Corp 'A'	Citibank	2,329
(26,719)	Amphenol Corp 'A'	JP Morgan	183,827
(39,041)	Analog Devices Inc	Bank of America Merrill Lynch	432,574
(3,451)	Analog Devices Inc	Credit Suisse	47,417
(24,894)	Analog Devices Inc	Citibank	115,259
(16,640)	Analog Devices Inc	JP Morgan	228,634
(26,060)	Analog Devices Inc	Goldman Sachs	88,904
(3,970)	Analog Devices Inc	HSBC	47,346
125,670	Annaly Capital Management Inc (Reit)	HSBC	(97,734)
262,792	Annaly Capital Management Inc (Reit)	Bank of America Merrill Lynch	(193,152)
329,104	Annaly Capital Management Inc (Reit)	Credit Suisse	(271,511)
171,603	Annaly Capital Management Inc (Reit)	JP Morgan	(141,572)
313,320	Annaly Capital Management Inc (Reit)	Goldman Sachs	(160,079)
175,518	Annaly Capital Management Inc (Reit)	Citibank	(88,637)
4,402	Ansys Inc	JP Morgan	(35,745)
6,134	Ansys Inc	Bank of America Merrill Lynch	(44,717)
9,732	Ansys Inc	Citibank	(57,127)
17,700	Ansys Inc	Goldman Sachs	(88,648)
7,198	Ansys Inc	Credit Suisse	(81,121)
(91,909)	Antero Resources Corp	Bank of America Merrill Lynch	164,517
(30,642)	Antero Resources Corp	JP Morgan	47,189
(61,740)	Antero Resources Corp	Credit Suisse	95,080
23,150	AO Smith Corp	Bank of America Merrill Lynch	(170,153)
44,170	AO Smith Corp	Goldman Sachs	(118,630)
(10,813)	Aon Plc	Citibank	3,839
(7,790)	Aon Plc	JP Morgan	(24,811)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
29,481	Apartment Investment & Management Co 'A' (Reit)	JP Morgan	6,191
18,549	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	(13,912)
10,028	Apartment Investment & Management Co 'A' (Reit)	Credit Suisse	2,106
6,714	Apartment Investment & Management Co 'A' (Reit)	Citibank	(7,788)
6,121	Apartment Investment & Management Co 'A' (Reit)	HSBC	1,285
55,550	Apartment Investment & Management Co 'A' (Reit)	Goldman Sachs	(55,574)
8,629	Apergy Corp	Credit Suisse	(61,870)
14,272	Apergy Corp	JP Morgan	(102,330)
28,585	Apergy Corp	Bank of America Merrill Lynch	(173,511)
26,840	Apergy Corp	Citibank	(45,360)
24,768	Apple Hospitality Inc (Reit)	Citibank	(14,365)
33,696	Apple Hospitality Inc (Reit)	Credit Suisse	(19,544)
26,682	Apple Hospitality Inc (Reit)	Bank of America Merrill Lynch	(26,415)
89,424	Apple Hospitality Inc (Reit)	JP Morgan	(51,866)
12,043	Apple Inc	Citibank	(71,174)
3,012	Apple Inc	Credit Suisse	(78,402)
1,560	Apple Inc	Bank of America Merrill Lynch	(21,918)
1,070	Apple Inc	HSBC	(27,852)
20,340	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	(16,272)
32,144	Applied Industrial Technologies Inc	JP Morgan	(125,683)
61,031	Applied Materials Inc	Bank of America Merrill Lynch	(139,151)
7,070	Applied Materials Inc	JP Morgan	(6,209)
17,240	Applied Materials Inc	Goldman Sachs	(16,139)
(11,893)	AptarGroup Inc	Bank of America Merrill Lynch	3,806
(4,411)	AptarGroup Inc	Credit Suisse	4,720
(6,775)	AptarGroup Inc	JP Morgan	7,249
(8,621)	Aptiv Plc	Citibank	32,329
(4,960)	Aptiv Plc	Credit Suisse	70,035
(5,174)	Aptiv Plc	JP Morgan	73,057
(4,660)	Aptiv Plc	Goldman Sachs	22,905
(2,024)	Aptiv Plc	HSBC	28,579
(25,477)	Aqua America Inc	JP Morgan	(45,859)
(13,374)	Aqua America Inc	Bank of America Merrill Lynch	(2,407)
(34,104)	Aqua America Inc	Citibank	20,462
(98,830)	Aqua America Inc	Credit Suisse	(177,894)
12,610	Aramark	Goldman Sachs	32,045
(44,290)	Arch Capital Group Ltd	Bank of America Merrill Lynch	(4,872)
(14,822)	Arch Capital Group Ltd	JP Morgan	(9,041)
(14,133)	Arch Capital Group Ltd	Credit Suisse	(8,621)
(10,319)	Archer-Daniels-Midland Co	HSBC	44,475
(25,649)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	73,613
(21,250)	Archer-Daniels-Midland Co	Credit Suisse	60,348

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(126,450)	Archer-Daniels-Midland Co	Goldman Sachs	211,618
(22,170)	Archer-Daniels-Midland Co	JP Morgan	86,982
(43,600)	Arconic Inc	HSBC	22,236
(25,930)	Arconic Inc	Citibank	12,706
(150,123)	Arconic Inc	Bank of America Merrill Lynch	19,516
(164,007)	Arconic Inc	Credit Suisse	83,644
(88,098)	Arconic Inc	JP Morgan	44,930
(7,489)	Arista Networks Inc	HSBC	151,202
(5,958)	Arista Networks Inc	Credit Suisse	125,058
(8,791)	Arista Networks Inc	Citibank	69,273
(1,130)	Arista Networks Inc	Goldman Sachs	9,802
(10,584)	Arista Networks Inc	Bank of America Merrill Lynch	36,409
(10,238)	Arista Networks Inc	JP Morgan	185,810
11,968	Armstrong World Industries Inc	Credit Suisse	17,952
17,849	Armstrong World Industries Inc	Bank of America Merrill Lynch	9,281
10,716	Armstrong World Industries Inc	Citibank	4,286
24,214	Armstrong World Industries Inc	JP Morgan	35,869
25,030	Armstrong World Industries Inc	Goldman Sachs	10,118
3,092	Armstrong World Industries Inc	HSBC	4,638
14,670	Arrow Electronics Inc	Citibank	(37,702)
24,272	Arrow Electronics Inc	JP Morgan	(174,945)
13,852	Arrow Electronics Inc	Credit Suisse	(109,569)
76,250	Arrow Electronics Inc	Goldman Sachs	(201,011)
(13,103)	Arthur J Gallagher & Co	Credit Suisse	(21,489)
(6,044)	Arthur J Gallagher & Co	HSBC	(10,094)
(38,935)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(63,075)
(6,427)	Arthur J Gallagher & Co	Citibank	2,956
(35,852)	Arthur J Gallagher & Co	JP Morgan	(58,675)
(35,250)	Arthur J Gallagher & Co	Goldman Sachs	(14,927)
12,572	ASGN Inc	Credit Suisse	(119,308)
13,090	ASGN Inc	Bank of America Merrill Lynch	(85,740)
6,675	ASGN Inc	Citibank	(35,177)
3,278	ASGN Inc	HSBC	(31,108)
8,094	ASGN Inc	JP Morgan	(76,812)
13,484	Ashland Global Holdings Inc	JP Morgan	(15,505)
36,970	Ashland Global Holdings Inc	Goldman Sachs	57,125
9,240	Ashland Global Holdings Inc	HSBC	6,661
11,277	Aspen Technology Inc	Credit Suisse	(35,071)
46,291	Aspen Technology Inc	JP Morgan	(143,965)
35,440	Aspen Technology Inc	Bank of America Merrill Lynch	(12,404)
5,300	Aspen Technology Inc	HSBC	2,757
24,950	Aspen Technology Inc	Goldman Sachs	(38,150)
(51,880)	Associated Banc Corp	Goldman Sachs	50,251
(12,739)	Assurant Inc	Bank of America Merrill Lynch	(58,854)
(4,692)	Assurant Inc	JP Morgan	(19,050)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(2,336)	Assurant Inc	Credit Suisse	(9,484)
(3,861)	Assurant Inc	HSBC	(15,676)
23,030	Assured Guaranty Ltd	Credit Suisse	(120,217)
22,891	Assured Guaranty Ltd	Bank of America Merrill Lynch	(40,059)
31,889	Assured Guaranty Ltd	Citibank	(46,239)
44,080	Assured Guaranty Ltd	JP Morgan	(230,098)
13,080	Assured Guaranty Ltd	Goldman Sachs	(12,079)
8,778	Assured Guaranty Ltd	HSBC	(45,821)
(78,139)	AT&T Inc	Bank of America Merrill Lynch	28,911
(54,139)	AT&T Inc	Credit Suisse	(31,401)
(70,440)	AT&T Inc	Goldman Sachs	73,194
(109,759)	AT&T Inc	Citibank	153,663
(73,445)	AT&T Inc	JP Morgan	(42,598)
85,634	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	(166,130)
37,639	Athene Holding Ltd 'A'	Credit Suisse	(155,073)
96,589	Athene Holding Ltd 'A'	JP Morgan	(397,947)
38,941	Athene Holding Ltd 'A'	Citibank	(98,131)
(52,647)	Atlassian Corp Plc 'A'	JP Morgan	(420,650)
(19,113)	Atlassian Corp Plc 'A'	Credit Suisse	(136,481)
(16,528)	Atlassian Corp Plc 'A'	Citibank	18,016
(20,334)	Atmos Energy Corp	Citibank	46,158
1,500	Autodesk Inc	Goldman Sachs	(1,001)
15,894	Automatic Data Processing Inc	Credit Suisse	10,172
64,161	Automatic Data Processing Inc	Bank of America Merrill Lynch	29,514
23,255	Automatic Data Processing Inc	Citibank	(82,323)
12,213	Automatic Data Processing Inc	HSBC	7,816
10,017	Automatic Data Processing Inc	JP Morgan	6,411
6,470	Automatic Data Processing Inc	Goldman Sachs	(11,471)
(17,929)	AutoNation Inc	Citibank	12,730
(28,136)	AutoNation Inc	JP Morgan	37,702
(11,648)	AutoNation Inc	Credit Suisse	15,608
(21,316)	AutoNation Inc	Bank of America Merrill Lynch	(2,984)
1,304	AutoZone Inc	Bank of America Merrill Lynch	54,299
1,012	AutoZone Inc	Citibank	(24,217)
992	AutoZone Inc	Credit Suisse	14,285
310	AutoZone Inc	Goldman Sachs	10,599
842	AutoZone Inc	JP Morgan	12,125
722	AutoZone Inc	HSBC	13,873
14,520	AvalonBay Communities Inc (Reit)	JP Morgan	63,307
7,996	AvalonBay Communities Inc (Reit)	Bank of America Merrill Lynch	880
9,302	AvalonBay Communities Inc (Reit)	Citibank	(23,255)
2,094	AvalonBay Communities Inc (Reit)	Credit Suisse	9,130
5,023	Avangrid Inc	Credit Suisse	4,219
10,505	Avangrid Inc	Citibank	(5,883)
3,837	Avangrid Inc	JP Morgan	3,223

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
13,520	Avangrid Inc	Goldman Sachs	(6,120)
5,260	Avery Dennison Corp	HSBC	(4,656)
1,970	Avery Dennison Corp	Citibank	6,343
2,442	Avery Dennison Corp	Credit Suisse	(5,861)
12,990	Avery Dennison Corp	Goldman Sachs	29,744
64,303	Avery Dennison Corp	JP Morgan	(154,327)
(2,696)	Avista Corp	Bank of America Merrill Lynch	3,235
(20,038)	Avista Corp	JP Morgan	24,246
4,713	Avnet Inc	Bank of America Merrill Lynch	(12,254)
121,450	AXA Equitable Holdings Inc	Bank of America Merrill Lynch	(69,227)
89,076	AXA Equitable Holdings Inc	Citibank	(47,210)
(21,150)	Axalta Coating Systems Ltd	Credit Suisse	47,588
(54,702)	Axalta Coating Systems Ltd	Bank of America Merrill Lynch	101,199
(7,686)	Axalta Coating Systems Ltd	Citibank	10,069
(28,226)	Axalta Coating Systems Ltd	JP Morgan	63,509
22,003	Axis Capital Holdings Ltd	Credit Suisse	40,015
24,046	Axis Capital Holdings Ltd	JP Morgan	58,672
9,351	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	9,164
24,834	Axis Capital Holdings Ltd	Citibank	2,235
56,030	Axis Capital Holdings Ltd	Goldman Sachs	(571)
(63,890)	Baker Hughes a GE Co	Citibank	159,086
(53,620)	Baker Hughes a GE Co	JP Morgan	111,530
(166,888)	Baker Hughes a GE Co	Bank of America Merrill Lynch	312,081
(35,693)	Ball Corp	Bank of America Merrill Lynch	58,180
(68,000)	Ball Corp	Citibank	42,160
(39,850)	Ball Corp	Goldman Sachs	32,885
(16,710)	Ball Corp	JP Morgan	29,763
(4,967)	Ball Corp	HSBC	5,315
8,037	Bank of Hawaii Corp	Credit Suisse	(47,901)
12,837	Bank of Hawaii Corp	Bank of America Merrill Lynch	(39,538)
6,592	Bank of Hawaii Corp	Citibank	(25,577)
31,004	Bank of Hawaii Corp	JP Morgan	(184,784)
(10,572)	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	41,548
(126,124)	Bank OZK	Bank of America Merrill Lynch	303,959
(27,823)	Bank OZK	Credit Suisse	102,945
(129,413)	Bank OZK	JP Morgan	409,023
(149,272)	Bank OZK	Citibank	367,209
(174,394)	Bank OZK	Goldman Sachs	388,782
(22,790)	Bank OZK	HSBC	84,323
(10,806)	BankUnited Inc	Bank of America Merrill Lynch	16,101
(6,587)	BankUnited Inc	Citibank	8,102
(47,920)	BankUnited Inc	Goldman Sachs	61,939
(5,538)	BankUnited Inc	HSBC	17,334
(12,660)	BankUnited Inc	Credit Suisse	28,727
(123,503)	Barrick Gold Corp	Citibank	(28,406)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(144,117)	Barrick Gold Corp	Bank of America Merrill Lynch	47,559
(34,150)	Barrick Gold Corp	Credit Suisse	6,632
(37,363)	Barrick Gold Corp	JP Morgan	14,945
(109,280)	Barrick Gold Corp	Goldman Sachs	(13,630)
(13,570)	Bausch Health Cos Inc	Bank of America Merrill Lynch	60,387
(8,856)	Bausch Health Cos Inc	Citibank	31,970
(32,472)	Bausch Health Cos Inc	HSBC	154,713
(21,675)	Bausch Health Cos Inc	JP Morgan	121,814
64,766	Baxter International Inc	Bank of America Merrill Lynch	(168,392)
35,991	Baxter International Inc	JP Morgan	(120,570)
15,209	Baxter International Inc	Citibank	(33,916)
17,846	Baxter International Inc	Credit Suisse	(59,784)
12,244	Baxter International Inc	HSBC	(41,017)
(7,074)	BB&T Corp	JP Morgan	17,614
(14,820)	BB&T Corp	Bank of America Merrill Lynch	11,115
(35,690)	BB&T Corp	Goldman Sachs	48,313
(29,126)	Becton Dickinson and Co	Bank of America Merrill Lynch	(246,988)
(13,491)	Becton Dickinson and Co	Credit Suisse	(21,046)
(46,105)	Becton Dickinson and Co	Citibank	82,528
(10,337)	Becton Dickinson and Co	JP Morgan	(16,126)
(14,870)	Becton Dickinson and Co	Goldman Sachs	(65,962)
191,377	Bed Bath & Beyond Inc	Bank of America Merrill Lynch	(497,580)
114,867	Bed Bath & Beyond Inc	Citibank	(180,341)
13,429	Bed Bath & Beyond Inc	JP Morgan	(43,376)
(1,790)	BeiGene Ltd ADR	Goldman Sachs	36,973
(9,134)	BeiGene Ltd ADR	HSBC	62,607
(32,418)	BeiGene Ltd ADR	JP Morgan	118,590
(23,127)	BeiGene Ltd ADR	Bank of America Merrill Lynch	387,377
(20,229)	BeiGene Ltd ADR	Credit Suisse	16,183
(18,960)	BeiGene Ltd ADR	Citibank	246,859
3,795	Belden Inc	Credit Suisse	(36,128)
5,716	Bemis Co Inc	Bank of America Merrill Lynch	457
9,340	Bemis Co Inc	Citibank	3,549
17,810	Bemis Co Inc	Credit Suisse	(1,545)
28,150	Bemis Co Inc	Goldman Sachs	9,726
(16,800)	Berkshire Hathaway Inc 'B'	Goldman Sachs	72,388
(19,914)	Berkshire Hathaway Inc 'B'	Citibank	82,444
(5,670)	Berkshire Hathaway Inc 'B'	JP Morgan	43,403
(28)	Berkshire Hathaway Inc 'B'	HSBC	303
(3,885)	Berry Global Group Inc	Credit Suisse	16,977
(47,694)	Berry Global Group Inc	Bank of America Merrill Lynch	69,633
(7,110)	Berry Global Group Inc	Citibank	3,982
75,694	Best Buy Co Inc	Credit Suisse	(692,561)
73,856	Best Buy Co Inc	Bank of America Merrill Lynch	(350,816)
43,359	Best Buy Co Inc	Citibank	(262,756)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
31,832	Best Buy Co Inc	JP Morgan	(330,098)
44,680	Best Buy Co Inc	Goldman Sachs	(198,058)
(35,847)	BGC Partners Inc 'A'	JP Morgan	18,282
(65,701)	BGC Partners Inc 'A'	Citibank	(1,314)
(39,582)	BGC Partners Inc 'A'	Credit Suisse	20,187
(5,486)	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	60,236
(979)	Bio-Rad Laboratories Inc 'A'	Citibank	11,728
(4,626)	Bio-Techne Corp	Credit Suisse	43,253
(11,140)	Bio-Techne Corp	Goldman Sachs	68,968
(3,662)	Bio-Techne Corp	HSBC	25,363
(9,714)	Bio-Techne Corp	Bank of America Merrill Lynch	39,730
(3,735)	Bio-Techne Corp	Citibank	35,296
(5,461)	Bio-Techne Corp	JP Morgan	51,060
25,544	Biogen Inc	Bank of America Merrill Lynch	(243,690)
35,707	Biogen Inc	Citibank	(499,541)
39,595	Biogen Inc	JP Morgan	(351,566)
13,697	Biogen Inc	Credit Suisse	(136,011)
26,258	Biogen Inc	HSBC	(260,742)
3,320	Biogen Inc	Goldman Sachs	(33,041)
(745)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	3,144
(4,688)	BioMarin Pharmaceutical Inc	HSBC	(1,031)
(15,231)	BioMarin Pharmaceutical Inc	Citibank	72,347
(25,729)	BioMarin Pharmaceutical Inc	JP Morgan	(5,660)
(23,046)	BioMarin Pharmaceutical Inc	Credit Suisse	(5,070)
91,079	BJ's Wholesale Club Holdings Inc	Bank of America Merrill Lynch	(150,280)
11,663	BJ's Wholesale Club Holdings Inc	Credit Suisse	(21,460)
9,618	BJ's Wholesale Club Holdings Inc	JP Morgan	(17,697)
(28,195)	Black Hills Corp	Citibank	61,465
(18,722)	Black Hills Corp	JP Morgan	(19,658)
29,470	Black Knight Inc	Goldman Sachs	(7,908)
(84)	BlackBerry Ltd	Bank of America Merrill Lynch	60
(48,658)	Blackstone Mortgage Trust Inc (Reit) 'A'	JP Morgan	20,923
(60,374)	Blackstone Mortgage Trust Inc (Reit) 'A'	Citibank	42,866
69,360	Bloomin' Brands Inc	Credit Suisse	(24,276)
102,291	Bloomin' Brands Inc	Bank of America Merrill Lynch	(95,131)
111,348	Bloomin' Brands Inc	JP Morgan	(38,972)
73,214	Bloomin' Brands Inc	Citibank	(60,768)
(13,418)	Bluebird Bio Inc	Citibank	81,179
(13,605)	Bluebird Bio Inc	Credit Suisse	184,076
(1,379)	Bluebird Bio Inc	HSBC	18,658
(15,435)	Bluebird Bio Inc	Bank of America Merrill Lynch	90,603
(29,365)	Bluebird Bio Inc	JP Morgan	385,620
11,069	Boeing Co/The	HSBC	(167,253)
2,747	Boeing Co/The	Citibank	(22,361)
6,013	Boeing Co/The	Credit Suisse	(90,856)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
233	Boeing Co/The	Bank of America Merrill Lynch	(233)
5,893	Boeing Co/The	JP Morgan	(89,043)
910	Boeing Co/The	Goldman Sachs	(4,143)
(12,365)	BOK Financial Corp	Credit Suisse	124,392
(14,312)	BOK Financial Corp	Bank of America Merrill Lynch	70,415
(11,239)	BOK Financial Corp	Citibank	55,970
(14,274)	BOK Financial Corp	HSBC	143,596
(997)	Booking Holdings Inc	Bank of America Merrill Lynch	135,522
(157)	Booking Holdings Inc	JP Morgan	15,406
(230)	Booking Holdings Inc	HSBC	22,570
57,534	Booz Allen Hamilton Holding Corp	Citibank	13,233
76,087	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	127,065
63,622	Booz Allen Hamilton Holding Corp	JP Morgan	179,551
29,767	Booz Allen Hamilton Holding Corp	Credit Suisse	87,813
34,980	Booz Allen Hamilton Holding Corp	Goldman Sachs	15,434
13,701	Booz Allen Hamilton Holding Corp	HSBC	27,930
32,225	BorgWarner Inc	Bank of America Merrill Lynch	(48,338)
36,396	BorgWarner Inc	Credit Suisse	(141,944)
12,072	BorgWarner Inc	Citibank	2,173
24,795	BorgWarner Inc	JP Morgan	(96,701)
3,916	Boston Properties Inc (Reit)	Credit Suisse	(4,268)
6,821	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	(30,081)
4,958	Boston Properties Inc (Reit)	Citibank	(14,775)
3,932	Boston Properties Inc (Reit)	JP Morgan	(4,286)
(29,423)	Boston Scientific Corp	Citibank	(3,237)
(12,240)	Boston Scientific Corp	HSBC	(17,514)
(7,927)	Boston Scientific Corp	Credit Suisse	(9,037)
(34,639)	Boston Scientific Corp	JP Morgan	(39,488)
(25,190)	Boston Scientific Corp	Goldman Sachs	1,047
(24,223)	Boston Scientific Corp	Bank of America Merrill Lynch	(18,652)
5,430	Bottomline Technologies DE Inc	Bank of America Merrill Lynch	(8,145)
36,162	Bottomline Technologies DE Inc	Citibank	(62,922)
10,785	Bottomline Technologies DE Inc	Credit Suisse	(25,776)
4,455	Bottomline Technologies DE Inc	HSBC	(10,647)
13,642	Bottomline Technologies DE Inc	JP Morgan	(32,604)
78,789	Box Inc 'A'	Citibank	(89,819)
65,573	Box Inc 'A'	JP Morgan	(104,917)
50,324	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	(4,529)
37,610	Brandywine Realty Trust (Reit)	Citibank	(3,761)
44,036	Brandywine Realty Trust (Reit)	JP Morgan	(3,083)
106	Brandywine Realty Trust (Reit)	Credit Suisse	(7)
(3,048)	Brighthouse Financial Inc	Credit Suisse	12,893
(10,215)	Brighthouse Financial Inc	Bank of America Merrill Lynch	17,774
9,486	Brinker International Inc	Credit Suisse	(42,118)
41,519	Brinker International Inc	Bank of America Merrill Lynch	(139,504)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
12,511	Brinker International Inc	Citibank	(41,662)
91,479	Brinker International Inc	JP Morgan	(406,167)
8,414	Brinker International Inc	HSBC	(37,358)
62,503	Bristol-Myers Squibb Co	Credit Suisse	(122,506)
87,387	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	(99,621)
81,970	Bristol-Myers Squibb Co	Citibank	(184,433)
8,680	Bristol-Myers Squibb Co	Goldman Sachs	(16,633)
19,778	Brixmor Property Group Inc (Reit)	Credit Suisse	(17,800)
62,117	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	(76,404)
20,364	Brixmor Property Group Inc (Reit)	Citibank	(24,844)
27,848	Brixmor Property Group Inc (Reit)	JP Morgan	(25,063)
(708)	Broadcom Inc	HSBC	34,919
(810)	Broadcom Inc	Credit Suisse	38,469
(1,647)	Broadcom Inc	Citibank	24,952
(8,392)	Broadcom Inc	JP Morgan	412,532
(1,633)	Broadcom Inc	Bank of America Merrill Lynch	82,140
(3,620)	Broadcom Inc	Goldman Sachs	49,803
2,330	Broadridge Financial Solutions Inc	HSBC	14,217
16,973	Broadridge Financial Solutions Inc	JP Morgan	144,780
37,022	Broadridge Financial Solutions Inc	Citibank	42,205
7,053	Broadridge Financial Solutions Inc	Credit Suisse	60,162
2,020	Broadridge Financial Solutions Inc	Goldman Sachs	3,336
30,485	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	111,575
14,550	Brookfield Asset Management Inc 'A'	HSBC	(18,915)
11,845	Brookfield Asset Management Inc 'A'	JP Morgan	(15,399)
23,750	Brookfield Asset Management Inc 'A'	Credit Suisse	(30,875)
27,414	Brookfield Property Inc (Reit) 'A'	Bank of America Merrill Lynch	(47,700)
45,377	Brookfield Property Inc (Reit) 'A'	Credit Suisse	(87,578)
40,988	Brookfield Property Inc (Reit) 'A'	Citibank	(68,040)
62,708	Brookfield Property Inc (Reit) 'A'	JP Morgan	(121,026)
(66,130)	Brown & Brown Inc	Goldman Sachs	21,173
(43,895)	Brown & Brown Inc	Bank of America Merrill Lynch	14,485
(9,451)	Brown & Brown Inc	Citibank	6,049
(44,405)	Brown & Brown Inc	JP Morgan	24,867
(12,215)	Brown & Brown Inc	HSBC	6,840
(25,877)	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	35,193
(21,502)	Brown-Forman Corp 'B'	Credit Suisse	56,765
(12,863)	Brown-Forman Corp 'B'	JP Morgan	33,958
(1,125)	Brown-Forman Corp 'B'	Citibank	2,959
52,959	Bruker Corp	Citibank	(52,429)
55,975	Bruker Corp	JP Morgan	(65,491)
35,526	Bruker Corp	Credit Suisse	(41,565)
51,414	Bruker Corp	Bank of America Merrill Lynch	(29,306)
(86,130)	Brunswick Corp/DE	Goldman Sachs	366,432
(28,523)	Brunswick Corp/DE	Citibank	144,612

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(28,394)	Brunswick Corp/DE	HSBC	245,040
(41,393)	Brunswick Corp/DE	JP Morgan	364,477
(23,769)	Brunswick Corp/DE	Bank of America Merrill Lynch	182,071
(7,712)	Brunswick Corp/DE	Credit Suisse	66,555
(55,756)	Bunge Ltd	Bank of America Merrill Lynch	106,494
(94,040)	Bunge Ltd	Citibank	50,782
(35,590)	Bunge Ltd	Goldman Sachs	28,429
(22,687)	Bunge Ltd	HSBC	47,189
(50,795)	Bunge Ltd	JP Morgan	105,654
(61,592)	Bunge Ltd	Credit Suisse	48,598
6,525	Burlington Stores Inc	Credit Suisse	(97,027)
1,230	Burlington Stores Inc	Goldman Sachs	8,648
13,426	Burlington Stores Inc	Bank of America Merrill Lynch	(102,575)
9,201	Burlington Stores Inc	Citibank	(11,777)
21,828	Burlington Stores Inc	JP Morgan	(324,582)
(61,798)	BWX Technologies Inc	Bank of America Merrill Lynch	168,709
(16,260)	BWX Technologies Inc	Goldman Sachs	25,855
(53,977)	BWX Technologies Inc	Credit Suisse	223,465
(5,761)	BWX Technologies Inc	HSBC	23,851
(32,149)	BWX Technologies Inc	JP Morgan	133,097
(2,940)	Cable One Inc	Goldman Sachs	31,496
(500)	Cable One Inc	Bank of America Merrill Lynch	(4,210)
(570)	Cable One Inc	Citibank	10,665
338	Cabot Corp	Citibank	(784)
17,241	Cabot Corp	Credit Suisse	(111,032)
73,892	Cabot Oil & Gas Corp	Citibank	(107,882)
66,014	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(80,537)
28,939	Cabot Oil & Gas Corp	Credit Suisse	(12,733)
1,252	CACI International Inc 'A'	Bank of America Merrill Lynch	(2,247)
5,127	CACI International Inc 'A'	JP Morgan	1,666
10,013	CACI International Inc 'A'	Credit Suisse	3,254
7,088	CACI International Inc 'A'	Citibank	(59,291)
30,642	Cadence Design Systems Inc	HSBC	(169,144)
68,434	Cadence Design Systems Inc	Bank of America Merrill Lynch	(364,069)
58,627	Cadence Design Systems Inc	JP Morgan	(323,621)
136,476	Cadence Design Systems Inc	Citibank	(177,419)
104,663	Cadence Design Systems Inc	Credit Suisse	(575,121)
46,590	Cadence Design Systems Inc	Goldman Sachs	(123,933)
(180,088)	Caesars Entertainment Corp	Credit Suisse	(5,403)
(574,749)	Caesars Entertainment Corp	Bank of America Merrill Lynch	132,192
(272,338)	Caesars Entertainment Corp	Citibank	43,574
(616,837)	Caesars Entertainment Corp	JP Morgan	(18,505)
(63,875)	Caesars Entertainment Corp	HSBC	(1,916)
(21,640)	Camden Property Trust (Reit)	Goldman Sachs	21,927
(9,843)	Camden Property Trust (Reit)	Credit Suisse	(32,285)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(4,510)	Camden Property Trust (Reit)	Bank of America Merrill Lynch	(2,120)
(5,415)	Camden Property Trust (Reit)	JP Morgan	(14,944)
(4,550)	Camden Property Trust (Reit)	Citibank	5,369
(66,715)	Campbell Soup Co	Bank of America Merrill Lynch	245,511
(11,940)	Campbell Soup Co	Credit Suisse	39,283
(30,729)	Campbell Soup Co	Citibank	78,666
(6,128)	Campbell Soup Co	JP Morgan	20,161
(45,534)	Cantel Medical Corp	Citibank	48,721
(55,574)	Cantel Medical Corp	Bank of America Merrill Lynch	(27,787)
(51,740)	Cantel Medical Corp	Goldman Sachs	2,299
(69,680)	Cantel Medical Corp	JP Morgan	195,801
(24,643)	Cantel Medical Corp	HSBC	26,702
38,390	Capital One Financial Corp	Bank of America Merrill Lynch	(82,539)
40,779	Capital One Financial Corp	Citibank	(164,339)
31,239	Capital One Financial Corp	JP Morgan	(93,405)
2,405	Capital One Financial Corp	HSBC	(7,191)
8,829	Capital One Financial Corp	Credit Suisse	(22,784)
2,070	Capital One Financial Corp	Goldman Sachs	(7,503)
11,204	Capitol Federal Financial Inc	Credit Suisse	(7,171)
107,806	Capitol Federal Financial Inc	JP Morgan	(68,996)
5,693	Capitol Federal Financial Inc	Bank of America Merrill Lynch	(1,480)
41,701	Capitol Federal Financial Inc	Citibank	(12,927)
(27,395)	Capri Holdings Ltd	Credit Suisse	248,558
(60,435)	Capri Holdings Ltd	Citibank	410,354
(46,453)	Capri Holdings Ltd	HSBC	433,871
(30,998)	Capri Holdings Ltd	JP Morgan	289,521
(4,860)	Capri Holdings Ltd	Goldman Sachs	36,373
13,923	Cardinal Health Inc	Bank of America Merrill Lynch	(55,135)
6,973	Cardinal Health Inc	JP Morgan	(52,228)
31,820	Cardinal Health Inc	Goldman Sachs	(112,062)
(5,578)	Carlisle Cos Inc	Citibank	279
(43,689)	CarMax Inc	Citibank	(35,825)
(46,901)	CarMax Inc	Credit Suisse	(47,370)
(19,930)	Carnival Corp	Goldman Sachs	22,493
(6,010)	Carnival Corp	JP Morgan	15,541
15,896	Carter ' s Inc	Bank of America Merrill Lynch	(153,396)
21,529	Carter ' s Inc	JP Morgan	(382,786)
13,580	Carter ' s Inc	Goldman Sachs	(94,944)
12,490	Casey ' s General Stores Inc	Goldman Sachs	(49,188)
(99,143)	Catalent Inc	Bank of America Merrill Lynch	(12,889)
(33,952)	Catalent Inc	Citibank	46,514
(86,144)	Catalent Inc	Credit Suisse	14,102
(65,930)	Catalent Inc	Goldman Sachs	58,337
(11,753)	Catalent Inc	HSBC	2,703
(67,009)	Catalent Inc	JP Morgan	(6,749)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(8,892)	Caterpillar Inc	Citibank	31,211
(12,081)	Caterpillar Inc	Bank of America Merrill Lynch	87,587
(9,045)	Caterpillar Inc	Credit Suisse	107,636
(5,140)	Caterpillar Inc	JP Morgan	61,166
58,378	Cathay General Bancorp	Citibank	(126,680)
16,889	Cathay General Bancorp	Bank of America Merrill Lynch	(33,102)
67,324	Cathay General Bancorp	JP Morgan	(204,665)
103,177	Cathay General Bancorp	Credit Suisse	(313,658)
(11,728)	Cboe Global Markets Inc	Credit Suisse	(57,409)
(9,338)	Cboe Global Markets Inc	Citibank	2,475
(23,137)	Cboe Global Markets Inc	JP Morgan	(113,256)
(4,628)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(16,869)
107,278	CBRE Group Inc 'A'	JP Morgan	(458,077)
56,825	CBRE Group Inc 'A'	Credit Suisse	(212,774)
67,630	CBRE Group Inc 'A'	Goldman Sachs	(160,342)
3,550	CBS Corp 'B'	Goldman Sachs	434
36,763	CBS Corp 'B'	Bank of America Merrill Lynch	24,631
20,591	CBS Corp 'B'	Citibank	3,912
61,861	CBS Corp 'B'	JP Morgan	(1,856)
44,097	CBS Corp 'B'	Credit Suisse	(1,323)
4,676	CBS Corp 'B'	HSBC	(140)
24,743	CDK Global Inc	Citibank	(82,147)
9,845	CDK Global Inc	Credit Suisse	(51,292)
13,873	CDK Global Inc	Bank of America Merrill Lynch	(44,949)
34,504	CDK Global Inc	JP Morgan	(179,766)
17,788	CDK Global Inc	HSBC	(92,675)
58,970	CDK Global Inc	Goldman Sachs	(180,636)
36,350	CDW Corp/DE	Credit Suisse	(174,117)
9,190	CDW Corp/DE	HSBC	(44,903)
23,546	CDW Corp/DE	Bank of America Merrill Lynch	(76,760)
17,888	CDW Corp/DE	Citibank	(93,733)
31,093	CDW Corp/DE	JP Morgan	(148,935)
28,860	CDW Corp/DE	Goldman Sachs	(108,925)
30,743	Celanese Corp	Credit Suisse	(287,140)
29,224	Celanese Corp	Bank of America Merrill Lynch	(139,983)
28,591	Celanese Corp	Citibank	(105,787)
19,933	Celanese Corp	JP Morgan	(186,174)
58,502	Celgene Corp	Credit Suisse	(94,427)
48,902	Celgene Corp	Bank of America Merrill Lynch	(46,457)
5,348	Celgene Corp	Citibank	(12,568)
27,075	Celgene Corp	JP Morgan	(43,481)
5,455	Celgene Corp	HSBC	(9,273)
(55,378)	Centene Corp	Bank of America Merrill Lynch	(113,525)
(11,972)	Centene Corp	Credit Suisse	1,676
(23,255)	Centene Corp	HSBC	3,256

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(3,070)	Centene Corp	JP Morgan	430
(502,779)	Centennial Resource Development Inc/DE 'A'	Citibank	799,419
(50,444)	Centennial Resource Development Inc/DE 'A'	JP Morgan	89,286
(152,859)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	330,175
92,207	CenterPoint Energy Inc	Bank of America Merrill Lynch	(107,882)
97,826	CenterPoint Energy Inc	Citibank	(127,174)
70,441	CenterPoint Energy Inc	JP Morgan	(154,970)
17,138	CenterPoint Energy Inc	Credit Suisse	(37,704)
(46,928)	CenturyLink Inc	Citibank	(30,503)
(71,205)	CenturyLink Inc	Credit Suisse	21,393
(89,000)	CenturyLink Inc	Goldman Sachs	(28,925)
(216,297)	Ceridian HCM Holding Inc	Credit Suisse	54,074
(9,675)	Ceridian HCM Holding Inc	HSBC	2,419
(35,562)	Ceridian HCM Holding Inc	JP Morgan	8,891
28,410	Cerner Corp	Goldman Sachs	(2,601)
14,451	Cerner Corp	Citibank	(9,104)
14,145	Cerner Corp	Credit Suisse	21,848
8,010	Cerner Corp	JP Morgan	7,250
8,320	CF Industries Holdings Inc	Goldman Sachs	(5,135)
24,050	CH Robinson Worldwide Inc	Goldman Sachs	(77,244)
45,903	CH Robinson Worldwide Inc	Citibank	(117,971)
18,102	CH Robinson Worldwide Inc	Credit Suisse	(68,746)
6,254	CH Robinson Worldwide Inc	JP Morgan	(29,081)
85,610	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	(278,233)
3,717	CH Robinson Worldwide Inc	HSBC	(17,284)
(15,460)	Charles River Laboratories International Inc	Goldman Sachs	73,155
(2,260)	Charles River Laboratories International Inc	Credit Suisse	17,705
(3,952)	Charles River Laboratories International Inc	Citibank	19,681
(11,338)	Charles River Laboratories International Inc	HSBC	130,894
(3,080)	Charles River Laboratories International Inc	Bank of America Merrill Lynch	22,084
(34,078)	Charles Schwab Corp/The	Citibank	53,843
(36,755)	Charles Schwab Corp/The	Bank of America Merrill Lynch	27,566
(21,665)	Charles Schwab Corp/The	JP Morgan	77,777
(55,405)	Charles Schwab Corp/The	Credit Suisse	198,338
(33,407)	Charles Schwab Corp/The	HSBC	119,931
(9,010)	Charles Schwab Corp/The	Goldman Sachs	15,136
(2,402)	Charter Communications Inc 'A'	Credit Suisse	(5,020)
(11,567)	Charter Communications Inc 'A'	JP Morgan	(20,089)
(1,980)	Charter Communications Inc 'A'	Goldman Sachs	10,285
(5,446)	Charter Communications Inc 'A'	Citibank	19,987
(7,866)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	21,867
(1,375)	Charter Communications Inc 'A'	HSBC	(2,874)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
30,007	Cheesecake Factory Inc/The	JP Morgan	(128,730)
14,656	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	(58,038)
8,337	Cheesecake Factory Inc/The	Citibank	(40,851)
12,858	Cheesecake Factory Inc/The	Credit Suisse	(55,161)
1,989	Chemed Corp	HSBC	(358)
12,077	Chemed Corp	Bank of America Merrill Lynch	(33,816)
10,783	Chemed Corp	Citibank	(77,853)
23,129	Chemed Corp	JP Morgan	(4,163)
5,853	Chemed Corp	Credit Suisse	(6,862)
13,900	Chemed Corp	Goldman Sachs	(53,619)
88,277	Chemours Co/The	JP Morgan	(698,271)
30,718	Chemours Co/The	Bank of America Merrill Lynch	(74,952)
17,313	Chemours Co/The	Citibank	(37,742)
57,091	Chemours Co/The	Credit Suisse	(451,590)
(77,552)	Cheniere Energy Inc	Bank of America Merrill Lynch	380,005
(22,960)	Cheniere Energy Inc	Goldman Sachs	87,747
(44,378)	Cheniere Energy Inc	JP Morgan	76,330
(7,270)	Cheniere Energy Inc	Credit Suisse	35,735
777,298	Chesapeake Energy Corp	Bank of America Merrill Lynch	(427,514)
525,982	Chesapeake Energy Corp	Credit Suisse	(494,423)
212,466	Chesapeake Energy Corp	JP Morgan	(199,718)
31,898	Chevron Corp	JP Morgan	(97,927)
16,328	Chevron Corp	Citibank	(100,254)
29,622	Chevron Corp	HSBC	(90,940)
30,370	Chevron Corp	Credit Suisse	(93,236)
46,286	Chimera Investment Corp (Reit)	Citibank	(25,920)
67,232	Chimera Investment Corp (Reit)	Bank of America Merrill Lynch	(44,373)
78,488	Chimera Investment Corp (Reit)	JP Morgan	(52,587)
23,509	Chimera Investment Corp (Reit)	Credit Suisse	(15,751)
13,748	Chimera Investment Corp (Reit)	HSBC	(9,211)
286	Chipotle Mexican Grill Inc	Citibank	(13,090)
1,044	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(47,627)
399	Chipotle Mexican Grill Inc	JP Morgan	(19,671)
980	Chipotle Mexican Grill Inc	Goldman Sachs	(24,892)
22,631	Choice Hotels International Inc	Credit Suisse	(77,624)
8,316	Choice Hotels International Inc	Citibank	(16,216)
(14,585)	Chubb Ltd	Credit Suisse	(38,942)
(34,050)	Chubb Ltd	Goldman Sachs	15,628
(31,517)	Chubb Ltd	Citibank	80,999
(7,986)	Chubb Ltd	JP Morgan	(21,323)
(10,897)	Chubb Ltd	HSBC	(29,095)
(5,000)	Church & Dwight Co Inc	Goldman Sachs	97
(7,198)	Church & Dwight Co Inc	Bank of America Merrill Lynch	(6,334)
(2,260)	Church & Dwight Co Inc	Citibank	(791)
(15,343)	Church & Dwight Co Inc	JP Morgan	(20,789)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(24,675)	Church & Dwight Co Inc	Credit Suisse	(32,324)
(2,758)	Church & Dwight Co Inc	HSBC	(3,613)
5,093	Ciena Corp	HSBC	(6,774)
5,237	Ciena Corp	Bank of America Merrill Lynch	7,960
15,345	Ciena Corp	Credit Suisse	(20,409)
(640)	Cigna Corp	Bank of America Merrill Lynch	5,523
(7,146)	Cigna Corp	JP Morgan	70,531
(2,192)	Cigna Corp	Credit Suisse	21,635
(6,504)	Cimarex Energy Co	Bank of America Merrill Lynch	65,560
(4,156)	Cimarex Energy Co	Credit Suisse	38,900
(7,197)	Cincinnati Financial Corp	Bank of America Merrill Lynch	(11,227)
(10,037)	Cincinnati Financial Corp	Citibank	16,661
(21,134)	Cincinnati Financial Corp	JP Morgan	(59,598)
(46,240)	Cinemark Holdings Inc	Goldman Sachs	49,676
(4,860)	Cinemark Holdings Inc	JP Morgan	11,584
4,405	Cintas Corp	Citibank	(19,690)
4,851	Cintas Corp	JP Morgan	9,217
7,041	Cintas Corp	Credit Suisse	12,374
10,470	Cintas Corp	Goldman Sachs	(18,757)
4,755	Cirrus Logic Inc	Bank of America Merrill Lynch	(39,847)
10,200	Cirrus Logic Inc	Citibank	(27,948)
9,673	Cirrus Logic Inc	JP Morgan	(109,595)
33,116	Cisco Systems Inc	Bank of America Merrill Lynch	(3,974)
21,065	Cisco Systems Inc	Citibank	(70,989)
135,444	Cisco Systems Inc	JP Morgan	(155,761)
3,093	Cisco Systems Inc	Credit Suisse	(3,557)
5,288	CIT Group Inc	Credit Suisse	(19,513)
5,263	CIT Group Inc	HSBC	(19,420)
20,794	CIT Group Inc	Bank of America Merrill Lynch	(48,034)
44,844	CIT Group Inc	Citibank	(97,760)
57,101	CIT Group Inc	JP Morgan	(210,703)
8,750	Citigroup Inc	Bank of America Merrill Lynch	(22,138)
30,221	Citigroup Inc	Credit Suisse	(177,699)
36,742	Citigroup Inc	HSBC	(207,579)
10,080	Citigroup Inc	Goldman Sachs	(34,733)
29,961	Citizens Financial Group Inc	HSBC	(69,799)
54,644	Citizens Financial Group Inc	Bank of America Merrill Lynch	(61,748)
39,119	Citizens Financial Group Inc	JP Morgan	(101,318)
22,413	Citizens Financial Group Inc	Credit Suisse	(58,050)
133,331	Citizens Financial Group Inc	Citibank	(239,996)
72,250	Citizens Financial Group Inc	Goldman Sachs	(94,160)
42,102	Citrix Systems Inc	Bank of America Merrill Lynch	(92,203)
75,862	Citrix Systems Inc	Citibank	(172,965)
103,979	Citrix Systems Inc	JP Morgan	(383,683)
59,098	Citrix Systems Inc	Credit Suisse	(218,072)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
43,568	Citrix Systems Inc	HSBC	(149,298)
11,240	Citrix Systems Inc	Goldman Sachs	(30,376)
(6,265)	Clean Harbors Inc	Bank of America Merrill Lynch	32,014
(22,313)	Clean Harbors Inc	JP Morgan	156,414
(2,162)	Clorox Co/The	Credit Suisse	(65)
(4,367)	Clorox Co/The	HSBC	(131)
(1,123)	Clorox Co/The	JP Morgan	(34)
(2,435)	Clorox Co/The	Bank of America Merrill Lynch	(1,291)
(18,446)	CME Group Inc	Credit Suisse	(247,730)
(3,001)	CME Group Inc	Deutsche Bank	(29,470)
(6,920)	CME Group Inc	Bank of America Merrill Lynch	(67,954)
(11,206)	CME Group Inc	Citibank	(65,331)
(6,702)	CME Group Inc	HSBC	(90,008)
(8,788)	CME Group Inc	JP Morgan	(118,023)
(2,340)	CME Group Inc	Goldman Sachs	(19,406)
507	CMS Energy Corp	Citibank	(451)
726	CMS Energy Corp	JP Morgan	1,118
22,280	CMS Energy Corp	Credit Suisse	34,311
67,375	CNX Resources Corp	Bank of America Merrill Lynch	(111,169)
43,821	CNX Resources Corp	Citibank	(13,146)
89,502	CNX Resources Corp	JP Morgan	(132,463)
38,451	CNX Resources Corp	Credit Suisse	(58,175)
151,970	CNX Resources Corp	Goldman Sachs	(46,463)
(16,758)	Coca-Cola Co/The	Credit Suisse	(17,596)
(14,520)	Coca-Cola European Partners Plc	Goldman Sachs	3,701
(14,523)	Cognex Corp	Credit Suisse	93,528
(19,617)	Cognex Corp	Bank of America Merrill Lynch	83,568
(21,046)	Cognex Corp	JP Morgan	135,536
(17,664)	Cognizant Technology Solutions Corp 'A'	Credit Suisse	(51,226)
(6,321)	Cognizant Technology Solutions Corp 'A'	JP Morgan	(18,331)
(14,976)	Coherent Inc	Bank of America Merrill Lynch	333,216
(11,794)	Coherent Inc	Credit Suisse	314,900
(10,890)	Coherent Inc	Goldman Sachs	91,809
(8,821)	Coherent Inc	Citibank	59,895
(5,935)	Coherent Inc	JP Morgan	158,465
(1,319)	Coherent Inc	HSBC	35,217
(84,010)	Colfax Corp	Goldman Sachs	67,637
(54,382)	Colfax Corp	Bank of America Merrill Lynch	53,294
(31,693)	Colfax Corp	Citibank	28,841
(46,160)	Colfax Corp	JP Morgan	65,113
(28,657)	Colfax Corp	Credit Suisse	24,993
(16,175)	Colfax Corp	HSBC	23,939
2,980	Colgate-Palmolive Co	HSBC	(2,399)
16,873	Colgate-Palmolive Co	Citibank	(23,453)
1,747	Colgate-Palmolive Co	JP Morgan	(1,485)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
11,258	Colgate-Palmolive Co	Bank of America Merrill Lynch	(13,510)
15,330	Colgate-Palmolive Co	Goldman Sachs	(21,372)
(161,940)	Colony Capital Inc (Reit)	Goldman Sachs	3,214
(611,872)	Colony Capital Inc (Reit)	Credit Suisse	(32,547)
(275,252)	Colony Capital Inc (Reit)	Bank of America Merrill Lynch	22,020
14,889	Columbia Property Trust Inc (Reit)	Bank of America Merrill Lynch	(18,165)
51,733	Columbia Property Trust Inc (Reit)	JP Morgan	(55,872)
60,227	Columbia Property Trust Inc (Reit)	Citibank	(60,227)
75,757	Columbia Property Trust Inc (Reit)	Credit Suisse	(81,818)
11,455	Columbia Sportswear Co	Bank of America Merrill Lynch	(23,368)
4,174	Columbia Sportswear Co	Citibank	(21,914)
2,798	Columbia Sportswear Co	JP Morgan	(14,885)
12,340	Columbia Sportswear Co	Goldman Sachs	(43,890)
31,016	Comcast Corp 'A'	Credit Suisse	(49,936)
37,185	Comcast Corp 'A'	JP Morgan	(59,868)
10,531	Comcast Corp 'A'	Citibank	(24,853)
5,714	Comcast Corp 'A'	HSBC	(9,200)
10,548	Comerica Inc	Bank of America Merrill Lynch	(30,642)
29,347	Comerica Inc	JP Morgan	(171,533)
40,798	Comerica Inc	Citibank	(140,141)
32,046	Commerce Bancshares Inc/MO	Credit Suisse	(75,949)
15,182	Commerce Bancshares Inc/MO	Citibank	(29,149)
5,879	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	(6,996)
49,199	Commerce Bancshares Inc/MO	JP Morgan	(116,602)
(35,005)	CommScope Holding Co Inc	HSBC	159,706
(8,772)	CommScope Holding Co Inc	Citibank	13,509
(113,810)	CommScope Holding Co Inc	Goldman Sachs	178,877
(54,685)	CommScope Holding Co Inc	Bank of America Merrill Lynch	124,682
(53,797)	CommScope Holding Co Inc	JP Morgan	362,592
(64,435)	CommScope Holding Co Inc	Credit Suisse	352,065
10,647	Community Bank System Inc	Credit Suisse	(41,310)
10,233	Community Bank System Inc	Citibank	(29,983)
19,292	Community Bank System Inc	JP Morgan	(74,853)
10,887	Community Bank System Inc	Bank of America Merrill Lynch	(27,000)
5,674	CommVault Systems Inc	Credit Suisse	(24,512)
4,471	CommVault Systems Inc	Bank of America Merrill Lynch	(16,811)
6,099	CommVault Systems Inc	Citibank	(13,357)
29,220	CommVault Systems Inc	JP Morgan	(126,230)
(14,960)	Conagra Brands Inc	Goldman Sachs	41,308
(134,919)	Conagra Brands Inc	Citibank	268,489
(111,765)	Conagra Brands Inc	Credit Suisse	308,860
(113,507)	Conagra Brands Inc	HSBC	355,277
(239,243)	Conagra Brands Inc	JP Morgan	748,831
(12,969)	Conagra Brands Inc	Bank of America Merrill Lynch	32,941
(19,741)	Concho Resources Inc	Bank of America Merrill Lynch	320,989

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(34,810)	Concho Resources Inc	Citibank	447,309
(34,186)	Concho Resources Inc	JP Morgan	449,204
(5,014)	Concho Resources Inc	Credit Suisse	65,884
(142,313)	Conduent Inc	JP Morgan	(69,692)
(372,930)	Conduent Inc	Goldman Sachs	21,492
(26,549)	Conduent Inc	Bank of America Merrill Lynch	(2,655)
43,880	ConocoPhillips	Bank of America Merrill Lynch	(135,150)
131,028	ConocoPhillips	Citibank	(535,905)
97,583	ConocoPhillips	JP Morgan	(241,030)
76,734	ConocoPhillips	Credit Suisse	(189,569)
4,532	Consolidated Edison Inc	Bank of America Merrill Lynch	770
4,543	Consolidated Edison Inc	Citibank	(8,359)
1,808	Consolidated Edison Inc	JP Morgan	3,164
5,576	Consolidated Edison Inc	Credit Suisse	9,758
(12,963)	Constellation Brands Inc 'A'	Citibank	398,223
(5,728)	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	176,079
(13,421)	Constellation Brands Inc 'A'	Credit Suisse	442,088
(10,142)	Constellation Brands Inc 'A'	JP Morgan	334,077
(12,967)	Continental Resources Inc/OK	Citibank	88,176
(17,742)	Continental Resources Inc/OK	Bank of America Merrill Lynch	120,113
(9,910)	Continental Resources Inc/OK	Goldman Sachs	48,684
(34,959)	Continental Resources Inc/OK	JP Morgan	253,453
(22,810)	Continental Resources Inc/OK	HSBC	163,663
(10,312)	Continental Resources Inc/OK	Credit Suisse	74,762
(940)	Cooper Cos Inc/The	Credit Suisse	8,582
(2,555)	Cooper Cos Inc/The	Citibank	29,996
(8,920)	Cooper Cos Inc/The	Goldman Sachs	80,192
(7,257)	Cooper Cos Inc/The	Bank of America Merrill Lynch	65,023
(6,359)	Cooper Cos Inc/The	JP Morgan	51,252
(1,255)	Cooper Cos Inc/The	HSBC	11,458
(7,619)	Copart Inc	Citibank	(48,076)
(3,570)	Copart Inc	HSBC	(16,765)
(6,880)	Copart Inc	JP Morgan	(33,574)
(13,675)	Copart Inc	Bank of America Merrill Lynch	(65,503)
(5,579)	Copart Inc	Credit Suisse	(27,226)
(18,410)	Copart Inc	Goldman Sachs	(51,452)
23,655	Core Laboratories NV	Citibank	(178,832)
9,939	Core Laboratories NV	Bank of America Merrill Lynch	(91,240)
42,187	Core Laboratories NV	JP Morgan	(520,588)
1,824	Core Laboratories NV	Credit Suisse	(22,508)
46,347	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	(6,952)
12,251	CoreCivic Inc (Reit)	Citibank	(8,208)
31,124	CoreCivic Inc (Reit)	JP Morgan	39,216
11,460	CoreCivic Inc (Reit)	Credit Suisse	14,440
3,775	CoreLogic Inc/United States	Credit Suisse	(944)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
2,570	CoreLogic Inc/United States	Citibank	(4,420)
2,351	CoreLogic Inc/United States	JP Morgan	(588)
(4,888)	CoreSite Realty Corp (Reit)	HSBC	(15,739)
(18,193)	CoreSite Realty Corp (Reit)	Credit Suisse	(58,581)
(14,225)	CoreSite Realty Corp (Reit)	JP Morgan	(45,805)
9,154	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(5,492)
6,210	Cornerstone OnDemand Inc	JP Morgan	(4,223)
33,370	Corning Inc	HSBC	(73,414)
29,784	Corning Inc	JP Morgan	(65,525)
41,950	Corning Inc	Citibank	(70,057)
71,650	Corning Inc	Credit Suisse	(138,162)
117,980	Corning Inc	Goldman Sachs	(165,511)
(11,170)	Corporate Office Properties Trust (Reit)	HSBC	7,988
(16,115)	Corporate Office Properties Trust (Reit)	Citibank	13,859
(17,285)	Corporate Office Properties Trust (Reit)	JP Morgan	3,111
(25,681)	Corporate Office Properties Trust (Reit)	Credit Suisse	7,234
(92,986)	Corporate Office Properties Trust (Reit)	Goldman Sachs	71,604
(6,849)	CoStar Group Inc	Bank of America Merrill Lynch	34,656
(10,074)	CoStar Group Inc	Citibank	220,822
(3,973)	CoStar Group Inc	JP Morgan	(40,872)
(2,690)	CoStar Group Inc	Goldman Sachs	34,763
(2,127)	CoStar Group Inc	HSBC	(19,696)
(8,380)	Costco Wholesale Corp	Goldman Sachs	95,465
(2,820)	Costco Wholesale Corp	Citibank	37,365
(2,360)	Costco Wholesale Corp	HSBC	17,127
(1,014,250)	Coty Inc 'A'	HSBC	(760,785)
(62,709)	Coty Inc 'A'	Citibank	48,913
(213,770)	Coty Inc 'A'	Bank of America Merrill Lynch	(245,836)
(159,915)	Coty Inc 'A'	Credit Suisse	(88,200)
(6,156)	Cousins Properties Inc (Reit)	Citibank	1,108
(78,919)	Cousins Properties Inc (Reit)	Credit Suisse	23,676
(84,766)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	33,906
(63,873)	Cousins Properties Inc (Reit)	JP Morgan	19,162
(26,640)	Covetrus Inc	Goldman Sachs	71,974
(8,308)	Covetrus Inc	Bank of America Merrill Lynch	38,881
(6,404)	Covetrus Inc	Credit Suisse	25,822
298	Crane Co	Bank of America Merrill Lynch	(2,485)
11,900	Crane Co	Citibank	(60,095)
19,713	Crane Co	JP Morgan	(164,012)
19,314	Crane Co	Credit Suisse	(160,692)
(2,570)	Credit Acceptance Corp	Goldman Sachs	45,559
(1,508)	Credit Acceptance Corp	Citibank	21,972
(1,979)	Credit Acceptance Corp	HSBC	60,162
(469)	Credit Acceptance Corp	JP Morgan	14,492
(2,057)	Credit Acceptance Corp	Bank of America Merrill Lynch	13,329

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(732)	Credit Acceptance Corp	Credit Suisse	22,619
(2,015)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	(6,226)
(3,935)	Crown Castle International Corp (Reit)	Citibank	(14,560)
(23,495)	Crown Castle International Corp (Reit)	JP Morgan	(155,537)
(1,950)	Crown Castle International Corp (Reit)	Goldman Sachs	(6,175)
(27,680)	Crown Holdings Inc	Bank of America Merrill Lynch	181,581
(18,327)	Crown Holdings Inc	Credit Suisse	92,551
(21,873)	Crown Holdings Inc	Citibank	129,051
115,472	CSX Corp	Bank of America Merrill Lynch	(407,616)
44,037	CSX Corp	Citibank	(157,652)
5,900	CSX Corp	JP Morgan	(25,606)
13,491	CSX Corp	Credit Suisse	(58,551)
16,454	CSX Corp	HSBC	(71,410)
9,800	CSX Corp	Goldman Sachs	(43,357)
(135,720)	CubeSmart (Reit)	Goldman Sachs	(23,743)
(11,500)	Cullen/Frost Bankers Inc	Goldman Sachs	41,375
57,587	Cummins Inc	Bank of America Merrill Lynch	(418,657)
4,451	Cummins Inc	Citibank	(41,617)
13,406	Cummins Inc	JP Morgan	(150,147)
6,605	Cummins Inc	Credit Suisse	(73,976)
7,938	Curtiss-Wright Corp	Bank of America Merrill Lynch	(21,036)
1,902	Curtiss-Wright Corp	Citibank	(10,518)
23,378	Curtiss-Wright Corp	JP Morgan	(44,418)
3,089	Curtiss-Wright Corp	Credit Suisse	(5,869)
3,300	Curtiss-Wright Corp	Goldman Sachs	(9,958)
(1,836)	CVB Financial Corp	Bank of America Merrill Lynch	753
25,420	CVR Energy Inc	Bank of America Merrill Lynch	(45,756)
9,308	CVR Energy Inc	HSBC	(8,656)
(54,235)	CVS Health Corp	Credit Suisse	184,399
(4,308)	CVS Health Corp	Citibank	5,902
(32,055)	CVS Health Corp	HSBC	108,987
(82,219)	CVS Health Corp	JP Morgan	279,545
(88,056)	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	265,929
(39,414)	CyrusOne Inc (Reit)	Citibank	165,933
(23,462)	CyrusOne Inc (Reit)	JP Morgan	15,954
79,657	Dana Inc	JP Morgan	(226,624)
31,692	Dana Inc	Bank of America Merrill Lynch	(56,887)
34,057	Dana Inc	Citibank	(35,249)
72,750	Dana Inc	Credit Suisse	(206,974)
(18,920)	Danaher Corp	Goldman Sachs	5,426
(3,480)	Danaher Corp	JP Morgan	(391)
29,966	Darden Restaurants Inc	Bank of America Merrill Lynch	(128,554)
16,772	Darden Restaurants Inc	Citibank	(106,670)
20,413	Darden Restaurants Inc	JP Morgan	(50,413)
13,730	Darden Restaurants Inc	Credit Suisse	(30,206)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
4,440	Darden Restaurants Inc	Goldman Sachs	(22,333)
(23,303)	Darling Ingredients Inc	Credit Suisse	37,751
(49,022)	Darling Ingredients Inc	Bank of America Merrill Lynch	73,043
(42,330)	Darling Ingredients Inc	Citibank	59,262
(44,055)	Darling Ingredients Inc	JP Morgan	71,369
24,546	Dave & Buster 's Entertainment Inc	Bank of America Merrill Lynch	(123,589)
18,136	Dave & Buster 's Entertainment Inc	Credit Suisse	(123,415)
35,065	Dave & Buster 's Entertainment Inc	Citibank	(122,552)
3,936	Dave & Buster 's Entertainment Inc	JP Morgan	(26,784)
4,714	Dave & Buster 's Entertainment Inc	HSBC	(32,079)
9,997	DaVita Inc	HSBC	(76,231)
2,571	DaVita Inc	Bank of America Merrill Lynch	(16,120)
3,556	DaVita Inc	Citibank	(18,847)
9,161	DaVita Inc	Credit Suisse	(71,547)
4,360	DaVita Inc	JP Morgan	(33,689)
54,340	DaVita Inc	Goldman Sachs	(224,517)
17,991	Deckers Outdoor Corp	JP Morgan	(5,577)
7,957	Deckers Outdoor Corp	Citibank	1,751
(34,222)	Deere & Co	JP Morgan	557,706
(8,938)	Deere & Co	Credit Suisse	146,136
(12,670)	Deere & Co	Goldman Sachs	7,523
(14,430)	Deere & Co	Bank of America Merrill Lynch	80,808
(8,665)	Deere & Co	Citibank	(3,986)
35,076	Delek US Holdings Inc	Bank of America Merrill Lynch	(163,454)
41,263	Delek US Holdings Inc	JP Morgan	(238,913)
32,428	Delek US Holdings Inc	Credit Suisse	(187,758)
62,660	Delphi Technologies Plc	Citibank	(149,131)
17,076	Delphi Technologies Plc	Credit Suisse	(101,773)
35,530	Delphi Technologies Plc	JP Morgan	(211,759)
23,314	Delta Air Lines Inc	Bank of America Merrill Lynch	(54,555)
11,376	Delta Air Lines Inc	JP Morgan	(42,546)
6,150	Delta Air Lines Inc	Goldman Sachs	(10,441)
22,971	Deluxe Corp	Credit Suisse	(141,042)
43,119	Deluxe Corp	Bank of America Merrill Lynch	(171,614)
48,814	Deluxe Corp	Citibank	(188,910)
8,468	Deluxe Corp	JP Morgan	(51,994)
(33,802)	DENTSPLY SIRONA Inc	Credit Suisse	59,830
(108,251)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	193,769
(98,188)	DENTSPLY SIRONA Inc	Citibank	141,391
(29,550)	DENTSPLY SIRONA Inc	Goldman Sachs	35,922
(60,923)	DENTSPLY SIRONA Inc	JP Morgan	107,834
130,916	Devon Energy Corp	Bank of America Merrill Lynch	(722,656)
102,625	Devon Energy Corp	Citibank	(400,238)
43,336	Devon Energy Corp	JP Morgan	(265,216)
73,080	Devon Energy Corp	Credit Suisse	(447,250)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
100,860	Devon Energy Corp	Goldman Sachs	(339,163)
(16,683)	DexCom Inc	Credit Suisse	2,881
(22,891)	DexCom Inc	Bank of America Merrill Lynch	78,287
(5,212)	DexCom Inc	Citibank	3,544
(26,150)	DexCom Inc	JP Morgan	4,184
(6,970)	DexCom Inc	HSBC	1,115
(4,075)	Diamondback Energy Inc	Credit Suisse	29,666
(46,747)	Diamondback Energy Inc	Citibank	481,962
(24,729)	Diamondback Energy Inc	JP Morgan	180,027
(10,174)	Diamondback Energy Inc	HSBC	74,067
33,747	DiamondRock Hospitality Co (Reit)	Credit Suisse	(17,211)
12,576	DiamondRock Hospitality Co (Reit)	JP Morgan	(6,414)
3,785	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	(3,444)
71,329	Dick's Sporting Goods Inc	Credit Suisse	(152,644)
89,611	Dick's Sporting Goods Inc	Bank of America Merrill Lynch	(200,729)
97,011	Dick's Sporting Goods Inc	Citibank	(314,316)
65,117	Dick's Sporting Goods Inc	JP Morgan	(139,350)
46,452	Dick's Sporting Goods Inc	HSBC	(99,407)
(8,910)	Digital Realty Trust Inc (Reit)	Credit Suisse	(178)
(2,950)	Digital Realty Trust Inc (Reit)	Goldman Sachs	2,909
(18,138)	Digital Realty Trust Inc (Reit)	Citibank	11,790
(9,792)	Digital Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(588)
(37,153)	Digital Realty Trust Inc (Reit)	JP Morgan	(743)
29,971	Discover Financial Services	Citibank	(102,201)
24,978	Discover Financial Services	Bank of America Merrill Lynch	(54,702)
36,715	Discover Financial Services	JP Morgan	(147,594)
28,361	Discover Financial Services	Credit Suisse	(113,555)
11,210	Discover Financial Services	Goldman Sachs	(25,837)
(47,120)	Discovery Inc 'A'	Goldman Sachs	11,569
(39,715)	Discovery Inc 'A'	Credit Suisse	44,377
(66,089)	Discovery Inc 'A'	Citibank	4,626
(71,700)	Discovery Inc 'C'	Goldman Sachs	6,092
(44,199)	Discovery Inc 'C'	Bank of America Merrill Lynch	16,796
(5,708)	Discovery Inc 'C'	Citibank	(114)
(32,939)	Discovery Inc 'C'	Credit Suisse	51,055
54	DISH Network Corp 'A'	Bank of America Merrill Lynch	14
1,043	DISH Network Corp 'A'	Citibank	282
34,591	DISH Network Corp 'A'	Credit Suisse	7,264
(32,542)	DocuSign Inc	HSBC	(50,440)
(99,420)	DocuSign Inc	Bank of America Merrill Lynch	(146,147)
(64,369)	DocuSign Inc	Credit Suisse	(99,772)
(41,124)	DocuSign Inc	Citibank	(14,805)
(19,556)	DocuSign Inc	JP Morgan	(30,312)
(3,624)	Dolby Laboratories Inc 'A'	Credit Suisse	7,067
(1,339)	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	3,896



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(9,217)	Dolby Laboratories Inc 'A'	JP Morgan	17,973
5,543	Dollar General Corp	Credit Suisse	25,442
(15,724)	Dollar Tree Inc	Credit Suisse	111,011
(104,048)	Dollar Tree Inc	Bank of America Merrill Lynch	119,655
(23,850)	Dollar Tree Inc	Citibank	12,402
(25,709)	Dollar Tree Inc	JP Morgan	181,506
(8,005)	Dollar Tree Inc	HSBC	56,515
(25,129)	Dominion Energy Inc	Credit Suisse	(13,570)
(49,075)	Dominion Energy Inc	Bank of America Merrill Lynch	(2,944)
(10,943)	Dominion Energy Inc	Citibank	32,610
(46,701)	Dominion Energy Inc	JP Morgan	(25,219)
(9,218)	Dominion Energy Inc	HSBC	(4,978)
(19,680)	Dominion Energy Inc	Goldman Sachs	35,946
(1,320)	Domino's Pizza Inc	Credit Suisse	5,268
(5,814)	Domino's Pizza Inc	Citibank	57,035
(1,766)	Domino's Pizza Inc	JP Morgan	15,064
(850)	Domino's Pizza Inc	Bank of America Merrill Lynch	1,743
30,938	Domtar Corp	Bank of America Merrill Lynch	(108,283)
105,986	Domtar Corp	Citibank	(150,500)
91,430	Domtar Corp	JP Morgan	(396,806)
22,278	Domtar Corp	Credit Suisse	(73,882)
34,040	Domtar Corp	HSBC	(53,051)
7,803	Donaldson Co Inc	Citibank	(18,415)
5,063	Donaldson Co Inc	Bank of America Merrill Lynch	(16,809)
32,731	Donaldson Co Inc	JP Morgan	(183,621)
4,192	Donaldson Co Inc	HSBC	(23,517)
20,950	Douglas Emmett Inc (Reit)	Citibank	(25,559)
11,068	Douglas Emmett Inc (Reit)	JP Morgan	(7,084)
32,005	Dover Corp	Credit Suisse	(233,316)
5,183	Dover Corp	Citibank	(18,089)
45,674	Dover Corp	Bank of America Merrill Lynch	(304,646)
11,983	Dover Corp	HSBC	(87,356)
24,298	Dover Corp	JP Morgan	(166,099)
37,350	Dover Corp	Goldman Sachs	(154,742)
(18,861)	Dow Inc	Citibank	53,565
(8,766)	DowDuPont Inc	HSBC	10,519
(37,898)	DowDuPont Inc	Bank of America Merrill Lynch	(14,401)
(71,159)	DowDuPont Inc	Citibank	88,237
(42,450)	DowDuPont Inc	Goldman Sachs	25,383
(14,990)	DowDuPont Inc	JP Morgan	17,988
(34,537)	DowDuPont Inc	Credit Suisse	30,629
(26,830)	DR Horton Inc	Credit Suisse	537
(4,430)	DR Horton Inc	Goldman Sachs	7,366
(13,540)	DR Horton Inc	HSBC	5,612
(82,561)	DR Horton Inc	Bank of America Merrill Lynch	69,351

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(35,160)	DR Horton Inc	Citibank	19,338
(113,973)	DR Horton Inc	JP Morgan	2,279
23,165	DTE Energy Co	Bank of America Merrill Lynch	(33,821)
35,352	DTE Energy Co	Citibank	(143,883)
16,583	DTE Energy Co	JP Morgan	19,734
25,716	DTE Energy Co	Credit Suisse	30,602
1,450	DTE Energy Co	Goldman Sachs	(4,961)
(19,550)	Duke Energy Corp	HSBC	53,928
21,855	Duke Realty Corp (Reit)	Credit Suisse	(8,523)
52,575	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	(40,483)
66,982	Duke Realty Corp (Reit)	Citibank	(64,303)
81,726	Duke Realty Corp (Reit)	JP Morgan	(31,873)
2,905	Dunkin' Brands Group Inc	Citibank	(2,295)
5,954	Dunkin' Brands Group Inc	Credit Suisse	(774)
(34,220)	DXC Technology Co	Goldman Sachs	144,579
9,208	E*TRADE Financial Corp	Bank of America Merrill Lynch	(25,138)
30,370	E*TRADE Financial Corp	Citibank	(82,303)
(38,689)	Eagle Materials Inc	Credit Suisse	145,659
(4,530)	Eagle Materials Inc	Goldman Sachs	17,719
(26,973)	Eagle Materials Inc	Bank of America Merrill Lynch	82,807
(8,663)	Eagle Materials Inc	Citibank	37,078
(4,787)	Eagle Materials Inc	JP Morgan	18,143
(8,085)	Eagle Materials Inc	HSBC	30,642
22,424	East West Bancorp Inc	Citibank	(79,157)
15,905	East West Bancorp Inc	JP Morgan	(116,902)
10,111	East West Bancorp Inc	Credit Suisse	(74,316)
14,800	Eastman Chemical Co	Bank of America Merrill Lynch	(89,984)
11,647	Eastman Chemical Co	Citibank	(49,616)
18,991	Eastman Chemical Co	Credit Suisse	(191,619)
16,684	Eastman Chemical Co	JP Morgan	(168,342)
16,120	Eastman Chemical Co	Goldman Sachs	(51,803)
494	Eaton Corp Plc	Credit Suisse	(3,137)
24,486	Eaton Corp Plc	Citibank	(105,780)
12,210	Eaton Corp Plc	JP Morgan	(77,534)
(67,450)	Eaton Vance Corp	Bank of America Merrill Lynch	(13,490)
(38,242)	Eaton Vance Corp	Credit Suisse	35,947
(4,923)	Eaton Vance Corp	HSBC	4,628
(28,096)	Eaton Vance Corp	JP Morgan	26,410
27,118	eBay Inc	Credit Suisse	(43,764)
44,546	eBay Inc	Bank of America Merrill Lynch	(53,010)
27,811	eBay Inc	Citibank	(12,793)
16,110	eBay Inc	JP Morgan	(27,226)
12,796	eBay Inc	HSBC	(21,625)
9,180	eBay Inc	Goldman Sachs	(7,940)
(49,570)	EchoStar Corp 'A'	Goldman Sachs	(1,380)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(7,550)	EchoStar Corp 'A'	HSBC	(16,878)
(18,063)	EchoStar Corp 'A'	Credit Suisse	(24,024)
(6,579)	EchoStar Corp 'A'	JP Morgan	(8,750)
(16,040)	Ecolab Inc	JP Morgan	(18,606)
3,951	Edwards Lifesciences Corp	HSBC	(32,754)
1,908	Edwards Lifesciences Corp	Bank of America Merrill Lynch	(14,825)
6,354	Edwards Lifesciences Corp	Citibank	(20,206)
4,109	Edwards Lifesciences Corp	JP Morgan	(34,064)
4,966	Edwards Lifesciences Corp	Credit Suisse	(43,995)
5,640	Edwards Lifesciences Corp	Goldman Sachs	(20,418)
(17,311)	Elanco Animal Health Inc	Bank of America Merrill Lynch	29,602
(27,205)	Elanco Animal Health Inc	Credit Suisse	9,522
(87,771)	Elanco Animal Health Inc	HSBC	102,510
(50,055)	Elanco Animal Health Inc	JP Morgan	17,519
(35,546)	Elastic NV	Credit Suisse	61,838
(6,400)	Elastic NV	Citibank	10,816
(69,787)	Elastic NV	HSBC	76,358
6,449	Electronic Arts Inc	Credit Suisse	(16,123)
22,382	Electronic Arts Inc	Citibank	(55,060)
16,581	Electronic Arts Inc	JP Morgan	(41,453)
20,150	Electronic Arts Inc	HSBC	(47,509)
908	Electronic Arts Inc	Bank of America Merrill Lynch	(4,894)
13,070	Electronic Arts Inc	Goldman Sachs	(51,965)
(302,708)	Element Solutions Inc	Goldman Sachs	186,561
(74,140)	Element Solutions Inc	Citibank	43,001
(64,520)	Element Solutions Inc	Bank of America Merrill Lynch	103,877
(155,910)	Element Solutions Inc	HSBC	251,015
(411,277)	Element Solutions Inc	JP Morgan	662,156
34,778	Eli Lilly & Co	Citibank	(94,596)
8,370	Eli Lilly & Co	HSBC	(12,185)
13,764	Eli Lilly & Co	JP Morgan	(13,626)
6,130	Eli Lilly & Co	Credit Suisse	(3,179)
49,439	EMCOR Group Inc	Bank of America Merrill Lynch	(82,563)
30,906	EMCOR Group Inc	Citibank	(54,086)
35,856	EMCOR Group Inc	JP Morgan	(58,804)
30,602	EMCOR Group Inc	Credit Suisse	(50,187)
30,336	EMCOR Group Inc	HSBC	(49,751)
12,724	Emerson Electric Co	Bank of America Merrill Lynch	(65,529)
8,154	Emerson Electric Co	Citibank	(34,818)
49,372	Emerson Electric Co	JP Morgan	(290,801)
919	Emerson Electric Co	Credit Suisse	(5,413)
(49,218)	Empire State Realty Trust Inc (Reit) 'A'	Bank of America Merrill Lynch	20,672
(75,598)	Empire State Realty Trust Inc (Reit) 'A'	JP Morgan	12,852
31,890	Encana Corp	Goldman Sachs	(12,405)
23,575	Encompass Health Corp	Bank of America Merrill Lynch	(54,458)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
36,940	Encompass Health Corp	Credit Suisse	(173,249)
54,193	Encompass Health Corp	Citibank	(81,290)
40,132	Encompass Health Corp	JP Morgan	(188,219)
80,981	Endo International Plc	Bank of America Merrill Lynch	(129,975)
71,341	Endo International Plc	JP Morgan	(225,081)
16,639	Endo International Plc	Credit Suisse	(52,496)
(79,737)	Energizer Holdings Inc	Bank of America Merrill Lynch	381,143
(45,751)	Energizer Holdings Inc	Citibank	161,959
(10,982)	Energizer Holdings Inc	JP Morgan	11,092
(33,020)	Energizer Holdings Inc	Goldman Sachs	126,503
(17,652)	Energizer Holdings Inc	HSBC	17,829
(88,861)	Energizer Holdings Inc	Credit Suisse	87,297
2,758	EnerSys	Citibank	(13,955)
6,255	EnerSys	Credit Suisse	(59,360)
6,100	EnerSys	Bank of America Merrill Lynch	(41,114)
15,662	EnerSys	JP Morgan	(148,632)
(20,090)	Enstar Group Ltd	Credit Suisse	326,663
(5,007)	Enstar Group Ltd	JP Morgan	81,414
(9,035)	Enstar Group Ltd	Citibank	84,929
8,527	Entergy Corp	Citibank	(18,845)
24,699	Entergy Corp	JP Morgan	50,633
13,977	Entergy Corp	HSBC	28,653
15,734	Entergy Corp	Bank of America Merrill Lynch	(157)
33,151	Entergy Corp	Credit Suisse	67,960
(8,393)	EPAM Systems Inc	Bank of America Merrill Lynch	3,441
(14,207)	EPAM Systems Inc	Citibank	8,524
(6,892)	EPAM Systems Inc	JP Morgan	(1,447)
(54,264)	EPR Properties (Reit)	Goldman Sachs	96,371
(49,360)	EQT Corp	Goldman Sachs	90,711
(35,485)	EQT Corp	HSBC	87,132
(80,310)	EQT Corp	Bank of America Merrill Lynch	267,432
(139,591)	EQT Corp	JP Morgan	315,109
(137,653)	EQT Corp	Credit Suisse	306,966
(72,386)	Equifax Inc	Bank of America Merrill Lynch	(106,407)
(51,801)	Equifax Inc	Citibank	189,074
(25,300)	Equifax Inc	Goldman Sachs	37,818
(30,966)	Equifax Inc	JP Morgan	(5,884)
(26,520)	Equifax Inc	HSBC	(5,039)
(3,130)	Equinix Inc (Reit)	HSBC	(17,685)
(7,544)	Equinix Inc (Reit)	JP Morgan	(42,624)
(774)	Equinix Inc (Reit)	Bank of America Merrill Lynch	1,540
(3,737)	Equinix Inc (Reit)	Citibank	34,978
(10,777)	Equinix Inc (Reit)	Credit Suisse	(60,890)
(16,772)	Equitrans Midstream Corp	Citibank	22,139
(80,950)	Equitrans Midstream Corp	Goldman Sachs	98,371

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(23,225)	Equitrans Midstream Corp	Bank of America Merrill Lynch	33,676
(34,191)	Equitrans Midstream Corp	JP Morgan	23,114
(38,452)	Equitrans Midstream Corp	Credit Suisse	25,378
67,324	Equity Commonwealth (Reit)	Credit Suisse	32,989
67,359	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	12,125
50,548	Equity Commonwealth (Reit)	Citibank	9,604
77,488	Equity Commonwealth (Reit)	JP Morgan	37,969
7,783	Equity LifeStyle Properties Inc (Reit)	Credit Suisse	20,781
11,215	Equity Residential (Reit)	Bank of America Merrill Lynch	(4,598)
13,345	Equity Residential (Reit)	Citibank	(11,477)
33,035	Equity Residential (Reit)	JP Morgan	44,267
31,668	Equity Residential (Reit)	Credit Suisse	42,435
(5,996)	Erie Indemnity Co 'A'	Credit Suisse	(44,850)
(13,037)	Erie Indemnity Co 'A'	JP Morgan	(98,328)
(3,355)	Erie Indemnity Co 'A'	Bank of America Merrill Lynch	(17,849)
(8,556)	Erie Indemnity Co 'A'	Citibank	7,957
(2,460)	Erie Indemnity Co 'A'	Goldman Sachs	(9,291)
25,984	Essent Group Ltd	JP Morgan	(14,551)
31,193	Essent Group Ltd	Bank of America Merrill Lynch	(26,202)
58,824	Essent Group Ltd	Citibank	(111,177)
29,049	Essent Group Ltd	Credit Suisse	(16,267)
(9,730)	Essex Property Trust Inc (Reit)	Goldman Sachs	22,399
15,697	Estee Lauder Cos Inc/The 'A'	Citibank	(70,323)
7,124	Estee Lauder Cos Inc/The 'A'	HSBC	(26,074)
3,770	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	(25,938)
34,533	Estee Lauder Cos Inc/The 'A'	JP Morgan	(126,391)
1,290	Estee Lauder Cos Inc/The 'A'	Goldman Sachs	(10,493)
13,805	Etsy Inc	Citibank	(41,829)
13,174	Etsy Inc	Credit Suisse	(93,535)
2,782	Euronet Worldwide Inc	Credit Suisse	10,816
14,288	Euronet Worldwide Inc	Bank of America Merrill Lynch	57,223
2,554	Euronet Worldwide Inc	Citibank	(11,633)
1,017	Euronet Worldwide Inc	JP Morgan	2,965
2,447	Euronet Worldwide Inc	HSBC	7,133
2,200	Euronet Worldwide Inc	Goldman Sachs	(2,740)
(46,221)	Evercore Inc 'A'	Goldman Sachs	216,533
(1,907)	Everest Re Group Ltd	JP Morgan	(6,236)
(14,770)	Everest Re Group Ltd	Goldman Sachs	57,288
(3,860)	Everest Re Group Ltd	Credit Suisse	13,316
(4,100)	Everest Re Group Ltd	Citibank	21,197
(28,089)	Evergy Inc	Credit Suisse	(32,583)
(34,893)	Evergy Inc	JP Morgan	(40,476)
(88,396)	Evergy Inc	Bank of America Merrill Lynch	(5,304)
(4,250)	Evergy Inc	Goldman Sachs	(336)
(3,130)	Eversource Energy	HSBC	(4,239)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(15,560)	Eversource Energy	Goldman Sachs	21,061
(36,243)	Eversource Energy	Bank of America Merrill Lynch	(725)
(2,400)	Eversource Energy	Credit Suisse	389
(18,249)	Exact Sciences Corp	JP Morgan	14,325
(34,164)	Exact Sciences Corp	Bank of America Merrill Lynch	(183,290)
(28,362)	Exact Sciences Corp	Citibank	(165,209)
22,301	Exelixis Inc	Bank of America Merrill Lynch	7,136
17,800	Exelixis Inc	Goldman Sachs	(7,642)
9,497	Exelixis Inc	Credit Suisse	(6,363)
34,090	Exelon Corp	Bank of America Merrill Lynch	(30,340)
58,579	Exelon Corp	Citibank	(81,425)
43,258	Exelon Corp	HSBC	(30,281)
140,495	Exelon Corp	JP Morgan	(98,347)
68,559	Exelon Corp	Credit Suisse	(47,991)
(1,147)	Expedia Group Inc	Bank of America Merrill Lynch	4,359
(5,884)	Expedia Group Inc	Credit Suisse	38,423
25,324	Expeditors International of Washington Inc	Bank of America Merrill Lynch	(111,172)
103,017	Expeditors International of Washington Inc	Citibank	(406,917)
113,656	Expeditors International of Washington Inc	JP Morgan	(645,398)
70,749	Expeditors International of Washington Inc	Credit Suisse	(424,494)
50,213	Expeditors International of Washington Inc	HSBC	(301,278)
51,920	Expeditors International of Washington Inc	Goldman Sachs	(225,804)
19,430	Extended Stay America Inc (Unit)	Credit Suisse	(19,041)
12,691	Extended Stay America Inc (Unit)	Citibank	(7,868)
53,330	Extended Stay America Inc (Unit)	Goldman Sachs	(20,028)
(21,740)	Extra Space Storage Inc (Reit)	Goldman Sachs	3,616
(280,180)	Extraction Oil & Gas Inc	Credit Suisse	176,253
(98,600)	Extraction Oil & Gas Inc	HSBC	36,195
5,782	Exxon Mobil Corp	HSBC	(31,628)
11,938	F5 Networks Inc	Citibank	(69,121)
22,754	F5 Networks Inc	Bank of America Merrill Lynch	(192,726)
21,523	F5 Networks Inc	JP Morgan	(324,997)
8,841	F5 Networks Inc	Credit Suisse	(133,499)
(24,349)	Facebook Inc 'A'	Credit Suisse	264,917
(10,481)	Facebook Inc 'A'	Bank of America Merrill Lynch	79,760
(14,744)	Facebook Inc 'A'	Citibank	98,195
(6,217)	Facebook Inc 'A'	JP Morgan	67,641
7,427	Fair Isaac Corp	Credit Suisse	72,785
11,929	Fair Isaac Corp	Citibank	(47,597)
4,004	Fair Isaac Corp	JP Morgan	39,239
6,387	Fair Isaac Corp	Bank of America Merrill Lynch	35,895
637	Fair Isaac Corp	HSBC	6,243
69,484	Fastenal Co	Credit Suisse	(182,586)
32,356	Fastenal Co	Bank of America Merrill Lynch	(62,124)
42,942	Fastenal Co	Citibank	(81,590)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
89,424	Fastenal Co	JP Morgan	(254,858)
30,986	Fastenal Co	HSBC	(88,310)
65,240	Fastenal Co	Goldman Sachs	(107,908)
(3,200)	Federal Realty Investment Trust (Reit)	Goldman Sachs	576
4,322	FedEx Corp	Bank of America Merrill Lynch	(70,362)
4,033	FedEx Corp	Citibank	(23,149)
7,239	FedEx Corp	JP Morgan	(164,390)
5,418	FedEx Corp	Credit Suisse	(125,535)
7,050	FedEx Corp	Goldman Sachs	(77,165)
(26,618)	Fidelity National Financial Inc	HSBC	13,109
(46,777)	Fidelity National Financial Inc	Citibank	27,131
(73,124)	Fidelity National Financial Inc	JP Morgan	31,627
(50,261)	Fidelity National Financial Inc	Credit Suisse	23,120
(4,210)	Fidelity National Financial Inc	Goldman Sachs	3,817
18,969	Fidelity National Information Services Inc	Credit Suisse	56,148
13,973	Fidelity National Information Services Inc	HSBC	41,360
25,637	Fidelity National Information Services Inc	JP Morgan	75,886
505	Fidelity National Information Services Inc	Bank of America Merrill Lynch	934
14,060	Fifth Third Bancorp	HSBC	(18,547)
62,286	Fifth Third Bancorp	Bank of America Merrill Lynch	(27,406)
7,733	Fifth Third Bancorp	Citibank	(6,186)
52,669	Fifth Third Bancorp	JP Morgan	(62,149)
30,957	Fifth Third Bancorp	Credit Suisse	(33,293)
119,300	Fifth Third Bancorp	Goldman Sachs	(77,482)
(280,556)	FireEye Inc	Bank of America Merrill Lynch	204,806
(155,230)	FireEye Inc	Goldman Sachs	10,415
(52,290)	FireEye Inc	HSBC	36,608
(290,233)	FireEye Inc	Citibank	(60,949)
(295,027)	FireEye Inc	JP Morgan	318,629
(136,752)	FireEye Inc	Credit Suisse	130,612
29,442	First American Financial Corp	JP Morgan	(113,941)
(1,330)	First Citizens BancShares Inc/NC 'A'	Goldman Sachs	19,419
(86,920)	First Data Corp 'A'	Bank of America Merrill Lynch	4,346
(47,374)	First Data Corp 'A'	HSBC	6,941
(89,036)	First Data Corp 'A'	JP Morgan	(2,715)
(39,615)	First Data Corp 'A'	Credit Suisse	1,188
(63,072)	First Data Corp 'A'	Citibank	78,840
38,800	First Hawaiian Inc	Credit Suisse	(93,508)
(75,933)	First Horizon National Corp	Bank of America Merrill Lynch	49,356
(50,402)	First Horizon National Corp	Citibank	32,761
(157,382)	First Horizon National Corp	JP Morgan	190,432
(257,970)	First Horizon National Corp	Goldman Sachs	137,275
(283,697)	First Horizon National Corp	Credit Suisse	332,299
(46,434)	First Horizon National Corp	HSBC	56,185
(14,718)	First Republic Bank/CA	Bank of America Merrill Lynch	31,938

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(33,454)	First Republic Bank/CA	JP Morgan	177,306
(9,330)	First Republic Bank/CA	HSBC	26,861
(2,897)	First Republic Bank/CA	Citibank	7,706
(39,704)	First Republic Bank/CA	Credit Suisse	203,974
(94,432)	First Solar Inc	Credit Suisse	175,817
(13,410)	First Solar Inc	Goldman Sachs	14,368
(48,433)	First Solar Inc	Citibank	35,356
(11,614)	First Solar Inc	HSBC	23,228
(26,836)	First Solar Inc	JP Morgan	53,672
(81,490)	FirstEnergy Corp	Goldman Sachs	95,069
(20,880)	FirstEnergy Corp	Bank of America Merrill Lynch	16,495
(26,110)	FirstEnergy Corp	JP Morgan	18,481
14,791	Fiserv Inc	Citibank	(61,531)
3,687	Fiserv Inc	JP Morgan	74
2,247	Fiserv Inc	HSBC	45
4,587	Fiserv Inc	Credit Suisse	92
(21,948)	FleetCor Technologies Inc	Bank of America Merrill Lynch	137,394
17,716	FLIR Systems Inc	Credit Suisse	(57,577)
49,665	FLIR Systems Inc	Citibank	(126,149)
9,480	FLIR Systems Inc	Goldman Sachs	(3,298)
(115,904)	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	763,807
(80,225)	Floor & Decor Holdings Inc 'A'	Credit Suisse	520,660
(24,664)	Floor & Decor Holdings Inc 'A'	JP Morgan	160,069
(3,645)	Floor & Decor Holdings Inc 'A'	Citibank	11,154
(23,404)	Floor & Decor Holdings Inc 'A'	HSBC	151,892
13,793	Flowers Foods Inc	Citibank	(12,690)
65,058	Flowers Foods Inc	JP Morgan	42,938
(41,163)	Flowserve Corp	JP Morgan	91,382
(3,370)	Flowserve Corp	Goldman Sachs	11,761
(4,566)	Flowserve Corp	HSBC	10,137
(36,131)	Flowserve Corp	Bank of America Merrill Lynch	101,889
(47,627)	Fluor Corp	Credit Suisse	64,296
(33,276)	Fluor Corp	Citibank	52,243
(37,927)	Fluor Corp	JP Morgan	51,201
(68,779)	Fluor Corp	Bank of America Merrill Lynch	123,114
(25,020)	Fluor Corp	Goldman Sachs	36,339
(16,131)	Fluor Corp	HSBC	21,777
(7,927)	FMC Corp	Citibank	4,360
(28,625)	FMC Corp	Bank of America Merrill Lynch	85,875
(3,584)	FMC Corp	JP Morgan	22,508
(2,761)	FMC Corp	Credit Suisse	17,339
(12,960)	FMC Corp	Goldman Sachs	(5,819)
(192,897)	FNB Corp/PA	JP Morgan	181,323
(74,053)	FNB Corp/PA	Bank of America Merrill Lynch	23,697
(258,637)	FNB Corp/PA	Citibank	134,491



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(58,428)	FNB Corp/PA	Credit Suisse	54,922
28,604	Foot Locker Inc	Citibank	(397,024)
58,135	Foot Locker Inc	JP Morgan	(908,069)
15,725	Foot Locker Inc	Credit Suisse	(245,625)
37,885	Foot Locker Inc	Bank of America Merrill Lynch	(587,975)
8,148	Foot Locker Inc	HSBC	(127,272)
42,620	Foot Locker Inc	Goldman Sachs	(300,443)
(169,050)	Ford Motor Co	Goldman Sachs	117,212
6,376	Fortinet Inc	HSBC	(42,273)
21,063	Fortinet Inc	Citibank	(146,177)
44,972	Fortinet Inc	Credit Suisse	(298,164)
36,734	Fortinet Inc	Bank of America Merrill Lynch	(221,506)
17,709	Fortinet Inc	JP Morgan	(116,681)
14,210	Fortinet Inc	Goldman Sachs	(62,774)
14,815	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	(68,593)
5,105	Fortune Brands Home & Security Inc	Citibank	(21,390)
4,864	Fortune Brands Home & Security Inc	JP Morgan	(27,482)
28,325	Fortune Brands Home & Security Inc	Credit Suisse	(160,036)
16,360	Fortune Brands Home & Security Inc	Goldman Sachs	(57,829)
17,510	Fox Corp 'A'	Goldman Sachs	(36,346)
4,906	Fox Corp 'B'	Citibank	(10,204)
1,364	Fox Corp 'B'	JP Morgan	(3,042)
5,920	Fox Corp - Class 'A'	Citibank	(12,077)
4,290	Fox Corp - Class 'A'	JP Morgan	(13,160)
21,944	Franklin Resources Inc	Bank of America Merrill Lynch	(31,599)
20,337	Franklin Resources Inc	Citibank	(35,183)
7,107	Franklin Resources Inc	JP Morgan	(14,001)
(610,483)	Freeport-McMoRan Inc	Credit Suisse	1,084,497
(107,354)	Freeport-McMoRan Inc	HSBC	198,605
(378,195)	Freeport-McMoRan Inc	Bank of America Merrill Lynch	502,999
(56,059)	Freeport-McMoRan Inc	Citibank	30,272
(142,410)	Freeport-McMoRan Inc	Goldman Sachs	121,802
(195,679)	Freeport-McMoRan Inc	JP Morgan	362,006
20,176	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	(98,055)
5,294	Fresh Del Monte Produce Inc	Citibank	(12,229)
10,720	Fresh Del Monte Produce Inc	JP Morgan	(44,488)
6,041	Fresh Del Monte Produce Inc	Credit Suisse	(25,070)
(8,475)	frontdoor Inc	JP Morgan	(14,831)
(4,180)	frontdoor Inc	Goldman Sachs	3,266
(4,880)	frontdoor Inc	Bank of America Merrill Lynch	927
(48,239)	frontdoor Inc	Credit Suisse	(84,418)
(6,389)	frontdoor Inc	Citibank	6,964
12,748	FTI Consulting Inc	Bank of America Merrill Lynch	17,720
23,191	FTI Consulting Inc	JP Morgan	23,423
16,163	FTI Consulting Inc	Credit Suisse	16,325

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
3,376	FTI Consulting Inc	Citibank	1,350
7,824	Fulton Financial Corp	Credit Suisse	(10,093)
36,990	Fulton Financial Corp	Bank of America Merrill Lynch	(28,112)
41,305	Fulton Financial Corp	Citibank	(38,414)
29,309	Fulton Financial Corp	JP Morgan	(37,809)
38,524	Gaming and Leisure Properties Inc (Reit)	JP Morgan	5,393
7,648	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	76
48,890	Gap Inc/The	Goldman Sachs	(191,666)
67,817	Gap Inc/The	Bank of America Merrill Lynch	(333,660)
105,488	Gap Inc/The	Citibank	(444,104)
(29,510)	Gardner Denver Holdings Inc	Bank of America Merrill Lynch	32,461
(23,297)	Gardner Denver Holdings Inc	JP Morgan	(19,569)
12,330	Garmin Ltd	HSBC	(30,825)
39,429	Garmin Ltd	Bank of America Merrill Lynch	(112,373)
33,179	Garmin Ltd	JP Morgan	(73,057)
35,665	Garmin Ltd	Citibank	(37,448)
9,533	Garmin Ltd	Credit Suisse	(23,833)
43,550	Garmin Ltd	Goldman Sachs	(85,838)
(5,450)	Gartner Inc	Credit Suisse	12,862
(17,160)	Gartner Inc	Goldman Sachs	35,983
(1,910)	Gartner Inc	Bank of America Merrill Lynch	2,349
(5,895)	Gartner Inc	Citibank	21,635
(39,330)	Gartner Inc	JP Morgan	88,065
(1,081)	Gartner Inc	HSBC	2,551
(93,909)	Gates Industrial Corp Plc	Credit Suisse	213,173
(10,705)	Gates Industrial Corp Plc	Citibank	7,279
(46,290)	GCI Liberty Inc 'A'	Bank of America Merrill Lynch	31,940
(34,824)	GCI Liberty Inc 'A'	Credit Suisse	42,057
(46,386)	GCI Liberty Inc 'A'	Citibank	74,681
(55,133)	GCI Liberty Inc 'A'	JP Morgan	76,084
(33,110)	GCI Liberty Inc 'A'	Goldman Sachs	51,653
9,864	Generac Holdings Inc	Bank of America Merrill Lynch	(16,572)
20,911	Generac Holdings Inc	Citibank	(44,750)
23,334	Generac Holdings Inc	Credit Suisse	(71,869)
37,650	Generac Holdings Inc	JP Morgan	(115,962)
(354,353)	General Electric Co	Bank of America Merrill Lynch	334,864
(132,475)	General Electric Co	Citibank	77,498
(272,909)	General Electric Co	JP Morgan	230,608
(353,207)	General Electric Co	Credit Suisse	298,460
(101,026)	General Electric Co	HSBC	85,367
(4,972)	General Mills Inc	Bank of America Merrill Lynch	19,938
(24,879)	General Mills Inc	JP Morgan	61,451
(39,308)	General Mills Inc	Citibank	169,417
42,620	General Motors Co	Credit Suisse	(185,457)
38,202	General Motors Co	Citibank	(83,662)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
42,565	General Motors Co	HSBC	(206,440)
20,270	General Motors Co	Goldman Sachs	(79,412)
(25,345)	Genesee & Wyoming Inc 'A'	JP Morgan	(238,243)
(6,770)	Genesee & Wyoming Inc 'A'	Bank of America Merrill Lynch	(57,884)
(27,491)	Genesee & Wyoming Inc 'A'	Citibank	(240,821)
27,400	Genomic Health Inc	Bank of America Merrill Lynch	(112,888)
2,596	Genomic Health Inc	Citibank	(7,710)
16,579	Genomic Health Inc	Credit Suisse	(92,013)
5,425	Genomic Health Inc	HSBC	(30,109)
16,752	Genomic Health Inc	JP Morgan	(92,974)
52,785	Gentex Corp	JP Morgan	(87,095)
(7,665)	Genuine Parts Co	Bank of America Merrill Lynch	(13,414)
(2,520)	Genuine Parts Co	Goldman Sachs	359
(13,367)	Genuine Parts Co	JP Morgan	4,678
45,556	Gilead Sciences Inc	Credit Suisse	(162,179)
84,121	Gilead Sciences Inc	Bank of America Merrill Lynch	(234,698)
27,649	Gilead Sciences Inc	Citibank	(110,320)
46,595	Gilead Sciences Inc	JP Morgan	(165,878)
3,125	Gilead Sciences Inc	HSBC	(11,125)
(5,853)	Global Payments Inc	Bank of America Merrill Lynch	(28,094)
(10,965)	Global Payments Inc	JP Morgan	(86,952)
(9,660)	Global Payments Inc	Goldman Sachs	(22,985)
(8,657)	GoDaddy Inc 'A'	Bank of America Merrill Lynch	19,911
(3,233)	GoDaddy Inc 'A'	Credit Suisse	17,782
(4,280)	GoDaddy Inc 'A'	JP Morgan	23,540
(2,664)	GoDaddy Inc 'A'	Citibank	5,941
29,083	Goodyear Tire & Rubber Co/The	Credit Suisse	(109,714)
32,529	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	(107,671)
11,660	Goodyear Tire & Rubber Co/The	Goldman Sachs	(28,403)
24,533	Graco Inc	Credit Suisse	(95,169)
30,998	Graco Inc	HSBC	(82,325)
12,708	Graco Inc	Bank of America Merrill Lynch	(21,095)
69,336	Graco Inc	Citibank	(61,016)
55,567	Graco Inc	JP Morgan	(217,267)
91,588	Graco Inc	Goldman Sachs	(91,347)
113,219	GrafTech International Ltd	Bank of America Merrill Lynch	(138,127)
41,973	GrafTech International Ltd	Credit Suisse	(89,402)
144,737	GrafTech International Ltd	Citibank	(57,895)
53,604	GrafTech International Ltd	HSBC	(114,177)
280,705	GrafTech International Ltd	JP Morgan	(597,902)
1,986	Graham Holdings Co 'B'	Citibank	(28,777)
2,373	Graham Holdings Co 'B'	Bank of America Merrill Lynch	(70,502)
3,529	Graham Holdings Co 'B'	JP Morgan	(82,794)
2,807	Graham Holdings Co 'B'	Credit Suisse	(63,579)
3,450	Graham Holdings Co 'B'	Goldman Sachs	(48,183)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
510	Graham Holdings Co 'B'	HSBC	(13,217)
(11,640)	Grand Canyon Education Inc	Citibank	(23,629)
(18,437)	Grand Canyon Education Inc	JP Morgan	(40,662)
(13,369)	Grand Canyon Education Inc	Bank of America Merrill Lynch	(42,112)
(27,770)	Grand Canyon Education Inc	Credit Suisse	(84,421)
(14,108)	Grand Canyon Education Inc	HSBC	(43,958)
(33,160)	Grand Canyon Education Inc	Goldman Sachs	(60,246)
(568,996)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	318,638
(105,512)	Graphic Packaging Holding Co	Credit Suisse	70,693
(283,854)	Graphic Packaging Holding Co	Goldman Sachs	35,228
(181,785)	Graphic Packaging Holding Co	HSBC	120,359
(96,596)	Graphic Packaging Holding Co	JP Morgan	64,719
3,424	Green Dot Corp 'A'	Credit Suisse	(57,763)
39,047	Green Dot Corp 'A'	Citibank	(122,998)
2,895	Green Dot Corp 'A'	JP Morgan	(48,839)
2,357	Green Dot Corp 'A'	Bank of America Merrill Lynch	(2,640)
3,515	Green Dot Corp 'A'	HSBC	(59,298)
223,383	Groupon Inc	JP Morgan	(32,391)
174,424	Groupon Inc	Bank of America Merrill Lynch	872
86,115	Groupon Inc	Credit Suisse	(12,487)
(22,062)	GrubHub Inc	HSBC	92,660
(28,870)	GrubHub Inc	Credit Suisse	108,549
(4,380)	GrubHub Inc	Goldman Sachs	10,870
(69,795)	GrubHub Inc	Citibank	307,796
(6,312)	GrubHub Inc	JP Morgan	26,510
(63,705)	GrubHub Inc	Bank of America Merrill Lynch	(30,578)
(69,854)	Guidewire Software Inc	Credit Suisse	112,465
(3,096)	Guidewire Software Inc	Bank of America Merrill Lynch	10,062
(18,880)	Guidewire Software Inc	Goldman Sachs	91,007
(43,656)	Guidewire Software Inc	Citibank	278,525
(25,387)	Guidewire Software Inc	JP Morgan	41,502
(15,578)	Guidewire Software Inc	HSBC	26,661
104,317	H&R Block Inc	Citibank	(55,288)
146,471	H&R Block Inc	Bank of America Merrill Lynch	(142,077)
51,932	H&R Block Inc	JP Morgan	(4,674)
73,176	H&R Block Inc	Credit Suisse	(6,586)
83,550	H&R Block Inc	Goldman Sachs	(71,282)
14,543	Haemonetics Corp	Citibank	(90,894)
49,027	Haemonetics Corp	JP Morgan	(13,728)
5,552	Haemonetics Corp	Bank of America Merrill Lynch	(18,044)
11,986	Haemonetics Corp	Credit Suisse	(3,356)
(64,820)	Hain Celestial Group Inc/The	HSBC	255,391
(28,190)	Hain Celestial Group Inc/The	Goldman Sachs	78,164
(116,272)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	542,990
(142,980)	Hain Celestial Group Inc/The	Citibank	574,780

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(62,348)	Hain Celestial Group Inc/The	JP Morgan	245,651
(191,606)	Hain Celestial Group Inc/The	Credit Suisse	728,075
(11,930)	Halliburton Co	Citibank	37,460
(18,724)	Halliburton Co	JP Morgan	91,748
(61,767)	Hanesbrands Inc	Bank of America Merrill Lynch	97,592
(108,247)	Hanesbrands Inc	JP Morgan	278,775
(100,366)	Hanesbrands Inc	Credit Suisse	270,988
(72,370)	Hanesbrands Inc	Goldman Sachs	117,057
(118,291)	Hanesbrands Inc	Citibank	186,900
1,610	Hanover Insurance Group Inc/The	HSBC	(2,077)
2,028	Hanover Insurance Group Inc/The	Citibank	(1,359)
6,893	Hanover Insurance Group Inc/The	JP Morgan	(8,892)
12,846	Hanover Insurance Group Inc/The	Credit Suisse	(16,571)
5,888	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	(2,944)
55,750	Harley-Davidson Inc	Goldman Sachs	(94,464)
35,920	Harley-Davidson Inc	Credit Suisse	(121,312)
18,409	Harley-Davidson Inc	Citibank	(45,286)
(2,803)	Harris Corp	Bank of America Merrill Lynch	(5,101)
(7,613)	Harris Corp	JP Morgan	(45,450)
(2,336)	Harris Corp	Citibank	6,985
(5,663)	Harris Corp	Credit Suisse	(33,808)
57,289	Hartford Financial Services Group Inc/The	JP Morgan	(12,604)
14,670	Hartford Financial Services Group Inc/The	HSBC	(5,828)
54,831	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	(35,640)
11,194	Hartford Financial Services Group Inc/The	Citibank	(21,492)
40,700	Hartford Financial Services Group Inc/The	Credit Suisse	(13,912)
57,110	Hartford Financial Services Group Inc/The	Goldman Sachs	(63,790)
(3,570)	Hasbro Inc	Goldman Sachs	3,957
(6,220)	Hasbro Inc	Bank of America Merrill Lynch	6,096
(4,659)	Hasbro Inc	HSBC	20,453
5,869	Hawaiian Electric Industries Inc	HSBC	(3,169)
8,084	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(7,114)
13,903	Hawaiian Electric Industries Inc	Citibank	(14,181)
12,354	Hawaiian Electric Industries Inc	JP Morgan	(6,671)
14,296	Hawaiian Holdings Inc	JP Morgan	(23,731)
9,039	Hawaiian Holdings Inc	Bank of America Merrill Lynch	(13,739)
5,595	Hawaiian Holdings Inc	Citibank	(4,644)
29,253	Hawaiian Holdings Inc	Credit Suisse	(48,560)
24,166	HCA Healthcare Inc	HSBC	(101,688)
11,013	HCA Healthcare Inc	Bank of America Merrill Lynch	(27,753)
67,327	HCA Healthcare Inc	Citibank	(508,319)
41,670	HCA Healthcare Inc	JP Morgan	(178,215)
2,344	HCA Healthcare Inc	Credit Suisse	(10,384)
4,590	HCA Healthcare Inc	Goldman Sachs	(12,667)
(27,255)	HCP Inc (Reit)	Bank of America Merrill Lynch	(4,906)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(7,243)	HCP Inc (Reit)	JP Morgan	(12,168)
(9,391)	HCP Inc (Reit)	HSBC	(15,777)
(53,053)	HCP Inc (Reit)	Citibank	(2,122)
(19,553)	HCP Inc (Reit)	Credit Suisse	(32,849)
59,409	HD Supply Holdings Inc	HSBC	(145,705)
88,323	HD Supply Holdings Inc	Citibank	(182,829)
27,112	HD Supply Holdings Inc	Credit Suisse	(85,132)
80,673	HD Supply Holdings Inc	Bank of America Merrill Lynch	(133,917)
14,595	HD Supply Holdings Inc	JP Morgan	(45,828)
156,600	HD Supply Holdings Inc	Goldman Sachs	(253,825)
(7,464)	Healthcare Realty Trust Inc (Reit)	HSBC	(12,614)
(30,571)	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(12,840)
(20,257)	Healthcare Realty Trust Inc (Reit)	Credit Suisse	(34,234)
(6,834)	Healthcare Realty Trust Inc (Reit)	JP Morgan	(11,549)
(48,408)	Healthcare Trust of America Inc (Reit) 'A'	Bank of America Merrill Lynch	(26,140)
(28,596)	Healthcare Trust of America Inc (Reit) 'A'	Credit Suisse	(42,894)
(52,659)	Healthcare Trust of America Inc (Reit) 'A'	JP Morgan	(78,989)
57,837	Heartland Express Inc	JP Morgan	(86,756)
33,467	Heartland Express Inc	Bank of America Merrill Lynch	(63,587)
11,183	Heartland Express Inc	Citibank	(15,544)
7,435	Heartland Express Inc	Credit Suisse	(11,152)
(10,418)	HEICO Corp	Citibank	(161,062)
(27,408)	HEICO Corp 'A'	Bank of America Merrill Lynch	(260,650)
(15,469)	HEICO Corp 'A'	JP Morgan	(119,266)
(432)	HEICO Corp 'A'	Credit Suisse	(3,331)
(6,692)	HEICO Corp 'A'	Citibank	(69,864)
(1,870)	HEICO Corp 'A'	Goldman Sachs	(3,400)
7,113	Helen of Troy Ltd	Citibank	(25,393)
11,877	Helen of Troy Ltd	JP Morgan	(58,197)
(7,540)	Helmerich & Payne Inc	Goldman Sachs	8,944
5,044	Henry Schein Inc	Bank of America Merrill Lynch	(10,088)
17,927	Henry Schein Inc	Citibank	(73,142)
8,775	Henry Schein Inc	JP Morgan	(31,204)
9,101	Henry Schein Inc	Credit Suisse	(37,587)
20,440	Henry Schein Inc	Goldman Sachs	(59,046)
29,371	Herbalife Nutrition Ltd	Credit Suisse	(210,884)
90,142	Herbalife Nutrition Ltd	JP Morgan	(640,246)
41,111	Herbalife Nutrition Ltd	Citibank	(90,033)
34,600	Herbalife Nutrition Ltd	Goldman Sachs	(62,948)
41,976	Herman Miller Inc	Credit Suisse	(133,064)
46,404	Herman Miller Inc	Bank of America Merrill Lynch	(121,114)
84,854	Herman Miller Inc	JP Morgan	(268,987)
17,228	Herman Miller Inc	Citibank	(45,654)
9,836	Hershey Co/The	Citibank	(16,229)
(11,240)	Hess Corp	Credit Suisse	78,455

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(4,960)	Hess Corp	JP Morgan	34,621
(1,014)	Hess Corp	Bank of America Merrill Lynch	8,700
(37,651)	Hess Corp	Citibank	287,277
(7,027)	Hess Corp	HSBC	49,048
18,120	Hewlett Packard Enterprise Co	Credit Suisse	(9,825)
25,329	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(16,717)
70,039	Hewlett Packard Enterprise Co	Citibank	(66,537)
130,470	Hewlett Packard Enterprise Co	JP Morgan	(207,447)
72,690	Hewlett Packard Enterprise Co	Goldman Sachs	(47,899)
34,130	Hexcel Corp	Goldman Sachs	(31,130)
5,588	Highwoods Properties Inc (Reit)	Credit Suisse	(4,638)
26,024	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	(26,024)
14,380	Highwoods Properties Inc (Reit)	Citibank	(9,347)
44,926	Highwoods Properties Inc (Reit)	JP Morgan	(37,289)
12,946	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	(41,945)
5,187	Hill-Rom Holdings Inc	Citibank	(12,812)
3,032	Hill-Rom Holdings Inc	JP Morgan	(14,887)
5,270	Hill-Rom Holdings Inc	Credit Suisse	(25,876)
62,493	Hillenbrand Inc	JP Morgan	(167,481)
74,336	Hillenbrand Inc	Citibank	(125,628)
41,786	Hillenbrand Inc	Bank of America Merrill Lynch	(70,200)
60,807	Hillenbrand Inc	Credit Suisse	(162,963)
(64,117)	Hilton Grand Vacations Inc	Credit Suisse	293,015
(164,341)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	410,853
(22,868)	Hilton Grand Vacations Inc	JP Morgan	104,507
(12,878)	Hilton Grand Vacations Inc	Citibank	15,969
16,090	Hilton Worldwide Holdings Inc	Goldman Sachs	(57,514)
11,182	Hilton Worldwide Holdings Inc	Credit Suisse	(25,188)
12,951	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	(59,704)
24,580	Hilton Worldwide Holdings Inc	HSBC	(40,803)
18,151	Hilton Worldwide Holdings Inc	JP Morgan	(30,784)
16,336	HMS Holdings Corp	Bank of America Merrill Lynch	(19,276)
43,698	HMS Holdings Corp	Credit Suisse	(35,395)
14,972	HMS Holdings Corp	Citibank	(20,512)
8,881	HMS Holdings Corp	HSBC	(7,194)
28,035	HMS Holdings Corp	JP Morgan	(22,708)
20,380	HollyFrontier Corp	Credit Suisse	(100,677)
3,016	HollyFrontier Corp	Bank of America Merrill Lynch	(14,869)
42,449	HollyFrontier Corp	Citibank	(166,400)
32,659	HollyFrontier Corp	JP Morgan	(161,335)
(28,661)	Hologic Inc	Bank of America Merrill Lynch	47,291
(30,777)	Hologic Inc	Credit Suisse	76,327
(16,572)	Hologic Inc	Citibank	28,835
(52,490)	Hologic Inc	Goldman Sachs	71,332
(6,880)	Hologic Inc	JP Morgan	13,763

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
17,939	Home Depot Inc/The	JP Morgan	(100,638)
19,401	Home Depot Inc/The	Bank of America Merrill Lynch	(42,682)
17,193	Home Depot Inc/The	Credit Suisse	(96,453)
17,004	Home Depot Inc/The	Citibank	11,053
14,268	Home Depot Inc/The	HSBC	(80,043)
17,617	Honeywell International Inc	Credit Suisse	(115,744)
18,198	Honeywell International Inc	Citibank	(100,453)
21,177	Honeywell International Inc	JP Morgan	(137,143)
10,281	Honeywell International Inc	Bank of America Merrill Lynch	(57,471)
18,744	Honeywell International Inc	HSBC	(123,148)
(10,900)	Hormel Foods Corp	Bank of America Merrill Lynch	3,924
(31,649)	Hormel Foods Corp	JP Morgan	4,114
(28,400)	Hormel Foods Corp	Credit Suisse	3,692
24,637	Hospitality Properties Trust (Reit)	HSBC	(21,927)
45,412	Hospitality Properties Trust (Reit)	Credit Suisse	(40,417)
36,360	Hospitality Properties Trust (Reit)	Citibank	(40,360)
37,296	Hospitality Properties Trust (Reit)	JP Morgan	(33,193)
34,311	Hospitality Properties Trust (Reit)	Bank of America Merrill Lynch	(49,751)
115,788	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(143,577)
35,026	Host Hotels & Resorts Inc (Reit)	Citibank	(37,828)
63,416	Host Hotels & Resorts Inc (Reit)	JP Morgan	(65,318)
57,688	Host Hotels & Resorts Inc (Reit)	Credit Suisse	(59,419)
(5,974)	Howard Hughes Corp/The	Credit Suisse	10,335
(9,924)	Howard Hughes Corp/The	Bank of America Merrill Lynch	49,719
(4,327)	Howard Hughes Corp/The	JP Morgan	7,486
137,554	HP Inc	Bank of America Merrill Lynch	(30,262)
33,860	HP Inc	Citibank	(23,363)
297,372	HP Inc	JP Morgan	(303,319)
244,923	HP Inc	Credit Suisse	(249,821)
74,499	HP Inc	HSBC	(75,989)
(7,880)	Hubbell Inc	Goldman Sachs	28,977
(19,429)	Hubbell Inc	Bank of America Merrill Lynch	120,751
(5,297)	Hubbell Inc	JP Morgan	61,948
4,352	HubSpot Inc	JP Morgan	(23,805)
5,332	HubSpot Inc	Credit Suisse	(29,166)
3,113	HubSpot Inc	Bank of America Merrill Lynch	(22,258)
2,506	HubSpot Inc	Citibank	(36,011)
(33,149)	Hudson Pacific Properties Inc (Reit)	Credit Suisse	38,121
(8,242)	Hudson Pacific Properties Inc (Reit)	Citibank	7,500
(99,936)	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	119,923
(47,279)	Hudson Pacific Properties Inc (Reit)	JP Morgan	54,371
7,069	Humana Inc	Credit Suisse	(23,681)
3,078	Humana Inc	HSBC	(10,311)
(47,548)	Huntington Bancshares Inc/OH	Citibank	26,389
(68,780)	Huntington Bancshares Inc/OH	JP Morgan	52,617



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
3,101	Huntington Ingalls Industries Inc	Credit Suisse	(12,156)
1,005	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	(2,020)
2,187	Huntington Ingalls Industries Inc	Citibank	(15,353)
3,453	Huntington Ingalls Industries Inc	JP Morgan	(13,536)
119,314	Huntsman Corp	Bank of America Merrill Lynch	(292,319)
20,547	Huntsman Corp	Citibank	(40,889)
180,313	Huntsman Corp	JP Morgan	(414,720)
69,405	Huntsman Corp	Credit Suisse	(159,632)
2,230	Hyatt Hotels Corp 'A'	JP Morgan	(10,794)
18,370	Hyatt Hotels Corp 'A'	Goldman Sachs	(62,629)
955	IAC/InterActiveCorp	Citibank	(6,016)
2,521	IAC/InterActiveCorp	JP Morgan	(47,344)
1,168	IAC/InterActiveCorp	Credit Suisse	(21,935)
(8,609)	ICU Medical Inc	Bank of America Merrill Lynch	60,607
(11,313)	ICU Medical Inc	Credit Suisse	125,918
(1,720)	ICU Medical Inc	JP Morgan	29,309
(14,240)	ICU Medical Inc	Goldman Sachs	112,525
(1,778)	ICU Medical Inc	HSBC	30,297
(2,268)	ICU Medical Inc	Citibank	21,297
9,436	IDEX Corp	Bank of America Merrill Lynch	(20,854)
23,958	IDEX Corp	Citibank	(13,656)
4,956	IDEX Corp	JP Morgan	(11,151)
11,547	IDEX Corp	Credit Suisse	(25,981)
10,778	IDEXX Laboratories Inc	Citibank	(28,023)
11,772	IDEXX Laboratories Inc	JP Morgan	23,426
18,383	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(32,538)
2,930	IDEXX Laboratories Inc	HSBC	5,982
9,609	IDEXX Laboratories Inc	Credit Suisse	18,548
3,010	IDEXX Laboratories Inc	Goldman Sachs	(12,736)
51,790	IHS Markit Ltd	Goldman Sachs	(37,335)
2,888	Illinois Tool Works Inc	Bank of America Merrill Lynch	(33,587)
(2,280)	Illumina Inc	JP Morgan	26,790
(2,697)	Illumina Inc	Credit Suisse	31,690
(2,327)	Illumina Inc	Bank of America Merrill Lynch	(2,560)
(2,853)	Illumina Inc	Citibank	14,693
(822)	Illumina Inc	HSBC	9,659
10,220	Incyte Corp	Goldman Sachs	(19,628)
2,989	Ingersoll-Rand Plc	HSBC	(8,967)
11,300	Ingersoll-Rand Plc	Bank of America Merrill Lynch	(31,866)
32,576	Ingersoll-Rand Plc	Citibank	(123,463)
22,316	Ingersoll-Rand Plc	JP Morgan	(67,299)
7,233	Ingersoll-Rand Plc	Credit Suisse	(21,699)
8,628	Ingredion Inc	Citibank	(43,226)
4,189	Ingredion Inc	Bank of America Merrill Lynch	(34,308)
12,426	Ingredion Inc	JP Morgan	(96,550)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
2,060	Ingredion Inc	Goldman Sachs	(4,788)
1,160	Inogen Inc	Citibank	(5,092)
6,320	Inogen Inc	Bank of America Merrill Lynch	(70,658)
13,988	Inogen Inc	JP Morgan	(57,631)
14,270	Insperity Inc	Bank of America Merrill Lynch	(7,991)
59,326	Insperity Inc	Credit Suisse	(250,356)
12,859	Insperity Inc	JP Morgan	(54,265)
(11,708)	Insulet Corp	Citibank	(1,756)
(12,393)	Insulet Corp	Bank of America Merrill Lynch	(37,303)
(33,701)	Insulet Corp	JP Morgan	(144,577)
(43,171)	Insulet Corp	Credit Suisse	(185,204)
(19,269)	Insulet Corp	HSBC	(82,664)
3,128	Integer Holdings Corp	Bank of America Merrill Lynch	(11,292)
3,932	Integer Holdings Corp	Credit Suisse	(25,008)
7,959	Integer Holdings Corp	Citibank	(8,675)
(65,455)	Integra LifeSciences Holdings Corp	Goldman Sachs	191,776
(25,645)	Integra LifeSciences Holdings Corp	HSBC	118,800
(42,835)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	148,209
(23,785)	Integra LifeSciences Holdings Corp	Citibank	80,869
(43,337)	Integra LifeSciences Holdings Corp	JP Morgan	256,180
(62,492)	Integra LifeSciences Holdings Corp	Credit Suisse	368,703
21,201	Intel Corp	Bank of America Merrill Lynch	(33,074)
36,674	Intel Corp	Citibank	2,200
32,729	Intel Corp	JP Morgan	(169,536)
47,114	Intel Corp	HSBC	(244,051)
(4,736)	Interactive Brokers Group Inc 'A'	Citibank	11,556
(27,792)	Interactive Brokers Group Inc 'A'	Credit Suisse	128,955
(27,993)	Interactive Brokers Group Inc 'A'	JP Morgan	121,640
(36,380)	Interactive Brokers Group Inc 'A'	Goldman Sachs	91,986
(27,148)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	70,042
(24,809)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(37,214)
(25,536)	Intercontinental Exchange Inc	Citibank	(25,281)
(27,313)	Intercontinental Exchange Inc	JP Morgan	(46,432)
(6,326)	Intercontinental Exchange Inc	Credit Suisse	(10,754)
19,688	International Business Machines Corp	Bank of America Merrill Lynch	(135,650)
20,415	International Business Machines Corp	JP Morgan	(214,153)
8,230	International Business Machines Corp	Citibank	(72,753)
2,320	International Business Machines Corp	Credit Suisse	(14,186)
7,743	International Business Machines Corp	HSBC	(81,224)
(30,953)	International Flavors & Fragrances Inc	Credit Suisse	31,263
(34,167)	International Flavors & Fragrances Inc	Citibank	60,134
(9,350)	International Flavors & Fragrances Inc	Goldman Sachs	14,440
(56,462)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	81,870
(19,724)	International Flavors & Fragrances Inc	JP Morgan	19,921
(34,391)	International Flavors & Fragrances Inc	HSBC	38,105

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(41,330)	International Game Technology Plc	Goldman Sachs	20,419
(30,487)	International Game Technology Plc	Credit Suisse	33,451
(31,048)	International Game Technology Plc	Citibank	19,871
(21,649)	International Game Technology Plc	HSBC	24,463
20,731	International Paper Co	Bank of America Merrill Lynch	(75,668)
48,675	International Paper Co	Citibank	(132,396)
35,292	International Paper Co	JP Morgan	(157,049)
15,140	International Paper Co	Credit Suisse	(65,922)
39,910	International Paper Co	Goldman Sachs	(108,995)
12,798	International Paper Co	HSBC	(51,294)
302	Interpublic Group of Cos Inc/The	Citibank	(427)
4,140	Interpublic Group of Cos Inc/The	JP Morgan	(8,715)
58,313	Interpublic Group of Cos Inc/The	Credit Suisse	(122,749)
31,316	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	(43,373)
(3,928)	InterXion Holding NV	JP Morgan	(8,249)
13,165	Intuit Inc	Bank of America Merrill Lynch	14,482
21,252	Intuit Inc	Citibank	(69,919)
16,522	Intuit Inc	JP Morgan	8,324
13,474	Intuit Inc	Credit Suisse	7,170
6,626	Intuit Inc	HSBC	795
5,140	Intuit Inc	Goldman Sachs	(16,244)
(1,797)	Intuitive Surgical Inc	Credit Suisse	53,012
(3,088)	Intuitive Surgical Inc	HSBC	91,096
(3,019)	Intuitive Surgical Inc	JP Morgan	89,061
(132,677)	Invesco Ltd	Citibank	144,618
(83,153)	Invesco Ltd	JP Morgan	132,213
(78,000)	Invesco Ltd	Credit Suisse	116,395
(38,220)	Invesco Ltd	Goldman Sachs	34,541
(27,377)	Invesco Ltd	HSBC	43,529
40,231	Investors Bancorp Inc	Citibank	(9,253)
11,933	Investors Bancorp Inc	Bank of America Merrill Lynch	(4,654)
53,007	Investors Bancorp Inc	JP Morgan	(46,116)
9,969	Investors Bancorp Inc	Credit Suisse	(8,673)
(6,100)	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	(2,196)
(153,857)	Invitation Homes Inc (Reit)	Credit Suisse	(136,933)
(18,211)	Invitation Homes Inc (Reit)	JP Morgan	(16,208)
(145,929)	Invitation Homes Inc (Reit)	Citibank	14,593
39,595	Ionis Pharmaceuticals Inc	Citibank	(141,354)
6,840	Ionis Pharmaceuticals Inc	HSBC	(27,568)
7,733	Ionis Pharmaceuticals Inc	Credit Suisse	(28,303)
11,839	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	(18,469)
45,590	Ionis Pharmaceuticals Inc	JP Morgan	(166,859)
26,310	Ionis Pharmaceuticals Inc	Goldman Sachs	(56,265)
(27,333)	IPG Photonics Corp	Bank of America Merrill Lynch	562,513
(13,501)	IPG Photonics Corp	JP Morgan	454,039

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(23,739)	IPG Photonics Corp	Credit Suisse	724,910
(17,100)	IPG Photonics Corp	Goldman Sachs	158,967
(10,408)	IPG Photonics Corp	HSBC	350,021
(9,548)	IPG Photonics Corp	Citibank	84,118
(5,977)	IQVIA Holdings Inc	Bank of America Merrill Lynch	2,630
(10,982)	IQVIA Holdings Inc	Credit Suisse	(17,681)
(5,698)	Iron Mountain Inc (Reit)	HSBC	1,880
(31,199)	Iron Mountain Inc (Reit)	Credit Suisse	10,296
(43,944)	Iron Mountain Inc (Reit)	Citibank	42,186
(37,256)	Iron Mountain Inc (Reit)	Bank of America Merrill Lynch	48,433
(81,258)	Iron Mountain Inc (Reit)	JP Morgan	28,279
(50,340)	Iron Mountain Inc (Reit)	Goldman Sachs	52,452
67,658	ITT Inc	Citibank	(135,316)
14,170	ITT Inc	JP Morgan	(56,113)
26,770	ITT Inc	Goldman Sachs	(39,495)
(1,606)	J&J Snack Foods Corp	JP Morgan	4,834
(8,023)	J&J Snack Foods Corp	Bank of America Merrill Lynch	54,075
(1,411)	J&J Snack Foods Corp	Credit Suisse	4,247
8,281	j2 Global Inc	Credit Suisse	(39,832)
5,604	j2 Global Inc	Bank of America Merrill Lynch	(1,793)
3,350	j2 Global Inc	Citibank	(9,681)
28,600	Jabil Inc	Credit Suisse	(120,432)
3,729	Jabil Inc	Citibank	(7,122)
120,016	Jabil Inc	JP Morgan	(534,071)
111,498	Jabil Inc	Bank of America Merrill Lynch	(386,898)
178,829	Jabil Inc	Goldman Sachs	(387,692)
8,992	Jack Henry & Associates Inc	Citibank	(36,867)
1,624	Jack Henry & Associates Inc	Credit Suisse	(4,645)
23,015	Jack in the Box Inc	Citibank	19,563
4,002	Jack in the Box Inc	JP Morgan	23,812
22,881	Jack in the Box Inc	Bank of America Merrill Lynch	113,490
17,815	Jack in the Box Inc	Credit Suisse	105,999
4,247	Jack in the Box Inc	HSBC	25,270
(15,024)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	45,072
(10,855)	Jacobs Engineering Group Inc	Credit Suisse	56,663
(3,230)	Jacobs Engineering Group Inc	JP Morgan	14,005
(31,030)	Jacobs Engineering Group Inc	Goldman Sachs	57,338
(14,346)	Jacobs Engineering Group Inc	HSBC	74,886
(3,440)	Jacobs Engineering Group Inc	Citibank	10,217
(1,640)	Jazz Pharmaceuticals Plc	Goldman Sachs	10,996
(22,527)	JB Hunt Transport Services Inc	Credit Suisse	243,742
(20,409)	JB Hunt Transport Services Inc	JP Morgan	220,825
(3,392)	JB Hunt Transport Services Inc	HSBC	36,701
(4,737)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	52,486
(11,094)	JB Hunt Transport Services Inc	Citibank	93,966

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
19,396	JBG SMITH Properties (Reit)	Credit Suisse	(46,356)
(93,784)	Jefferies Financial Group Inc	Bank of America Merrill Lynch	96,598
(19,713)	Jefferies Financial Group Inc	Citibank	13,602
(12,400)	Jefferies Financial Group Inc	JP Morgan	24,180
(38,403)	Jefferies Financial Group Inc	Credit Suisse	74,886
(8,014)	JELD-WEN Holding Inc	JP Morgan	17,310
(7,257)	JM Smucker Co/The	JP Morgan	38,194
(7,170)	JM Smucker Co/The	Goldman Sachs	40,618
(27,373)	JM Smucker Co/The	Bank of America Merrill Lynch	209,403
(9,682)	JM Smucker Co/The	Citibank	71,937
(15,647)	JM Smucker Co/The	Credit Suisse	74,636
(13,528)	JM Smucker Co/The	HSBC	64,529
10,492	John Wiley & Sons Inc ' A '	Citibank	(50,362)
46,977	John Wiley & Sons Inc ' A '	JP Morgan	(274,346)
8,761	John Wiley & Sons Inc ' A '	Credit Suisse	(51,164)
2,940	Johnson & Johnson	Citibank	(22,315)
38,155	Johnson & Johnson	Credit Suisse	(328,896)
86,160	Johnson & Johnson	Bank of America Merrill Lynch	(494,558)
3,418	Johnson & Johnson	JP Morgan	(29,463)
(39,987)	Johnson Controls International Plc	Credit Suisse	30,790
(160,109)	Johnson Controls International Plc	JP Morgan	123,284
4,479	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	(53,390)
12,985	Jones Lang LaSalle Inc	Citibank	(78,429)
15,035	Jones Lang LaSalle Inc	JP Morgan	(245,822)
15,240	Juniper Networks Inc	Credit Suisse	(29,108)
170,345	Juniper Networks Inc	Bank of America Merrill Lynch	(161,828)
25,760	Juniper Networks Inc	Citibank	(28,336)
16,151	Juniper Networks Inc	JP Morgan	(30,848)
2,860	Kansas City Southern	Credit Suisse	(25,150)
17,080	Kansas City Southern	Goldman Sachs	(183,288)
(4,243)	KAR Auction Services Inc	Bank of America Merrill Lynch	(9,122)
(3,118)	KAR Auction Services Inc	Citibank	(3,866)
(4,960)	KAR Auction Services Inc	HSBC	(6,178)
(9,729)	KAR Auction Services Inc	JP Morgan	(18,856)
(28,120)	KAR Auction Services Inc	Goldman Sachs	(14,848)
(1,000)	Kellogg Co	Goldman Sachs	1,770
(3,069)	Kemper Corp	Credit Suisse	13,534
(14,484)	Kemper Corp	Bank of America Merrill Lynch	56,632
(6,622)	Kemper Corp	JP Morgan	29,203
23,846	Kennametal Inc	Bank of America Merrill Lynch	(84,176)
22,409	Kennametal Inc	Citibank	(56,471)
29,997	Kennametal Inc	JP Morgan	(183,582)
45,587	Kennametal Inc	Credit Suisse	(278,992)
(104,970)	Kennedy-Wilson Holdings Inc	Credit Suisse	129,113
(52,191)	Kennedy-Wilson Holdings Inc	JP Morgan	64,195

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(49,624)	Kennedy-Wilson Holdings Inc	Citibank	26,301
(67,460)	Keurig Dr Pepper Inc	Goldman Sachs	56,801
(13,719)	Keurig Dr Pepper Inc	Credit Suisse	13,719
(12,641)	Keurig Dr Pepper Inc	Citibank	12,767
(35,730)	Keurig Dr Pepper Inc	JP Morgan	35,730
(25,386)	Keurig Dr Pepper Inc	Bank of America Merrill Lynch	36,302
(91,318)	Keurig Dr Pepper Inc	HSBC	102,047
(21,941)	KeyCorp	Credit Suisse	23,916
(108,634)	KeyCorp	Bank of America Merrill Lynch	52,144
(22,345)	KeyCorp	Citibank	13,854
(12,389)	KeyCorp	JP Morgan	13,504
(48,460)	KeyCorp	Goldman Sachs	25,912
(66,265)	KeyCorp	HSBC	68,181
(8,875)	Keysight Technologies Inc	Credit Suisse	82,012
(5,569)	Keysight Technologies Inc	HSBC	54,660
(9,100)	Keysight Technologies Inc	Bank of America Merrill Lynch	68,023
(12,477)	Keysight Technologies Inc	JP Morgan	122,462
(30,620)	Keysight Technologies Inc	Goldman Sachs	(6,791)
(2,810)	Kilroy Realty Corp (Reit)	JP Morgan	8,627
(17,164)	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	66,768
(6,375)	Kilroy Realty Corp (Reit)	Credit Suisse	19,571
(14,781)	Kimberly-Clark Corp	Credit Suisse	(30,892)
(11,407)	Kimberly-Clark Corp	HSBC	(21,771)
(7,798)	Kimberly-Clark Corp	JP Morgan	(16,298)
(11,023)	Kimberly-Clark Corp	Bank of America Merrill Lynch	(3,417)
(1,410)	Kimberly-Clark Corp	Goldman Sachs	(95)
12,689	Kimco Realty Corp (Reit)	Credit Suisse	(9,771)
19,852	Kimco Realty Corp (Reit)	Citibank	(18,264)
25,813	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	(22,974)
49,000	Kimco Realty Corp (Reit)	JP Morgan	(37,730)
59,560	Kimco Realty Corp (Reit)	Goldman Sachs	(34,807)
(116,075)	Kinder Morgan Inc/DE	JP Morgan	(32,501)
(20,734)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	3,939
(11,034)	Kirby Corp	Credit Suisse	58,811
(13,366)	Kirby Corp	Goldman Sachs	61,101
(56,493)	Kirby Corp	Bank of America Merrill Lynch	288,114
(30,278)	Kirby Corp	Citibank	214,368
(20,429)	Kirby Corp	JP Morgan	108,887
16,780	KLA-Tencor Corp	Bank of America Merrill Lynch	(114,775)
68,893	KLA-Tencor Corp	Credit Suisse	(756,001)
2,864	KLA-Tencor Corp	JP Morgan	(31,619)
3,061	KLA-Tencor Corp	Citibank	(7,285)
13,570	KLA-Tencor Corp	Goldman Sachs	(41,531)
(147,328)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	524,488
(29,645)	Knight-Swift Transportation Holdings Inc	Credit Suisse	113,837

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
92,744	Kohl 's Corp	Bank of America Merrill Lynch	(1,396,725)
3,182	Kohl 's Corp	Credit Suisse	(61,667)
2,110	Kohl 's Corp	Citibank	(9,031)
14,178	Kohl 's Corp	JP Morgan	(274,770)
45,260	Kohl 's Corp	Goldman Sachs	(251,731)
6,043	Kohl 's Corp	HSBC	(117,113)
331	Kontoor Brands Inc	Goldman Sachs	9,543
416	Kontoor Brands Inc	Bank of America Merrill Lynch	11,993
1,718	Kontoor Brands Inc	Credit Suisse	49,530
922	Kontoor Brands Inc	Citibank	26,581
727	Kontoor Brands Inc	HSBC	20,959
474	Kontoor Brands Inc	JP Morgan	13,665
105,021	Korn Ferry	Bank of America Merrill Lynch	(283,557)
65,975	Korn Ferry	Credit Suisse	(187,369)
79,558	Korn Ferry	Citibank	(222,762)
39,198	Korn Ferry	JP Morgan	(111,322)
(214,768)	Kosmos Energy Ltd	Bank of America Merrill Lynch	173,962
(887,599)	Kosmos Energy Ltd	Credit Suisse	683,451
(240,305)	Kosmos Energy Ltd	Citibank	158,601
(89,099)	Kosmos Energy Ltd	HSBC	68,606
(324,576)	Kosmos Energy Ltd	JP Morgan	240,730
(246,665)	Kosmos Energy Ltd	Goldman Sachs	141,132
(13,178)	Kraft Heinz Co/The	Citibank	64,177
24,420	Kroger Co/The	HSBC	(67,852)
55,319	Kroger Co/The	Bank of America Merrill Lynch	(141,617)
13,842	Kroger Co/The	Citibank	(18,687)
8,955	Kroger Co/The	JP Morgan	(23,552)
5,228	Kroger Co/The	Credit Suisse	(13,750)
65,270	Kroger Co/The	Goldman Sachs	(93,245)
115,957	Kronos Worldwide Inc	Bank of America Merrill Lynch	(89,287)
103,305	Kronos Worldwide Inc	Credit Suisse	-
104,479	Kronos Worldwide Inc	JP Morgan	-
141,106	Kronos Worldwide Inc	Citibank	(88,897)
(54,162)	L Brands Inc	Credit Suisse	122,135
(44,882)	L Brands Inc	Bank of America Merrill Lynch	15,035
(5,280)	L3 Technologies Inc	JP Morgan	(39,811)
(5,560)	Laboratory Corp of America Holdings	Goldman Sachs	25,273
(2,533)	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	9,296
(11,742)	Laboratory Corp of America Holdings	JP Morgan	25,430
6,046	Lam Research Corp	Bank of America Merrill Lynch	(115,176)
21,980	Lam Research Corp	Citibank	(236,285)
7,004	Lam Research Corp	JP Morgan	(163,053)
7,432	Lam Research Corp	HSBC	(161,349)
10,208	Lam Research Corp	Credit Suisse	(209,629)
7,130	Lam Research Corp	Goldman Sachs	(93,907)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
4,805	Lamar Advertising Co (Reit) 'A'	Bank of America Merrill Lynch	(14,559)
3,569	Lamar Advertising Co (Reit) 'A'	Citibank	(10,243)
4,869	Lamar Advertising Co (Reit) 'A'	JP Morgan	(6,865)
16,161	Lamar Advertising Co (Reit) 'A'	Credit Suisse	(22,787)
12,346	Lamb Weston Holdings Inc	Citibank	(54,816)
26,161	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	(205,364)
7,546	Lamb Weston Holdings Inc	Credit Suisse	(68,518)
10,090	Lamb Weston Holdings Inc	JP Morgan	(91,617)
12,600	Lamb Weston Holdings Inc	HSBC	(114,408)
17,030	Lamb Weston Holdings Inc	Goldman Sachs	(82,701)
25,980	Landstar System Inc	JP Morgan	(363,200)
5,331	Landstar System Inc	Bank of America Merrill Lynch	(55,069)
17,528	Landstar System Inc	Citibank	(156,876)
24,200	Landstar System Inc	Credit Suisse	(338,316)
11,383	Landstar System Inc	HSBC	(131,994)
37,820	Landstar System Inc	Goldman Sachs	(314,862)
(9,999)	Las Vegas Sands Corp	Citibank	37,996
(21,105)	Las Vegas Sands Corp	Bank of America Merrill Lynch	172,217
(23,568)	Las Vegas Sands Corp	JP Morgan	248,171
(11,664)	Las Vegas Sands Corp	HSBC	122,822
(505)	Las Vegas Sands Corp	Credit Suisse	5,318
14,918	Lear Corp	Citibank	(103,680)
36,060	Lear Corp	Bank of America Merrill Lynch	(558,930)
25,100	Lear Corp	JP Morgan	(500,996)
36,445	Legg Mason Inc	Bank of America Merrill Lynch	(8,747)
3,526	Legg Mason Inc	Citibank	(3,773)
73,514	Legg Mason Inc	JP Morgan	157,320
32,014	Legg Mason Inc	Credit Suisse	68,510
63,420	Legg Mason Inc	Goldman Sachs	(29,314)
(37,378)	Leggett & Platt Inc	Bank of America Merrill Lynch	73,635
(8,966)	Leggett & Platt Inc	Citibank	16,049
(34,240)	Leggett & Platt Inc	Goldman Sachs	52,815
(10,855)	Leidos Holdings Inc	Citibank	27,680
(12,330)	Leidos Holdings Inc	Bank of America Merrill Lynch	7,768
(2,170)	Leidos Holdings Inc	Goldman Sachs	4,439
(108,534)	Lennar Corp 'A'	Bank of America Merrill Lynch	369,016
(18,171)	Lennar Corp 'A'	Citibank	40,703
(25,994)	Lennar Corp 'A'	JP Morgan	41,850
(31,000)	Lennar Corp 'A'	Credit Suisse	49,910
(24,972)	Lennar Corp 'A'	HSBC	40,205
(2,184)	Lennar Corp 'B'	Goldman Sachs	1,770
16,284	Lennox International Inc	Bank of America Merrill Lynch	(190,686)
21,247	Lennox International Inc	Citibank	(297,670)
10,541	Lennox International Inc	Credit Suisse	(57,343)
11,409	Lennox International Inc	HSBC	(62,065)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
10,311	Lennox International Inc	JP Morgan	(56,092)
5,730	Lennox International Inc	Goldman Sachs	(67,222)
(76,250)	Lexington Realty Trust (Reit)	Bank of America Merrill Lynch	16,775
(2,640)	Liberty Broadband Corp 'A'	Goldman Sachs	1,481
(27,721)	Liberty Broadband Corp 'B'	Bank of America Merrill Lynch	31,602
(16,343)	Liberty Broadband Corp 'B'	Citibank	38,243
(4,589)	Liberty Broadband Corp 'B'	JP Morgan	6,012
26,513	Liberty Expedia Holdings Inc 'A'	Citibank	(13,787)
5,971	Liberty Expedia Holdings Inc 'A'	Bank of America Merrill Lynch	(7,404)
(29,586)	Liberty Media Corp-Liberty Formula One 'C'	Bank of America Merrill Lynch	34,320
(35,309)	Liberty Media Corp-Liberty Formula One 'C'	Citibank	60,378
(47,014)	Liberty Media Corp-Liberty Formula One 'C'	Credit Suisse	60,178
(66,445)	Liberty Media Corp-Liberty Formula One 'C'	JP Morgan	85,050
21,794	Liberty Media Corp-Liberty SiriusXM 'C'	JP Morgan	(66,410)
17,597	Liberty Media Corp-Liberty SiriusXM 'C'	Citibank	(32,906)
24,589	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	(50,162)
10,931	Liberty Media Corp-Liberty SiriusXM 'C'	Credit Suisse	(33,667)
61,200	Liberty Media Corp-Liberty SiriusXM 'C'	Goldman Sachs	(88,774)
65,663	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	(64,350)
25,003	Liberty Property Trust (Reit)	Citibank	(37,755)
34,997	Liberty Property Trust (Reit)	JP Morgan	(39,547)
14,636	Liberty Property Trust (Reit)	Credit Suisse	(16,539)
5,604	Life Storage Inc (Reit)	Citibank	(7,565)
16,586	Life Storage Inc (Reit)	Credit Suisse	12,605
1,148	Life Storage Inc (Reit)	JP Morgan	872
8,403	Ligand Pharmaceuticals Inc	JP Morgan	(104,617)
12,700	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	(77,851)
11,792	Ligand Pharmaceuticals Inc	Credit Suisse	(146,810)
6,005	Ligand Pharmaceuticals Inc	Citibank	(36,390)
6,518	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	(32,134)
4,007	Lincoln Electric Holdings Inc	Citibank	(12,141)
42,365	Lincoln Electric Holdings Inc	JP Morgan	(326,634)
20,816	Lincoln Electric Holdings Inc	Credit Suisse	(160,491)
11,930	Lincoln Electric Holdings Inc	Goldman Sachs	(14,975)
28,466	Lincoln National Corp	Bank of America Merrill Lynch	(108,740)
12,037	Lincoln National Corp	Citibank	(52,241)
34,649	Lincoln National Corp	JP Morgan	(171,476)
39,350	Lincoln National Corp	Goldman Sachs	(131,113)
(14,415)	Linde Plc	Credit Suisse	(57,516)
(27,825)	Linde Plc	Citibank	214,531
(52,325)	Linde Plc	JP Morgan	(192,022)
(5,660)	Linde Plc	Goldman Sachs	38,383
(13,327)	Linde Plc	HSBC	(35,449)
(29,169)	Lions Gate Entertainment Corp 'A'	HSBC	18,583
(26,306)	Lions Gate Entertainment Corp 'B'	JP Morgan	(13,153)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(38,332)	Lions Gate Entertainment Corp 'B'	Bank of America Merrill Lynch	(18,016)
(19,469)	Lions Gate Entertainment Corp 'B'	Credit Suisse	(9,734)
(9,909)	Lions Gate Entertainment Corp 'B'	Citibank	20,710
(6,187)	Littelfuse Inc	JP Morgan	93,733
(1,115)	Littelfuse Inc	Credit Suisse	16,892
(7,510)	Littelfuse Inc	Goldman Sachs	34,291
6,543	LivaNova Plc	JP Morgan	(7,263)
4,164	LivaNova Plc	Citibank	(5,621)
4,446	LivaNova Plc	Bank of America Merrill Lynch	(7,336)
2,446	LivaNova Plc	HSBC	(2,715)
(37,380)	Live Nation Entertainment Inc	Credit Suisse	139,801
(2,433)	Live Nation Entertainment Inc	JP Morgan	9,099
(54,447)	LKQ Corp	Credit Suisse	127,406
(182,564)	LKQ Corp	Bank of America Merrill Lynch	290,277
(68,729)	LKQ Corp	Citibank	103,781
(50,380)	LKQ Corp	JP Morgan	117,889
22,290	Loews Corp	Bank of America Merrill Lynch	(6,018)
92,517	Loews Corp	Credit Suisse	49,959
16,122	Loews Corp	Citibank	(23,699)
2,980	LogMeIn Inc	Goldman Sachs	(4,387)
124,246	Louisiana-Pacific Corp	Bank of America Merrill Lynch	(228,613)
130,089	Louisiana-Pacific Corp	Citibank	(88,461)
111,634	Louisiana-Pacific Corp	JP Morgan	(206,523)
86,577	Louisiana-Pacific Corp	Credit Suisse	(160,167)
79,671	Louisiana-Pacific Corp	HSBC	(147,391)
2,691	Lowe's Cos Inc	Bank of America Merrill Lynch	(39,262)
13,199	Lowe's Cos Inc	JP Morgan	(180,826)
13,506	Lowe's Cos Inc	Citibank	(66,314)
6,922	Lowe's Cos Inc	Credit Suisse	(94,831)
1,477	Lowe's Cos Inc	HSBC	(20,235)
52,932	LPL Financial Holdings Inc	Bank of America Merrill Lynch	(68,282)
15,517	LPL Financial Holdings Inc	Credit Suisse	(45,465)
5,340	LPL Financial Holdings Inc	HSBC	(8,338)
28,616	LPL Financial Holdings Inc	Citibank	(111,602)
20,407	LPL Financial Holdings Inc	JP Morgan	(46,123)
33,560	LPL Financial Holdings Inc	Goldman Sachs	(86,602)
5,173	Lululemon Athletica Inc	Bank of America Merrill Lynch	(50,385)
13,930	Lululemon Athletica Inc	Citibank	(175,239)
1,160	Lululemon Athletica Inc	Goldman Sachs	(10,163)
1,554	LyondellBasell Industries NV 'A'	Bank of America Merrill Lynch	(7,599)
11,513	LyondellBasell Industries NV 'A'	Citibank	(55,262)
72,054	LyondellBasell Industries NV 'A'	JP Morgan	(514,466)
36,205	LyondellBasell Industries NV 'A'	Credit Suisse	(258,504)
7,761	M&T Bank Corp	Citibank	(39,659)
12,446	M&T Bank Corp	Credit Suisse	(82,890)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
7,250	M&T Bank Corp	JP Morgan	(48,285)
(19,254)	Macerich Co/The (Reit)	JP Morgan	97,810
(20,227)	Macerich Co/The (Reit)	HSBC	102,753
(51,150)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	348,843
(13,882)	Macerich Co/The (Reit)	Citibank	68,299
(36,904)	Macerich Co/The (Reit)	Credit Suisse	187,472
(561)	Mack-Cali Realty Corp (Reit)	HSBC	359
(19,958)	Mack-Cali Realty Corp (Reit)	Citibank	4,790
(32,597)	Mack-Cali Realty Corp (Reit)	Credit Suisse	20,862
(11,655)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	27,040
(77,387)	Macquarie Infrastructure Corp	Citibank	84,352
(62,918)	Macquarie Infrastructure Corp	JP Morgan	159,812
36,492	Macy's Inc	Credit Suisse	(86,851)
27,368	Macy's Inc	Citibank	(41,326)
2,769	Madison Square Garden Co/The 'A'	HSBC	(9,915)
543	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(4,420)
716	Madison Square Garden Co/The 'A'	Citibank	(6,258)
5,000	Madison Square Garden Co/The 'A'	Goldman Sachs	(43,267)
34,590	Magna International Inc	Citibank	(32,861)
28,117	Magna International Inc	HSBC	(279,764)
74,224	Magna International Inc	Bank of America Merrill Lynch	(165,520)
34,556	Magna International Inc	Credit Suisse	(343,832)
27,118	Magna International Inc	JP Morgan	(269,824)
109,810	Magna International Inc	Goldman Sachs	(102,556)
7,052	Manhattan Associates Inc	Citibank	(18,229)
19,385	Manhattan Associates Inc	JP Morgan	(38,867)
25,509	Manhattan Associates Inc	Bank of America Merrill Lynch	893
57,330	Manhattan Associates Inc	Credit Suisse	(114,947)
12,250	Manhattan Associates Inc	Goldman Sachs	(7,976)
19,784	ManpowerGroup Inc	Bank of America Merrill Lynch	(116,132)
16,575	ManpowerGroup Inc	JP Morgan	(104,423)
15,784	ManpowerGroup Inc	Citibank	(84,129)
13,350	ManpowerGroup Inc	Credit Suisse	(84,105)
220,662	Marathon Oil Corp	Bank of America Merrill Lynch	(463,390)
112,489	Marathon Oil Corp	JP Morgan	(250,850)
63,773	Marathon Oil Corp	Citibank	(133,923)
35,399	Marathon Oil Corp	Credit Suisse	(78,940)
26,561	Marathon Oil Corp	HSBC	(59,231)
(45,503)	Marathon Petroleum Corp	Credit Suisse	423,633
(38,091)	Marathon Petroleum Corp	Citibank	228,546
(5,160)	Marathon Petroleum Corp	Goldman Sachs	33,842
(4,587)	Marathon Petroleum Corp	JP Morgan	42,705
(115,970)	Marathon Petroleum Corp	Bank of America Merrill Lynch	611,162
(5,485)	Marathon Petroleum Corp	HSBC	51,065
(1,008)	Markel Corp	JP Morgan	(6,119)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(1,189)	Markel Corp	Citibank	43,280
(2,502)	Markel Corp	Bank of America Merrill Lynch	(7,081)
(1,982)	Markel Corp	Credit Suisse	(12,031)
(12,454)	MarketAxess Holdings Inc	JP Morgan	(76,218)
(3,059)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	184
(4,658)	MarketAxess Holdings Inc	Credit Suisse	(28,507)
(8,913)	MarketAxess Holdings Inc	Citibank	49,467
(7,109)	Marriott International Inc/MD 'A'	HSBC	76,777
(39,116)	Marriott International Inc/MD 'A'	Credit Suisse	422,453
(39,556)	Marriott International Inc/MD 'A'	Citibank	150,313
(66,615)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	523,594
(6,613)	Marriott International Inc/MD 'A'	JP Morgan	71,420
(24,080)	Marriott International Inc/MD 'A'	Goldman Sachs	112,444
(20,951)	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	(12,361)
(16,932)	Marsh & McLennan Cos Inc	JP Morgan	(28,276)
(5,526)	Martin Marietta Materials Inc	Credit Suisse	61,339
(1,270)	Martin Marietta Materials Inc	Goldman Sachs	18,219
(25,055)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	307,425
(16,137)	Martin Marietta Materials Inc	Citibank	167,341
(12,143)	Martin Marietta Materials Inc	JP Morgan	134,787
(4,686)	Martin Marietta Materials Inc	HSBC	52,015
(512,140)	Marvell Technology Group Ltd	Citibank	338,012
(420,256)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	487,497
(10,655)	Marvell Technology Group Ltd	JP Morgan	20,458
(85,060)	Marvell Technology Group Ltd	Goldman Sachs	59,465
(33,956)	Marvell Technology Group Ltd	HSBC	65,196
(71,020)	Marvell Technology Group Ltd	Credit Suisse	136,358
83,761	Masco Corp	Bank of America Merrill Lynch	(231,180)
32,381	Masco Corp	Citibank	(91,638)
105,443	Masco Corp	JP Morgan	(319,349)
53,469	Masco Corp	Credit Suisse	(149,865)
17,415	Masco Corp	HSBC	(55,380)
62,600	Masco Corp	Goldman Sachs	(155,820)
6,776	Masimo Corp	HSBC	(50,956)
7,603	Masimo Corp	Credit Suisse	(57,175)
15,328	Masimo Corp	Bank of America Merrill Lynch	(187,155)
8,918	Masimo Corp	Citibank	(101,576)
12,825	Masimo Corp	JP Morgan	(108,069)
27,830	Masimo Corp	Goldman Sachs	(314,380)
4,196	Match Group Inc	Credit Suisse	3,189
6,347	Match Group Inc	JP Morgan	4,824
9,348	Match Group Inc	Citibank	(18,509)
8,752	Match Group Inc	HSBC	6,652
(38,959)	Mattel Inc	Citibank	35,453
(86,239)	Mattel Inc	HSBC	131,163

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(91,326)	Mattel Inc	JP Morgan	139,024
(492,656)	Mattel Inc	Credit Suisse	782,559
25,398	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(49,018)
36,542	Maxim Integrated Products Inc	JP Morgan	(150,487)
36,248	Maxim Integrated Products Inc	Citibank	(42,048)
55,922	Maxim Integrated Products Inc	HSBC	(244,285)
15,302	Maxim Integrated Products Inc	Credit Suisse	(67,941)
31,160	Maxim Integrated Products Inc	Goldman Sachs	(22,252)
(4,768)	McCormick & Co Inc/MD	Citibank	8,153
(3,990)	McCormick & Co Inc/MD	Goldman Sachs	2,960
(5,616)	McCormick & Co Inc/MD	HSBC	2,022
(1,490)	McCormick & Co Inc/MD	Bank of America Merrill Lynch	1,669
1,654	McDonald's Corp	JP Morgan	(728)
1,029	McDonald's Corp	HSBC	(453)
17,132	McDonald's Corp	Citibank	(40,603)
9,128	McKesson Corp	Credit Suisse	(69,080)
12,550	McKesson Corp	Bank of America Merrill Lynch	(52,334)
15,307	McKesson Corp	Citibank	(114,649)
9,642	McKesson Corp	JP Morgan	(92,178)
3,973	McKesson Corp	HSBC	(37,982)
12,870	McKesson Corp	Goldman Sachs	(67,406)
(10,977)	MDC Holdings Inc	Bank of America Merrill Lynch	7,903
(11,703)	MDC Holdings Inc	Credit Suisse	4,447
(31,507)	MDC Holdings Inc	Citibank	14,493
(7,293)	MDC Holdings Inc	JP Morgan	2,771
43,010	MDU Resources Group Inc	Bank of America Merrill Lynch	(39,999)
15,248	MDU Resources Group Inc	Credit Suisse	(22,110)
29,395	Medical Properties Trust Inc (Reit)	Credit Suisse	294
64,050	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	(28,823)
16,887	Medical Properties Trust Inc (Reit)	Citibank	(10,977)
40,723	Medical Properties Trust Inc (Reit)	JP Morgan	407
25,490	MEDNAX Inc	Goldman Sachs	(19,499)
(3,690)	Medtronic Plc	HSBC	(17,222)
(4,000)	Medtronic Plc	Credit Suisse	(17,682)
(18,079)	Medtronic Plc	Citibank	(63,457)
(23,443)	Medtronic Plc	JP Morgan	(76,659)
(23,540)	Medtronic Plc	Goldman Sachs	(43,848)
12,888	Mellanox Technologies Ltd	Credit Suisse	(112,899)
13,404	Mellanox Technologies Ltd	JP Morgan	(117,419)
5,247	Merck & Co Inc	Credit Suisse	4,303
37,613	Merck & Co Inc	Citibank	(74,474)
20,263	Merck & Co Inc	JP Morgan	16,616
15,038	MetLife Inc	Bank of America Merrill Lynch	(9,925)
23,911	MetLife Inc	Citibank	(38,736)
75,193	MetLife Inc	JP Morgan	(57,899)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
14,851	MetLife Inc	Credit Suisse	(11,435)
3,480	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(19,523)
5,388	Mettler-Toledo International Inc	Citibank	(56,843)
5,720	Mettler-Toledo International Inc	JP Morgan	(154,211)
790	Mettler-Toledo International Inc	Credit Suisse	(21,298)
1,760	Mettler-Toledo International Inc	Goldman Sachs	(17,751)
(167,645)	MFA Financial Inc (Reit)	Credit Suisse	51,132
(240,448)	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	68,528
82,401	MGIC Investment Corp	Bank of America Merrill Lynch	(44,497)
115,292	MGIC Investment Corp	Citibank	(64,564)
38,596	MGIC Investment Corp	JP Morgan	(25,473)
47,321	MGIC Investment Corp	Credit Suisse	(31,232)
(149,214)	MGM Resorts International	Citibank	122,355
85,448	Michaels Cos Inc/The	JP Morgan	(185,595)
85,886	Michaels Cos Inc/The	Bank of America Merrill Lynch	(164,042)
51,763	Michaels Cos Inc/The	Credit Suisse	(121,125)
48,369	Michaels Cos Inc/The	Citibank	(36,760)
289,520	Michaels Cos Inc/The	Goldman Sachs	(250,315)
(18,403)	Microchip Technology Inc	Citibank	15,274
(144,941)	Microchip Technology Inc	Credit Suisse	1,527,678
(24,990)	Microchip Technology Inc	Goldman Sachs	42,059
(37,797)	Microchip Technology Inc	JP Morgan	332,098
(3,700)	Microchip Technology Inc	HSBC	38,998
66,140	Micron Technology Inc	HSBC	(360,069)
34,994	Micron Technology Inc	Credit Suisse	(239,009)
39,550	Micron Technology Inc	Goldman Sachs	(113,859)
11,011	Microsoft Corp	Credit Suisse	(19,159)
(15,213)	Mid-America Apartment Communities Inc (Reit)	Citibank	18,864
(21,391)	Mid-America Apartment Communities Inc (Reit)	Bank of America Merrill Lynch	(12,193)
(35,338)	Mid-America Apartment Communities Inc (Reit)	JP Morgan	(150,187)
(4,267)	Middleby Corp/The	Citibank	32,301
(41,627)	Middleby Corp/The	JP Morgan	228,949
(4,657)	Middleby Corp/The	Credit Suisse	25,614
(21,642)	Moderna Inc	Citibank	20,993
(13,632)	Mohawk Industries Inc	JP Morgan	(28,764)
(6,547)	Mohawk Industries Inc	Credit Suisse	(13,814)
(14,656)	Mohawk Industries Inc	Citibank	63,607
(13,067)	Mohawk Industries Inc	Bank of America Merrill Lynch	(2,352)
(5,660)	Mohawk Industries Inc	HSBC	(11,943)
16,075	Molina Healthcare Inc	Citibank	60,603
50,734	Mondelez International Inc 'A'	Bank of America Merrill Lynch	(59,359)
28,073	Mondelez International Inc 'A'	Citibank	(40,144)
17,570	Mondelez International Inc 'A'	JP Morgan	(6,149)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
12,450	Mondelez International Inc 'A'	Goldman Sachs	(24,054)
80,195	Mondelez International Inc 'A'	Credit Suisse	(34,595)
40,487	Mondelez International Inc 'A'	HSBC	(14,170)
31,425	Monolithic Power Systems Inc	Goldman Sachs	(99,617)
(31,623)	Monster Beverage Corp	Credit Suisse	(16,128)
(19,804)	Monster Beverage Corp	JP Morgan	(7,470)
(15,120)	Monster Beverage Corp	Bank of America Merrill Lynch	13,306
(10,040)	Monster Beverage Corp	Citibank	18,172
(3,084)	Monster Beverage Corp	HSBC	(1,573)
(2,931)	Moody's Corp	Citibank	14,391
(20,184)	Moody's Corp	JP Morgan	142,499
5,930	Morgan Stanley	HSBC	(19,127)
49,099	Morgan Stanley	Bank of America Merrill Lynch	(140,423)
7,928	Morgan Stanley	Citibank	(19,424)
18,840	Morgan Stanley	Goldman Sachs	(40,694)
8,895	Morningstar Inc	Goldman Sachs	14,170
(13,946)	Mosaic Co/The	Bank of America Merrill Lynch	25,242
(7,948)	Mosaic Co/The	HSBC	23,208
88,523	Motorola Solutions Inc	Bank of America Merrill Lynch	328,420
10,716	Motorola Solutions Inc	HSBC	37,035
7,385	Motorola Solutions Inc	JP Morgan	43,128
39,931	Motorola Solutions Inc	Citibank	(149,342)
10,231	Motorola Solutions Inc	Credit Suisse	59,749
16,050	Motorola Solutions Inc	Goldman Sachs	(708)
19,092	MSA Safety Inc	Citibank	(144,145)
2,961	MSA Safety Inc	JP Morgan	(36,361)
15,337	MSA Safety Inc	Credit Suisse	(188,338)
2,837	MSC Industrial Direct Co Inc 'A'	HSBC	(25,391)
29,513	MSC Industrial Direct Co Inc 'A'	Citibank	(110,083)
14,064	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(56,959)
22,290	MSC Industrial Direct Co Inc 'A'	JP Morgan	(199,496)
3,921	MSC Industrial Direct Co Inc 'A'	Credit Suisse	(35,093)
4,094	MSCI Inc	HSBC	(18,382)
7,440	MSCI Inc	Bank of America Merrill Lynch	(11,606)
3,216	MSCI Inc	JP Morgan	(14,440)
13,090	MSCI Inc	Goldman Sachs	(44,803)
(9,580)	Murphy Oil Corp	Goldman Sachs	2,385
(9,754)	Mylan NV	Citibank	27,311
(9,580)	Mylan NV	Goldman Sachs	21,072
(34,618)	Mylan NV	Credit Suisse	174,475
(7,014)	Mylan NV	JP Morgan	35,351
(28,371)	Mylan NV	HSBC	144,461
39,800	Myriad Genetics Inc	Citibank	(25,870)
29,620	Myriad Genetics Inc	Bank of America Merrill Lynch	(70,792)
(58,549)	Nabors Industries Ltd	Citibank	48,303

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(309,670)	Nabors Industries Ltd	Goldman Sachs	141,620
(294,452)	Nabors Industries Ltd	Bank of America Merrill Lynch	431,372
(204,142)	Nabors Industries Ltd	Credit Suisse	324,822
(59,611)	Nabors Industries Ltd	JP Morgan	95,676
7,176	Nasdaq Inc	Credit Suisse	(5,813)
5,656	National Fuel Gas Co	Bank of America Merrill Lynch	(19,909)
7,253	National Fuel Gas Co	Citibank	(23,645)
36,628	National Fuel Gas Co	JP Morgan	(119,041)
4,835	National Fuel Gas Co	Credit Suisse	(15,714)
3,834	National Fuel Gas Co	HSBC	(12,461)
2,930	National Fuel Gas Co	Goldman Sachs	(2,300)
(17,124)	National Instruments Corp	Bank of America Merrill Lynch	41,098
(13,471)	National Instruments Corp	Citibank	19,129
(10,670)	National Oilwell Varco Inc	Goldman Sachs	7,230
(38,998)	National Retail Properties Inc (Reit)	Goldman Sachs	18,380
143,951	Navient Corp	Citibank	(50,383)
32,172	Navient Corp	JP Morgan	(25,094)
42,663	Navient Corp	Credit Suisse	(33,277)
(291)	NCR Corp	JP Morgan	259
(24,872)	NCR Corp	Citibank	27,359
(52,176)	Nektar Therapeutics	JP Morgan	79,829
(72,164)	Nektar Therapeutics	Bank of America Merrill Lynch	176,802
(5,280)	Nektar Therapeutics	Goldman Sachs	2,532
(36,901)	Nektar Therapeutics	Credit Suisse	64,455
(26,173)	Nektar Therapeutics	Citibank	52,869
(15,442)	Nektar Therapeutics	HSBC	23,626
15,325	NetApp Inc	Bank of America Merrill Lynch	(128,730)
24,540	NetApp Inc	Citibank	(189,203)
63,334	NetApp Inc	JP Morgan	(603,573)
23,606	NetApp Inc	Credit Suisse	(224,965)
10,760	NetApp Inc	Goldman Sachs	(19,463)
(6,941)	Netflix Inc	Credit Suisse	130,352
(12,938)	Netflix Inc	Citibank	182,943
(2,675)	Netflix Inc	JP Morgan	38,996
(9,853)	Netflix Inc	HSBC	185,039
26,451	NetScout Systems Inc	Citibank	(31,212)
(11,795)	Neurocrine Biosciences Inc	HSBC	(37,036)
(10,023)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(48,511)
(3,906)	Neurocrine Biosciences Inc	Citibank	(15,390)
(2,996)	Neurocrine Biosciences Inc	JP Morgan	(9,407)
(15,262)	Neurocrine Biosciences Inc	Credit Suisse	(55,418)
(2,100)	Neurocrine Biosciences Inc	Goldman Sachs	(7,700)
(15,162)	New Jersey Resources Corp	Citibank	35,631
(12,205)	New Jersey Resources Corp	JP Morgan	32,587
27,675	New Relic Inc	Bank of America Merrill Lynch	(11,347)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
941	New Relic Inc	JP Morgan	(5,373)
45,050	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	(74,333)
245,480	New Residential Investment Corp (Reit)	Goldman Sachs	(372,698)
(339,259)	New York Community Bancorp Inc	Bank of America Merrill Lynch	227,304
(105,021)	New York Community Bancorp Inc	Citibank	25,205
(150,361)	Newell Brands Inc	Bank of America Merrill Lynch	376,654
(71,602)	Newell Brands Inc	Citibank	170,055
(137,000)	Newell Brands Inc	HSBC	322,789
(300,951)	Newell Brands Inc	Credit Suisse	723,787
(138,084)	Newell Brands Inc	JP Morgan	332,092
(3,005)	NewMarket Corp	Citibank	61,182
(29)	NewMarket Corp	JP Morgan	703
84,880	Newmont Goldcorp Corp	Goldman Sachs	68,585
10,509	News Corp 'A'	Credit Suisse	210
14,342	News Corp 'A'	JP Morgan	287
6,263	News Corp 'A'	Bank of America Merrill Lynch	(814)
64,677	News Corp 'A'	Citibank	(20,697)
117,970	News Corp 'A'	Goldman Sachs	(33,186)
18,170	News Corp 'B'	Goldman Sachs	(2,733)
(12,050)	NextEra Energy Inc	Goldman Sachs	38,489
(7,410)	Nielsen Holdings Plc	Goldman Sachs	1,298
(89,457)	Nielsen Holdings Plc	Citibank	139,553
(99,064)	Nielsen Holdings Plc	Credit Suisse	169,778
(66,116)	Nielsen Holdings Plc	JP Morgan	112,397
55,823	NIKE Inc 'B'	HSBC	(289,522)
43,572	NIKE Inc 'B'	Credit Suisse	(214,810)
52,386	NIKE Inc 'B'	Bank of America Merrill Lynch	(323,222)
43,258	NIKE Inc 'B'	Citibank	(231,863)
62,037	NIKE Inc 'B'	JP Morgan	(305,842)
5,630	NIKE Inc 'B'	Goldman Sachs	(38,676)
(35,884)	NiSource Inc	Bank of America Merrill Lynch	17,583
(66,497)	NiSource Inc	Citibank	53,863
(78,840)	NiSource Inc	Goldman Sachs	40,445
(19,758)	NiSource Inc	HSBC	7,309
(40,337)	NiSource Inc	JP Morgan	(4,034)
(31,711)	Noble Energy Inc	Bank of America Merrill Lynch	85,620
(133,473)	Noble Energy Inc	Credit Suisse	408,958
(68,858)	Noble Energy Inc	JP Morgan	212,771
(30,460)	Noble Energy Inc	Goldman Sachs	30,744
(37,340)	Noble Energy Inc	Citibank	72,066
(21,926)	Noble Energy Inc	HSBC	67,751
(4,928)	Nordson Corp	Citibank	27,153
(3,895)	Nordson Corp	Credit Suisse	72,603
(19,736)	Nordson Corp	JP Morgan	367,879
(1,358)	Nordson Corp	Bank of America Merrill Lynch	16,608

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
24,549	Nordstrom Inc	HSBC	(176,586)
46,974	Nordstrom Inc	Bank of America Merrill Lynch	(282,783)
24,965	Nordstrom Inc	Credit Suisse	(212,702)
13,599	Nordstrom Inc	Citibank	(39,981)
11,543	Nordstrom Inc	JP Morgan	(98,346)
73,630	Nordstrom Inc	Goldman Sachs	(275,612)
7,528	Norfolk Southern Corp	Bank of America Merrill Lynch	(38,995)
22,959	Norfolk Southern Corp	HSBC	(136,147)
10,871	Norfolk Southern Corp	JP Morgan	(64,465)
7,497	Norfolk Southern Corp	Citibank	(58,851)
7,632	Norfolk Southern Corp	Credit Suisse	(45,258)
2,022	Northern Trust Corp	Bank of America Merrill Lynch	(16,358)
1,140	Northern Trust Corp	Citibank	(8,219)
5,228	Northern Trust Corp	JP Morgan	(55,992)
6,210	Norwegian Cruise Line Holdings Ltd	Citibank	(14,345)
3,760	Norwegian Cruise Line Holdings Ltd	Bank of America Merrill Lynch	(8,385)
26,120	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	(52,270)
3,259	Novanta Inc	Bank of America Merrill Lynch	(13,492)
2,692	Novanta Inc	HSBC	(8,534)
105,399	NRG Energy Inc	Bank of America Merrill Lynch	(261,390)
176,536	NRG Energy Inc	Citibank	(527,843)
192,780	NRG Energy Inc	JP Morgan	(667,201)
87,760	NRG Energy Inc	Credit Suisse	(286,983)
46,537	NRG Energy Inc	HSBC	(160,553)
83,310	NRG Energy Inc	Goldman Sachs	(192,186)
(46,341)	Nuance Communications Inc	Bank of America Merrill Lynch	33,366
(58,803)	Nuance Communications Inc	JP Morgan	(14,113)
(38,570)	Nucor Corp	Goldman Sachs	131,041
(89,128)	Nutanix Inc 'A'	Bank of America Merrill Lynch	960,800
(31,026)	Nutanix Inc 'A'	Credit Suisse	331,668
(34,595)	Nutanix Inc 'A'	Citibank	311,355
(35,382)	Nutanix Inc 'A'	HSBC	366,755
(10,872)	Nutanix Inc 'A'	JP Morgan	116,222
27,140	Nutrien Ltd	Credit Suisse	(85,762)
16,543	Nutrien Ltd	JP Morgan	(52,276)
17,051	Nutrien Ltd	Bank of America Merrill Lynch	(33,420)
18,161	Nutrien Ltd	Citibank	1,090
18,422	nVent Electric Plc	Bank of America Merrill Lynch	(40,897)
46,934	nVent Electric Plc	Citibank	(58,668)
56,816	nVent Electric Plc	Credit Suisse	(188,629)
28,223	nVent Electric Plc	HSBC	(83,738)
32,391	nVent Electric Plc	JP Morgan	(107,538)
77,240	nVent Electric Plc	Goldman Sachs	(103,073)
(41,662)	NVIDIA Corp	Bank of America Merrill Lynch	899,899
(10,415)	NVIDIA Corp	Credit Suisse	363,932

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(2,010)	NVIDIA Corp	Goldman Sachs	33,744
(1,270)	NVIDIA Corp	HSBC	30,166
93	NVR Inc	Bank of America Merrill Lynch	(10,749)
200	NVR Inc	JP Morgan	(18,427)
286	NVR Inc	Credit Suisse	(19,141)
730	NVR Inc	Goldman Sachs	(62,895)
(6,030)	NXP Semiconductors NV	Goldman Sachs	45,980
(52,169)	NXP Semiconductors NV	Citibank	253,020
(33,525)	NXP Semiconductors NV	JP Morgan	426,103
(13,868)	NXP Semiconductors NV	Credit Suisse	176,262
(26,109)	NXP Semiconductors NV	HSBC	322,469
5,437	O'Reilly Automotive Inc	JP Morgan	(1,087)
456	O'Reilly Automotive Inc	Credit Suisse	(91)
5,093	O'Reilly Automotive Inc	Bank of America Merrill Lynch	72,168
1,465	O'Reilly Automotive Inc	Citibank	(1,538)
1,624	O'Reilly Automotive Inc	HSBC	(325)
14,699	Occidental Petroleum Corp	Credit Suisse	(132,438)
3,544	Occidental Petroleum Corp	Bank of America Merrill Lynch	(10,809)
19,455	Occidental Petroleum Corp	Citibank	(30,739)
44,974	Occidental Petroleum Corp	JP Morgan	(405,216)
12,522	OGE Energy Corp	Citibank	(25,420)
17,789	OGE Energy Corp	HSBC	(5,952)
79,905	OGE Energy Corp	Bank of America Merrill Lynch	(42,350)
49,269	OGE Energy Corp	JP Morgan	13,795
47,632	OGE Energy Corp	Credit Suisse	13,337
68,950	OGE Energy Corp	Goldman Sachs	(89,971)
(2,024)	Okta Inc	Bank of America Merrill Lynch	(21,738)
(31,770)	Okta Inc	Credit Suisse	(358,683)
(20,599)	Okta Inc	Citibank	(147,901)
(8,165)	Okta Inc	JP Morgan	(93,380)
16,619	Old Dominion Freight Line Inc	Citibank	(182,144)
12,150	Old Dominion Freight Line Inc	JP Morgan	(155,885)
6,500	Old Dominion Freight Line Inc	Credit Suisse	(83,395)
(60,070)	Old Republic International Corp	Goldman Sachs	20,353
(54,237)	Olin Corp	Citibank	133,965
(20,240)	Olin Corp	Goldman Sachs	32,463
(66,814)	Olin Corp	Bank of America Merrill Lynch	90,867
(10,027)	Olin Corp	JP Morgan	8,423
(72,790)	Omega Healthcare Investors Inc (Reit)	Credit Suisse	66,500
(65,584)	Omega Healthcare Investors Inc (Reit)	JP Morgan	60,780
(54,640)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	76,685
(48,251)	Omega Healthcare Investors Inc (Reit)	Bank of America Merrill Lynch	104,222
(36,210)	Omega Healthcare Investors Inc (Reit)	Citibank	52,505
18,165	Omniceil Inc	Bank of America Merrill Lynch	(56,130)
5,258	Omniceil Inc	Credit Suisse	(18,035)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
10,823	Omniceil Inc	Citibank	(31,278)
2,768	Omnicom Group Inc	Citibank	(7,750)
3,265	Omnicom Group Inc	Credit Suisse	(7,999)
23,735	Omnicom Group Inc	Bank of America Merrill Lynch	(51,505)
46,634	Omnicom Group Inc	JP Morgan	(114,253)
66,242	ON Semiconductor Corp	Bank of America Merrill Lynch	(153,681)
18,664	ON Semiconductor Corp	Credit Suisse	(71,483)
7,815	OneMain Holdings Inc	Bank of America Merrill Lynch	(16,724)
21,505	OneMain Holdings Inc	Citibank	(36,774)
21,455	OneMain Holdings Inc	JP Morgan	(79,813)
(16,185)	ONEOK Inc	Citibank	52,439
(45,840)	ONEOK Inc	Goldman Sachs	121,421
(9,595)	ONEOK Inc	JP Morgan	22,548
(56,800)	ONEOK Inc	Bank of America Merrill Lynch	203,344
(69,045)	ONEOK Inc	Credit Suisse	168,281
(26,718)	ONEOK Inc	HSBC	62,787
56,258	Oracle Corp	Citibank	(167,649)
67,288	Oracle Corp	Bank of America Merrill Lynch	(224,742)
49,218	Oracle Corp	Credit Suisse	(136,334)
60,797	Oracle Corp	HSBC	(168,408)
62,711	Oracle Corp	JP Morgan	(177,110)
(14,573)	Ormat Technologies Inc	Credit Suisse	36,141
(49,791)	Ormat Technologies Inc	JP Morgan	123,482
(37,527)	Ormat Technologies Inc	Bank of America Merrill Lynch	103,199
(33,867)	Ormat Technologies Inc	Citibank	60,283
33,770	Oshkosh Corp	Bank of America Merrill Lynch	(151,290)
20,172	Oshkosh Corp	Citibank	(90,371)
21,920	Oshkosh Corp	JP Morgan	(137,219)
(273)	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	218
(30,199)	Outfront Media Inc (Reit)	Citibank	17,213
(20,166)	Outfront Media Inc (Reit)	JP Morgan	403
(25,607)	Outfront Media Inc (Reit)	Credit Suisse	512
(3,830)	Owens Corning	Goldman Sachs	6,156
(10,668)	Owens Corning	Bank of America Merrill Lynch	7,254
(29,881)	Owens Corning	JP Morgan	63,945
(68,049)	Owens Corning	Credit Suisse	145,625
(24,142)	Owens Corning	HSBC	51,664
5,903	Owens-Illinois Inc	Credit Suisse	(7,969)
59,353	Owens-Illinois Inc	Citibank	(49,857)
18,030	Owens-Illinois Inc	Bank of America Merrill Lynch	(27,766)
190,704	Owens-Illinois Inc	JP Morgan	(257,450)
12,775	PACCAR Inc	Credit Suisse	(27,192)
7,176	PACCAR Inc	Citibank	(11,266)
3,420	PACCAR Inc	HSBC	(7,627)
12,980	PACCAR Inc	Goldman Sachs	(27,704)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
14,040	Packaging Corp of America	JP Morgan	(136,890)
7,481	Packaging Corp of America	Bank of America Merrill Lynch	(62,317)
5,786	Packaging Corp of America	Citibank	(19,615)
37,500	PacWest Bancorp	Goldman Sachs	(27,426)
3,482	Palo Alto Networks Inc	Bank of America Merrill Lynch	(61,144)
1,674	Palo Alto Networks Inc	Credit Suisse	(55,851)
5,530	Palo Alto Networks Inc	JP Morgan	(188,964)
8,501	Palo Alto Networks Inc	Citibank	(219,411)
6,000	Palo Alto Networks Inc	Goldman Sachs	(111,901)
20,308	Paramount Group Inc (Reit)	Citibank	(6,092)
15,063	Paramount Group Inc (Reit)	JP Morgan	(3,314)
37,124	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	(20,789)
16,402	Paramount Group Inc (Reit)	Credit Suisse	(3,608)
17,360	Paramount Group Inc (Reit)	Goldman Sachs	(3,227)
25,546	Park Hotels & Resorts Inc (Reit)	Citibank	(56,712)
82,886	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(265,235)
114,379	Park Hotels & Resorts Inc (Reit)	JP Morgan	(363,725)
15,636	Park Hotels & Resorts Inc (Reit)	Credit Suisse	(49,722)
2,450	Parker-Hannifin Corp	HSBC	(44,562)
1,848	Parker-Hannifin Corp	Bank of America Merrill Lynch	(29,069)
6,166	Parker-Hannifin Corp	Citibank	(64,743)
10,155	Parker-Hannifin Corp	JP Morgan	(188,477)
6,812	Parker-Hannifin Corp	Credit Suisse	(126,431)
6,600	Parker-Hannifin Corp	Goldman Sachs	(62,926)
(81,192)	Parsley Energy Inc 'A'	Citibank	159,948
32,458	Patterson Cos Inc	Bank of America Merrill Lynch	(26,291)
35,815	Patterson Cos Inc	Citibank	(46,918)
(11,491)	Patterson-UTI Energy Inc	HSBC	24,131
(67,317)	Patterson-UTI Energy Inc	JP Morgan	141,366
19,346	Paychex Inc	JP Morgan	24,569
26,763	Paychex Inc	Bank of America Merrill Lynch	10,973
45,326	Paychex Inc	Citibank	(76,601)
60,771	Paychex Inc	HSBC	68,966
43,956	Paychex Inc	Credit Suisse	52,763
70,810	Paychex Inc	Goldman Sachs	(71,135)
(1,050)	Paycom Software Inc	Goldman Sachs	1,423
(5,489)	Paycom Software Inc	Bank of America Merrill Lynch	(35,569)
(3,411)	Paycom Software Inc	JP Morgan	(20,875)
(3,841)	Paycom Software Inc	Citibank	8,450
(10,195)	Paycom Software Inc	Credit Suisse	(62,393)
(5,691)	Paycom Software Inc	HSBC	(34,879)
(10,291)	PayPal Holdings Inc	JP Morgan	(515)
(12,000)	PBF Energy Inc 'A'	Bank of America Merrill Lynch	38,880
(15,740)	PBF Energy Inc 'A'	Citibank	57,294
(43,570)	PBF Energy Inc 'A'	Goldman Sachs	138,871

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
45,536	Peabody Energy Corp	HSBC	(220,850)
72,689	Peabody Energy Corp	Bank of America Merrill Lynch	(361,991)
2,641	Peabody Energy Corp	Credit Suisse	(12,809)
92,733	Peabody Energy Corp	Citibank	(174,338)
15,190	Peabody Energy Corp	JP Morgan	(73,672)
1	Pebblebrook Hotel Trust (Reit)	Credit Suisse	(4)
(25,122)	Pegasystems Inc	Bank of America Merrill Lynch	(58,032)
(7,302)	Pegasystems Inc	Citibank	2,848
(13,191)	Penske Automotive Group Inc	Bank of America Merrill Lynch	21,633
36,431	Pentair Plc	Citibank	(50,275)
61,732	Pentair Plc	JP Morgan	(159,269)
10,843	Pentair Plc	Credit Suisse	(27,975)
84,383	Pentair Plc	Bank of America Merrill Lynch	(151,046)
(23,919)	Penumbra Inc	Credit Suisse	(226,991)
(3,243)	Penumbra Inc	JP Morgan	(30,776)
(1,938)	Penumbra Inc	Citibank	(14,419)
(18,110)	People's United Financial Inc	HSBC	20,109
(507,228)	People's United Financial Inc	Goldman Sachs	310,684
517	PepsiCo Inc	Credit Suisse	672
26,032	PepsiCo Inc	Citibank	(71,588)
20,856	PepsiCo Inc	Bank of America Merrill Lynch	(42,338)
(6,014)	PerkinElmer Inc	Citibank	6,615
(40,850)	PerkinElmer Inc	Goldman Sachs	44,868
(35,385)	PerkinElmer Inc	Bank of America Merrill Lynch	95,893
(14,601)	PerkinElmer Inc	HSBC	118,706
(7,657)	PerkinElmer Inc	JP Morgan	62,251
(16,998)	PerkinElmer Inc	Credit Suisse	125,870
(68,931)	Perrigo Co Plc	HSBC	626,873
(108,808)	Perrigo Co Plc	Citibank	941,189
(61,530)	Perrigo Co Plc	Goldman Sachs	454,769
(29,118)	Perrigo Co Plc	Credit Suisse	240,515
(23,077)	Perrigo Co Plc	JP Morgan	190,616
49,457	Pfizer Inc	JP Morgan	37,587
9,176	Philip Morris International Inc	HSBC	(50,468)
12,955	Philip Morris International Inc	Bank of America Merrill Lynch	(91,074)
2,378	Philip Morris International Inc	Citibank	(17,074)
29,006	Philip Morris International Inc	JP Morgan	(159,533)
2,150	Philip Morris International Inc	Goldman Sachs	(6,205)
31,957	Phillips 66	Citibank	(149,559)
31,940	Phillips 66	Bank of America Merrill Lynch	(203,777)
47,087	Phillips 66	JP Morgan	(234,493)
30,762	Phillips 66	Credit Suisse	(153,195)
2,004	Phillips 66	HSBC	(9,980)
(108,359)	Physicians Realty Trust (Reit)	Citibank	63,932
(47,095)	Physicians Realty Trust (Reit)	Credit Suisse	(21,193)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(60,511)	Physicians Realty Trust (Reit)	JP Morgan	(27,230)
(100,209)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	26,054
(50,480)	Pilgrim's Pride Corp	Goldman Sachs	147,003
(8,329)	Pilgrim's Pride Corp	Citibank	22,072
(36,798)	Pilgrim's Pride Corp	Bank of America Merrill Lynch	113,706
(21,694)	Pilgrim's Pride Corp	Credit Suisse	59,274
(14,329)	Pilgrim's Pride Corp	HSBC	39,691
(10,271)	Pilgrim's Pride Corp	JP Morgan	28,451
(34,509)	Pinnacle Financial Partners Inc	Citibank	98,006
(25,350)	Pinnacle Financial Partners Inc	JP Morgan	122,187
(10,329)	Pinnacle Financial Partners Inc	Credit Suisse	49,786
12,951	Pinnacle West Capital Corp	HSBC	12,692
20,726	Pinnacle West Capital Corp	Citibank	(67,774)
35,968	Pinnacle West Capital Corp	JP Morgan	27,422
17,803	Pinnacle West Capital Corp	Bank of America Merrill Lynch	(36,140)
7,836	Pinnacle West Capital Corp	Credit Suisse	7,679
6,070	Pinnacle West Capital Corp	Goldman Sachs	(15,417)
(3,227)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	29,817
(17,544)	Pioneer Natural Resources Co	Citibank	191,230
(12,208)	Pioneer Natural Resources Co	Credit Suisse	140,636
(7,854)	Pioneer Natural Resources Co	JP Morgan	90,478
11,949	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(45,765)
23,179	Planet Fitness Inc 'A'	Credit Suisse	(40,795)
(5,020)	Pluralsight Inc 'A'	Goldman Sachs	17,326
(105,818)	Pluralsight Inc 'A'	Bank of America Merrill Lynch	215,869
(15,540)	Pluralsight Inc 'A'	Citibank	36,985
(66,480)	Pluralsight Inc 'A'	Credit Suisse	68,474
(89,805)	Pluralsight Inc 'A'	HSBC	96,453
(84,267)	Pluralsight Inc 'A'	JP Morgan	86,795
(22,457)	Polaris Industries Inc	Citibank	231,307
(19,566)	Polaris Industries Inc	Credit Suisse	227,553
(2,550)	Polaris Industries Inc	Goldman Sachs	26,652
(16,376)	Polaris Industries Inc	HSBC	190,453
(15,030)	Polaris Industries Inc	Bank of America Merrill Lynch	145,340
(15,868)	Polaris Industries Inc	JP Morgan	184,545
7,059	PolyOne Corp	Bank of America Merrill Lynch	(8,541)
20,226	PolyOne Corp	JP Morgan	(34,586)
8,153	PolyOne Corp	Citibank	(3,424)
5,905	PolyOne Corp	Credit Suisse	(10,098)
4,156	Popular Inc	HSBC	(18,577)
48,312	Popular Inc	JP Morgan	(215,955)
2,573	Popular Inc	Bank of America Merrill Lynch	(5,558)
5,772	Popular Inc	Citibank	(11,082)
50,251	Popular Inc	Credit Suisse	(224,622)
(3,709)	Post Holdings Inc	Credit Suisse	5,971

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	米国(続き)		
(29,428)	Post Holdings Inc	Bank of America Merrill Lynch	58,562
(27,330)	Post Holdings Inc	Goldman Sachs	73,609
(7,971)	Post Holdings Inc	Citibank	18,413
(6,654)	Post Holdings Inc	JP Morgan	16,249
(4,735)	Post Holdings Inc	HSBC	7,623
3,130	PPG Industries Inc	JP Morgan	(20,806)
13,490	PPG Industries Inc	Goldman Sachs	(60,428)
(32,521)	PPL Corp	Bank of America Merrill Lynch	24,066
(13,247)	PPL Corp	Credit Suisse	6,094
(8,045)	PRA Health Sciences Inc	Citibank	6,195
(2,956)	PRA Health Sciences Inc	JP Morgan	13,154
(15,496)	PRA Health Sciences Inc	Bank of America Merrill Lynch	29,287
(4,416)	PRA Health Sciences Inc	Credit Suisse	19,651
(5,510)	Premier Inc 'A'	Goldman Sachs	(493)
2,574	Primerica Inc	Citibank	(22,291)
14,799	Primerica Inc	JP Morgan	(210,294)
4,214	Principal Financial Group Inc	Credit Suisse	(16,140)
10,509	Principal Financial Group Inc	JP Morgan	(40,249)
(29,463)	Procter & Gamble Co/The	JP Morgan	30,052
(4,288)	Procter & Gamble Co/The	Bank of America Merrill Lynch	11,363
(5,621)	Procter & Gamble Co/The	Citibank	15,008
(3,924)	Procter & Gamble Co/The	HSBC	4,002
(17,480)	Progressive Corp/The	Goldman Sachs	180
(27,640)	Prologis Inc (Reit)	JP Morgan	43,395
(23)	Proofpoint Inc	Credit Suisse	163
(3,592)	Proofpoint Inc	Bank of America Merrill Lynch	23,528
(16,792)	Proofpoint Inc	Citibank	71,870
(24,768)	Proofpoint Inc	JP Morgan	175,605
(4,866)	Prosperity Bancshares Inc	Credit Suisse	31,872
(18,669)	Prosperity Bancshares Inc	Citibank	66,275
(32,433)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	122,272
(26,582)	Prosperity Bancshares Inc	JP Morgan	174,112
(24,740)	Prosperity Bancshares Inc	Goldman Sachs	70,424
5,242	Prudential Financial Inc	Citibank	(34,859)
11,707	Prudential Financial Inc	JP Morgan	(91,315)
(28,829)	PTC Inc	HSBC	81,597
(15,260)	PTC Inc	Goldman Sachs	49,741
(13,233)	PTC Inc	Bank of America Merrill Lynch	44,132
(21,625)	PTC Inc	Citibank	60,226
(65,713)	PTC Inc	Credit Suisse	180,382
(17,280)	PTC Inc	JP Morgan	40,212
7,057	Public Service Enterprise Group Inc	HSBC	5,575
(1,904)	Public Storage (Reit)	Credit Suisse	(24,562)
(1,470)	Public Storage (Reit)	HSBC	(10,940)
(4,166)	Public Storage (Reit)	Bank of America Merrill Lynch	(28,162)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(1,660)	Public Storage (Reit)	JP Morgan	(17,903)
(6,160)	Public Storage (Reit)	Goldman Sachs	(23,405)
33,494	PulteGroup Inc	JP Morgan	(670)
46,972	PulteGroup Inc	Credit Suisse	(939)
10,620	PulteGroup Inc	Citibank	(11,257)
(53,055)	Pure Storage Inc 'A'	Bank of America Merrill Lynch	250,950
(92,196)	Pure Storage Inc 'A'	Credit Suisse	585,712
(96,686)	Pure Storage Inc 'A'	Citibank	(47,376)
(50,131)	Pure Storage Inc 'A'	JP Morgan	320,838
(90,990)	Pure Storage Inc 'A'	Goldman Sachs	75,570
(61,394)	Pure Storage Inc 'A'	HSBC	392,922
6,460	PVH Corp	Credit Suisse	(236,113)
11,530	PVH Corp	Goldman Sachs	(243,105)
(79,112)	QEP Resources Inc	Citibank	70,410
(102,156)	QEP Resources Inc	Bank of America Merrill Lynch	93,984
(64,262)	QEP Resources Inc	JP Morgan	41,128
(10,770)	QIAGEN NV	Goldman Sachs	1,789
4,933	Qorvo Inc	HSBC	(72,910)
29,899	Qorvo Inc	Bank of America Merrill Lynch	(357,293)
45,431	Qorvo Inc	Citibank	54,517
50,854	Qorvo Inc	JP Morgan	(736,238)
23,737	Qorvo Inc	Credit Suisse	(319,708)
45,040	Qorvo Inc	Goldman Sachs	(79,656)
6,369	Qualcomm Inc	Bank of America Merrill Lynch	(125,915)
2,140	Qualcomm Inc	Credit Suisse	(39,762)
20,327	Qualcomm Inc	JP Morgan	(366,902)
3,110	Qualcomm Inc	Goldman Sachs	(1,989)
10,272	Quanta Services Inc	HSBC	(31,021)
65,010	Quanta Services Inc	Bank of America Merrill Lynch	(57,859)
6,805	Quanta Services Inc	Citibank	(408)
37,800	Quanta Services Inc	JP Morgan	(114,156)
58,053	Quanta Services Inc	Credit Suisse	(128,915)
105,440	Quanta Services Inc	Goldman Sachs	(50,849)
499	Quest Diagnostics Inc	Bank of America Merrill Lynch	(1,135)
11,612	Quest Diagnostics Inc	Citibank	(29,204)
8,918	Quest Diagnostics Inc	Credit Suisse	(25,461)
13,542	Qurate Retail Inc	HSBC	(60,262)
34,779	Qurate Retail Inc	JP Morgan	(40,365)
176,400	Qurate Retail Inc	Goldman Sachs	(137,793)
22,765	Ralph Lauren Corp	Bank of America Merrill Lynch	(264,985)
6,679	Ralph Lauren Corp	Credit Suisse	(135,918)
3,691	Ralph Lauren Corp	Citibank	(32,296)
43,373	Ralph Lauren Corp	JP Morgan	(882,641)
4,970	Ralph Lauren Corp	Goldman Sachs	(26,742)
105,698	Range Resources Corp	Bank of America Merrill Lynch	(192,370)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
19,909	Range Resources Corp	Credit Suisse	(37,628)
(3,920)	Raymond James Financial Inc	Goldman Sachs	11,887
(5,922)	Raymond James Financial Inc	Bank of America Merrill Lynch	2,132
11,696	Rayonier Inc (Reit)	Credit Suisse	(38,831)
26,894	Rayonier Inc (Reit)	Citibank	(44,375)
73,364	Rayonier Inc (Reit)	JP Morgan	(243,568)
12,379	Rayonier Inc (Reit)	Bank of America Merrill Lynch	(38,251)
2,847	Raytheon Co	Bank of America Merrill Lynch	(8,057)
1,444	Raytheon Co	JP Morgan	(6,469)
2,421	Raytheon Co	Citibank	(14,720)
2,245	RBC Bearings Inc	Credit Suisse	10,305
1,802	RBC Bearings Inc	Citibank	5,010
3,729	RBC Bearings Inc	JP Morgan	17,116
5,866	RBC Bearings Inc	Bank of America Merrill Lynch	28,861
11,230	Realogy Holdings Corp	Credit Suisse	(12,128)
11,650	Realogy Holdings Corp	Citibank	(2,446)
28,183	Realogy Holdings Corp	Bank of America Merrill Lynch	(20,292)
24,511	Realogy Holdings Corp	JP Morgan	(26,472)
(14,880)	RealPage Inc	JP Morgan	12,946
(30,562)	RealPage Inc	Credit Suisse	33,578
(44,460)	RealPage Inc	Goldman Sachs	84,127
(64,570)	RealPage Inc	Bank of America Merrill Lynch	144,637
(27,082)	RealPage Inc	Citibank	47,664
(64,870)	Realty Income Corp (Reit)	Goldman Sachs	12,005
(55,142)	Realty Income Corp (Reit)	Citibank	20,954
(99,318)	Realty Income Corp (Reit)	Bank of America Merrill Lynch	(6,952)
(10,713)	Realty Income Corp (Reit)	Credit Suisse	(26,997)
6,074	Red Hat Inc	Bank of America Merrill Lynch	(1,761)
4,189	Red Hat Inc	Citibank	(5,069)
5,623	Red Hat Inc	JP Morgan	3,824
4,925	Red Hat Inc	HSBC	3,349
1,761	Red Hat Inc	Credit Suisse	1,197
17	Regal Beloit Corp	Credit Suisse	(147)
18,862	Regal Beloit Corp	Citibank	(53,002)
8,293	Regal Beloit Corp	JP Morgan	(71,486)
5,116	Regal Beloit Corp	Bank of America Merrill Lynch	(20,208)
(5,006)	Regency Centers Corp (Reit)	Citibank	6,658
(10,793)	Regency Centers Corp (Reit)	JP Morgan	2,374
3,266	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	(18,877)
2,124	Regeneron Pharmaceuticals Inc	Citibank	(42,522)
105	Regeneron Pharmaceuticals Inc	JP Morgan	(3,038)
898	Regeneron Pharmaceuticals Inc	Credit Suisse	(25,979)
1,600	Regeneron Pharmaceuticals Inc	Goldman Sachs	(17,151)
62,606	Regions Financial Corp	Citibank	(36,938)
44,506	Regions Financial Corp	Credit Suisse	(50,292)

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	米国(続き)		
33,900	Regions Financial Corp	HSBC	(38,307)
163,626	Regions Financial Corp	Bank of America Merrill Lynch	(81,813)
124,336	Regions Financial Corp	JP Morgan	(140,500)
16,295	Reinsurance Group of America Inc	Bank of America Merrill Lynch	(14,177)
10,912	Reinsurance Group of America Inc	Citibank	(55,324)
13,388	Reinsurance Group of America Inc	JP Morgan	(5,221)
4,264	Reinsurance Group of America Inc	Credit Suisse	(1,663)
26,995	Reliance Steel & Aluminum Co	Citibank	(84,629)
29,728	Reliance Steel & Aluminum Co	JP Morgan	(180,003)
14,486	Reliance Steel & Aluminum Co	Credit Suisse	(87,713)
(2,360)	RenaissanceRe Holdings Ltd	Goldman Sachs	1,157
(15,394)	Republic Services Inc	Citibank	18,935
(17,282)	Resideo Technologies Inc	Bank of America Merrill Lynch	55,648
(11,398)	Resideo Technologies Inc	Credit Suisse	39,551
(29,242)	Resideo Technologies Inc	JP Morgan	101,470
(19,270)	ResMed Inc	Goldman Sachs	12,829
(8,470)	ResMed Inc	Bank of America Merrill Lynch	2,202
(1,780)	ResMed Inc	Citibank	997
(3,246)	ResMed Inc	JP Morgan	(3,700)
(18,050)	Restaurant Brands International Inc	Goldman Sachs	48,393
(2,485)	Restaurant Brands International Inc	Bank of America Merrill Lynch	5,219
(3,390)	Restaurant Brands International Inc	Credit Suisse	5,531
(3,420)	Restaurant Brands International Inc	JP Morgan	8,508
35,234	Retail Properties of America Inc (Reit) 'A	Bank of America Merrill Lynch	(31,006)
41,323	Retail Properties of America Inc (Reit) 'A	Citibank	(28,926)
142,353	Retail Properties of America Inc (Reit) 'A	JP Morgan	(83,988)
70,109	Retail Properties of America Inc (Reit) 'A	Credit Suisse	(41,364)
(14,962)	Rexford Industrial Realty Inc (Reit)	Citibank	3,741
(22,541)	Rexford Industrial Realty Inc (Reit)	Bank of America Merrill Lynch	11,496
22,301	Rexnord Corp	Credit Suisse	(24,531)
9,584	RH	Bank of America Merrill Lynch	(135,997)
(12,215)	RingCentral Inc 'A'	JP Morgan	(17,590)
(29,661)	RingCentral Inc 'A'	Bank of America Merrill Lynch	(10,381)
(4,140)	RingCentral Inc 'A'	Goldman Sachs	16,675
(3,460)	RingCentral Inc 'A'	Citibank	10,657
(4,005)	RingCentral Inc 'A'	Credit Suisse	(5,767)
(5,585)	RingCentral Inc 'A'	HSBC	(8,042)
(8,122)	RLI Corp	Bank of America Merrill Lynch	(9,259)
(1,996)	RLI Corp	Citibank	2,136
(15,358)	RLI Corp	JP Morgan	(38,395)
(11,090)	RLI Corp	Credit Suisse	(27,725)
(8,487)	RLI Corp	HSBC	(21,218)
99,087	Robert Half International Inc	Bank of America Merrill Lynch	(166,466)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
73,425	Robert Half International Inc	Citibank	(162,269)
31,569	Robert Half International Inc	JP Morgan	(132,905)
7,095	Robert Half International Inc	Credit Suisse	(29,870)
29,137	Rockwell Automation Inc	Bank of America Merrill Lynch	(354,889)
21,073	Rockwell Automation Inc	Citibank	(197,243)
14,294	Rockwell Automation Inc	JP Morgan	(294,028)
19,326	Rockwell Automation Inc	Credit Suisse	(397,536)
(3,537)	Roper Technologies Inc	Citibank	44,460
(5,615)	Roper Technologies Inc	JP Morgan	57,385
7,908	Ross Stores Inc	Bank of America Merrill Lynch	(14,551)
(8,273)	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	15,305
(19,076)	Royal Caribbean Cruises Ltd	Citibank	57,991
(34,578)	Royal Caribbean Cruises Ltd	Credit Suisse	186,721
(1,340)	Royal Caribbean Cruises Ltd	Goldman Sachs	3,313
(9,035)	Royal Caribbean Cruises Ltd	HSBC	48,789
(4,377)	Royal Caribbean Cruises Ltd	JP Morgan	23,636
30,610	Royal Gold Inc	Goldman Sachs	55,405
3,632	Royal Gold Inc	Citibank	9,770
2,693	Royal Gold Inc	Bank of America Merrill Lynch	5,817
8,262	Royal Gold Inc	Credit Suisse	34,370
2,804	Royal Gold Inc	JP Morgan	11,665
(41,940)	RPC Inc	Goldman Sachs	17,706
(10,605)	RPM International Inc	Bank of America Merrill Lynch	30,755
(17,680)	RPM International Inc	Goldman Sachs	15,533
(3,131)	RPM International Inc	JP Morgan	18,692
(5,234)	Ryder System Inc	HSBC	55,507
(18,510)	Ryder System Inc	Goldman Sachs	62,021
(22,918)	Ryder System Inc	Bank of America Merrill Lynch	198,126
818	Ryman Hospitality Properties Inc (Reit)	Citibank	(3,959)
7,046	Ryman Hospitality Properties Inc (Reit)	Credit Suisse	(24,872)
2,949	S&P Global Inc	Credit Suisse	1,622
2,158	S&P Global Inc	Citibank	(5,007)
11,530	S&P Global Inc	Goldman Sachs	1,545
5,815	S&P Global Inc	Bank of America Merrill Lynch	20,701
1,977	S&P Global Inc	JP Morgan	1,087
6,490	S&P Global Inc	HSBC	15,574
10,185	Sabre Corp	JP Morgan	(7,537)
37,133	Sabre Corp	Credit Suisse	(27,478)
30,603	Sabre Corp	Citibank	10,711
11,700	Sabre Corp	Goldman Sachs	(3,222)
(12,327)	Sage Therapeutics Inc	JP Morgan	14,546
(3,838)	Sage Therapeutics Inc	Citibank	25,983
(5,699)	salesforce.com Inc	Credit Suisse	24,677
(1,450)	salesforce.com Inc	Goldman Sachs	4,903
(13,799)	salesforce.com Inc	Bank of America Merrill Lynch	34,911

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(2,126)	salesforce.com Inc	JP Morgan	9,206
117,820	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	(207,363)
15,497	Sally Beauty Holdings Inc	Citibank	(27,120)
71,937	Sally Beauty Holdings Inc	Credit Suisse	(124,451)
(30,098)	Sarepta Therapeutics Inc	JP Morgan	8,011
(10,861)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	53,328
(14,753)	Sarepta Therapeutics Inc	Citibank	108,287
(30,628)	Sarepta Therapeutics Inc	Credit Suisse	6,738
(4,315)	Sarepta Therapeutics Inc	HSBC	949
1,250	SBA Communications Corp (Reit)	Goldman Sachs	7,107
(27,726)	Schlumberger Ltd	Bank of America Merrill Lynch	128,371
(4,444)	Schlumberger Ltd	Citibank	16,176
(34,812)	Schlumberger Ltd	Credit Suisse	193,903
(18,752)	Schlumberger Ltd	HSBC	104,449
(36,331)	Schlumberger Ltd	JP Morgan	202,364
17,695	Schneider National Inc 'B'	Bank of America Merrill Lynch	(42,822)
256,393	Schneider National Inc 'B'	Goldman Sachs	(421,741)
60,874	Schneider National Inc 'B'	Credit Suisse	(174,589)
21,515	Schneider National Inc 'B'	Citibank	(35,930)
(28,527)	Scotts Miracle-Gro Co/The	JP Morgan	107,262
(8,071)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(10,492)
(23,179)	Scotts Miracle-Gro Co/The	Citibank	28,510
(306)	Seaboard Corp	Goldman Sachs	37,856
5,777	Seagate Technology Plc	Bank of America Merrill Lynch	(16,753)
63,678	Seagate Technology Plc	Citibank	(128,630)
20,873	Seagate Technology Plc	JP Morgan	(132,544)
16,669	Seagate Technology Plc	Credit Suisse	(105,848)
6,792	Sealed Air Corp	HSBC	(13,992)
13,137	Sealed Air Corp	Citibank	(1,576)
29,991	Sealed Air Corp	JP Morgan	(51,176)
28,769	Sealed Air Corp	Bank of America Merrill Lynch	(24,454)
3,865	Sealed Air Corp	Credit Suisse	(7,962)
46,290	Sealed Air Corp	Goldman Sachs	(27,549)
(31,718)	Seattle Genetics Inc	Credit Suisse	73,586
(15,569)	Seattle Genetics Inc	JP Morgan	36,120
(20,917)	Seattle Genetics Inc	Citibank	57,313
(32,396)	Seattle Genetics Inc	Bank of America Merrill Lynch	(59,933)
(2,706)	Seattle Genetics Inc	HSBC	6,278
26,280	SEI Investments Co	Goldman Sachs	(17,588)
(11,327)	Sempra Energy	Credit Suisse	(60,146)
(22,508)	Sempra Energy	Bank of America Merrill Lynch	(26,785)
29,045	Semtech Corp	Citibank	(153,067)
19,742	Semtech Corp	JP Morgan	(237,891)
19,406	Semtech Corp	Bank of America Merrill Lynch	(175,042)
(9,479)	Senior Housing Properties Trust (Reit)	JP Morgan	2,465

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(160,790)	Senior Housing Properties Trust (Reit)	Goldman Sachs	37,418
(65,655)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	38,736
(43,920)	Senior Housing Properties Trust (Reit)	Citibank	8,345
(3,379)	Senior Housing Properties Trust (Reit)	Credit Suisse	879
(16,980)	Sensata Technologies Holding Plc	Citibank	32,092
(11,791)	Sensata Technologies Holding Plc	Credit Suisse	70,156
(16,055)	Sensient Technologies Corp	Bank of America Merrill Lynch	49,449
(19,850)	Sensient Technologies Corp	Credit Suisse	96,471
(13,873)	Sensient Technologies Corp	Citibank	43,977
(6,143)	Sensient Technologies Corp	JP Morgan	29,855
(1,401)	Service Corp International/US	Citibank	(420)
(14,176)	Service Corp International/US	JP Morgan	(19,563)
(15,137)	Service Corp International/US	Credit Suisse	(20,889)
(7,941)	Service Corp International/US	Bank of America Merrill Lynch	(10,164)
(31,689)	ServiceMaster Global Holdings Inc	JP Morgan	(59,575)
(36,536)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	5,115
(25,382)	ServiceMaster Global Holdings Inc	Citibank	8,630
(48,805)	ServiceMaster Global Holdings Inc	Credit Suisse	(91,753)
2,396	ServiceNow Inc	Bank of America Merrill Lynch	(29,639)
2,553	ServiceNow Inc	Citibank	(30,125)
3,820	ServiceNow Inc	Goldman Sachs	(33,578)
(4,019)	Sherwin-Williams Co/The	Citibank	52,086
(2,450)	Sherwin-Williams Co/The	JP Morgan	63,774
(3,951)	Sherwin-Williams Co/The	Bank of America Merrill Lynch	49,150
(5,980)	Sherwin-Williams Co/The	Goldman Sachs	73,397
(2,080)	Sherwin-Williams Co/The	Credit Suisse	54,142
(3,673)	Sherwin-Williams Co/The	HSBC	91,980
(13,428)	Signature Bank/New York NY	Bank of America Merrill Lynch	34,510
(7,399)	Signature Bank/New York NY	Citibank	18,128
(18,030)	Signature Bank/New York NY	JP Morgan	241,241
76,072	Signet Jewelers Ltd	Credit Suisse	(333,195)
53,445	Signet Jewelers Ltd	JP Morgan	(234,089)
16,830	Signet Jewelers Ltd	Citibank	(29,284)
18,656	Signet Jewelers Ltd	Bank of America Merrill Lynch	(31,156)
28,960	Signet Jewelers Ltd	HSBC	(126,845)
7,066	Silgan Holdings Inc	Citibank	(7,631)
7,721	Silgan Holdings Inc	JP Morgan	(6,794)
34,724	Silgan Holdings Inc	Bank of America Merrill Lynch	(43,752)
443	Silgan Holdings Inc	Credit Suisse	(390)
33,920	Silgan Holdings Inc	Goldman Sachs	(31,637)
23	Simon Property Group Inc (Reit)	Credit Suisse	(260)
9,757	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	(150,843)
11,080	Simon Property Group Inc (Reit)	Citibank	(112,351)
8,573	Simon Property Group Inc (Reit)	JP Morgan	(96,875)
13,653	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	(66,081)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
19,825	Simpson Manufacturing Co Inc	JP Morgan	(115,183)
8,924	Simpson Manufacturing Co Inc	Citibank	(28,289)
14,867	Simpson Manufacturing Co Inc	Credit Suisse	(86,377)
18,328	SINA Corp/China	JP Morgan	(300,029)
67,070	SINA Corp/China	Bank of America Merrill Lynch	(852,460)
21,139	SINA Corp/China	Credit Suisse	(346,045)
15,892	SINA Corp/China	Citibank	(97,100)
430	Sinclair Broadcast Group Inc 'A'	Credit Suisse	(2,808)
21,190	Sinclair Broadcast Group Inc 'A'	Citibank	(6,145)
21,464	Sinclair Broadcast Group Inc 'A'	Bank of America Merrill Lynch	(62,460)
22,338	Sinclair Broadcast Group Inc 'A'	JP Morgan	(145,867)
346,810	Sirius XM Holdings Inc	Credit Suisse	(163,001)
123,766	Sirius XM Holdings Inc	Citibank	(35,892)
103,663	Sirius XM Holdings Inc	HSBC	(48,722)
(16,276)	SITE Centers Corp (Reit)	Credit Suisse	13,184
(117,475)	SITE Centers Corp (Reit)	JP Morgan	95,155
(29,482)	SITE Centers Corp (Reit)	Bank of America Merrill Lynch	35,673
(29,308)	SITE Centers Corp (Reit)	Citibank	24,912
7,789	Six Flags Entertainment Corp	Bank of America Merrill Lynch	(32,870)
12,656	Six Flags Entertainment Corp	Citibank	(23,160)
5,907	Six Flags Entertainment Corp	JP Morgan	(28,176)
(3)	Skechers U.S.A. Inc 'A'	JP Morgan	5
17,410	Skechers U.S.A. Inc 'A'	Goldman Sachs	(9,862)
5,554	SkyWest Inc	Credit Suisse	(4,221)
11,577	SkyWest Inc	Citibank	(4,978)
16,712	SkyWest Inc	JP Morgan	(12,701)
7,086	SkyWest Inc	HSBC	(5,385)
(2,465)	Skyworks Solutions Inc	Credit Suisse	41,856
(14,502)	Skyworks Solutions Inc	Bank of America Merrill Lynch	169,238
(3,901)	Skyworks Solutions Inc	HSBC	66,239
5,654	SL Green Realty Corp (Reit)	Credit Suisse	8,311
29,420	SL Green Realty Corp (Reit)	HSBC	(46,375)
3,532	SL Green Realty Corp (Reit)	Citibank	(7,382)
11,440	SL Green Realty Corp (Reit)	Bank of America Merrill Lynch	(1,830)
17,464	SL Green Realty Corp (Reit)	JP Morgan	25,672
(49,220)	SLM Corp	Bank of America Merrill Lynch	21,165
(135,628)	SLM Corp	JP Morgan	77,308
(89,144)	SLM Corp	Credit Suisse	50,812
(73,157)	SM Energy Co	Bank of America Merrill Lynch	256,050
(56,883)	SM Energy Co	JP Morgan	173,493
(93,589)	SM Energy Co	Citibank	178,755
(185,534)	SM Energy Co	Credit Suisse	568,068
(95,560)	SM Energy Co	Goldman Sachs	155,647
(16,826)	SM Energy Co	HSBC	51,319
23,915	Snap-on Inc	Bank of America Merrill Lynch	(189,885)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
11,063	Snap-on Inc	Citibank	(43,146)
7,182	Snap-on Inc	JP Morgan	(88,841)
5,021	Snap-on Inc	Credit Suisse	(62,110)
(46,814)	SolarWinds Corp	Goldman Sachs	43,907
(8,870)	SolarWinds Corp	Credit Suisse	14,205
(28,690)	SolarWinds Corp	HSBC	18,528
42,365	Sonoco Products Co	Citibank	(33,045)
64,685	Sonoco Products Co	JP Morgan	(102,849)
26,056	Sonoco Products Co	Bank of America Merrill Lynch	(40,126)
40,909	Sonoco Products Co	Credit Suisse	(65,045)
46,477	Sonoco Products Co	Goldman Sachs	(60,674)
4,235	Sotheby's	Credit Suisse	(20,963)
8,543	Sotheby's	Citibank	(31,780)
(9,167)	South Jersey Industries Inc	Bank of America Merrill Lynch	20,809
(75,027)	South Jersey Industries Inc	Citibank	175,563
(25,478)	South Jersey Industries Inc	JP Morgan	20,637
(38,853)	South Jersey Industries Inc	Credit Suisse	31,471
34,937	Southwest Airlines Co	Credit Suisse	(125,002)
7,112	Southwest Airlines Co	HSBC	(25,745)
94,065	Southwest Airlines Co	Bank of America Merrill Lynch	(302,889)
23,232	Southwest Airlines Co	Citibank	(87,817)
7,850	Southwest Airlines Co	JP Morgan	(23,186)
19,330	Southwest Airlines Co	Goldman Sachs	(53,876)
(10,976)	Southwest Gas Holdings Inc	JP Morgan	(29,196)
178,167	Southwestern Energy Co	Credit Suisse	(111,354)
167,925	Southwestern Energy Co	JP Morgan	(104,953)
158,122	Southwestern Energy Co	Bank of America Merrill Lynch	(95,664)
67,808	Southwestern Energy Co	Citibank	(18,647)
(91,664)	Spark Therapeutics Inc	Credit Suisse	(30,249)
(17,379)	Spark Therapeutics Inc	Bank of America Merrill Lynch	(23,288)
(11,383)	Spark Therapeutics Inc	Citibank	(20,262)
(5,072)	Spark Therapeutics Inc	HSBC	(1,674)
(31,766)	Spark Therapeutics Inc	JP Morgan	(10,483)
(31,099)	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	304,148
(61,401)	Spectrum Brands Holdings Inc	JP Morgan	721,462
(41,196)	Spectrum Brands Holdings Inc	Citibank	432,558
(34,420)	Spire Inc	Bank of America Merrill Lynch	101,883
(6,331)	Spire Inc	Citibank	23,235
(1,945)	Spire Inc	JP Morgan	3,073
(7,032)	Spire Inc	Credit Suisse	11,111
3,520	Spirit AeroSystems Holdings Inc 'A'	HSBC	(9,148)
4,058	Spirit AeroSystems Holdings Inc 'A'	Bank of America Merrill Lynch	(5,154)
3,398	Spirit AeroSystems Holdings Inc 'A'	Citibank	(8,631)
21,333	Spirit AeroSystems Holdings Inc 'A'	JP Morgan	(88,564)
19,730	Spirit AeroSystems Holdings Inc 'A'	Goldman Sachs	(24,051)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
34,220	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	(25,323)
(3,990)	Splunk Inc	Citibank	83,710
(18,098)	Splunk Inc	Bank of America Merrill Lynch	359,426
(12,008)	Splunk Inc	HSBC	199,693
(161,847)	Sprint Corp	JP Morgan	(218,493)
11,749	Sprouts Farmers Market Inc	HSBC	(27,140)
11,797	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(18,285)
22,563	Sprouts Farmers Market Inc	Credit Suisse	(52,121)
84,159	Sprouts Farmers Market Inc	JP Morgan	(187,692)
18,271	Sprouts Farmers Market Inc	Citibank	(12,424)
113,360	Sprouts Farmers Market Inc	Goldman Sachs	(91,774)
(144,983)	Square Inc 'A'	Citibank	690,119
(43,846)	Square Inc 'A'	Credit Suisse	243,345
(40,784)	Square Inc 'A'	JP Morgan	199,860
(1,172)	Square Inc 'A'	Bank of America Merrill Lynch	4,137
(42,983)	SS&C Technologies Holdings Inc	Credit Suisse	119,923
(49,420)	SS&C Technologies Holdings Inc	Goldman Sachs	84,873
(24,735)	SS&C Technologies Holdings Inc	HSBC	60,989
(86,627)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	225,230
(51,949)	SS&C Technologies Holdings Inc	Citibank	82,079
(28,054)	SS&C Technologies Holdings Inc	JP Morgan	78,271
(11,134)	STAG Industrial Inc (Reit)	Credit Suisse	(223)
(8,354)	STAG Industrial Inc (Reit)	JP Morgan	(167)
(9,940)	Stanley Black & Decker Inc	JP Morgan	144,813
(14,260)	Stanley Black & Decker Inc	Goldman Sachs	91,983
(16,289)	Stanley Black & Decker Inc	Bank of America Merrill Lynch	107,507
(17,350)	Stanley Black & Decker Inc	Citibank	123,012
(19,820)	Stanley Black & Decker Inc	Credit Suisse	306,615
(4,111)	Stanley Black & Decker Inc	HSBC	63,597
14,257	Starbucks Corp	Credit Suisse	(35,341)
101,147	Starbucks Corp	Citibank	(189,145)
149,413	Starbucks Corp	Bank of America Merrill Lynch	(355,603)
52,614	Starbucks Corp	HSBC	(140,479)
44,347	Starbucks Corp	JP Morgan	(118,406)
33,280	Starwood Property Trust Inc (Reit)	HSBC	(19,778)
167,240	Starwood Property Trust Inc (Reit)	Goldman Sachs	(100,462)
14,456	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	(7,083)
25,000	Starwood Property Trust Inc (Reit)	JP Morgan	(10,160)
(18,050)	State Street Corp	Goldman Sachs	77,146
(3,004)	State Street Corp	Credit Suisse	26,225
(23,199)	State Street Corp	JP Morgan	196,369
(29,704)	State Street Corp	Bank of America Merrill Lynch	179,709
(44,492)	State Street Corp	Citibank	166,400
(6,734)	State Street Corp	HSBC	58,788
61,463	Steel Dynamics Inc	Bank of America Merrill Lynch	(344,193)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
59,613	Steel Dynamics Inc	JP Morgan	(425,637)
925	Steel Dynamics Inc	Credit Suisse	(6,604)
10,709	Steel Dynamics Inc	HSBC	(76,462)
(32,833)	Stericycle Inc	Credit Suisse	141,182
(48,050)	Stericycle Inc	Goldman Sachs	138,027
(65,830)	Stericycle Inc	Bank of America Merrill Lynch	254,104
(54,863)	Stericycle Inc	Citibank	168,429
(63,988)	Stericycle Inc	JP Morgan	275,148
(25,042)	Stericycle Inc	HSBC	109,315
(151,192)	Sterling Bancorp/DE	Bank of America Merrill Lynch	175,383
(81,305)	Sterling Bancorp/DE	Citibank	79,679
(111,465)	Sterling Bancorp/DE	JP Morgan	209,554
(73,257)	Sterling Bancorp/DE	Credit Suisse	137,723
6,774	STORE Capital Corp (Reit)	HSBC	4,606
52,020	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	(11,444)
15,183	STORE Capital Corp (Reit)	Credit Suisse	10,324
1,753	Stryker Corp	JP Morgan	(9,045)
698	Stryker Corp	Bank of America Merrill Lynch	(1,940)
13,229	Stryker Corp	Citibank	(40,481)
9,971	Stryker Corp	Credit Suisse	(51,450)
2,000	Stryker Corp	Goldman Sachs	(846)
900	Stryker Corp	HSBC	(2,552)
(6,320)	Sun Communities Inc (Reit)	Goldman Sachs	7,117
50,001	Sunstone Hotel Investors Inc (Reit)	Credit Suisse	(38,501)
12,551	Sunstone Hotel Investors Inc (Reit)	JP Morgan	(9,664)
50,784	Sunstone Hotel Investors Inc (Reit)	Citibank	(47,737)
14,531	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	(19,181)
9,452	SunTrust Banks Inc	Bank of America Merrill Lynch	(13,989)
5,968	SunTrust Banks Inc	Citibank	(18,978)
10,063	SunTrust Banks Inc	JP Morgan	(31,698)
66,477	SunTrust Banks Inc	Credit Suisse	(209,403)
(4,640)	SVB Financial Group	Bank of America Merrill Lynch	111,870
(3,651)	SVB Financial Group	Citibank	94,196
(2,713)	SVB Financial Group	Credit Suisse	122,628
(2,748)	SVB Financial Group	HSBC	124,210
(137,613)	Switch Inc 'A'	Credit Suisse	(63,414)
(39,871)	Switch Inc 'A'	JP Morgan	(57,813)
(148,744)	Switch Inc 'A'	HSBC	(82,972)
(43,154)	Symantec Corp	Credit Suisse	154,060
(140,947)	Symantec Corp	Citibank	225,515
(25,549)	Symantec Corp	Bank of America Merrill Lynch	20,439
(109,750)	Symantec Corp	Goldman Sachs	128,571
(102,470)	Symantec Corp	JP Morgan	365,818
(36,730)	Symantec Corp	HSBC	64,394
23,464	Synchrony Financial	Credit Suisse	1,877

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
70,291	Synchrony Financial	Bank of America Merrill Lynch	(67,479)
35,196	Synchrony Financial	Citibank	(47,163)
67,773	Synchrony Financial	JP Morgan	5,422
45,770	Synchrony Financial	Goldman Sachs	(47,338)
48,553	Synopsys Inc	Citibank	57,293
35,300	Synopsys Inc	JP Morgan	(109,077)
10,102	Synopsys Inc	Bank of America Merrill Lynch	(40,004)
12,671	Synopsys Inc	Credit Suisse	(39,153)
(46,120)	Synovus Financial Corp	Goldman Sachs	88,187
(30,039)	Synovus Financial Corp	Credit Suisse	86,080
2,387	Sysco Corp	HSBC	(1,480)
12,474	Sysco Corp	Citibank	(38,046)
771	Sysco Corp	JP Morgan	(478)
6,752	Sysco Corp	Credit Suisse	(4,186)
72,019	Sysco Corp	Bank of America Merrill Lynch	(110,909)
429	T Rowe Price Group Inc	Bank of America Merrill Lynch	(1,253)
4,295	T Rowe Price Group Inc	Citibank	(18,211)
556	T Rowe Price Group Inc	JP Morgan	(1,084)
11,390	T Rowe Price Group Inc	Goldman Sachs	(23,615)
(6,091)	T-Mobile US Inc	HSBC	(9,136)
(32,630)	T-Mobile US Inc	Goldman Sachs	63,916
(23,390)	T-Mobile US Inc	Bank of America Merrill Lynch	11,695
(28,879)	T-Mobile US Inc	Citibank	64,111
(30,186)	T-Mobile US Inc	JP Morgan	(45,279)
(55,787)	T-Mobile US Inc	Credit Suisse	(57,202)
6,218	Tableau Software Inc 'A'	Bank of America Merrill Lynch	(56,335)
7,455	Tableau Software Inc 'A'	Credit Suisse	(74,458)
9,873	Tableau Software Inc 'A'	Citibank	(40,973)
3,157	Tableau Software Inc 'A'	JP Morgan	(34,506)
26,050	Tableau Software Inc 'A'	Goldman Sachs	(133,548)
(24,663)	Take-Two Interactive Software Inc	Citibank	(84,841)
(4,263)	Take-Two Interactive Software Inc	Credit Suisse	(24,981)
(7,175)	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	(1,363)
(19,988)	Take-Two Interactive Software Inc	HSBC	(117,130)
(15,948)	Take-Two Interactive Software Inc	JP Morgan	(93,436)
16,327	Tapestry Inc	Citibank	(40,491)
63,598	Tapestry Inc	JP Morgan	(150,727)
(115,454)	Targa Resources Corp	Credit Suisse	108,527
(94,084)	Targa Resources Corp	JP Morgan	88,439
(8,210)	Targa Resources Corp	Goldman Sachs	31,022
(255,777)	Targa Resources Corp	Bank of America Merrill Lynch	879,873
(106,021)	Targa Resources Corp	Citibank	337,147
(97,823)	Targa Resources Corp	HSBC	91,954
9,960	Target Corp	JP Morgan	42,330
6,686	Target Corp	HSBC	28,416

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(10,823)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	75,761
(15,984)	Taubman Centers Inc (Reit)	Credit Suisse	105,015
(11,429)	Taubman Centers Inc (Reit)	JP Morgan	75,089
(137,830)	TCF Financial Corp	Goldman Sachs	111,467
25,091	TD Ameritrade Holding Corp	Citibank	(49,931)
14,247	TD Ameritrade Holding Corp	JP Morgan	(40,177)
22,586	Tech Data Corp	Bank of America Merrill Lynch	(119,480)
5,208	Tech Data Corp	Citibank	(12,864)
6,762	Tech Data Corp	JP Morgan	(62,143)
7,690	Tech Data Corp	Credit Suisse	(70,671)
462	Tech Data Corp	HSBC	(4,246)
19,427	Tegna Inc	HSBC	(5,342)
80,652	Tegna Inc	Credit Suisse	(22,179)
18,212	Tegna Inc	Bank of America Merrill Lynch	(11,565)
50,237	Tegna Inc	Citibank	(23,863)
70,564	Tegna Inc	JP Morgan	(19,405)
6,265	Teledyne Technologies Inc	Bank of America Merrill Lynch	(29,696)
8,776	Teledyne Technologies Inc	Citibank	(103,118)
4,457	Teledyne Technologies Inc	JP Morgan	(69,574)
4,907	Teledyne Technologies Inc	Credit Suisse	(67,928)
3,800	Teledyne Technologies Inc	Goldman Sachs	(15,413)
(2,646)	Teleflex Inc	Citibank	28,074
(3,771)	Teleflex Inc	Bank of America Merrill Lynch	31,903
(11,324)	Teleflex Inc	Credit Suisse	109,396
(1,202)	Teleflex Inc	JP Morgan	11,058
(4,620)	Teleflex Inc	Goldman Sachs	40,769
(695)	Teleflex Inc	HSBC	6,394
21,813	Telephone & Data Systems Inc	Bank of America Merrill Lynch	(29,884)
26,253	Telephone & Data Systems Inc	Citibank	(33,866)
86,448	Telephone & Data Systems Inc	JP Morgan	(210,069)
44,630	Telephone & Data Systems Inc	Credit Suisse	(108,451)
77,220	Telephone & Data Systems Inc	Goldman Sachs	(109,266)
18,381	Telephone & Data Systems Inc	HSBC	(40,833)
(4,299)	Tempur Sealy International Inc	HSBC	774
(21,098)	Tempur Sealy International Inc	JP Morgan	3,798
(6,170)	Tempur Sealy International Inc	Bank of America Merrill Lynch	(10,489)
(34,014)	Tempur Sealy International Inc	Credit Suisse	6,123
(11,598)	Tempur Sealy International Inc	Citibank	10,902
12,873	Tenet Healthcare Corp	Credit Suisse	(18,151)
38,248	Tenet Healthcare Corp	JP Morgan	(53,930)
1,570	Tenet Healthcare Corp	Citibank	(4,977)
16,372	Tenet Healthcare Corp	Bank of America Merrill Lynch	(19,646)
30,314	Tenneco Inc 'A'	Credit Suisse	(304,353)
45,598	Tenneco Inc 'A'	Bank of America Merrill Lynch	(129,954)
16,586	Tenneco Inc 'A'	Citibank	(9,952)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
55,549	Tenneco Inc 'A'	JP Morgan	(557,712)
17,606	Teradata Corp	Bank of America Merrill Lynch	(41,198)
17,608	Teradata Corp	Citibank	(15,847)
29,870	Teradata Corp	JP Morgan	(123,064)
19,241	Teradata Corp	Credit Suisse	(79,273)
50,378	Teradyne Inc	Bank of America Merrill Lynch	(224,182)
80,433	Teradyne Inc	Citibank	(93,302)
63,320	Teradyne Inc	JP Morgan	(370,422)
12,012	Teradyne Inc	HSBC	(70,270)
38,680	Teradyne Inc	Credit Suisse	(212,403)
43,630	Teradyne Inc	Goldman Sachs	(53,524)
(5,880)	Terex Corp	Goldman Sachs	6,041
(15,526)	Terex Corp	JP Morgan	69,867
(22,382)	Terex Corp	HSBC	100,719
(26,461)	Terex Corp	Bank of America Merrill Lynch	68,269
(12,176)	Terex Corp	Credit Suisse	54,792
(1,570)	Tesla Inc	Goldman Sachs	26,922
(15,747)	Tesla Inc	JP Morgan	911,205
(35,856)	Tesla Inc	Credit Suisse	2,096,500
11,999	Tetra Tech Inc	Bank of America Merrill Lynch	(7,079)
45,216	Tetra Tech Inc	Citibank	(80,484)
65,815	Tetra Tech Inc	JP Morgan	(84,243)
11,234	Tetra Tech Inc	HSBC	(14,380)
23,527	Tetra Tech Inc	Credit Suisse	(30,115)
(62,680)	Texas Capital Bancshares Inc	Credit Suisse	431,238
(14,219)	Texas Capital Bancshares Inc	JP Morgan	97,827
(2,890)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	9,479
(7,023)	Texas Capital Bancshares Inc	Citibank	22,193
78,679	Texas Instruments Inc	Bank of America Merrill Lynch	(415,425)
48,360	Texas Instruments Inc	JP Morgan	(365,118)
57,397	Texas Instruments Inc	Citibank	(101,593)
32,671	Texas Instruments Inc	HSBC	(209,573)
46,094	Texas Instruments Inc	Credit Suisse	(333,986)
17,570	Texas Instruments Inc	Goldman Sachs	(67,778)
11,127	Texas Roadhouse Inc	Bank of America Merrill Lynch	(28,708)
(9,700)	TFS Financial Corp	Goldman Sachs	926
(58,347)	TFS Financial Corp	Bank of America Merrill Lynch	5,251
(11,638)	TFS Financial Corp	Citibank	233
(50,411)	TFS Financial Corp	JP Morgan	3,025
(36,200)	TFS Financial Corp	Credit Suisse	2,172
(2,329)	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	(8,687)
(2,030)	Thermo Fisher Scientific Inc	Credit Suisse	(770)
(3,943)	Thermo Fisher Scientific Inc	HSBC	14,747
(13,087)	Thermo Fisher Scientific Inc	JP Morgan	48,945
(4,764)	Thermo Fisher Scientific Inc	Citibank	23,296

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(2,750)	Thermo Fisher Scientific Inc	Goldman Sachs	(2,880)
16,757	Thomson Reuters Corp	Credit Suisse	11,562
8,097	Thomson Reuters Corp	Citibank	(13,117)
2,817	Thomson Reuters Corp	HSBC	1,944
(2,820)	Thor Industries Inc	Goldman Sachs	10,254
(21,900)	Thor Industries Inc	Bank of America Merrill Lynch	138,627
(15,205)	Thor Industries Inc	Credit Suisse	178,963
(14,010)	Thor Industries Inc	Citibank	50,716
(31,215)	Thor Industries Inc	HSBC	367,401
(25,210)	Thor Industries Inc	JP Morgan	287,885
(7,854)	Tiffany & Co	Bank of America Merrill Lynch	78,108
(2,057)	Tiffany & Co	Citibank	20,765
(1,578)	Tiffany & Co	JP Morgan	27,339
(4,751)	Tiffany & Co	Credit Suisse	82,311
(1,950)	Tiffany & Co	Goldman Sachs	17,673
(12,519)	Tiffany & Co	HSBC	202,567
5,113	Timken Co/The	HSBC	(32,161)
13,456	Timken Co/The	Credit Suisse	(84,638)
39,028	Timken Co/The	Bank of America Merrill Lynch	(184,993)
9,170	Timken Co/The	Citibank	(18,432)
24,737	Timken Co/The	JP Morgan	(155,596)
55,740	TJX Cos Inc/The	JP Morgan	(191,888)
117,456	TJX Cos Inc/The	Bank of America Merrill Lynch	(256,054)
61,453	TJX Cos Inc/The	Citibank	(95,867)
44,753	TJX Cos Inc/The	Credit Suisse	(172,299)
80,331	TJX Cos Inc/The	HSBC	(309,274)
44,070	TJX Cos Inc/The	Goldman Sachs	(99,166)
(16,298)	Toll Brothers Inc	Credit Suisse	42,485
(24,450)	Toll Brothers Inc	Goldman Sachs	42,481
(4,730)	Toll Brothers Inc	Bank of America Merrill Lynch	16,650
(13,024)	Toll Brothers Inc	JP Morgan	32,560
29,434	Torchmark Corp	Bank of America Merrill Lynch	(31,789)
22,628	Torchmark Corp	Citibank	(62,906)
53,534	Torchmark Corp	JP Morgan	(64,241)
19,136	Torchmark Corp	Credit Suisse	(22,963)
6,336	Toro Co/The	Bank of America Merrill Lynch	(43,845)
9,966	Toro Co/The	Citibank	(53,019)
110,482	Toro Co/The	JP Morgan	(877,227)
83,179	Toro Co/The	Credit Suisse	(660,441)
5,978	Total System Services Inc	Bank of America Merrill Lynch	140,124
11,553	Total System Services Inc	Credit Suisse	259,365
2,720	Total System Services Inc	Goldman Sachs	59,579
6,561	Total System Services Inc	Citibank	139,618
9,020	Total System Services Inc	JP Morgan	205,673
6,907	Total System Services Inc	HSBC	156,455

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
50,140	Tractor Supply Co	Credit Suisse	(99,779)
15,598	Tractor Supply Co	Citibank	(53,033)
24,560	Tractor Supply Co	JP Morgan	(48,874)
6,646	Tractor Supply Co	HSBC	(13,226)
7,514	Tractor Supply Co	Bank of America Merrill Lynch	1,803
7,740	Tractor Supply Co	Goldman Sachs	(12,504)
(51,736)	Transocean Ltd	Credit Suisse	61,048
(122,425)	Transocean Ltd	Citibank	108,958
(34,694)	Transocean Ltd	HSBC	40,939
(31,015)	Transocean Ltd	JP Morgan	36,598
(21,965)	TransUnion	Citibank	22,404
(25,897)	TransUnion	Credit Suisse	24,886
(23,372)	TransUnion	JP Morgan	25,242
(27,840)	TransUnion	Goldman Sachs	12,526
(40,071)	TransUnion	Bank of America Merrill Lynch	(32,057)
(13,519)	TransUnion	HSBC	14,601
(20,810)	TreeHouse Foods Inc	Bank of America Merrill Lynch	136,722
(25,060)	TreeHouse Foods Inc	Goldman Sachs	115,307
(32,899)	TreeHouse Foods Inc	JP Morgan	170,119
(22,697)	TreeHouse Foods Inc	Credit Suisse	112,123
(3,141)	TreeHouse Foods Inc	HSBC	15,517
14,233	Trex Co Inc	Bank of America Merrill Lynch	(28,324)
6,387	Trex Co Inc	Citibank	(29,125)
(74,316)	Trimble Inc	Bank of America Merrill Lynch	49,792
(13,791)	Trimble Inc	JP Morgan	32,960
(75,063)	Trinity Industries Inc	Citibank	116,348
(79,987)	Trinity Industries Inc	JP Morgan	178,371
(43,838)	Trinity Industries Inc	Credit Suisse	97,759
(58,061)	Trinity Industries Inc	Bank of America Merrill Lynch	103,349
26,188	Trinseo SA	Bank of America Merrill Lynch	(124,393)
30,426	Trinseo SA	Citibank	(94,016)
68,542	Trinseo SA	JP Morgan	(522,975)
26,059	Trinseo SA	Credit Suisse	(198,830)
16,850	TripAdvisor Inc	Bank of America Merrill Lynch	(82,565)
8,211	TripAdvisor Inc	Citibank	(34,568)
13,904	TripAdvisor Inc	HSBC	(88,568)
18,531	TripAdvisor Inc	JP Morgan	(118,042)
48,143	TripAdvisor Inc	Credit Suisse	(259,744)
40,330	TripAdvisor Inc	Goldman Sachs	(140,171)
(1,261)	Triton International Ltd/Bermuda	JP Morgan	2,118
21,359	Trustmark Corp	Bank of America Merrill Lynch	(37,378)
55,939	Trustmark Corp	JP Morgan	(183,480)
17,828	Trustmark Corp	Citibank	(26,742)
7,574	Trustmark Corp	Credit Suisse	(24,843)
21,775	Tupperware Brands Corp	Citibank	(67,503)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
29,580	Tupperware Brands Corp	JP Morgan	(123,644)
49,863	Tupperware Brands Corp	Bank of America Merrill Lynch	(224,882)
7,464	Tupperware Brands Corp	Credit Suisse	(31,200)
(23,633)	Twilio Inc 'A'	Bank of America Merrill Lynch	236,566
(9,588)	Twilio Inc 'A'	Credit Suisse	59,637
(109,965)	Twitter Inc	Credit Suisse	216,631
(14,637)	Twitter Inc	Bank of America Merrill Lynch	18,882
(17,582)	Twitter Inc	Citibank	34,637
(65,709)	Twitter Inc	JP Morgan	129,447
39,316	Two Harbors Investment Corp (Reit)	JP Morgan	(49,538)
14,777	Two Harbors Investment Corp (Reit)	Citibank	(10,048)
210,420	Two Harbors Investment Corp (Reit)	Goldman Sachs	(157,456)
(3,800)	Tyler Technologies Inc	Goldman Sachs	12,868
(17,197)	Tyler Technologies Inc	Bank of America Merrill Lynch	36,458
(3,892)	Tyler Technologies Inc	Citibank	35,223
(6,369)	Tyler Technologies Inc	JP Morgan	39,870
(12,851)	Tyler Technologies Inc	Credit Suisse	76,081
(25,394)	Tyson Foods Inc 'A'	Goldman Sachs	165,029
(2,270)	Tyson Foods Inc 'A'	Citibank	13,643
1,604	Ubiquiti Networks Inc	HSBC	(70,319)
21,569	Ubiquiti Networks Inc	Bank of America Merrill Lynch	(179,670)
14,430	Ubiquiti Networks Inc	JP Morgan	(556,575)
8,992	Ubiquiti Networks Inc	Citibank	(58,718)
5,479	Ubiquiti Networks Inc	Credit Suisse	(240,199)
22,130	Ubiquiti Networks Inc	Goldman Sachs	(130,692)
5,831	UDR Inc (Reit)	Credit Suisse	3,090
12,817	UDR Inc (Reit)	Bank of America Merrill Lynch	(6,280)
18,961	UDR Inc (Reit)	Citibank	(14,600)
76,329	UDR Inc (Reit)	JP Morgan	40,454
60,833	UGI Corp	Bank of America Merrill Lynch	(186,149)
39,529	UGI Corp	JP Morgan	(92,893)
4,031	UGI Corp	Credit Suisse	(9,473)
10,930	UGI Corp	Goldman Sachs	(20,829)
1,370	Ulta Salon Cosmetics & Fragrance Inc	Credit Suisse	(50,539)
1,480	Ulta Salon Cosmetics & Fragrance Inc	Citibank	(55,988)
3,558	Ulta Salon Cosmetics & Fragrance Inc	HSBC	(120,655)
2,640	Ulta Salon Cosmetics & Fragrance Inc	Goldman Sachs	(80,920)
(17,790)	Umpqua Holdings Corp	JP Morgan	16,844
(170,872)	Umpqua Holdings Corp	Goldman Sachs	99,896
(12,005)	Umpqua Holdings Corp	Bank of America Merrill Lynch	5,882
(19,970)	Umpqua Holdings Corp	Citibank	14,578
46,621	Under Armour Inc 'A'	Citibank	(67,134)
44,890	Under Armour Inc 'A'	Goldman Sachs	19,793
53,408	Under Armour Inc 'A'	Bank of America Merrill Lynch	78,510
57,219	Under Armour Inc 'A'	HSBC	31,470



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
109,720	Under Armour Inc 'A'	JP Morgan	60,346
34,340	Under Armour Inc 'A'	Credit Suisse	47,921
(15,720)	Under Armour Inc 'C'	JP Morgan	(8,803)
(68,441)	Under Armour Inc 'C'	Credit Suisse	(38,327)
23,975	Union Pacific Corp	Bank of America Merrill Lynch	(192,280)
16,177	Union Pacific Corp	HSBC	(159,020)
(7,741)	United Bankshares Inc/WV	JP Morgan	23,146
(5,469)	United Bankshares Inc/WV	Bank of America Merrill Lynch	5,305
(21,630)	United Bankshares Inc/WV	Citibank	28,552
(21,881)	United Bankshares Inc/WV	Credit Suisse	65,424
2,222	United Continental Holdings Inc	HSBC	(11,710)
33,709	United Continental Holdings Inc	Credit Suisse	(177,646)
14,683	United Continental Holdings Inc	Bank of America Merrill Lynch	(43,755)
3,464	United Continental Holdings Inc	JP Morgan	(18,255)
47,403	United Continental Holdings Inc	Citibank	(118,982)
16,450	United Continental Holdings Inc	Goldman Sachs	(42,204)
6,286	United Parcel Service Inc 'B'	HSBC	(41,045)
12,264	United Parcel Service Inc 'B'	Bank of America Merrill Lynch	(83,273)
17,737	United Parcel Service Inc 'B'	Citibank	(48,777)
31,759	United Parcel Service Inc 'B'	JP Morgan	(225,489)
21,188	United Parcel Service Inc 'B'	Credit Suisse	(150,435)
2,520	United Parcel Service Inc 'B'	Goldman Sachs	(17,132)
(1,760)	United Rentals Inc	HSBC	38,949
(2,262)	United Rentals Inc	JP Morgan	50,058
14,920	United States Cellular Corp	Credit Suisse	(42,373)
14,202	United States Cellular Corp	Bank of America Merrill Lynch	(18,179)
9,305	United States Cellular Corp	Citibank	(14,609)
18,154	United States Cellular Corp	JP Morgan	(51,557)
(219,836)	United States Steel Corp	Citibank	518,813
(167,322)	United States Steel Corp	Bank of America Merrill Lynch	530,411
(286,107)	United States Steel Corp	JP Morgan	1,004,236
(6,018)	United Technologies Corp	Bank of America Merrill Lynch	45,316
(6,113)	United Technologies Corp	Citibank	54,772
(63,398)	United Technologies Corp	JP Morgan	673,287
18,598	United Therapeutics Corp	Credit Suisse	(202,532)
11,656	United Therapeutics Corp	Bank of America Merrill Lynch	(52,569)
2,536	United Therapeutics Corp	Citibank	(5,655)
4,240	United Therapeutics Corp	JP Morgan	(46,174)
10,588	UnitedHealth Group Inc	JP Morgan	25,941
2,068	UnitedHealth Group Inc	Citibank	(16,006)
1,307	UnitedHealth Group Inc	Bank of America Merrill Lynch	7,215
738	UnitedHealth Group Inc	Credit Suisse	1,808
8,131	UnitedHealth Group Inc	HSBC	19,921
(12,162)	Uniti Group Inc (Reit)	Credit Suisse	19,946
(58,078)	Uniti Group Inc (Reit)	Citibank	54,593

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(70,419)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	45,772
(84,433)	Uniti Group Inc (Reit)	JP Morgan	138,470
(41,560)	Uniti Group Inc (Reit)	Goldman Sachs	32,431
(9,716)	Univar Inc	Credit Suisse	9,327
(22,750)	Univar Inc	HSBC	21,840
(56,769)	Univar Inc	Bank of America Merrill Lynch	100,481
(18,935)	Univar Inc	Citibank	35,787
(16,007)	Univar Inc	JP Morgan	15,367
(13,620)	Universal Display Corp	Credit Suisse	299,027
(8,616)	Universal Display Corp	JP Morgan	182,105
(1,680)	Universal Display Corp	Bank of America Merrill Lynch	33,676
(14,741)	Universal Display Corp	Citibank	198,635
(4,721)	Universal Display Corp	HSBC	103,650
4,114	Universal Health Services Inc 'B'	Citibank	(27,523)
1,934	Universal Health Services Inc 'B'	JP Morgan	(6,324)
13,445	Universal Health Services Inc 'B'	Bank of America Merrill Lynch	(41,814)
4,460	Universal Health Services Inc 'B'	Credit Suisse	(15,748)
5,950	Universal Health Services Inc 'B'	Goldman Sachs	(22,050)
17,443	Unum Group	Citibank	(46,224)
49,987	Unum Group	JP Morgan	(186,951)
8,013	Urban Edge Properties (Reit)	Credit Suisse	(5,689)
25,041	Urban Edge Properties (Reit)	Citibank	(21,535)
49,916	Urban Outfitters Inc	Citibank	(95,340)
4,631	Urban Outfitters Inc	Bank of America Merrill Lynch	(18,894)
57,293	Urban Outfitters Inc	JP Morgan	(338,602)
36,241	Urban Outfitters Inc	Credit Suisse	(214,184)
6,692	Urban Outfitters Inc	HSBC	(39,550)
72,900	Urban Outfitters Inc	Goldman Sachs	(192,112)
9,577	US Bancorp	Bank of America Merrill Lynch	(6,512)
10,234	US Bancorp	HSBC	(21,594)
20,677	US Bancorp	Credit Suisse	(43,628)
28,211	US Bancorp	JP Morgan	(59,525)
(5,780)	US Foods Holding Corp	Goldman Sachs	11,290
13,495	USANA Health Sciences Inc	Bank of America Merrill Lynch	(109,849)
34,787	USANA Health Sciences Inc	Credit Suisse	(506,499)
21,051	USANA Health Sciences Inc	Citibank	(89,888)
14,885	USANA Health Sciences Inc	JP Morgan	(216,726)
3,573	USANA Health Sciences Inc	HSBC	(52,023)
(6,003)	Vail Resorts Inc	Credit Suisse	81,129
(8,635)	Vail Resorts Inc	JP Morgan	121,840
(780)	Vail Resorts Inc	Goldman Sachs	1,969
(5,754)	Vail Resorts Inc	Bank of America Merrill Lynch	49,427
(9,924)	Vail Resorts Inc	Citibank	39,994
(1,862)	Vail Resorts Inc	HSBC	26,273
(3,790)	Valero Energy Corp	Goldman Sachs	55,264

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(9,784)	Valero Energy Corp	Bank of America Merrill Lynch	127,486
(25,099)	Valero Energy Corp	Credit Suisse	308,735
(1,659)	Valmont Industries Inc	Citibank	10,999
(9,592)	Valmont Industries Inc	Bank of America Merrill Lynch	72,611
(3,786)	Valmont Industries Inc	Credit Suisse	45,659
(8,219)	Valmont Industries Inc	JP Morgan	99,121
78,319	Valvoline Inc	Bank of America Merrill Lynch	(27,412)
2,007	Varian Medical Systems Inc	Bank of America Merrill Lynch	(7,747)
1,232	Varian Medical Systems Inc	Citibank	(2,624)
20,976	Varian Medical Systems Inc	JP Morgan	(168,335)
4,698	Varian Medical Systems Inc	Credit Suisse	(30,490)
5,521	Varian Medical Systems Inc	HSBC	(44,665)
11,910	Varian Medical Systems Inc	Goldman Sachs	(28,050)
24,955	Vector Group Ltd	JP Morgan	(13,725)
39,435	Vector Group Ltd	Credit Suisse	(21,689)
13,752	Vector Group Ltd	Bank of America Merrill Lynch	(9,351)
20,308	Vector Group Ltd	Citibank	(10,154)
3,240	Veeva Systems Inc 'A'	Goldman Sachs	43,871
1,448	Veeva Systems Inc 'A'	Credit Suisse	15,566
6,926	Veeva Systems Inc 'A'	Citibank	53,538
(26,754)	Ventas Inc (Reit)	Bank of America Merrill Lynch	6,956
(8,940)	Ventas Inc (Reit)	Goldman Sachs	9,641
(13,445)	Ventas Inc (Reit)	Citibank	13,445
(38,946)	Ventas Inc (Reit)	JP Morgan	(101,811)
(15,626)	Ventas Inc (Reit)	HSBC	(38,240)
(31,364)	VEREIT Inc (Reit)	HSBC	(12,546)
(17,929)	VEREIT Inc (Reit)	Bank of America Merrill Lynch	(359)
(147,814)	VEREIT Inc (Reit)	JP Morgan	(59,126)
(52,215)	VEREIT Inc (Reit)	Credit Suisse	(20,886)
11,199	Verint Systems Inc	Bank of America Merrill Lynch	(52,859)
8,407	Verint Systems Inc	Credit Suisse	(53,973)
3,943	Verint Systems Inc	Citibank	(20,977)
40,926	Verint Systems Inc	JP Morgan	(262,745)
6,656	VeriSign Inc	Bank of America Merrill Lynch	266
25,336	VeriSign Inc	Citibank	(95,517)
22,349	VeriSign Inc	JP Morgan	17,209
2,867	VeriSign Inc	HSBC	2,208
9,628	VeriSign Inc	Credit Suisse	7,414
(11,396)	Verisk Analytics Inc	Credit Suisse	10,370
(17,388)	Verisk Analytics Inc	Citibank	73,203
(26,430)	Verisk Analytics Inc	Goldman Sachs	58,716
(13,622)	Verisk Analytics Inc	Bank of America Merrill Lynch	15,393
(33,585)	Verisk Analytics Inc	JP Morgan	27,490
(11,958)	Verizon Communications Inc	Bank of America Merrill Lynch	26,308
(31,920)	Verizon Communications Inc	Goldman Sachs	110,145

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(38,328)	Verizon Communications Inc	Citibank	177,842
(20,407)	Verizon Communications Inc	JP Morgan	36,120
(21,759)	Verizon Communications Inc	HSBC	44,825
(8,288)	Versum Materials Inc	Bank of America Merrill Lynch	4,724
(12,640)	Versum Materials Inc	Citibank	1,896
(5,651)	Versum Materials Inc	Credit Suisse	5,538
(3,297)	Versum Materials Inc	HSBC	3,231
(12,382)	Versum Materials Inc	JP Morgan	12,134
5,001	Vertex Pharmaceuticals Inc	HSBC	(6,001)
12,170	Vertex Pharmaceuticals Inc	Credit Suisse	(4,066)
23,781	Vertex Pharmaceuticals Inc	Citibank	(108,441)
4,250	Vertex Pharmaceuticals Inc	JP Morgan	(5,100)
8,710	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	8,100
11,810	Vertex Pharmaceuticals Inc	Goldman Sachs	(26,746)
12,025	VF Corp	Credit Suisse	(145,503)
2,914	VF Corp	Bank of America Merrill Lynch	(26,459)
5,089	VF Corp	HSBC	(61,577)
3,318	VF Corp	JP Morgan	(40,148)
6,456	VF Corp	Citibank	(56,232)
7,800	VF Corp	Goldman Sachs	(31,466)
67,215	Viacom Inc 'B'	Credit Suisse	34,952
13,680	Viacom Inc 'B'	Goldman Sachs	6,073
71,741	Viacom Inc 'B'	Bank of America Merrill Lynch	46,632
23,649	Viacom Inc 'B'	Citibank	2,601
28,545	Viacom Inc 'B'	JP Morgan	14,843
7,893	Viacom Inc 'B'	HSBC	4,104
(79,372)	VICI Properties Inc (Reit)	Bank of America Merrill Lynch	14,287
(58,608)	VICI Properties Inc (Reit)	Credit Suisse	5,861
(56,221)	VICI Properties Inc (Reit)	JP Morgan	5,622
(29,165)	Virtu Financial Inc 'A'	Citibank	11,083
(51,210)	Virtu Financial Inc 'A'	Goldman Sachs	29,585
(75,216)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	51,899
(47,720)	Virtu Financial Inc 'A'	Credit Suisse	64,421
(8,416)	Virtu Financial Inc 'A'	JP Morgan	11,530
138,415	Visa Inc 'A'	Credit Suisse	58,134
39,020	Visa Inc 'A'	Citibank	(119,401)
125,738	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(228,843)
68,044	Vishay Intertechnology Inc	Citibank	(44,909)
46,135	Vishay Intertechnology Inc	JP Morgan	(163,318)
6,028	Vishay Intertechnology Inc	Credit Suisse	(21,339)
(6,760)	Visteon Corp	HSBC	109,580
(2,688)	Visteon Corp	Bank of America Merrill Lynch	24,407
(2,697)	Visteon Corp	JP Morgan	43,718
(54,475)	Vistra Energy Corp	Bank of America Merrill Lynch	68,094
(18,500)	Vistra Energy Corp	Credit Suisse	35,890

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(67,094)	Vistra Energy Corp	JP Morgan	130,162
2,050	VMware Inc 'A'	HSBC	(34,724)
14,430	VMware Inc 'A'	Credit Suisse	(246,464)
2,305	VMware Inc 'A'	Citibank	(53,315)
13,225	VMware Inc 'A'	JP Morgan	(225,728)
5,530	VMware Inc 'A'	Goldman Sachs	(111,586)
(5,591)	Vornado Realty Trust (Reit)	Credit Suisse	1,118
(7,882)	Vornado Realty Trust (Reit)	Citibank	10,798
(8,123)	Vornado Realty Trust (Reit)	JP Morgan	1,625
102,915	Voya Financial Inc	Citibank	(251,113)
53,730	Voya Financial Inc	Credit Suisse	(138,086)
(10,075)	Vulcan Materials Co	Credit Suisse	45,640
(15,136)	Vulcan Materials Co	Citibank	59,333
(11,147)	Vulcan Materials Co	JP Morgan	50,496
6,750	WABCO Holdings Inc	Citibank	(1,552)
2,838	WABCO Holdings Inc	Credit Suisse	(6,783)
8,088	WABCO Holdings Inc	Bank of America Merrill Lynch	(6,470)
8,882	WABCO Holdings Inc	JP Morgan	(21,228)
2,530	WABCO Holdings Inc	Goldman Sachs	(1,173)
(19,122)	Wabtec Corp	Bank of America Merrill Lynch	117,027
(35,753)	Wabtec Corp	Citibank	109,762
(50,874)	Wabtec Corp	JP Morgan	495,753
(9,450)	Wabtec Corp	Goldman Sachs	42,422
(24,521)	Wabtec Corp	HSBC	244,965
(42,001)	Wabtec Corp	Credit Suisse	419,590
72,954	Waddell & Reed Financial Inc 'A'	Citibank	(63,470)
51,541	Waddell & Reed Financial Inc 'A'	JP Morgan	(95,351)
87,742	Waddell & Reed Financial Inc 'A'	Bank of America Merrill Lynch	(85,110)
19,805	Waddell & Reed Financial Inc 'A'	Credit Suisse	(36,639)
32,859	Walmart Inc	HSBC	26,287
(62,749)	Walt Disney Co/The	HSBC	205,817
(30,640)	Walt Disney Co/The	Citibank	65,570
(29,247)	Walt Disney Co/The	JP Morgan	95,930
(12,200)	Walt Disney Co/The	Goldman Sachs	44,512
22,997	Washington Federal Inc	Bank of America Merrill Lynch	(12,418)
24,536	Washington Federal Inc	Citibank	(29,443)
96,444	Washington Federal Inc	JP Morgan	(111,875)
16,170	Washington Federal Inc	Credit Suisse	(18,757)
4,000	Washington Real Estate Investment Trust (Reit)	Credit Suisse	(5,700)
20,410	Washington Real Estate Investment Trust (Reit)	JP Morgan	(29,084)
(32,502)	Waste Connections Inc	Bank of America Merrill Lynch	25,027
(73,653)	Waste Connections Inc	JP Morgan	(140,677)
(4,153)	Waste Connections Inc	Citibank	6,936
2,965	Waste Management Inc	Citibank	(3,706)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
34,792	Waste Management Inc	Bank of America Merrill Lynch	30,965
11,457	Waste Management Inc	JP Morgan	38,496
4,064	Waste Management Inc	HSBC	13,655
11,721	Waters Corp	Bank of America Merrill Lynch	(67,161)
735	Waters Corp	JP Morgan	(8,452)
7,868	Waters Corp	Citibank	(40,678)
9,645	Waters Corp	Credit Suisse	(110,918)
8,400	Waters Corp	Goldman Sachs	(40,295)
(12,101)	Watsco Inc	Bank of America Merrill Lynch	1,573
(6,527)	Watsco Inc	Credit Suisse	15,273
(11,560)	Watsco Inc	JP Morgan	27,050
(4,903)	Watsco Inc	Citibank	7,011
(18,378)	Wayfair Inc 'A'	Citibank	170,915
(11,147)	Wayfair Inc 'A'	HSBC	61,444
(22,526)	Wayfair Inc 'A'	JP Morgan	157,006
(28,565)	Wayfair Inc 'A'	Bank of America Merrill Lynch	66,271
(2,485)	Wayfair Inc 'A'	Credit Suisse	17,320
11,573	WD-40 Co	Credit Suisse	(93,394)
11,928	WD-40 Co	Bank of America Merrill Lynch	(81,945)
(451,190)	Weatherford International Plc	JP Morgan	147,088
28,002	Webster Financial Corp	Credit Suisse	(189,714)
10,549	Webster Financial Corp	JP Morgan	(71,469)
5,919	Webster Financial Corp	Citibank	(23,055)
(19,130)	WEC Energy Group Inc	Goldman Sachs	24,048
7,533	Weingarten Realty Investors (Reit)	HSBC	(3,691)
18,605	Weingarten Realty Investors (Reit)	Credit Suisse	(9,116)
53,037	Weingarten Realty Investors (Reit)	Citibank	(47,203)
52,949	Weingarten Realty Investors (Reit)	JP Morgan	(25,945)
25,766	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	(20,870)
(390,044)	Welbilt Inc	Bank of America Merrill Lynch	483,655
(10,276)	Welbilt Inc	Citibank	9,557
(178,423)	Welbilt Inc	JP Morgan	144,523
(115,040)	Welbilt Inc	Goldman Sachs	74,133
(196,738)	Welbilt Inc	Credit Suisse	154,623
(31,475)	Welbilt Inc	HSBC	21,756
(7,824)	WellCare Health Plans Inc	Credit Suisse	(89,741)
(3,315)	WellCare Health Plans Inc	JP Morgan	(38,023)
(918)	WellCare Health Plans Inc	Bank of America Merrill Lynch	(1,157)
(6,392)	WellCare Health Plans Inc	Citibank	25,057
(7,613)	WellCare Health Plans Inc	HSBC	(87,321)
(39,554)	Wells Fargo & Co	Credit Suisse	94,930
(52,448)	Wells Fargo & Co	JP Morgan	125,875
(28,222)	Wells Fargo & Co	Bank of America Merrill Lynch	34,995
(17,452)	Welltower Inc (Reit)	HSBC	(97,906)
(62,781)	Welltower Inc (Reit)	Bank of America Merrill Lynch	(138,746)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(13,818)	Welltower Inc (Reit)	Citibank	(9,396)
(52,406)	Welltower Inc (Reit)	JP Morgan	(280,453)
(25,622)	Welltower Inc (Reit)	Credit Suisse	(143,739)
(12,230)	Welltower Inc (Reit)	Goldman Sachs	(11,998)
(36,408)	Wendy's Co/The	Bank of America Merrill Lynch	12,379
14,988	Werner Enterprises Inc	Bank of America Merrill Lynch	(80,036)
35,942	Werner Enterprises Inc	Citibank	(236,858)
151,773	Werner Enterprises Inc	JP Morgan	(745,205)
52,362	Werner Enterprises Inc	Credit Suisse	(257,097)
11,353	Werner Enterprises Inc	HSBC	(55,743)
13,783	WESCO International Inc	Bank of America Merrill Lynch	(69,604)
13,864	WESCO International Inc	Credit Suisse	(96,909)
14,680	WESCO International Inc	Goldman Sachs	(34,315)
19,686	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(49,707)
16,014	West Pharmaceutical Services Inc	Citibank	(69,261)
8,301	West Pharmaceutical Services Inc	Credit Suisse	(54,496)
(61,930)	Western Alliance Bancorp	Goldman Sachs	157,997
(41,800)	Western Alliance Bancorp	Credit Suisse	224,952
(22,337)	Western Alliance Bancorp	Citibank	54,949
(6,328)	Western Alliance Bancorp	HSBC	33,349
(45,606)	Western Digital Corp	Bank of America Merrill Lynch	326,539
(20,914)	Western Digital Corp	Citibank	80,728
(29,650)	Western Digital Corp	HSBC	248,171
(137,066)	Western Digital Corp	JP Morgan	1,147,242
(25,740)	Western Digital Corp	Credit Suisse	198,647
47,391	Western Union Co/The	Bank of America Merrill Lynch	(12,322)
93,699	Western Union Co/The	Citibank	(27,173)
243,152	Western Union Co/The	JP Morgan	(4,863)
71,256	Western Union Co/The	Credit Suisse	(1,425)
(18,350)	Westlake Chemical Corp	Goldman Sachs	72,831
(10,430)	Westlake Chemical Corp	Citibank	49,543
(9,040)	Westlake Chemical Corp	HSBC	18,622
(17,121)	Westlake Chemical Corp	JP Morgan	35,361
(2,529)	Westlake Chemical Corp	Bank of America Merrill Lynch	7,865
(39,781)	Westrock Co	HSBC	216,806
(57,464)	Westrock Co	Credit Suisse	313,179
(15,308)	Westrock Co	Bank of America Merrill Lynch	73,019
(6,799)	Westrock Co	Citibank	17,337
(15,202)	Westrock Co	JP Morgan	82,851
(7,236)	WEX Inc	Credit Suisse	93,634
(1,268)	WEX Inc	JP Morgan	16,408
(10,275)	WEX Inc	Bank of America Merrill Lynch	95,044
(8,440)	WEX Inc	Citibank	108,623
(90,745)	Weyerhaeuser Co (Reit)	HSBC	277,484
(91,365)	Weyerhaeuser Co (Reit)	Credit Suisse	288,713

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(30,556)	Weyerhaeuser Co (Reit)	JP Morgan	96,557
(215,057)	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	533,341
(121,512)	Weyerhaeuser Co (Reit)	Citibank	80,198
(87,900)	Weyerhaeuser Co (Reit)	Goldman Sachs	93,974
(3,980)	Whirlpool Corp	Citibank	64,635
(2,123)	Whirlpool Corp	JP Morgan	47,173
(974)	White Mountains Insurance Group Ltd	HSBC	(10,860)
(1,436)	White Mountains Insurance Group Ltd	Credit Suisse	(16,011)
(1,043)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(18,200)
(765)	White Mountains Insurance Group Ltd	Citibank	6,212
8,491	Whiting Petroleum Corp	HSBC	(44,663)
14,165	Whiting Petroleum Corp	Bank of America Merrill Lynch	(83,007)
50,998	Whiting Petroleum Corp	Credit Suisse	(261,378)
18,366	Whiting Petroleum Corp	JP Morgan	(96,605)
24,695	Whiting Petroleum Corp	Citibank	(59,515)
94,320	Whiting Petroleum Corp	Goldman Sachs	(264,906)
(225,996)	Williams Cos Inc/The	Credit Suisse	151,417
(111,052)	Williams Cos Inc/The	Citibank	134,373
(11,277)	Williams Cos Inc/The	JP Morgan	7,556
18,397	Williams-Sonoma Inc	Bank of America Merrill Lynch	65,677
45,457	Williams-Sonoma Inc	Citibank	115,461
52,470	Williams-Sonoma Inc	Goldman Sachs	180,055
80,495	Williams-Sonoma Inc	HSBC	168,780
64,775	Williams-Sonoma Inc	JP Morgan	130,846
101,867	Williams-Sonoma Inc	Credit Suisse	243,854
(9,222)	Willis Towers Watson Plc	Credit Suisse	(10,375)
(11,118)	Willis Towers Watson Plc	Citibank	37,634
(4,440)	Willis Towers Watson Plc	JP Morgan	(4,995)
3,794	Wolverine World Wide Inc	JP Morgan	(27,962)
18,839	Wolverine World Wide Inc	Citibank	(40,692)
17,828	Wolverine World Wide Inc	Credit Suisse	(131,392)
(21,250)	Workday Inc 'A'	Credit Suisse	(195,713)
(19,600)	Workday Inc 'A'	Bank of America Merrill Lynch	(22,344)
(8,259)	Workday Inc 'A'	JP Morgan	(76,065)
(2,984)	Workday Inc 'A'	HSBC	(27,483)
12,077	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(118,596)
57,457	World Wrestling Entertainment Inc 'A'	Citibank	(348,189)
5,266	World Wrestling Entertainment Inc 'A'	JP Morgan	(67,826)
(2,122)	Worldpay Inc 'A'	Credit Suisse	(6,026)
(52,972)	Worldpay Inc 'A'	JP Morgan	(150,440)
(2,682)	Worldpay Inc 'A'	Bank of America Merrill Lynch	(4,667)
(38,473)	Worldpay Inc 'A'	Citibank	68,482
31,575	Worthington Industries Inc	JP Morgan	(132,931)
1,120	Worthington Industries Inc	Citibank	(1,826)
7,407	Worthington Industries Inc	Credit Suisse	(31,183)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
5,030	WP Carey Inc (Reit)	Goldman Sachs	330
(19,838)	WPX Energy Inc	HSBC	35,312
(63,044)	WPX Energy Inc	JP Morgan	112,218
(49,337)	WPX Energy Inc	Bank of America Merrill Lynch	102,621
(86,544)	WPX Energy Inc	Citibank	100,391
(12,768)	WPX Energy Inc	Credit Suisse	22,727
(48,894)	WR Berkley Corp	JP Morgan	(51,339)
23,401	WR Grace & Co	Bank of America Merrill Lynch	(69,501)
5,436	WR Grace & Co	Citibank	(13,264)
12,961	WR Grace & Co	Credit Suisse	(57,028)
886	WW Grainger Inc	HSBC	(14,429)
2,094	WW Grainger Inc	Citibank	2,502
14,269	WW Grainger Inc	Bank of America Merrill Lynch	(21,475)
6,682	WW Grainger Inc	JP Morgan	(98,414)
8,365	WW Grainger Inc	Credit Suisse	(136,224)
3,780	WW Grainger Inc	Goldman Sachs	(13,167)
29,572	Wyndham Destinations Inc	Credit Suisse	(85,794)
46,258	Wyndham Destinations Inc	Bank of America Merrill Lynch	(146,175)
74,908	Wyndham Destinations Inc	HSBC	(241,277)
143,955	Wyndham Destinations Inc	Goldman Sachs	(366,072)
96,123	Wyndham Destinations Inc	Citibank	(240,308)
5,730	Wyndham Destinations Inc	JP Morgan	(18,852)
(24,523)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	38,746
(28,726)	Wyndham Hotels & Resorts Inc	Credit Suisse	72,102
(15,713)	Wynn Resorts Ltd	Credit Suisse	439,178
(32,441)	Wynn Resorts Ltd	Bank of America Merrill Lynch	559,283
(1,570)	Wynn Resorts Ltd	Goldman Sachs	20,072
(29,878)	Wynn Resorts Ltd	Citibank	355,847
(30,088)	Wynn Resorts Ltd	JP Morgan	840,960
(5,054)	Wynn Resorts Ltd	HSBC	141,259
25,084	Xcel Energy Inc	HSBC	36,873
2,832	Xcel Energy Inc	Credit Suisse	4,163
59,099	Xerox Corp	Bank of America Merrill Lynch	(70,328)
19,563	Xerox Corp	Credit Suisse	(25,432)
31,750	Xerox Corp	Citibank	(33,655)
10,177	Xerox Corp	JP Morgan	(13,230)
46,234	Xerox Corp	HSBC	(57,948)
52,770	Xerox Corp	Goldman Sachs	(76,758)
14,508	Xilinx Inc	Citibank	(10,156)
1,830	Xilinx Inc	Goldman Sachs	3,889
12,553	XPO Logistics Inc	Bank of America Merrill Lynch	(86,992)
6,890	XPO Logistics Inc	Credit Suisse	(66,274)
6,070	XPO Logistics Inc	JP Morgan	(68,288)
28,710	XPO Logistics Inc	Goldman Sachs	(149,503)
(7,387)	Xylem Inc/NY	JP Morgan	39,520

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(14,127)	Xylem Inc/NY	Citibank	23,310
(27,887)	Xylem Inc/NY	Bank of America Merrill Lynch	74,458
(14,804)	Xylem Inc/NY	Credit Suisse	79,201
(25,710)	Xylem Inc/NY	Goldman Sachs	28,338
(15,987)	Xylem Inc/NY	HSBC	78,170
16,346	Yum China Holdings Inc	HSBC	(101,836)
80,040	Yum China Holdings Inc	Bank of America Merrill Lynch	(212,906)
36,728	Yum China Holdings Inc	JP Morgan	(228,815)
38,520	Yum! Brands Inc	Bank of America Merrill Lynch	22,727
20,557	Yum! Brands Inc	Citibank	(10,484)
58,778	Yum! Brands Inc	JP Morgan	20,621
102,501	Yum! Brands Inc	Credit Suisse	47,150
8,780	Yum! Brands Inc	Goldman Sachs	(1,419)
81,152	Yum! Brands Inc	HSBC	34,316
(29,343)	Zayo Group Holdings Inc	Bank of America Merrill Lynch	9,096
(17,502)	Zayo Group Holdings Inc	Credit Suisse	7,876
4,082	Zebra Technologies Corp 'A'	Citibank	(20,328)
1,667	Zebra Technologies Corp 'A'	Bank of America Merrill Lynch	(26,055)
7,582	Zebra Technologies Corp 'A'	JP Morgan	(231,251)
(6,636)	Zendesk Inc	Credit Suisse	13,604
(73,687)	Zendesk Inc	Bank of America Merrill Lynch	187,165
(68,051)	Zendesk Inc	Citibank	332,089
(38,575)	Zendesk Inc	JP Morgan	79,079
(4,560)	Zendesk Inc	Goldman Sachs	22,919
(7,654)	Zendesk Inc	HSBC	15,691
(63,058)	Zillow Group Inc 'A'	Bank of America Merrill Lynch	(285,653)
(51,907)	Zillow Group Inc 'A'	Credit Suisse	(444,843)
(17,500)	Zillow Group Inc 'A'	HSBC	(149,975)
(67,943)	Zillow Group Inc 'A'	JP Morgan	(582,272)
(25,694)	Zillow Group Inc 'C'	JP Morgan	(220,455)
(5,746)	Zillow Group Inc 'C'	Bank of America Merrill Lynch	(27,983)
(250,499)	Zillow Group Inc 'C'	Credit Suisse	(2,149,281)
(29,178)	Zillow Group Inc 'C'	HSBC	(250,347)
(15,210)	Zimmer Biomet Holdings Inc	Goldman Sachs	54,266
(4,685)	Zimmer Biomet Holdings Inc	HSBC	49,380
(3,430)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	22,398
(37,810)	Zimmer Biomet Holdings Inc	JP Morgan	387,712
34,710	Zions Bancorp NA	HSBC	(40,880)
31,475	Zions Bancorp NA	Credit Suisse	(148,877)
11,075	Zions Bancorp NA	Bank of America Merrill Lynch	(18,495)
24,950	Zions Bancorp NA	Citibank	(48,902)
23,653	Zions Bancorp NA	JP Morgan	(111,879)
15,067	Zoetis Inc	HSBC	(14,615)
9,988	Zoetis Inc	Citibank	(20,475)
31,595	Zoetis Inc	Credit Suisse	(30,647)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
2,111	Zoetis Inc	Bank of America Merrill Lynch	(2,005)
4,279	Zscaler Inc	Credit Suisse	2,311
10,754	Zscaler Inc	JP Morgan	5,807
			<u>(36,772,192)</u>
合計(基礎となるエクスポージャー総額 - 14,416,038,579米ドル)			<u>(34,824,397)</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 2019年5月31日現在

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
CDS	EUR 244,564,600	ファンドは1.000%の固定金利を受け取り、Markit iTraxx Europe Series 23 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	20/6/2024	(1,608,339)	3,847,624
CDS	EUR 66,885,700	ファンドは5.000%の固定金利を受け取り、Markit iTraxx Europe Crossover Series 30 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	20/6/2024	(2,394,269)	6,364,115
CDS	USD 288,787,700	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	20/6/2024	(676,583)	4,160,042
CDS	USD 70,171,460	ファンドは5.000%の固定金利を受け取り、Markit CDX.NA.HY.25 Version 5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	20/6/2024	(997,741)	3,303,839
IRS	MXN 1,063,463,000	ファンドは7.790%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	11/9/2024	(44,655)	(43,855)
IRS	MXN 688,479,000	ファンドは7.830%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	11/9/2024	27,771	28,291
IRS	MXN 1,536,305,000	ファンドは7.860%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	11/9/2024	156,835	157,993
IRS	MXN 7,699,176,000	ファンドは8.028%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	11/9/2024	3,440,373	3,446,130
IRS	AUD 76,032,250	ファンドは1.407%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	(31,736)	(30,978)
IRS	AUD 76,032,250	ファンドは1.407%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	(31,736)	(30,978)
IRS	AUD 152,064,500	ファンドは1.429%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	49,211	50,729
IRS	AUD 116,953,000	ファンドは1.650%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	908,444	909,624
IRS	AUD 85,711,145	ファンドは1.801%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	18/9/2024	1,101,701	1,102,582
IRS	AUD 65,986,931	ファンドは1.804%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	18/9/2024	854,841	855,519
IRS	CAD 346,628,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、1.850%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(655,450)	(1,040,691)
IRS	CAD 16,152,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、1.935%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(97,238)	(97,065)
IRS	CNY 152,934,200	ファンドは3.160%の固定金利を受け取り、6ヶ月CNY SORF6 7D China Fixing Repo Ratesの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	145,914	145,914
IRS	CNY 210,698,464	ファンドは3.230%の固定金利を受け取り、6ヶ月CNY 7D China Fixing Repo Ratesの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	299,422	299,422
IRS	EUR 1,672,943,000	ファンドは6ヶ月EUR EURIBORの変動金利を受け取り、0.270%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(30,878,500)	(30,874,546)
IRS	GBP 31,654,000	ファンドは1.070%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	18/9/2024	207,703	210,261
IRS	GBP 1,424,119,000	ファンドは1.360%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	18/9/2024	34,399,506	34,942,025
IRS	HKD 326,691,360	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、1.910%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(89,198)	(88,599)

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
IRS	HKD 220,819,160	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、1.915%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(67,021)	(66,616)
IRS	HKD 788,969,968	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、1.940%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(359,678)	(358,231)
IRS	HKD 443,846,512	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.005%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(378,181)	(377,367)
IRS	HKD 202,115,500	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.079%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(263,373)	(263,002)
IRS	HKD 202,115,500	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.082%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(267,685)	(267,314)
IRS	HKD 280,217,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.088%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(379,663)	(379,148)
IRS	HKD 169,679,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.090%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(232,481)	(232,170)
IRS	HKD 169,679,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.100%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(242,823)	(242,512)
IRS	HKD 360,451,700	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.120%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(559,772)	(559,111)
IRS	HKD 175,965,664	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.120%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(273,270)	(272,947)
IRS	HKD 205,508,962	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.120%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(319,150)	(318,773)
IRS	HKD 82,427,381	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.120%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(128,007)	(127,856)
IRS	HKD 212,583,600	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.122%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(333,376)	(332,986)
IRS	HKD 205,508,293	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.130%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(331,674)	(331,297)
IRS	HKD 259,824,400	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.135%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(427,255)	(426,778)
IRS	HKD 177,537,285	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.160%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(318,994)	(318,668)
IRS	HKD 178,070,430	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.175%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(336,232)	(335,905)
IRS	HKD 177,537,285	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.178%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(337,930)	(337,604)
IRS	HKD 1,262,452,610	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.318%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(3,487,927)	(3,485,611)
IRS	HKD 1,118,439,933	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、2.350%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(3,304,777)	(3,302,725)
IRS	INR 4,884,263,200	ファンドは6ヶ月INR India National Stock Exchange NSE Interbank Offer Rateの変動金利を受け取り、6ヶ月INR India National Stock Exchange NSE Interbank Offer Rateの変動金利を支払う	Bank of America Merrill Lynch	18/9/2024	1,278,698	1,278,698
IRS	KRW 15,756,369,192	ファンドは1.481%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	18/9/2024	29,241	29,241
IRS	KRW 66,751,224,265	ファンドは1.586%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	18/9/2024	405,999	405,999
IRS	KRW 29,293,702,735	ファンドは1.589%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	18/9/2024	181,710	181,710
IRS	KRW 45,064,977,200	ファンドは1.639%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	18/9/2024	370,237	370,237
IRS	PLN 557,998,700	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.000%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(250,091)	(247,991)
IRS	PLN 960,767,000	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.025%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(727,937)	(724,318)
IRS	PLN 764,012,144	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.027%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(597,778)	(594,901)

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IRS	PLN 365,774,500	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.030%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(299,773)	(298,395)
IRS	PLN 180,157,552	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.036%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(161,030)	(160,351)
IRS	PLN 468,265,508	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.038%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(427,243)	(425,479)
IRS	PLN 379,508,644	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.039%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(353,309)	(351,879)
IRS	PLN 389,140,311	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.046%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(395,994)	(394,529)
IRS	PLN 450,478,800	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、2.072%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(603,396)	(601,702)
IRS	SEK 635,216,000	ファンドは0.596%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	18/9/2024	1,032,179	1,045,183
IRS	SGD 24,562,670	ファンドは1.845%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	18/9/2024	5,423	5,679
IRS	SGD 16,920,950	ファンドは1.849%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	18/9/2024	6,086	6,263
IRS	SGD 23,963,580	ファンドは1.850%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	18/9/2024	9,452	9,701
IRS	SGD 31,134,548	ファンドは1.850%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	18/9/2024	12,280	12,604
IRS	SGD 36,549,252	ファンドは1.854%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	18/9/2024	18,857	19,238
IRS	SGD 49,589,670	ファンドは1.963%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	18/9/2024	214,125	214,653
IRS	SGD 51,350,250	ファンドは1.965%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	18/9/2024	225,295	225,840
IRS	SGD 45,775,080	ファンドは1.972%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	18/9/2024	211,959	212,446
IRS	SGD 77,666,000	ファンドは1.977%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	18/9/2024	373,128	373,939
IRS	SGD 33,510,720	ファンドは2.010%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	18/9/2024	199,386	199,743
IRS	SGD 15,005,720	ファンドは2.015%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	18/9/2024	91,888	92,048
IRS	SGD 56,921,604	ファンドは2.055%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	18/9/2024	427,626	428,229
IRS	SGD 47,122,000	ファンドは2.061%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	18/9/2024	364,231	364,732
IRS	SGD 47,122,000	ファンドは2.067%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	18/9/2024	373,639	374,140
IRS	SGD 45,801,450	ファンドは2.113%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	18/9/2024	436,323	436,813
IRS	USD 96,652,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.000%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(286,863)	(301,027)
IRS	USD 106,613,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.220%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(1,494,805)	(1,443,357)

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IRS	USD 79,987,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.225%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(1,056,728)	(1,101,836)
IRS	USD 63,898,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.276%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(1,034,984)	(1,034,611)
IRS	USD 102,849,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.343%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(2,003,928)	(1,991,784)
IRS	USD 56,528,000	ファンドは3ヶ月USD LIBOR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	18/9/2024	(1,207,899)	(1,193,825)
IRS	USD 765,037,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.517%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2024	(23,108,678)	(21,122,924)
IRS	ZAR 911,331,000	ファンドは7.600%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	18/9/2024	674,601	675,519
IRS	ZAR 81,814,720	ファンドは7.610%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	18/9/2024	62,850	62,931
IRS	ZAR 1,266,402,600	ファンドは7.612%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	18/9/2024	981,643	982,946
IRS	ZAR 808,558,560	ファンドは7.625%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	18/9/2024	655,013	655,821
IRS	ZAR 789,045,400	ファンドは7.650%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	18/9/2024	694,322	695,113
IRS	AUD 24,684,000	ファンドは1.792%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2029	20,617	20,960
IRS	AUD 19,212,800	ファンドは1.927%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2029	184,905	185,170
IRS	AUD 28,819,200	ファンドは1.929%の固定金利を受け取り、6ヶ月AUD Australia Bank Bill Swapの変動金利を支払う	Bank of America Merrill Lynch	18/9/2029	281,109	281,508
IRS	CAD 18,368,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、2.182%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(271,444)	(263,928)
IRS	EUR 19,960,000	ファンドは0.505%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	18/9/2029	268,552	266,710
IRS	EUR 303,783,000	ファンドは0.790%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	18/9/2029	13,766,001	13,751,888
IRS	GBP 22,257,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.210%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(253,679)	(257,501)
IRS	GBP 15,562,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.346%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(436,916)	(436,510)
IRS	GBP 14,872,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.364%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(448,963)	(448,578)
IRS	GBP 17,071,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.412%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(613,256)	(612,805)
IRS	GBP 15,648,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.417%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(571,017)	(571,358)
IRS	GBP 512,194,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、1.525%の固定金利を支払う	Bank of America Merrill Lynch	18/9/2029	(25,476,191)	(25,405,230)
IRS	SEK 305,096,000	ファンドは0.840%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	18/9/2029	326,641	348,752
IRS	SEK 357,728,000	ファンドは0.850%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	18/9/2029	417,233	445,977
IRS	SEK 371,997,000	ファンドは0.858%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	18/9/2029	494,244	494,598
IRS	SEK 5,472,322,000	ファンドは1.110%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	18/9/2029	21,557,792	21,563,102

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IRS	USD 19,862,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、2.435%の固定金利を支払う	Bank of America			
IRS	CNY 425,445,955	ファンドは3.165%の固定金利を受け取り、3ヶ月CNY LIBOR 7D China Fixing Repo Ratesの変動金利を支払う	Merrill Lynch BNP Paribas	18/9/2029 18/9/2024	(563,399) 420,108	(563,290) 420,108
IRS	CNY 212,468,889	ファンドは3.200%の固定金利を受け取り、6ヶ月CNY 7D China Fixing Repo Ratesの変動金利を支払う	BNP Paribas	18/9/2024	259,414	259,414
IRS	KRW 196,691,221,328	ファンドは1.776%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	BNP Paribas	18/9/2024	2,700,597	2,700,597
IRS	CNY 209,845,816	ファンドは3.185%の固定金利を受け取り、6ヶ月CNY 7D China Fixing Repo Ratesの変動金利を支払う	Citibank	18/9/2024	235,212	235,212
IRS	CNY 187,031,755	ファンドは3.185%の固定金利を受け取り、6ヶ月CNY NSEROの変動金利を支払う	Citibank	18/9/2024	209,640	209,640
IRS	CNY 187,031,755	ファンドは3.188%の固定金利を受け取り、3ヶ月CNY HIBORの変動金利を支払う	Citibank	18/9/2024	212,760	212,760
IRS	KRW 24,032,441,898	ファンドは1.480%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Citibank	18/9/2024	43,632	43,632
IRS	KRW 23,368,031,910	ファンドは1.485%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	Citibank	18/9/2024	47,129	47,129
IRS	KRW 22,196,182,800	ファンドは1.635%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	18/9/2024	178,782	178,782
IRS	THB 5,787,965,545	ファンドは1.990%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	18/9/2024	2,247,258	2,247,258
IRS	THB 7,174,760,848	ファンドは2.006%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	18/9/2024	2,958,194	2,958,194
IRS	INR 2,216,323,000	ファンドは6.028%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	18/9/2024	541,792	541,792
TRS	BRL 24,749,987	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	12/6/2019	43,967	43,967
TRS	BRL 118,210,459	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	12/6/2019	38,644	38,644
TRS	KRW 152,072,910,050	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	13/6/2019	6,942,468	6,942,468
TRS	KRW 14,975,992,800	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	13/6/2019	627,251	627,251
TRS	KRW 4,336,194,750	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	13/6/2019	211,558	211,558
TRS	KRW 9,538,225,875	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	13/6/2019	541,692	541,692
TRS	KRW 4,226,377,975	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	13/6/2019	285,291	285,291
TRS	KRW 5,332,060,750	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	13/6/2019	384,004	384,004
TRS	KRW 27,384,720,225	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	13/6/2019	1,809,216	1,809,216
TRS	KRW 13,552,987,500	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	13/6/2019	593,973	593,973
TRS	KRW 17,906,575,275	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	13/6/2019	266,983	266,983
TRS	KRW 11,813,475,600	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	13/6/2019	128,978	128,978
TRS	TWD 396,415,099	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	19/6/2019	(303,048)	(303,048)
TRS	TWD 844,257,022	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	19/6/2019	(645,410)	(645,410)
TRS	TWD 2,412,817,945	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	19/6/2019	(1,118,259)	(1,118,259)



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TRS		TWD 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			
	2,330,056,379		Merrill Lynch	19/6/2019	(1,079,901)	(1,079,901)
TRS		TWD 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			
	118,837,120		Merrill Lynch	19/6/2019	(55,077)	(55,077)
TRS		THB 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			
	187,281,124		Credit Suisse	27/6/2019	(12,251)	(12,251)
TRS		THB 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			
	827,401,557		Credit Suisse	27/6/2019	(112,706)	(112,706)
TRS		THB 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			
	1,020,674,355		Credit Suisse	27/6/2019	(164,949)	(164,949)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	3,838,390		JP Morgan	21/6/2019	(60,879)	(60,879)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	3,816,978		JP Morgan	21/6/2019	(66,888)	(66,888)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	40,271,799		JP Morgan	21/6/2019	(717,952)	(717,952)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	23,413,035		JP Morgan	21/6/2019	(372,221)	(372,221)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	2,800,521		JP Morgan	21/6/2019	(33,973)	(33,973)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	3,621,150		JP Morgan	21/6/2019	(39,082)	(39,082)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	25,809,354		JP Morgan	21/6/2019	(34,580)	(34,580)
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	38,677,677		JP Morgan	21/6/2019	67,629	67,629
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	45,121,096		JP Morgan	21/6/2019	290,066	290,066
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	4,372,637		JP Morgan	21/6/2019	20,137	20,137
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	40,103,930		JP Morgan	21/6/2019	124,956	124,956
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	5,552,448		JP Morgan	21/6/2019	25,782	25,782
TRS		PLN ファンドはWIG20 Indexを受け取り、0.000%の固定金利を支払う	JP Morgan			
	50,723,391		JP Morgan	21/6/2019	36,469	36,469
合計(基礎となるエクスポージャー総額 - 13,535,098,950米ドル)					(6,578,603)	19,127,205

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。

先物取引 2019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)	未実現純評価 益 / (損) (米ドル)
1,526	EUR	Amsterdam Index	2019年6月	183,475,269	(2,952,935)
(7,007)	AUD	Australian 10 Year Bond	2019年6月	688,660,768	(27,648,748)
2,769	EUR	CAC 40 Index	2019年6月	159,324,916	(2,854,240)
2,954	CAD	Canadian 10 Year Bond	2019年9月	311,403,562	2,909,727
(601)	EUR	DAX Index	2019年6月	195,998,744	4,427,148
(1,248)	USD	E-Mini S&P 500 Index	2019年6月	171,799,680	661,162
5,804	EUR	Euro Bund	2019年6月	1,090,559,643	23,816,789
(82)	GBP	FTSE 100 Index	2019年6月	7,374,808	72,265
147	EUR	FTSE MIB Index	2019年6月	16,152,846	(783,806)
(2,507)	ZAR	FTSE/JSE Top 40 Index	2019年6月	84,831,367	2,490,440
1,330	HKD	Hang Seng China Enterprises	2019年6月	86,896,182	(178)
165	HKD	Hang Seng Index	2019年6月	28,104,870	(402,239)
1,066	EUR	IBEX 35 Index	2019年6月	106,269,558	(1,523,863)
(125)	JPY	Japan 10 Year Bond	2019年6月	176,002,941	(528,468)
(7,631)	SGD	MSCI Singapore Index	2019年6月	193,176,209	4,084,529
13,023	SEK	OMX Stockholm 30 Index	2019年6月	206,043,907	(10,254,204)
(2,042)	CAD	S&P/TSX 60 Index	2019年6月	289,170,140	1,558,981
(5,077)	USD	SGX NIFTY 50	2019年6月	121,086,450	521,882
(641)	AUD	SPI 200 Index	2019年6月	71,014,225	(1,614,595)
3,383	CHF	Swiss Market Index	2019年6月	320,124,495	12,561,228
(181)	JPY	Topix Index	2019年6月	25,052,709	380,124
(879)	GBP	UK Long Gilt Bond	2019年9月	143,688,896	(932,302)
2,209	USD	US Treasury 10 Year Note	2019年9月	279,334,953	1,915,894
合計				4,955,547,138	5,904,591

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 2019年5月31日現在

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益 / (損) (米ドル)
AUD	29,660,544	USD	20,601,980	Bank of America Merrill Lynch	19/6/2019	(61,064)
AUD	327,456	USD	227,550	Deutsche Bank	19/6/2019	(776)
AUD	13,247,000	USD	9,340,632	JP Morgan	19/6/2019	(166,643)
AUD	29,631,820	USD	20,595,399	Bank of America Merrill Lynch	17/7/2019	(57,475)
AUD	327,180	USD	227,497	Deutsche Bank	17/7/2019	(727)
AUD	13,233,000	USD	9,336,834	JP Morgan	17/7/2019	(164,993)
AUD	27,680,097	USD	19,225,976	Bank of America Merrill Lynch	21/8/2019	(21,106)
AUD	326,903	USD	227,496	Deutsche Bank	21/8/2019	(686)
BRL	5,932,280	USD	1,528,087	BNP Paribas	19/6/2019	(28,649)
BRL	18,512,000	USD	4,503,041	Credit Suisse	19/6/2019	176,039
BRL	786,720	USD	202,648	Deutsche Bank	19/6/2019	(3,797)
BRL	18,553,000	USD	4,503,046	Credit Suisse	17/7/2019	174,937
BRL	18,612,000	USD	4,504,029	Credit Suisse	21/8/2019	175,080
CAD	7,405,000	USD	5,512,278	Bank of America Merrill Lynch	19/6/2019	(36,994)
CAD	167,133,350	USD	124,848,434	Citibank	19/6/2019	(1,269,429)
CAD	30,650,000	USD	22,928,281	JP Morgan	19/6/2019	(265,560)
CAD	5,562,000	USD	4,135,147	Bank of America Merrill Lynch	17/7/2019	(19,725)
CAD	155,459,210	USD	116,902,135	JP Morgan	17/7/2019	(1,875,123)
CAD	168,075,530	USD	125,129,991	BNP Paribas	21/8/2019	(672,632)
CAD	6,422,000	USD	4,782,362	JP Morgan	21/8/2019	(26,970)
CHF	5,485,000	EUR	4,856,411	Deutsche Bank	21/8/2019	43,089
CHF	14,000,000	USD	13,768,727	Barclays Bank	19/6/2019	180,266
CHF	5,518,000	USD	5,487,191	JP Morgan	19/6/2019	10,705
CHF	10,000,000	USD	10,109,578	UBS	19/6/2019	(146,011)
CHF	5,485,000	USD	5,486,801	JP Morgan	21/8/2019	10,491
CLP	5,132,475,000	USD	7,703,690	Barclays Bank	19/6/2019	(482,920)
CLP	2,180,004,000	USD	3,270,333	BNP Paribas	19/6/2019	(203,332)
CLP	3,812,216,000	USD	5,700,936	Citibank	19/6/2019	(337,611)
CLP	1,061,046,000	USD	1,570,524	Goldman Sachs	19/6/2019	(77,761)
CLP	1,862,008,000	USD	2,801,739	Barclays Bank	17/7/2019	(183,217)
CLP	1,060,833,000	USD	1,569,883	BNP Paribas	17/7/2019	(78,045)
CLP	3,811,405,000	USD	5,699,297	Citibank	17/7/2019	(339,357)
EUR	2,076,049	CHF	2,327,000	Bank of America Merrill Lynch	19/6/2019	962
EUR	3,395,683	CHF	3,864,000	Goldman Sachs	19/6/2019	(56,065)
EUR	3,223,420	CHF	3,601,000	JP Morgan	19/6/2019	13,514
EUR	3,110,320	CHF	3,500,000	Goldman Sachs	21/8/2019	(14,663)
EUR	5,117,000	USD	5,711,355	Bank of America Merrill Lynch	19/6/2019	5,658
EUR	33,580,000	USD	38,020,013	Citibank	19/6/2019	(502,466)
EUR	5,103,000	USD	5,709,502	Bank of America Merrill Lynch	17/7/2019	5,354
EUR	5,088,000	USD	5,709,067	Bank of America Merrill Lynch	21/8/2019	5,233
GBP	1,303,000	USD	1,718,205	Barclays Bank	19/6/2019	(76,460)
GBP	37,619,708	USD	49,160,946	Citibank	19/6/2019	(1,761,124)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
GBP	12,360,818	USD	15,872,853	JP Morgan	19/6/2019	(298,555)
GBP	1,090,182	USD	1,391,336	Morgan Stanley	19/6/2019	(17,735)
GBP	1,136,000	USD	1,488,771	Standard Chartered Bank	19/6/2019	(57,442)
GBP	4,336,922	USD	5,743,464	UBS	19/6/2019	(279,058)
GBP	31,362,856	USD	40,863,045	JP Morgan	17/7/2019	(1,290,295)
GBP	1,088,194	USD	1,390,839	Morgan Stanley	17/7/2019	(17,787)
GBP	7,170,770	USD	9,429,549	Citibank	21/8/2019	(366,640)
GBP	12,317,653	USD	15,867,065	JP Morgan	21/8/2019	(299,174)
GBP	1,086,347	USD	1,390,796	Morgan Stanley	21/8/2019	(17,796)
HKD	91,824,000	USD	11,713,392	Standard Chartered Bank	19/6/2019	(2,920)
HKD	6,777,000	USD	865,629	UBS	19/6/2019	(1,346)
HUF	1,949,177,538	USD	7,008,119	Bank of America Merrill Lynch	19/6/2019	(299,665)
HUF	382,463,000	USD	1,390,874	Barclays Bank	19/6/2019	(74,557)
HUF	448,697,000	USD	1,600,193	Citibank	19/6/2019	(55,920)
HUF	1,097,512,462	USD	3,939,119	Credit Suisse	19/6/2019	(161,828)
INR	3,036,734,000	USD	43,006,544	Barclays Bank	19/6/2019	469,569
INR	6,841,257,000	USD	96,626,445	BNP Paribas	19/6/2019	1,318,011
INR	3,615,231,350	USD	51,372,786	Credit Suisse	19/6/2019	385,520
INR	413,327,000	USD	5,930,524	Goldman Sachs	19/6/2019	(13,032)
INR	390,976,000	USD	5,575,790	HSBC	19/6/2019	21,710
INR	177,529,000	USD	2,534,499	JP Morgan	19/6/2019	7,136
INR	2,711,491,000	USD	38,691,367	Morgan Stanley	19/6/2019	128,328
INR	533,749,000	USD	7,544,689	Standard Chartered Bank	19/6/2019	96,854
INR	403,448,000	USD	5,737,555	Barclays Bank	17/7/2019	18,627
INR	13,678,354,570	USD	194,502,020	Goldman Sachs	17/7/2019	653,480
INR	243,773,000	USD	3,450,188	HSBC	17/7/2019	27,836
INR	2,722,195,000	USD	38,697,775	Morgan Stanley	17/7/2019	141,058
INR	535,914,000	USD	7,541,711	Standard Chartered Bank	17/7/2019	104,425
INR	177,467,000	USD	2,515,478	Barclays Bank	21/8/2019	5,491
INR	14,350,892,740	USD	203,840,670	Citibank	21/8/2019	17,856
INR	2,736,094,000	USD	38,711,007	Morgan Stanley	21/8/2019	155,989
INR	538,793,000	USD	7,541,895	Standard Chartered Bank	21/8/2019	111,813
JPY	2,450,083,000	USD	22,145,441	Deutsche Bank	19/6/2019	399,665
KRW	9,067,707,000	USD	7,608,094	BNP Paribas	19/6/2019	7,764
KRW	9,055,503,000	USD	7,606,279	BNP Paribas	17/7/2019	6,899
KRW	9,044,938,000	USD	7,606,477	BNP Paribas	21/8/2019	6,819
MXN	118,067,152	USD	6,087,500	Bank of America Merrill Lynch	19/6/2019	(108,942)
MXN	1,277,950,848	USD	65,244,003	Citibank	19/6/2019	(532,498)
MXN	1,020,921,240	USD	51,967,570	JP Morgan	19/6/2019	(271,255)
MXN	24,005,421	USD	1,250,109	Bank of America Merrill Lynch	17/7/2019	(40,382)
MXN	186,692,579	USD	9,660,403	Citibank	17/7/2019	(252,234)
MXN	1,370,097,200	USD	71,643,190	Goldman Sachs	17/7/2019	(2,598,635)
MXN	119,365,000	USD	6,187,119	JP Morgan	17/7/2019	(171,850)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
MXN	1,081,426,640	USD	55,821,331	Bank of America Merrill Lynch	21/8/2019	(1,636,934)
MXN	147,703,000	USD	7,590,306	Citibank	21/8/2019	(189,713)
MXN	120,020,000	USD	6,186,598	JP Morgan	21/8/2019	(173,050)
NOK	21,193,000	USD	2,492,326	Barclays Bank	19/6/2019	(74,122)
NOK	28,378,000	USD	3,298,978	BNP Paribas	19/6/2019	(60,938)
NOK	63,425,000	USD	7,246,312	Deutsche Bank	19/6/2019	(9,273)
NOK	63,346,000	USD	7,244,228	Deutsche Bank	17/7/2019	(9,143)
NOK	63,274,000	USD	7,243,799	Deutsche Bank	21/8/2019	(9,356)
NZD	5,659,079	USD	3,837,241	Bank of America Merrill Lynch	19/6/2019	(148,010)
NZD	29,722,921	USD	19,895,984	Citibank	19/6/2019	(519,207)
NZD	59,847,040	USD	40,841,535	Deutsche Bank	19/6/2019	(1,826,436)
NZD	30,304,383	USD	20,373,458	HSBC	19/6/2019	(617,619)
NZD	10,479,617	USD	7,080,267	JP Morgan	19/6/2019	(248,462)
NZD	1,806,592	USD	1,192,842	Bank of America Merrill Lynch	17/7/2019	(14,365)
NZD	11,556,408	USD	7,629,182	Citibank	17/7/2019	(90,702)
NZD	8,974,000	USD	5,975,275	HSBC	17/7/2019	(121,352)
NZD	95,801,340	USD	64,896,424	JP Morgan	17/7/2019	(2,403,255)
NZD	1,805,375	USD	1,192,931	Bank of America Merrill Lynch	21/8/2019	(14,313)
NZD	11,548,625	USD	7,629,761	Citibank	21/8/2019	(90,382)
NZD	88,128,100	USD	58,227,787	JP Morgan	21/8/2019	(694,431)
PLN	27,965,000	USD	7,301,676	Bank of America Merrill Lynch	19/6/2019	(19,769)
PLN	25,755,000	USD	6,704,161	Barclays Bank	19/6/2019	2,276
PLN	14,100,000	USD	3,653,796	BNP Paribas	19/6/2019	17,754
PLN	6,493,000	USD	1,698,041	Citibank	19/6/2019	(7,305)
PLN	12,827,105	USD	3,340,218	Deutsche Bank	19/6/2019	(122)
PLN	6,044,000	USD	1,567,833	Goldman Sachs	19/6/2019	5,986
PLN	96,452,220	USD	25,328,061	HSBC	19/6/2019	(212,519)
PLN	12,931,895	USD	3,367,856	Societe Generale	19/6/2019	(473)
PLN	27,932,000	USD	7,299,151	Bank of America Merrill Lynch	17/7/2019	(20,141)
PLN	25,730,000	USD	6,703,384	Barclays Bank	17/7/2019	1,791
PLN	14,085,000	USD	3,652,844	BNP Paribas	17/7/2019	17,673
PLN	6,486,000	USD	1,697,666	Citibank	17/7/2019	(7,430)
PLN	12,810,174	USD	3,338,591	Deutsche Bank	17/7/2019	(291)
PLN	45,037,000	USD	11,795,873	Goldman Sachs	17/7/2019	(59,342)
PLN	12,914,826	USD	3,366,303	Societe Generale	17/7/2019	(731)
PLN	4,434,000	USD	1,155,307	Bank of America Merrill Lynch	21/8/2019	1,294
PLN	25,705,000	USD	6,702,486	Barclays Bank	21/8/2019	2,618
PLN	14,070,000	USD	3,652,553	BNP Paribas	21/8/2019	17,582
PLN	6,479,000	USD	1,697,512	Citibank	21/8/2019	(7,476)
PLN	12,798,721	USD	3,338,739	Deutsche Bank	21/8/2019	(215)
PLN	6,032,000	USD	1,567,504	Goldman Sachs	21/8/2019	5,933
PLN	12,903,279	USD	3,366,365	Societe Generale	21/8/2019	(567)
RUB	6,003,011,600	USD	89,700,947	Bank of America Merrill Lynch	19/6/2019	1,915,824

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
RUB	352,138,000	USD	5,289,740	HSBC	19/6/2019	84,520
RUB	6,277,863,490	USD	95,854,025	Bank of America Merrill Lynch	17/7/2019	(432,807)
RUB	5,694,648,100	USD	86,191,132	Societe Generale	21/8/2019	(58,230)
SEK	343,674,000	USD	36,878,354	Credit Suisse	19/6/2019	(767,801)
SEK	270,499,595	USD	28,902,371	Deutsche Bank	19/6/2019	(480,408)
SEK	195,584,405	USD	20,500,041	JP Morgan	19/6/2019	50,425
SEK	150,000,000	USD	16,114,901	Citibank	17/7/2019	(320,527)
SEK	287,364,000	USD	30,807,026	Credit Suisse	17/7/2019	(548,795)
SEK	168,454,860	USD	17,849,549	Deutsche Bank	17/7/2019	(111,954)
SEK	195,103,140	USD	20,494,582	JP Morgan	17/7/2019	48,965
SEK	90,347,000	USD	9,481,875	Deutsche Bank	21/8/2019	55,604
SEK	192,122,000	USD	20,228,768	JP Morgan	21/8/2019	52,586
SGD	9,147,527	USD	6,767,376	Bank of America Merrill Lynch	19/6/2019	(130,028)
SGD	4,596,915	USD	3,393,809	Barclays Bank	19/6/2019	(58,337)
SGD	17,631,391	USD	13,019,024	Citibank	19/6/2019	(225,874)
SGD	3,128,637	USD	2,314,761	Deutsche Bank	19/6/2019	(44,656)
SGD	147,665,200	USD	108,859,322	HSBC	19/6/2019	(1,715,024)
SGD	2,940,123	USD	2,174,389	JP Morgan	19/6/2019	(41,067)
SGD	28,522,408	USD	21,005,780	Standard Chartered Bank	19/6/2019	(310,224)
SGD	208,592,490	USD	154,492,357	Barclays Bank	17/7/2019	(3,083,517)
SGD	13,556,000	USD	9,944,551	Standard Chartered Bank	17/7/2019	(104,800)
SGD	204,427,560	USD	150,365,462	Bank of America Merrill Lynch	21/8/2019	(1,907,819)
SGD	13,000,000	USD	9,511,385	HSBC	21/8/2019	(70,636)
SGD	13,547,000	USD	9,944,407	Standard Chartered Bank	21/8/2019	(106,420)
THB	82,724,000	USD	2,604,660	Barclays Bank	19/6/2019	10,166
THB	1,550,180,430	USD	49,041,952	BNP Paribas	19/6/2019	(42,241)
THB	367,619,000	USD	11,537,435	Citibank	19/6/2019	82,648
THB	97,797,000	USD	3,076,345	HSBC	19/6/2019	14,924
THB	164,369,000	USD	5,161,532	JP Morgan	19/6/2019	34,013
THB	1,935,561,000	USD	61,005,803	Standard Chartered Bank	19/6/2019	175,417
THB	82,693,000	USD	2,603,848	Barclays Bank	17/7/2019	11,754
THB	2,241,141,970	USD	70,530,709	BNP Paribas	17/7/2019	357,205
THB	367,442,000	USD	11,534,504	Citibank	17/7/2019	87,784
THB	164,210,000	USD	5,160,429	JP Morgan	17/7/2019	33,577
THB	586,263,000	USD	18,425,306	Standard Chartered Bank	17/7/2019	118,348
THB	2,376,864,570	USD	74,509,861	ANZ	21/8/2019	730,222
THB	201,115,000	USD	6,336,326	BNP Paribas	21/8/2019	30,006
THB	201,116,000	USD	6,338,355	Citibank	21/8/2019	28,009
THB	164,078,000	USD	5,160,984	JP Morgan	21/8/2019	32,935
THB	499,655,000	USD	15,729,734	Standard Chartered Bank	21/8/2019	86,937
TWD	748,467,000	USD	23,794,850	Bank of America Merrill Lynch	19/6/2019	(134,144)
TWD	38,387,000	USD	1,248,155	Barclays Bank	19/6/2019	(34,656)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
TWD	98,037,000	USD	3,190,270	Citibank	19/6/2019	(91,103)
TWD	230,977,000	USD	7,504,858	UBS	19/6/2019	(203,161)
TWD	748,211,000	USD	23,794,276	Bank of America Merrill Lynch	17/7/2019	(126,836)
TWD	230,600,000	USD	7,503,335	UBS	17/7/2019	(208,987)
TWD	746,917,000	USD	23,775,808	Bank of America Merrill Lynch	21/8/2019	(118,656)
USD	35,405,737	AUD	49,880,363	Bank of America Merrill Lynch	19/6/2019	861,922
USD	50,461,360	AUD	71,462,450	Barclays Bank	19/6/2019	971,231
USD	20,653,165	AUD	29,000,000	BNP Paribas	19/6/2019	569,698
USD	14,129,235	AUD	19,830,955	Citibank	19/6/2019	395,637
USD	1,602,415	AUD	2,259,000	Goldman Sachs	19/6/2019	37,982
USD	17,376,948	AUD	24,515,682	JP Morgan	19/6/2019	399,021
USD	6,393,072	AUD	8,979,423	Bank of America Merrill Lynch	17/7/2019	169,401
USD	14,124,014	AUD	19,812,577	Citibank	17/7/2019	391,844
USD	103,981,960	AUD	145,059,120	JP Morgan	17/7/2019	3,440,949
USD	1,533,164	AUD	2,211,560	Bank of America Merrill Lynch	21/8/2019	(1,250)
USD	4,841,350	AUD	6,894,440	Citibank	21/8/2019	57,883
USD	106,086,441	AUD	150,831,150	JP Morgan	21/8/2019	1,437,507
USD	6,285,459	BRL	24,329,000	Bank of America Merrill Lynch	19/6/2019	136,078
USD	3,641,921	BRL	14,178,000	Barclays Bank	19/6/2019	58,300
USD	3,738,777	BRL	14,679,000	Citibank	19/6/2019	28,523
USD	47,740,569	BRL	184,991,950	JP Morgan	19/6/2019	982,135
USD	1,635,535	BRL	6,462,000	UBS	19/6/2019	2,205
USD	61,065,770	BRL	236,232,930	Barclays Bank	17/7/2019	1,501,626
USD	2,839,011	BRL	11,255,000	Citibank	17/7/2019	1,157
USD	1,634,642	BRL	6,474,000	UBS	17/7/2019	2,278
USD	59,910,477	BRL	241,086,950	BNP Paribas	21/8/2019	(699,464)
USD	1,274,231	BRL	5,055,000	Citibank	21/8/2019	3,389
USD	17,063,068	CAD	22,816,723	Bank of America Merrill Lynch	19/6/2019	192,301
USD	5,727,511	CAD	7,666,643	Citibank	19/6/2019	58,767
USD	11,819,958	CAD	15,822,000	HSBC	19/6/2019	121,114
USD	14,079,070	CAD	18,826,634	JP Morgan	19/6/2019	158,589
USD	7,115,977	CAD	9,547,627	Bank of America Merrill Lynch	17/7/2019	51,519
USD	2,279,887	CAD	3,066,000	Citibank	17/7/2019	11,305
USD	9,259,646	CAD	12,410,000	HSBC	17/7/2019	77,268
USD	3,803,282	CAD	5,100,373	JP Morgan	17/7/2019	29,427
USD	7,115,530	CAD	9,539,806	Bank of America Merrill Lynch	21/8/2019	51,450
USD	2,279,336	CAD	3,063,000	Citibank	21/8/2019	11,231
USD	3,803,022	CAD	5,096,194	JP Morgan	21/8/2019	29,368
USD	2,360,868	CHF	2,328,000	Bank of America Merrill Lynch	19/6/2019	41,350
USD	9,502,121	CHF	9,465,000	BNP Paribas	19/6/2019	71,605
USD	3,500,963	CHF	3,522,000	Goldman Sachs	19/6/2019	(8,205)
USD	3,803,557	CHF	3,865,000	JP Morgan	19/6/2019	(47,362)

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USD	19,631,442	CHF	19,799,000	HSBC	21/8/2019	(211,928)
USD	3,499,752	CHF	3,500,000	Morgan Stanley	21/8/2019	(8,092)
USD	18,272,072	CLP	12,192,040,000	Bank of America Merrill Lynch	19/6/2019	1,119,351
USD	25,849,553	CLP	17,192,496,000	Barclays Bank	19/6/2019	1,661,797
USD	55,395,415	CLP	37,058,552,000	Citibank	19/6/2019	3,258,528
USD	27,408,108	CLP	18,288,060,000	Deutsche Bank	19/6/2019	1,679,026
USD	9,793,982	CLP	6,696,034,000	HSBC	19/6/2019	373,474
USD	7,839,696	CLP	5,445,282,000	JP Morgan	19/6/2019	178,845
USD	10,240,188	CLP	7,118,298,000	UBS	19/6/2019	225,606
USD	124,760,008	CLP	82,753,313,000	Bank of America Merrill Lynch	17/7/2019	8,384,865
USD	7,487,831	CLP	5,128,687,000	HSBC	17/7/2019	275,411
USD	4,978,073	CLP	3,534,681,000	JP Morgan	17/7/2019	7,287
USD	10,236,365	CLP	7,116,758,000	UBS	17/7/2019	228,140
USD	7,488,219	CLP	5,129,240,000	HSBC	21/8/2019	276,968
USD	116,249,235	CLP	79,553,427,000	JP Morgan	21/8/2019	4,404,263
USD	10,236,805	CLP	7,117,568,000	UBS	21/8/2019	230,144
USD	7,978,088	EUR	7,050,309	Bank of America Merrill Lynch	19/6/2019	101,068
USD	2,252,084	EUR	2,012,618	Citibank	19/6/2019	3,468
USD	61,855,805	EUR	54,574,328	JP Morgan	19/6/2019	882,162
USD	30,540,454	EUR	26,879,341	Bank of America Merrill Lynch	17/7/2019	438,246
USD	2,250,987	EUR	2,006,820	Citibank	17/7/2019	3,548
USD	2,446,458	EUR	2,180,771	JP Morgan	17/7/2019	4,211
USD	1,125,790	EUR	1,000,510	Bank of America Merrill Lynch	21/8/2019	2,124
USD	2,250,878	EUR	2,001,021	Citibank	21/8/2019	3,545
USD	27,685,226	EUR	24,512,131	HSBC	21/8/2019	155,812
USD	2,446,369	EUR	2,174,469	JP Morgan	21/8/2019	4,237
USD	4,055,950	GBP	3,098,478	Bank of America Merrill Lynch	19/6/2019	151,952
USD	15,999,356	GBP	12,330,000	Citibank	19/6/2019	463,887
USD	32,292,026	GBP	24,753,675	Deutsche Bank	19/6/2019	1,103,060
USD	31,075,171	GBP	23,607,280	JP Morgan	19/6/2019	1,330,632
USD	1,014,569	GBP	775,568	UBS	19/6/2019	37,374
USD	4,054,764	GBP	3,093,058	Bank of America Merrill Lynch	17/7/2019	152,032
USD	7,579,941	GBP	5,977,000	Citibank	17/7/2019	38,334
USD	22,794,168	GBP	17,467,048	Deutsche Bank	17/7/2019	754,750
USD	18,252,075	GBP	13,921,895	JP Morgan	17/7/2019	685,829
USD	4,054,880	GBP	3,088,012	Bank of America Merrill Lynch	21/8/2019	152,040
USD	7,580,077	GBP	5,967,000	Citibank	21/8/2019	38,575
USD	17,642,733	GBP	13,434,988	JP Morgan	21/8/2019	662,676
USD	15,069,103	HKD	117,981,000	HSBC	19/6/2019	22,784
USD	2,250,747	HUF	650,105,000	Bank of America Merrill Lynch	19/6/2019	13,290
USD	6,752,184	HUF	1,950,325,000	Barclays Bank	19/6/2019	39,780
USD	8,975,538	HUF	2,591,429,950	BNP Paribas	19/6/2019	56,654
USD	5,025,349	HUF	1,449,813,233	Deutsche Bank	19/6/2019	35,550



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USD	106,272,584	HUF	29,646,862,650	Goldman Sachs	19/6/2019	4,237,438
USD	6,464,194	HUF	1,840,193,000	HSBC	19/6/2019	130,831
USD	3,759,226	HUF	1,084,444,762	JP Morgan	19/6/2019	26,909
USD	4,989,050	HUF	1,442,222,055	Societe Generale	19/6/2019	25,377
USD	2,250,281	HUF	648,621,000	Bank of America Merrill Lynch	17/7/2019	13,569
USD	6,750,416	HUF	1,945,860,000	Barclays Bank	17/7/2019	40,289
USD	3,738,528	HUF	1,091,837,285	BNP Paribas	17/7/2019	(26,577)
USD	5,023,706	HUF	1,446,475,760	Deutsche Bank	17/7/2019	35,662
USD	3,760,947	HUF	1,070,079,000	HSBC	17/7/2019	70,874
USD	3,757,883	HUF	1,081,948,369	JP Morgan	17/7/2019	26,879
USD	103,571,531	HUF	29,369,564,587	Societe Generale	17/7/2019	2,293,175
USD	2,250,203	HUF	647,161,000	Bank of America Merrill Lynch	21/8/2019	13,390
USD	110,881,249	HUF	31,846,592,790	Barclays Bank	21/8/2019	808,377
USD	3,738,378	HUF	1,089,326,265	BNP Paribas	21/8/2019	(26,711)
USD	5,023,709	HUF	1,443,211,007	Deutsche Bank	21/8/2019	35,471
USD	3,757,379	HUF	1,079,506,369	JP Morgan	21/8/2019	26,230
USD	1,674,383	HUF	481,060,359	Societe Generale	21/8/2019	11,671
USD	40,825,488	INR	2,854,314,000	HSBC	19/6/2019	(38,966)
USD	6,833,109	INR	477,976,000	Morgan Stanley	19/6/2019	(9,946)
USD	40,846,274	INR	2,868,062,000	HSBC	17/7/2019	(73,711)
USD	6,829,452	INR	479,530,000	Morgan Stanley	17/7/2019	(12,227)
USD	40,856,977	INR	2,883,522,000	HSBC	21/8/2019	(104,276)
USD	6,829,392	INR	481,677,000	Morgan Stanley	21/8/2019	(12,967)
USD	8,915,606	JPY	987,290,009	Bank of America Merrill Lynch	19/6/2019	(169,212)
USD	37,518,410	JPY	4,118,634,297	Citibank	19/6/2019	(380,325)
USD	4,724,355	JPY	518,787,991	Deutsche Bank	19/6/2019	(49,414)
USD	2,601,654	JPY	285,346,000	Goldman Sachs	19/6/2019	(24,035)
USD	47,444,758	JPY	5,243,002,130	HSBC	19/6/2019	(800,154)
USD	6,713,079	JPY	733,378,703	JP Morgan	19/6/2019	(35,305)
USD	2,895,948	JPY	321,708,000	Bank of America Merrill Lynch	17/7/2019	(70,997)
USD	15,483,887	JPY	1,689,735,552	Citibank	17/7/2019	(99,666)
USD	5,395,252	JPY	600,000,000	Goldman Sachs	17/7/2019	(138,237)
USD	6,857,499	JPY	762,883,000	HSBC	17/7/2019	(178,175)
USD	58,220,401	JPY	6,412,879,098	JP Morgan	17/7/2019	(922,251)
USD	15,484,754	JPY	1,685,331,210	Citibank	21/8/2019	(99,225)
USD	5,493,741	JPY	600,000,000	Goldman Sachs	21/8/2019	(54,360)
USD	68,571,698	JPY	7,514,564,140	JP Morgan	21/8/2019	(914,236)
USD	3,438,864	KRW	3,925,463,000	Bank of America Merrill Lynch	19/6/2019	141,915
USD	124,156,812	KRW	140,389,119,680	BNP Paribas	19/6/2019	6,245,681
USD	4,767,001	KRW	5,428,899,000	Citibank	19/6/2019	207,334
USD	9,279,645	KRW	10,842,337,000	Credit Suisse	19/6/2019	173,297
USD	19,490,467	KRW	22,832,612,000	Deutsche Bank	19/6/2019	313,631
USD	20,822,783	KRW	24,126,811,000	HSBC	19/6/2019	558,965
USD	28,553,677	KRW	33,985,418,000	JP Morgan	19/6/2019	9,733

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USD	17,963,685	KRW	20,297,502,000	Standard Chartered Bank	19/6/2019	916,058
USD	3,437,413	KRW	3,920,369,000	Bank of America Merrill Lynch	17/7/2019	141,465
USD	149,704,296	KRW	170,040,128,040	BNP Paribas	17/7/2019	6,747,496
USD	9,277,559	KRW	10,829,695,000	Credit Suisse	17/7/2019	172,776
USD	19,484,985	KRW	22,803,515,000	Deutsche Bank	17/7/2019	313,525
USD	13,090,270	KRW	15,375,727,000	HSBC	17/7/2019	163,528
USD	28,540,078	KRW	33,936,863,000	JP Morgan	17/7/2019	8,546
USD	9,276,460	KRW	10,816,352,000	Credit Suisse	21/8/2019	172,131
USD	9,231,334	KRW	10,914,206,000	Deutsche Bank	21/8/2019	44,640
USD	13,091,035	KRW	15,357,048,000	HSBC	21/8/2019	164,716
USD	192,317,672	KRW	224,629,915,230	JP Morgan	21/8/2019	3,242,413
USD	5,046,889	MXN	97,779,031	Bank of America Merrill Lynch	19/6/2019	95,659
USD	5,894,498	MXN	114,424,000	BNP Paribas	19/6/2019	100,418
USD	4,000,470	MXN	76,591,000	Citibank	19/6/2019	122,137
USD	1,283,603	MXN	24,539,000	HSBC	19/6/2019	41,023
USD	7,196,079	MXN	141,313,000	JP Morgan	19/6/2019	40,423
USD	2,955,436	MXN	57,338,969	UBS	19/6/2019	51,966
USD	1,283,404	MXN	24,647,000	HSBC	17/7/2019	41,345
USD	1,103,610	NOK	9,636,371	Bank of America Merrill Lynch	19/6/2019	4,062
USD	3,341,540	NOK	29,177,629	Barclays Bank	19/6/2019	12,260
USD	2,595,348	NOK	22,137,000	BNP Paribas	19/6/2019	69,430
USD	25,650,625	NOK	219,273,000	Credit Suisse	19/6/2019	630,723
USD	17,551,650	NOK	151,662,000	Deutsche Bank	19/6/2019	246,427
USD	88,799,860	NOK	770,176,280	JP Morgan	19/6/2019	919,752
USD	1,103,285	NOK	9,624,454	Bank of America Merrill Lynch	17/7/2019	4,024
USD	3,340,583	NOK	29,141,546	Barclays Bank	17/7/2019	12,172
USD	11,892,647	NOK	101,596,000	Credit Suisse	17/7/2019	288,826
USD	17,546,171	NOK	151,473,000	Deutsche Bank	17/7/2019	245,630
USD	100,936,730	NOK	859,743,730	JP Morgan	17/7/2019	2,740,806
USD	1,103,314	NOK	9,614,275	Bank of America Merrill Lynch	21/8/2019	4,064
USD	3,340,650	NOK	29,110,725	Barclays Bank	21/8/2019	12,271
USD	102,006,181	NOK	884,383,390	Citibank	21/8/2019	890,065
USD	9,447,001	NOK	82,295,000	Deutsche Bank	21/8/2019	37,789
USD	16,885,481	NOK	146,972,000	JP Morgan	21/8/2019	81,414
USD	24,078,019	NZD	36,268,434	Citibank	19/6/2019	434,134
USD	4,673,140	NZD	6,752,566	HSBC	19/6/2019	271,051
USD	11,056,903	NZD	16,590,000	JP Morgan	19/6/2019	241,657
USD	16,405,169	NZD	25,103,000	Citibank	17/7/2019	29,970
USD	11,052,873	NZD	16,575,000	JP Morgan	17/7/2019	240,662
USD	16,406,008	NZD	25,085,000	Citibank	21/8/2019	29,571
USD	5,768,090	PLN	21,931,000	Bank of America Merrill Lynch	19/6/2019	57,398
USD	6,775,028	PLN	25,636,000	Citibank	19/6/2019	99,577
USD	3,805,227	PLN	14,459,000	Credit Suisse	19/6/2019	40,196

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USD	36,337,307	PLN	137,615,560	HSBC	17/7/2019	475,032
USD	7,253,413	PLN	27,656,690	HSBC	21/8/2019	39,214
USD	4,898,475	RUB	314,776,000	Bank of America Merrill Lynch	19/6/2019	94,426
USD	5,541,363	RUB	359,723,000	Citibank	19/6/2019	51,342
USD	2,718,348	RUB	178,079,000	HSBC	19/6/2019	542
USD	10,398,755	RUB	674,660,000	JP Morgan	19/6/2019	102,228
USD	4,896,419	RUB	315,868,000	Bank of America Merrill Lynch	17/7/2019	95,342
USD	3,924,451	RUB	255,417,000	Citibank	17/7/2019	42,206
USD	2,717,070	RUB	178,718,000	HSBC	17/7/2019	622
USD	10,396,501	RUB	677,263,000	JP Morgan	17/7/2019	102,352
USD	2,716,750	RUB	179,550,000	HSBC	21/8/2019	1,014
USD	10,395,646	RUB	680,426,000	JP Morgan	21/8/2019	104,042
USD	70,152,126	SEK	655,747,000	Bank of America Merrill Lynch	19/6/2019	1,251,405
USD	2,338,558	SEK	21,607,000	Barclays Bank	19/6/2019	68,265
USD	4,848,938	SEK	45,025,000	Citibank	19/6/2019	118,066
USD	16,437,772	SEK	154,226,000	Credit Suisse	19/6/2019	232,921
USD	13,252,923	SEK	127,712,000	JP Morgan	19/6/2019	(166,047)
USD	8,396,858	SEK	80,210,000	Credit Suisse	17/7/2019	(48,921)
USD	13,248,701	SEK	127,394,000	JP Morgan	17/7/2019	(165,356)
USD	70,351,596	SEK	646,346,140	UBS	17/7/2019	2,294,042
USD	8,395,964	SEK	79,996,000	Credit Suisse	21/8/2019	(48,812)
USD	32,628,755	SEK	310,732,640	JP Morgan	21/8/2019	(173,729)
USD	1,450,558	SGD	2,004,647	BNP Paribas	19/6/2019	(3,992)
USD	9,119,613	SGD	12,460,145	Citibank	19/6/2019	78,664
USD	1,065,050	SGD	1,439,966	Deutsche Bank	19/6/2019	20,226
USD	13,046,316	SGD	18,022,324	JP Morgan	19/6/2019	(30,491)
USD	20,335,483	SGD	27,918,918	Standard Chartered Bank	19/6/2019	77,813
USD	1,450,056	SGD	2,003,239	BNP Paribas	17/7/2019	(4,014)
USD	9,116,693	SGD	12,450,268	Citibank	17/7/2019	79,548
USD	1,064,776	SGD	1,438,848	Deutsche Bank	17/7/2019	20,375
USD	13,042,018	SGD	18,009,671	JP Morgan	17/7/2019	(30,472)
USD	20,328,833	SGD	27,897,974	Standard Chartered Bank	17/7/2019	78,824
USD	1,449,972	SGD	2,002,184	BNP Paribas	21/8/2019	(4,037)
USD	4,105,653	SGD	5,664,025	Citibank	21/8/2019	(7,627)
USD	13,041,605	SGD	18,000,180	JP Morgan	21/8/2019	(30,332)
USD	15,264,711	SGD	21,020,611	Standard Chartered Bank	21/8/2019	(699)
USD	16,774,320	THB	529,603,000	Citibank	19/6/2019	34,079
USD	3,732,650	THB	118,325,000	HSBC	19/6/2019	(7,490)
USD	8,907,961	THB	281,832,000	Standard Chartered Bank	19/6/2019	(477)
USD	5,521,249	THB	173,704,000	Citibank	17/7/2019	26,945
USD	5,522,132	THB	173,660,000	Citibank	21/8/2019	24,893
USD	8,479,063	TWD	266,939,000	Barclays Bank	19/6/2019	40,528
USD	118,988,997	TWD	3,666,170,000	BNP Paribas	19/6/2019	3,093,212

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USD	119,074,049	TWD	3,666,170,880	Citibank	19/6/2019	3,178,236
USD	7,781,983	TWD	239,724,000	HSBC	19/6/2019	203,775
USD	27,961,075	TWD	877,249,000	Standard Chartered Bank	19/6/2019	229,283
USD	8,473,138	TWD	266,717,000	Barclays Bank	17/7/2019	36,335
USD	269,197,317	TWD	8,292,638,830	Standard Chartered Bank	17/7/2019	6,884,235
USD	8,471,843	TWD	266,458,000	Barclays Bank	21/8/2019	32,301
USD	260,980,587	TWD	8,050,520,660	Standard Chartered Bank	21/8/2019	5,995,912
USD	6,085,750	ZAR	87,513,008	Bank of America Merrill Lynch	19/6/2019	120,257
USD	2,989,378	ZAR	43,771,554	Barclays Bank	19/6/2019	5,606
USD	2,405,071	ZAR	34,808,684	BNP Paribas	19/6/2019	32,270
USD	2,110,083	ZAR	30,585,754	JP Morgan	19/6/2019	25,146
USD	5,886,609	ZAR	85,264,000	Standard Chartered Bank	19/6/2019	74,424
USD	3,278,324	ZAR	46,985,000	Bank of America Merrill Lynch	17/7/2019	86,429
USD	3,278,371	ZAR	47,185,000	Bank of America Merrill Lynch	21/8/2019	86,459
ZAR	216,748,906	USD	14,900,612	Bank of America Merrill Lynch	19/6/2019	(125,505)
ZAR	608,296,730	USD	41,815,670	Barclays Bank	19/6/2019	(349,949)
ZAR	37,024,637	USD	2,592,062	BNP Paribas	19/6/2019	(68,206)
ZAR	20,216,457	USD	1,399,977	Standard Chartered Bank	19/6/2019	(21,883)
ZAR	185,514,200	USD	12,651,585	Bank of America Merrill Lynch	17/7/2019	(48,803)
ZAR	17,952,368	USD	1,242,757	BNP Paribas	17/7/2019	(23,175)
ZAR	343,210,690	USD	24,272,769	Citibank	17/7/2019	(956,981)
ZAR	19,187,000	USD	1,348,796	HSBC	17/7/2019	(45,340)
ZAR	20,277,432	USD	1,399,517	Standard Chartered Bank	17/7/2019	(21,983)
ZAR	471,101,556	USD	32,081,500	Bank of America Merrill Lynch	21/8/2019	(213,004)
ZAR	18,027,556	USD	1,242,714	BNP Paribas	21/8/2019	(23,208)
ZAR	20,365,639	USD	1,399,698	Standard Chartered Bank	21/8/2019	(22,029)
						67,519,154
ヘッジを使用した豪ドル建投資証券クラス						
AUD	1,890,993,140	USD	1,323,917,220	State Street Bank & Trust Company	14/6/2019	(14,534,393)
USD	60,181,850	AUD	86,340,112	State Street Bank & Trust Company	14/6/2019	397,255
						(14,137,138)
ヘッジを使用したブラジル・リアル建投資証券クラス						
BRL	61,907,801	USD	15,702,820	State Street Bank & Trust Company	4/6/2019	(33,926)
BRL	62,056,403	USD	15,333,927	State Street Bank & Trust Company	2/7/2019	333,173
USD	15,333,927	BRL	61,907,801	State Street Bank & Trust Company	4/6/2019	(334,967)
USD	367,955	BRL	1,475,885	State Street Bank & Trust Company	2/7/2019	(4,655)
						(40,375)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	52,684,406	USD	52,145,749	State Street Bank & Trust Company	14/6/2019	321,117
USD	1,816,127	CHF	1,828,452	State Street Bank & Trust Company	14/6/2019	(4,775)
						316,342
ヘッジを使用したユーロ建投資証券クラス						
EUR	624,940,808	USD	703,701,084	State Street Bank & Trust Company	14/6/2019	(5,780,950)
USD	39,774,418	EUR	35,501,918	State Street Bank & Trust Company	14/6/2019	126,658
						(5,654,292)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	480,217,734	USD	626,066,376	State Street Bank & Trust Company	14/6/2019	(21,164,884)
USD	16,231,354	GBP	12,627,302	State Street Bank & Trust Company	14/6/2019	325,498
						(20,839,386)
ヘッジを使用した日本円建投資証券クラス						
JPY	59,404,405,037	USD	542,365,311	State Street Bank & Trust Company	14/6/2019	4,032,099
USD	13,446,097	JPY	1,474,727,064	State Street Bank & Trust Company	14/6/2019	(118,335)
						3,913,764
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	111,572,649	USD	73,661,616	State Street Bank & Trust Company	14/6/2019	(934,133)
USD	3,119,883	NZD	4,739,795	State Street Bank & Trust Company	14/6/2019	30,297
						(903,836)
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	42,283	USD	4,404	State Street Bank & Trust Company	14/6/2019	37
USD	258	SEK	2,470	State Street Bank & Trust Company	14/6/2019	(2)
						35
合計(基礎となるエクスポージャー総額 - 12,022,474,427米ドル)						30,174,268

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 2019年5月31日現在

	純資産比率 (%)
政府	80.55
金融	7.83
投資有価証券 - 時価	88.38
その他の純資産	11.62
	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。

ブラックロック・ICS・USTレジャーリー・ファンド  
要約損益計算書

	2019年3月31日に 終了した会計期間	2018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	137,352	57,228
損益を通じて公正価値で測定する金融資産 / 負債に係る純利益 / (損失)	149	(85)
投資収益合計	137,501	57,143
営業費用	(9,731)	(5,571)
当期純利益	127,770	51,572
財務費用：		
支払利息	(1,152)	-
償還可能参加型投資証券保有者への分配金	(120,083)	(51,199)
財務費用合計	(121,235)	(51,199)
当期純利益	6,535	373
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	6,535	373

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。

ブラックロック・ICS・USTレジャーリー・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

	2019年3月31日に 終了した会計期間	2018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	11,308,849	8,000,953
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	6,535	373
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	30,997,407	27,827,584
償還可能参加型投資証券の買戻しによる支払	(32,071,854)	(25,330,690)
分配金再投資額	37,689	11,875
投資証券取引による純資産の増加 / (減少)	(1,036,758)	2,508,769
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	10,278,626	10,510,095

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・ICS・USTレジャー・ファンド  
要約貸借対照表

	2019年3月31日現在	2018年9月30日現在
	千米ドル	千米ドル
流動資産		
現金	266,689	496,966
未収金	364,442	334,767
損益を通じて公正価値で測定する金融資産	10,066,417	10,495,544
流動資産合計	10,697,548	11,327,277
流動負債		
未払金	418,922	18,428
流動負債合計	418,922	18,428
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	10,278,626	11,308,849

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・ICS・USTレジャリー・ファンド

投資有価証券明細表 2019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(2018年9月30日:43.23%)				
米国(2018年9月30日:43.23%)				
75,000,000	USD	US Treasury, 1.63%, 30/04/2019	74,951	0.73
22,000,000	USD	US Treasury, 1.13%, 31/05/2019	21,953	0.21
25,000,000	USD	US Treasury, 1.25%, 31/05/2019	24,951	0.24
191,480,000	USD	US Treasury, 1.25%, 30/06/2019	190,894	1.86
45,000,000	USD	US Treasury, 1.63%, 30/06/2019	44,907	0.44
6,045,000	USD	US Treasury, 0.75%, 15/07/2019	6,015	0.06
21,110,000	USD	US Treasury, 0.88%, 31/07/2019	20,998	0.20
91,725,000	USD	US Treasury, 1.38%, 31/07/2019	91,385	0.89
129,630,000	USD	US Treasury, 1.63%, 31/07/2019	129,252	1.26
9,610,000	USD	US Treasury, 1.50%, 31/10/2019	9,553	0.09
56,025,000	USD	US Treasury, 1.00%, 15/11/2019	55,500	0.54
1,169,200,000	USD	US Treasury, FRN, 2.49%, 30/04/2019	1,169,303	11.38
750,000,000	USD	US Treasury, FRN, 2.48%, 31/07/2019	750,200	7.30
564,740,000	USD	US Treasury, FRN, 2.47%, 31/10/2019	564,914	5.50
640,000,000	USD	US Treasury, FRN, 2.42%, 31/01/2020	639,811	6.22
217,530,000	USD	US Treasury Bill, 0.00%, 09/04/2019	217,414	2.11
378,100,000	USD	US Treasury Bill, 0.00%, 11/04/2019	377,847	3.68
83,580,000	USD	US Treasury Bill, 0.00%, 16/04/2019	83,496	0.81
111,650,000	USD	US Treasury Bill, 0.00%, 23/04/2019	111,482	1.08
200,000,000	USD	US Treasury Bill, 0.00%, 30/04/2019	199,627	1.94
265,855,000	USD	US Treasury Bill, 0.00%, 02/05/2019	265,299	2.58
50,000,000	USD	US Treasury Bill, 0.00%, 14/05/2019	49,857	0.48
196,600,000	USD	US Treasury Bill, 0.00%, 28/05/2019	195,867	1.91
161,840,000	USD	US Treasury Bill, 0.00%, 30/05/2019	161,183	1.57
51,420,000	USD	US Treasury Bill, 0.00%, 06/06/2019	51,185	0.50
73,000,000	USD	US Treasury Bill, 0.00%, 13/06/2019	72,644	0.71
4,970,000	USD	US Treasury Bill, 0.00%, 20/06/2019	4,945	0.05
94,260,000	USD	US Treasury Bill, 0.00%, 25/07/2019	93,525	0.91
54,525,000	USD	US Treasury Bill, 0.00%, 15/08/2019	54,020	0.53
200,000,000	USD	US Treasury Bill, 0.00%, 22/08/2019	198,050	1.93
230,000,000	USD	US Treasury Bill, 0.00%, 29/08/2019	227,647	2.21
104,495,000	USD	US Treasury Bill, 0.00%, 05/09/2019	103,374	1.01
81,805,000	USD	US Treasury Bill, 0.00%, 30/01/2020	80,084	0.78
44,255,000	USD	US Treasury Bill, 0.00%, 27/02/2020	43,284	0.42
米国合計			6,385,417	62.13
国債に対する投資合計			6,385,417	62.13
債券に対する投資合計			6,385,417	62.13

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 <sup>1</sup> (2018年9月30日:49.58%)						
フランス(2018年9月30日:0.97%)						
110,000,000	USD	Natixis	2.55%	31/12/2019	110,000	1.07
フランス合計					110,000	1.07
米国(2018年9月30日:48.61%)						
581,000,000	USD	Bank of Nova Scotia	2.60%	01/04/2019	581,000	5.65
800,000,000	USD	Barclays	2.60%	01/04/2019	800,000	7.78
250,000,000	USD	BNP Paribas	2.59%	01/04/2019	250,000	2.43
95,000,000	USD	Citigroup	2.59%	01/04/2019	95,000	0.92
10,000,000	USD	HSBC	2.58%	01/04/2019	10,000	0.10
5,000,000	USD	J.P.Morgan	2.60%	01/04/2019	5,000	0.05
307,000,000	USD	Merrill Lynch	2.55%	01/04/2019	307,000	2.99
195,000,000	USD	Merrill Lynch	2.55%	01/04/2019	195,000	1.90
300,000,000	USD	Societe Generale	2.53%	01/04/2019	300,000	2.92
332,000,000	USD	TD Securities (USA)	2.58%	01/04/2019	332,000	3.23
696,000,000	USD	Wells Fargo	2.60%	01/04/2019	696,000	6.77
米国合計					3,571,000	34.74
リバースレポ取引に対する投資合計					3,681,000	35.81
損益を通じて公正価値で測定する金融資産合計					10,066,417	97.94
現金					266,689	2.59
その他の資産および負債					(54,480)	(0.53)
償還可能参加型投資証券保有者に帰属する純資産					10,278,626	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						59.69
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						34.41
その他の資産						5.90
資産合計						100.00

<sup>1</sup> 担保として保有する有価証券は3,739,648,000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 (2020年7月15日現在)
<b>資産の部</b>		
流動資産		
親投資信託受益証券		7,682,340,333
未収入金		44,834,254
流動資産合計		7,727,174,587
資産合計		7,727,174,587
<b>負債の部</b>		
流動負債		
未払解約金		44,834,254
未払受託者報酬		1,011,468
未払委託者報酬		34,604,073
その他未払費用		2,856,832
流動負債合計		83,306,627
負債合計		83,306,627
<b>純資産の部</b>		
元本等		
元本		10,695,767,310
剰余金		
中間剰余金又は中間欠損金（ ）		3,051,899,350
（分配準備積立金）		-
元本等合計		7,643,867,960
純資産合計		7,643,867,960
負債純資産合計		7,727,174,587

## (2)【中間損益及び剰余金計算書】

(単位：円)

	当中間計算期間 (自 2020年1月16日 至 2020年7月15日)
営業収益	
有価証券売買等損益	1,868,569,215
営業収益合計	1,868,569,215
営業費用	
受託者報酬	1,011,468
委託者報酬	34,604,073
その他費用	2,856,832
営業費用合計	38,472,373
営業利益又は営業損失( )	1,907,041,588
経常利益又は経常損失( )	1,907,041,588
中間純利益又は中間純損失( )	1,907,041,588
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( )	290,970,360
期首剰余金又は期首欠損金( )	1,994,962,383
剰余金増加額又は欠損金減少額	559,146,312
中間一部解約に伴う剰余金増加額又は欠損金減少額	559,146,312
剰余金減少額又は欠損金増加額	12,051
中間追加信託に伴う剰余金減少額又は欠損金増加額	12,051
分配金	-
中間剰余金又は中間欠損金( )	3,051,899,350

## (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 (2020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	10,695,767,310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 3,051,899,350円
3 1口当たり純資産額	0.7147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 (2020年7月15日現在)	
1	<p>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。</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) 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。</p>
4	<p>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。</p>

(その他の注記)

1 期中元本変動額

項目	当中間計算期間末 (2020年7月15日現在)
期首元本額	14,860,885,292円
期中追加設定元本額	50,776円
期中一部解約元本額	4,165,168,758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2020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	(2020年7月15日現在)
	金額(円)
資産の部	
流動資産	
金銭信託	125,910,447
投資証券	7,601,638,830
流動資産合計	7,727,549,277
資産合計	7,727,549,277
負債の部	
流動負債	
派生商品評価勘定	125,014
未払解約金	44,834,254
流動負債合計	44,959,268
負債合計	44,959,268
純資産の部	
元本等	
元本	10,503,609,972
剰余金	
剰余金又は欠損金（ ）	2,821,019,963
元本等合計	7,682,590,009
純資産合計	7,682,590,009
負債純資産合計	7,727,549,277

(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	(2020年7月15日現在)
1 当該計算日における受益権総数	10,503,609,972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 2,821,019,963円
3 1口当たり純資産額	0.7314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

(2020年7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	<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 金融商品の時価等に関する事項の補足説明	<p>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>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 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。

(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

(2020年7月15日現在)	
同中間計算期間の期首元本額	14,652,916,573円
同中間計算期間中の追加設定元本額	49,707円
同中間計算期間中の一部解約元本額	4,149,356,308円
同中間計算期間末日の元本額	10,503,609,972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）	10,503,609,972円
合計	10,503,609,972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	(2020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	83,100,986	-	83,226,000	125,014
合計		83,100,986	-	83,226,000	125,014

(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。

## (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、2019年11月30日に終了する中間計算期間(2019年6月1日から2019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2019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、2019年9月30日に終了する計算期間(2018年10月1日から2019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2019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。

純資産計算書 2019年11月30日現在（未監査）

	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
<b>資産</b>		
投資有価証券 - 取得原価		2,853,188,325
未実現評価益		1,247,013
投資有価証券 - 時価	2 (a)	2,854,435,338
銀行預金	2 (a)	230,404,541
ブローカーに対する債権	14	276,336,046
未収利息および未収配当金	2 (a)、2 (d)	8,195,860
売却投資有価証券未収金	2 (a)、2 (d)	427,825,218
販売投資証券未収金	2 (a)	94,845
以下に係る未実現純評価益：		
未決済先渡為替予約	2 (d)	24,762,238
スワップの時価	2 (d)	8,942,509
その他の資産		25,772
<b>資産合計</b>		<b>3,831,022,367</b>
<b>負債</b>		
未払利息および未払配当金	2 (a)、2 (d)	6,652,511
購入投資有価証券未払金	2 (a)、2 (d)	453,681,527
買戻し投資証券未払金	2 (a)	11,079,878
以下に係る未実現純評価損：		
先物取引	2 (d)	22,189,766
差金決済契約	2 (d)	41,136,092
未払費用およびその他の負債	4、5、6、7、8	1,853,165
<b>負債合計</b>		<b>536,592,939</b>
<b>純資産合計</b>		<b>3,294,429,428</b>

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 2019年11月30日現在(未監査)

	通貨	ブラックロック・スタイル・アドバンテージ・ファンド <sup>(1)</sup>			
		2019年	2019年	2018年	2017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	3,294,429,428	3,245,426,903	3,328,390,128	586,420,943
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	103.76	106.29	108.61	114.00
クラスAユーロ・ヘッジ分配型投資証券	ユーロ	95.66	99.40	104.64	112.56
クラスA無分配投資証券	米ドル	102.12	104.62	106.88	112.20
クラスAユーロ・ヘッジ無分配投資証券	ユーロ	84.55	87.87	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	86.26	89.53	94.21	101.14
クラスDスイス・フラン・ヘッジ無分配投資証券	スイス・フラン	86.61	89.83	94.16	-
クラスD無分配投資証券(ユーロ)	ユーロ	105.88	106.55	103.48	111.81
クラスD無分配英国報告型投資証券	米ドル	105.26	107.43	108.95	113.52
クラスDユーロ・ヘッジ無分配英国報告型投資証券	ユーロ	96.60	100.01	104.46	111.39
クラスD英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	91.72	94.37	97.66	103.41
クラスE無分配投資証券(ユーロ)	ユーロ	101.60	102.91	101.13	110.60
クラスEユーロ・ヘッジ無分配投資証券	ユーロ	92.93	96.82	102.41	110.56
クラスIスイス・フラン・ヘッジPF無分配投資証券	スイス・フラン	89.01	92.11	96.06	-
クラスIユーロ・ヘッジPF無分配投資証券	ユーロ	98.16	101.38	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	米ドル	77.40	83.34	86.97	-
クラスIスイス・フラン・ヘッジ無分配投資証券	スイス・フラン	87.12	90.29	94.43	-
クラスI無分配英国報告型投資証券	米ドル	93.49	95.35	96.53	-
クラスIユーロ・ヘッジ無分配英国報告型投資証券	ユーロ	97.25	100.61	104.90	111.67
クラスI英ポンド・ヘッジ無分配英国報告型投資証券	英ポンド	92.14	94.73	97.80	103.35
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	9,850.39	10,175.36	10,592.54	11,245.06
クラスX無分配投資証券	米ドル	108.85	110.60	111.12	114.70
クラスX豪ドル・ヘッジ無分配投資証券	豪ドル	109.66	111.75	112.90	116.22
クラスXユーロ・ヘッジ無分配投資証券	ユーロ	90.67	93.42	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	108.71	110.98	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	104.11	106.63	109.28	114.64
クラスZ無分配投資証券	米ドル	105.83	107.92	109.28	113.59
クラスZユーロ・ヘッジ無分配投資証券	ユーロ	97.19	100.55	104.87	111.68

(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 2019年11月30日に終了した会計期間（未監査）

	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		3,245,426,903
収益		
預金利息	2 (c)	1,363,194
債券利息	2 (c)	32,387,317
スワップに係る受取利息および受取配当金	2 (c)	2,687,951
差金決済契約に係る受取配当金、源泉徴収税控除後	2 (c)、2 (d)	75,644,319
収益合計		112,082,781
費用		
差金決済契約に係る支払利息	2 (c)、2 (d)	26,005,440
差金決済契約に係る支払配当金、源泉徴収税控除後	2 (c)、2 (d)	58,746,419
管理事務代行報酬	5	988,156
預託報酬	2 (i)、6	756,605
税金	8	212,152
販売報酬	4	2,840
ローン・コミットメント・フィー	13	26,004
投資運用報酬および投資運用再委託報酬	4	5,540,063
払戻前費用合計		92,277,679
費用の払戻し	4	44,383
払戻後費用合計		92,233,296
投資純利益		19,849,485
以下に係る実現純利益 / (損失) :		
投資有価証券	2 (a)、2 (b)	583,452
差金決済契約	2 (d)	(168,023,213)
先物取引	2 (d)	(15,490,972)
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	22,561,686
スワップ取引	2 (d)	52,226,781
当期実現純損失		(108,142,266)
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)	166,629
差金決済契約	2 (d)	(6,311,695)
先物取引	2 (d)	(28,094,356)
外貨および先渡為替予約	2 (d)、2 (e)、2 (j)	(4,755,846)
スワップ取引	2 (d)	12,436,743
当期末実現評価益 / (損) の純変動		(26,558,525)
運用成績による純資産の減少		(114,851,306)
資本の変動		
投資証券発行による正味受取額		478,546,749
投資証券買戻しによる正味支払額		(314,692,918)
資本の変動による純資産の増加		163,853,831
期末純資産		3,294,429,428

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 2019年11月30日に終了した会計期間(未監査)

## 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	1,585	51	679	957
クラスAユーロ・ヘッジ分配型投資証券	2,014	143	98	2,059
クラスA無分配投資証券	13,673	102	3,618	10,157
クラスAユーロ・ヘッジ無分配投資証	64,678	-	89	64,589
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	-	-	440
クラスDスイス・フラン・ヘッジ 無分配投資証券	5,369	-	-	5,369
クラスD無分配投資証券(ユーロ)	1,106	-	-	1,106
クラスD無分配英国報告型投資証券	139,627	54,824	42,270	152,181
クラスDユーロ・ヘッジ無分配英国報告型投資 証券	1,750,961	173,168	354,630	1,569,499
クラスD英ポンド・ヘッジ無分配英国報告型投資 証券	12,888	1,706	3,251	11,343
クラスE無分配投資証券(ユーロ)	1,307	1,853	1,056	2,104
クラスEユーロ・ヘッジ無分配投資証券	9,435	40	1,367	8,108
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	19,122	774,619	-	793,741
クラスIブラジル・リアル・ヘッジ無分配投資 証券	179,141	4,269	117,044	66,366
クラスIスイス・フラン・ヘッジ無分配投資証 券	257,389	29,226	43,276	243,339
クラスI無分配英国報告型投資証券	786,275	7,279	149,037	644,517
クラスIユーロ・ヘッジ無分配英国報告型投資 証券	3,890,337	97,144	347,949	3,639,532
クラスI英ポンド・ヘッジ無分配英国報告型投資 証券	1,716,312	137,101	157,845	1,695,568
クラスI日本円ヘッジ無分配英国報告型投資証 券	5,634,109	-	1,449,871	4,184,238
クラスX無分配投資証券	231,662	679,435	136,988	774,109
クラスX豪ドル・ヘッジ無分配投資証券	-	18,650,648	-	18,650,648
クラスXユーロ・ヘッジ無分配投資証券	42	81,126	568	80,600
クラスXニュージーランド・ドル・ヘッジ 無分配投資証券	952,003	-	-	952,003
クラスX英ポンド・ヘッジ無分配英国報告型投 資証券	2,800,648	87,253	2,950	2,884,951
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 2019年11月30日現在(未監査)

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 (%)
<b>債券</b>			
<b>ドイツ</b>			
USD 80,000,000	Kreditanstalt fuer Wiederaufbau 1.75% 31/3/2020	80,001,624	2.43
USD 105,000,000	Kreditanstalt fuer Wiederaufbau 1.625% 29/5/2020	104,957,612	3.19
USD 30,000,000	Kreditanstalt fuer Wiederaufbau 1.875% 30/6/2020	30,028,203	0.91
USD 25,000,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/7/2020	25,157,031	0.76
USD 87,000,000	Kreditanstalt fuer Wiederaufbau 2.75% 1/10/2020	87,720,776	2.66
USD 27,000,000	Kreditanstalt fuer Wiederaufbau 1.875% 30/11/2020	27,041,429	0.82
		<b>354,906,675</b>	<b>10.77</b>
<b>ルクセンブルク</b>			
USD 107,610,000	European Investment Bank 1.75% 15/5/2020	107,586,789	3.27
USD 50,000,000	European Investment Bank 1.375% 15/6/2020	49,894,602	1.51
USD 52,879,000	European Investment Bank 1.625% 14/8/2019	52,834,294	1.60
		<b>210,315,685</b>	<b>6.38</b>
<b>フィリピン</b>			
USD 150,000,000	Asian Development Bank 1.75% 10/1/2020	149,984,323	4.55
USD 224,000,000	Asian Development Bank 1.625% 5/5/2020	223,869,592	6.80
		<b>373,853,915</b>	<b>11.35</b>
<b>イギリス</b>			
USD 30,000,000	European Bank for Reconstruction & Development 1.50% 16/3/2020	29,975,524	0.91
USD 61,000,000	European Bank for Reconstruction & Development 1.625% 5/5/2020	60,960,538	1.85
USD 45,000,000	European Bank for Reconstruction & Development 1.125% 24/8/2020	44,783,259	1.36
		<b>135,719,321</b>	<b>4.12</b>

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 47,000,000	Inter-American Development Bank 1.625% 12/5/2020	46,976,694	1.43
USD 65,530,000	Inter-American Development Bank 1.875% 16/6/2020	65,545,392	1.99
USD 34,000,000	Inter-American Development Bank 2.125% 9/11/2020	34,126,593	1.04
USD 24,000,000	International Bank for Reconstruction & Development 1.125% 10/8/2020	23,887,377	0.72
USD 83,000,000	International Bank for Reconstruction & Development 1.625% 4/9/2020	82,933,835	2.52
USD 31,000,000	International Bank for Reconstruction & Development 2.125% 1/11/2020	31,095,137	0.94
USD 144,000,000	United States Treasury Bill 5/12/2019 (Zero Coupon)	143,956,787	4.37
USD 135,000,000	United States Treasury Bill 2/1/2020 (Zero Coupon)	134,694,213	4.09
USD 117,000,000	United States Treasury Bill 27/2/2020 (Zero Coupon)	116,300,942	3.53
USD 107,000,000	United States Treasury Bill 26/3/2020 (Zero Coupon)	106,209,793	3.22
USD 193,000,000	United States Treasury Bill 23/4/2020 (Zero Coupon)	191,367,874	5.81
USD 170,000,000	United States Treasury Bill 21/5/2020 (Zero Coupon)	168,426,884	5.11
USD 150,000,000	United States Treasury Bill 18/6/2020 (Zero Coupon)	148,434,597	4.51
USD 185,000,000	United States Treasury Bill 16/7/2020 (Zero Coupon)	182,948,415	5.55
USD 115,000,000	United States Treasury Bill 10/9/2020 (Zero Coupon)	113,419,022	3.44
USD 190,000,000	United States Treasury Bill - When Issued 13/2/2020 (Zero Coupon)	189,316,187	5.75
		1,779,639,742	54.02
債券合計		2,854,435,338	86.64
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		2,854,435,338	86.64
投資有価証券(時価)合計		2,854,435,338	86.64
その他の純資産		439,994,090	13.36
純資産合計(米ドル)		3,294,429,428	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 2019年11月30日現在

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オーストラリア			
(357,499)	Adelaide Brighton Ltd	Bank of America Merrill Lynch	(67,717)
(278,290)	Adelaide Brighton Ltd	Barclays Bank	(62,127)
(493,042)	Adelaide Brighton Ltd	Credit Suisse	(46,696)
(8,600)	Adelaide Brighton Ltd	Goldam Sachs	(1,629)
(558,092)	Adelaide Brighton Ltd	HSBC	(52,857)
(117,925)	Adelaide Brighton Ltd	JP Morgan	(11,169)
(18,870)	Afterpay Touch Group Ltd	Bank of America Merrill Lynch	16,723
(189,760)	Afterpay Touch Group Ltd	Barclays Bank	(142,494)
(103,790)	Afterpay Touch Group Ltd	Goldam Sachs	91,980
(22,505)	Afterpay Touch Group Ltd	HSBC	(70,490)
58,740	AGL Energy Ltd	Bank of America Merrill Lynch	13,751
90,900	AGL Energy Ltd	Barclays Bank	31,977
18,210	AGL Energy Ltd	Credit Suisse	2,589
155,890	AGL Energy Ltd	Goldam Sachs	29,529
77,230	AGL Energy Ltd	HSBC	25,601
(108,530)	ALS Ltd	Bank of America Merrill Lynch	(55,800)
(156,800)	ALS Ltd	Barclays Bank	(35,005)
(470,845)	ALS Ltd	Credit Suisse	(264,377)
(176,970)	ALS Ltd	Goldam Sachs	(90,987)
(56,070)	ALS Ltd	HSBC	(31,483)
(148,294)	ALS Ltd	JP Morgan	(83,266)
31,620	Altium Ltd	Barclays Bank	20,535
11,569	Altium Ltd	HSBC	25,984
279,810	Alumina Ltd	Bank of America Merrill Lynch	(32,180)
960,700	Alumina Ltd	Barclays Bank	(51,993)
201,540	Alumina Ltd	Citibank	(10,907)
339,710	Alumina Ltd	Goldam Sachs	(35,090)
139,550	Alumina Ltd	JP Morgan	(14,226)
(663,400)	AMP Ltd	Bank of America Merrill Lynch	29,171
(661,006)	AMP Ltd	Credit Suisse	(4,472)
(75,000)	AMP Ltd	Goldam Sachs	3,298
(3,319,338)	AMP Ltd	HSBC	(22,455)
108,428	Ansell Ltd	Bank of America Merrill Lynch	48,412
101,830	Ansell Ltd	Barclays Bank	57,177
450	Ansell Ltd	Citibank	253
59,910	Ansell Ltd	Credit Suisse	65,252
277,060	Ansell Ltd	Goldam Sachs	123,704
130,967	Ansell Ltd	HSBC	142,645
847	Ansell Ltd	JP Morgan	923
374,831	APA Group (Unit)	Bank of America Merrill Lynch	(20,537)
343,570	APA Group (Unit)	Barclays Bank	39,512
89,919	APA Group (Unit)	Goldam Sachs	(9,125)
368,579	APA Group (Unit)	HSBC	(34,908)
29,130	Aristocrat Leisure Ltd	Bank of America Merrill Lynch	50,251

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
111,160	Aristocrat Leisure Ltd	Barclays Bank	(42,864)
2,540	Aristocrat Leisure Ltd	Citibank	(979)
51,570	Aristocrat Leisure Ltd	Goldam Sachs	88,962
77,237	ASX Ltd	Bank of America Merrill Lynch	71,770
110,570	ASX Ltd	Barclays Bank	77,045
8,850	ASX Ltd	Credit Suisse	7,843
37,240	ASX Ltd	Goldam Sachs	36,782
43,660	ASX Ltd	HSBC	38,692
26,100	ASX Ltd	JP Morgan	23,130
(251,523)	Atlas Arteria Ltd	Bank of America Merrill Lynch	(127,616)
(1,320,495)	Atlas Arteria Ltd	Bank of America Merrill Lynch	89,331
(24,098)	Atlas Arteria Ltd	Goldam Sachs	(12,227)
(126,515)	Atlas Arteria Ltd	Goldam Sachs	8,559
(82,085)	Atlas Arteria Ltd	HSBC	5,553
(15,635)	Atlas Arteria Ltd	HSBC	(7,933)
720,661	Aurizon Holdings Ltd	Bank of America Merrill Lynch	39,002
864,100	Aurizon Holdings Ltd	Barclays Bank	40,919
648,719	Aurizon Holdings Ltd	Credit Suisse	26,332
2,739,610	Aurizon Holdings Ltd	Goldam Sachs	148,268
1,025,443	Aurizon Holdings Ltd	HSBC	41,623
1,495,151	Aurizon Holdings Ltd	JP Morgan	61,194
974,450	AusNet Services	Bank of America Merrill Lynch	(46,732)
278,930	AusNet Services	Barclays Bank	6,604
275,820	AusNet Services	Citibank	6,531
1,513,341	AusNet Services	Credit Suisse	(112,615)
3,919,501	AusNet Services	Goldam Sachs	(224,549)
2,014,069	AusNet Services	HSBC	(149,877)
187,050	AusNet Services	JP Morgan	(13,919)
(30,560)	Australia & New Zealand Banking Group Ltd	Bank of America Merrill Lynch	11,784
(157,050)	Australia & New Zealand Banking Group Ltd	Barclays Bank	2,125
(791,560)	Bank of Queensland Ltd	Goldam Sachs	423,037
(340,300)	Beach Energy Ltd	Bank of America Merrill Lynch	(7,815)
(136,530)	Beach Energy Ltd	Barclays Bank	(7,389)
(135,580)	Beach Energy Ltd	Goldam Sachs	(7,573)
(59,200)	Bendigo & Adelaide Bank Ltd	Bank of America Merrill Lynch	24,612
247,576	BHP Billiton Ltd	Bank of America Merrill Lynch	157,004
176,700	BHP Billiton Ltd	Barclays Bank	124,319
175,634	BHP Billiton Ltd	Credit Suisse	110,499
113,330	BHP Billiton Ltd	Goldam Sachs	73,875
10,950	BHP Billiton Ltd	HSBC	6,889
(219,670)	BlueScope Steel Ltd	Barclays Bank	10,402
(48,126)	BlueScope Steel Ltd	HSBC	(14,000)
(62,270)	Boral Ltd	Bank of America Merrill Lynch	(9,183)
(215,860)	Boral Ltd	Barclays Bank	(35,047)
(510,320)	Boral Ltd	Goldam Sachs	(41,428)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オーストラリア(続き)			
(315,317)	Boral Ltd	HSBC	(34,130)
(325,100)	Brambles Ltd	Barclays Bank	(39,587)
(121,920)	Brambles Ltd	Goldam Sachs	(11,547)
(30,280)	Caltex Australia Ltd	Bank of America Merrill Lynch	(141,652)
(241,370)	Caltex Australia Ltd	Barclays Bank	(1,095,654)
(75,294)	Caltex Australia Ltd	Goldam Sachs	(313,768)
(660,998)	Challenger Ltd	Goldam Sachs	(22,358)
214,543	CIMIC Group Ltd	Goldam Sachs	(36,285)
4,303	CIMIC Group Ltd	HSBC	(2,154)
(1,284,480)	Cleanaway Waste Management Ltd	Bank of America Merrill Lynch	(184,372)
(840,990)	Cleanaway Waste Management Ltd	Barclays Bank	(96,718)
(1,753,943)	Cleanaway Waste Management Ltd	Goldam Sachs	(257,740)
(690,989)	Cleanaway Waste Management Ltd	HSBC	(140,236)
31,300	Coca-Cola Amatil Ltd	Bank of America Merrill Lynch	10,164
516,210	Coca-Cola Amatil Ltd	Barclays Bank	(20,953)
237,880	Coca-Cola Amatil Ltd	Credit Suisse	120,978
829,450	Coca-Cola Amatil Ltd	Goldam Sachs	269,339
293,600	Coca-Cola Amatil Ltd	HSBC	177,414
72,250	Coca-Cola Amatil Ltd	JP Morgan	43,501
37,730	Cochlear Ltd	Barclays Bank	233,548
81,740	Coles Group Ltd	Bank of America Merrill Lynch	33,731
117,630	Coles Group Ltd	Barclays Bank	50,133
22,840	Coles Group Ltd	Credit Suisse	9,731
18,380	Coles Group Ltd	HSBC	12,558
(12,053)	Commonwealth Bank of Australia	Bank of America Merrill Lynch	(1,060)
(178,240)	Commonwealth Bank of Australia	Barclays Bank	(147,107)
(16,930)	Commonwealth Bank of Australia	Credit Suisse	(18,898)
(21,800)	Commonwealth Bank of Australia	Goldam Sachs	(4,482)
(6,680)	Commonwealth Bank of Australia	HSBC	(7,456)
(220,640)	Computershare Ltd	Goldam Sachs	(138,815)
(108,510)	Computershare Ltd	HSBC	(80,014)
230,860	Crown Resorts Ltd	Barclays Bank	34,359
36,790	Crown Resorts Ltd	Credit Suisse	10,702
24,230	Crown Resorts Ltd	JP Morgan	7,048
(80,843)	Domain Holdings Australia Ltd	Bank of America Merrill Lynch	(1,566)
(327,811)	Domain Holdings Australia Ltd	Barclays Bank	-
(10,350)	Domino's Pizza Enterprises Ltd	Barclays Bank	(2,941)
(7,460)	Domino's Pizza Enterprises Ltd	Credit Suisse	(19,783)
(226,663)	Domino's Pizza Enterprises Ltd	HSBC	(601,083)
(44,579)	Domino's Pizza Enterprises Ltd	JP Morgan	(118,218)
(85,264)	Downer EDI Ltd	Goldam Sachs	(16,728)
(234,719)	Downer EDI Ltd	HSBC	(60,339)
64,960	Evolution Mining Ltd	Citibank	1,758
190,980	Evolution Mining Ltd	Goldam Sachs	(10,336)
331,560	Evolution Mining Ltd	HSBC	(4,486)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
13,030	Flight Centre Travel Group Ltd	Bank of America Merrill Lynch	15,778
77,290	Flight Centre Travel Group Ltd	Barclays Bank	83,136
37,471	Flight Centre Travel Group Ltd	Citibank	40,305
37,210	Flight Centre Travel Group Ltd	Credit Suisse	84,895
68,510	Flight Centre Travel Group Ltd	Goldam Sachs	81,289
22,930	Flight Centre Travel Group Ltd	HSBC	67,012
(41,190)	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(18,670)
(807,260)	Fortescue Metals Group Ltd	Barclays Bank	(125,606)
(119,350)	Fortescue Metals Group Ltd	JP Morgan	(12,111)
(459,320)	Harvey Norman Holdings Ltd	Bank of America Merrill Lynch	(9,322)
(688,842)	Harvey Norman Holdings Ltd	Credit Suisse	(44,791)
(853,981)	Harvey Norman Holdings Ltd	Goldam Sachs	(17,332)
(93,906)	Harvey Norman Holdings Ltd	JP Morgan	758
64,849	IDP Education Ltd	HSBC	10,529
(22,245)	Iluka Resources Ltd	Bank of America Merrill Lynch	(6,320)
(1,317,700)	Iluka Resources Ltd	Barclays Bank	(258,513)
(33,780)	Iluka Resources Ltd	Credit Suisse	(10,283)
(90,750)	Iluka Resources Ltd	Goldam Sachs	(25,785)
(150,930)	Iluka Resources Ltd	HSBC	(45,947)
1,090,207	Incitec Pivot Ltd	Bank of America Merrill Lynch	(132,754)
1,232,020	Incitec Pivot Ltd	Barclays Bank	(41,673)
130,970	Incitec Pivot Ltd	HSBC	(35,440)
(1,963,400)	Insurance Australia Group Ltd	Barclays Bank	(212,518)
(79,230)	Insurance Australia Group Ltd	Goldam Sachs	(1,608)
(103,130)	Insurance Australia Group Ltd	HSBC	(1,395)
(86,750)	I00F Holdings Ltd	Barclays Bank	9,977
(1,407,462)	I00F Holdings Ltd	Goldam Sachs	(65,764)
(527,167)	I00F Holdings Ltd	HSBC	42,795
(69)	I00F Holdings Ltd	JP Morgan	6
(79,609)	James Hardie Industries Plc - CDI	Goldam Sachs	(5,924)
(7,555)	James Hardie Industries Plc - CDI	HSBC	(6,644)
(50,492)	LendLease Group (Unit)	Bank of America Merrill Lynch	6,148
(76,633)	LendLease Group (Unit)	Credit Suisse	(2,074)
(291,760)	LendLease Group (Unit)	Goldam Sachs	35,528
(21,120)	LendLease Group (Unit)	HSBC	(572)
(7,480)	Macquarie Group Ltd	Bank of America Merrill Lynch	(8,490)
(4,800)	Macquarie Group Ltd	Barclays Bank	(10,294)
(5,590)	Macquarie Group Ltd	Goldam Sachs	(340)
(61,904)	Magellan Financial Group Ltd	Bank of America Merrill Lynch	(70,255)
(212,536)	Magellan Financial Group Ltd	Barclays Bank	(439,969)
(15,860)	Magellan Financial Group Ltd	Goldam Sachs	(18,562)
(3,589)	Magellan Financial Group Ltd	HSBC	(7,672)
(899,376)	Medibank Pvt Ltd	Bank of America Merrill Lynch	(60,746)
(619,560)	Medibank Pvt Ltd	Barclays Bank	(58,679)
(240,600)	Medibank Pvt Ltd	HSBC	(8,138)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
741,747	Metcash Ltd	Bank of America Merrill Lynch	(10,036)
51,778	Metcash Ltd	Credit Suisse	1,051
1,644,573	Metcash Ltd	Goldam Sachs	(22,251)
335,681	Metcash Ltd	HSBC	6,813
(171,540)	National Australia Bank Ltd	Bank of America Merrill Lynch	203,082
(449,927)	National Australia Bank Ltd	Barclays Bank	118,706
(34,940)	National Australia Bank Ltd	Credit Suisse	60,983
(60,940)	National Australia Bank Ltd	Goldam Sachs	72,145
(108,400)	National Australia Bank Ltd	HSBC	189,198
131,690	Newcrest Mining Ltd	Bank of America Merrill Lynch	(41,342)
136,500	Newcrest Mining Ltd	Barclays Bank	14,775
199,480	Newcrest Mining Ltd	Goldam Sachs	(62,076)
13,530	Newcrest Mining Ltd	HSBC	7,139
40,700	Newcrest Mining Ltd	JP Morgan	21,476
(35,830)	Northern Star Resources Ltd	Bank of America Merrill Lynch	(7,514)
(502,670)	Northern Star Resources Ltd	Barclays Bank	(142,824)
(70,470)	Northern Star Resources Ltd	HSBC	(28,127)
(2,075,216)	Nufarm Ltd/Australia	Bank of America Merrill Lynch	2,049,670
(19,600)	Nufarm Ltd/Australia	Goldam Sachs	19,359
(442,244)	Nufarm Ltd/Australia	HSBC	430,816
45,600	Oil Search Ltd	Barclays Bank	6,170
48,610	Oil Search Ltd	Citibank	6,577
47,590	Oil Search Ltd	Credit Suisse	5,842
36,110	Oil Search Ltd	Goldam Sachs	2,612
138,990	Orica Ltd	Bank of America Merrill Lynch	(6,582)
257,150	Orica Ltd	Barclays Bank	15,657
129,970	Orica Ltd	Citibank	7,913
156,530	Orica Ltd	Credit Suisse	(42,357)
342,646	Orica Ltd	Goldam Sachs	(16,226)
(105,550)	Origin Energy Ltd	Bank of America Merrill Lynch	(33,026)
(73,860)	Origin Energy Ltd	Barclays Bank	(11,492)
(75,080)	Origin Energy Ltd	Goldam Sachs	(21,332)
603,186	Orora Ltd	Bank of America Merrill Lynch	(32,644)
78,805	Orora Ltd	Credit Suisse	3,199
1,584,174	Orora Ltd	Goldam Sachs	(85,735)
794,894	Orora Ltd	HSBC	32,265
24,571	Orora Ltd	JP Morgan	997
(42,820)	OZ Minerals Ltd	HSBC	8,690
(43,928)	Perpetual Ltd	Bank of America Merrill Lynch	3,860
(6,540)	Perpetual Ltd	Barclays Bank	(3,230)
(39,454)	Perpetual Ltd	Credit Suisse	(24,822)
(15,410)	Perpetual Ltd	Goldam Sachs	(43)
(32,011)	Perpetual Ltd	HSBC	(20,140)
(13,162)	Perpetual Ltd	JP Morgan	(8,281)
(76,722)	Platinum Asset Management Ltd	Bank of America Merrill Lynch	3,061

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
(499,197)	Platinum Asset Management Ltd	Barclays Bank	(3,377)
(264,515)	Platinum Asset Management Ltd	Credit Suisse	19,684
(82,510)	Platinum Asset Management Ltd	JP Morgan	6,140
259,890	Qantas Airways Ltd	Bank of America Merrill Lynch	91,424
99,240	Qantas Airways Ltd	Barclays Bank	10,742
290,540	Qantas Airways Ltd	Goldam Sachs	102,206
60,560	QBE Insurance Group Ltd	Barclays Bank	19,255
164,380	QBE Insurance Group Ltd	Goldam Sachs	-
141,737	QBE Insurance Group Ltd	HSBC	(22,054)
675,710	Qube Holdings Ltd	Barclays Bank	45,712
150,183	Qube Holdings Ltd	Credit Suisse	15,240
107,169	Qube Holdings Ltd	Goldam Sachs	(1,450)
495,682	Qube Holdings Ltd	HSBC	50,299
(88,850)	Ramsay Health Care Ltd	Barclays Bank	(30,655)
5,510	REA Group Ltd	Bank of America Merrill Lynch	1,084
21,790	REA Group Ltd	Barclays Bank	10,908
17,260	REA Group Ltd	Credit Suisse	13,766
29,900	REA Group Ltd	Goldam Sachs	13,957
6,060	REA Group Ltd	HSBC	6,190
12,450	REA Group Ltd	JP Morgan	12,718
116,650	Rio Tinto Ltd	Bank of America Merrill Lynch	265,150
27,600	Rio Tinto Ltd	Barclays Bank	53,213
30,350	Rio Tinto Ltd	Goldam Sachs	68,987
30,764	Rio Tinto Ltd	HSBC	34,756
639,759	Santos Ltd	Barclays Bank	69,247
(55,991)	SEEK Ltd	Bank of America Merrill Lynch	(14,394)
(113,442)	Seven Group Holdings Ltd	Bank of America Merrill Lynch	(3,333)
(20,220)	Seven Group Holdings Ltd	Goldam Sachs	(3,913)
(192,249)	Seven Group Holdings Ltd	HSBC	27,312
(16,645)	Seven Group Holdings Ltd	JP Morgan	2,365
(962)	Sims Metal Management Ltd	Bank of America Merrill Lynch	13
(152,926)	Sims Metal Management Ltd	Credit Suisse	(71,384)
(11,100)	Sims Metal Management Ltd	Goldam Sachs	150
(28,086)	Sims Metal Management Ltd	HSBC	(13,110)
(61,890)	Sonic Healthcare Ltd	Bank of America Merrill Lynch	(18,340)
(57,740)	Sonic Healthcare Ltd	Barclays Bank	(13,671)
127,710	South32 Ltd	Bank of America Merrill Lynch	864
199,422	South32 Ltd	Citibank	8,095
387,738	South32 Ltd	Credit Suisse	(10,492)
497,390	South32 Ltd	Goldam Sachs	3,365
1,072,970	South32 Ltd	HSBC	(29,035)
263,800	Star Entertainment Grp Ltd/The	Bank of America Merrill Lynch	1,785
1,216,740	Star Entertainment Grp Ltd/The	Barclays Bank	8,231
50,890	Star Entertainment Grp Ltd/The	Citibank	344
136,240	Star Entertainment Grp Ltd/The	Credit Suisse	(2,765)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	オーストラリア(続き)		
311,510	Star Entertainment Grp Ltd/The	Goldam Sachs	2,107
58,610	Suncorp Group Ltd	Bank of America Merrill Lynch	6,681
334,552	Suncorp Group Ltd	Barclays Bank	43,002
20,810	Suncorp Group Ltd	Citibank	2,675
19,280	Suncorp Group Ltd	Credit Suisse	3,048
18,650	Suncorp Group Ltd	JP Morgan	2,282
472,990	Sydney Airport (Unit)	Bank of America Merrill Lynch	83,375
615,710	Sydney Airport (Unit)	Barclays Bank	112,462
(557,378)	Tabcorp Holdings Ltd	HSBC	-
624,070	Telstra Corp Ltd	Bank of America Merrill Lynch	109,768
1,224,871	Telstra Corp Ltd	Barclays Bank	248,587
468,198	Telstra Corp Ltd	Credit Suisse	106,672
369,392	Telstra Corp Ltd	HSBC	87,463
(73,302)	TPG Telecom Ltd	Credit Suisse	(19,340)
(434,727)	TPG Telecom Ltd	Goldam Sachs	(84,347)
(203,726)	TPG Telecom Ltd	HSBC	(53,750)
(160,200)	Transurban Group (Unit)	Goldam Sachs	(23,843)
274,530	Treasury Wine Estates Ltd	Barclays Bank	1,857
29,100	Treasury Wine Estates Ltd	Credit Suisse	18,308
101,470	Treasury Wine Estates Ltd	HSBC	63,839
(265,343)	Vocus Group Ltd	Bank of America Merrill Lynch	45,012
(380,546)	Vocus Group Ltd	Barclays Bank	28,318
(124,607)	Vocus Group Ltd	Goldam Sachs	15,299
(81,140)	Vocus Group Ltd	HSBC	10,978
(56,425)	Washington H Soul Pattinson & Co Ltd	Bank of America Merrill Lynch	(18,112)
(47,940)	Washington H Soul Pattinson & Co Ltd	Barclays Bank	(30,486)
(15,550)	Washington H Soul Pattinson & Co Ltd	Credit Suisse	8,100
(40,440)	Washington H Soul Pattinson & Co Ltd	HSBC	21,065
137,913	Wesfarmers Ltd	Bank of America Merrill Lynch	33,587
287,850	Wesfarmers Ltd	Goldam Sachs	70,103
99,191	Wesfarmers Ltd	HSBC	104,680
(69,930)	Westpac Banking Corp	Bank of America Merrill Lynch	85,366
(163,850)	Westpac Banking Corp	Barclays Bank	27,711
(73,190)	Westpac Banking Corp	Credit Suisse	143,588
(359,120)	Westpac Banking Corp	Goldam Sachs	512,613
(41,680)	Westpac Banking Corp	HSBC	81,770
(480)	Westpac Banking Corp	JP Morgan	942
355,980	Whitehaven Coal Ltd	Bank of America Merrill Lynch	6,227
871,210	Whitehaven Coal Ltd	Barclays Bank	53,044
256,400	Whitehaven Coal Ltd	Credit Suisse	(16,271)
90,600	Whitehaven Coal Ltd	Goldam Sachs	-
(145,080)	WiseTech Global Ltd	Bank of America Merrill Lynch	125,837
(90,080)	WiseTech Global Ltd	Goldam Sachs	115,175
(64,061)	WiseTech Global Ltd	HSBC	9,534
(15,680)	Woodside Petroleum Ltd	Bank of America Merrill Lynch	(5,556)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オーストラリア(続き)			
(22,390)	Woodside Petroleum Ltd	Barclays Bank	(7,725)
(14,610)	Woodside Petroleum Ltd	HSBC	(8,698)
53,390	Woolworths Group Ltd	Bank of America Merrill Lynch	28,895
160,960	Woolworths Group Ltd	Barclays Bank	74,045
11,780	Woolworths Group Ltd	Citibank	5,419
27,787	Woolworths Group Ltd	Credit Suisse	39,100
147,610	Woolworths Group Ltd	Goldam Sachs	79,887
148,036	Woolworths Group Ltd	HSBC	208,304
49,358	Woolworths Group Ltd	JP Morgan	69,453
(85,900)	Worley Ltd	Bank of America Merrill Lynch	(54,837)
(234,700)	Worley Ltd	Barclays Bank	(173,064)
(32,520)	Worley Ltd	Credit Suisse	(15,400)
(192,730)	Worley Ltd	Goldam Sachs	(127,218)
(31,380)	Worley Ltd	HSBC	(14,860)
(24,160)	Worley Ltd	JP Morgan	(11,441)
9,980	Xero Ltd	Barclays Bank	11,410
6,880	Xero Ltd	Goldam Sachs	17,407
16,110	Xero Ltd	HSBC	60,704
			2,284,636
オーストリア			
4,980	ANDRITZ AG	Bank of America Merrill Lynch	(16,768)
7,510	ANDRITZ AG	Goldam Sachs	(26,754)
3,940	ANDRITZ AG	HSBC	(16,711)
53,850	Erste Group Bank AG	Bank of America Merrill Lynch	(32,620)
105,430	Erste Group Bank AG	Barclays Bank	(96,271)
37,360	Erste Group Bank AG	Credit Suisse	(46,034)
89,370	Erste Group Bank AG	Goldam Sachs	(57,806)
71,630	Erste Group Bank AG	HSBC	(88,260)
3,329	OMV AG	Bank of America Merrill Lynch	(6,519)
105,210	OMV AG	Barclays Bank	(141,211)
72,011	OMV AG	Citibank	(96,652)
19,657	OMV AG	Credit Suisse	(41,089)
9,815	OMV AG	HSBC	(20,516)
4,337	OMV AG	JP Morgan	(9,352)
(32,064)	Raiffeisen Bank International AG	Bank of America Merrill Lynch	17,285
(64,530)	Raiffeisen Bank International AG	Barclays Bank	30,527
(11,200)	Raiffeisen Bank International AG	Goldam Sachs	3,187
(43,120)	Raiffeisen Bank International AG	HSBC	86,812
6,539	Telekom Austria AG	Bank of America Merrill Lynch	2,518
18,987	Telekom Austria AG	Citibank	1,044
73,880	Telekom Austria AG	Credit Suisse	26,009
18,443	Telekom Austria AG	JP Morgan	6,493
(31,444)	Verbund AG	Bank of America Merrill Lynch	(96,169)
(34,607)	Verbund AG	Credit Suisse	(102,797)
10,116	Vienna Insurance Group AG Wiener Versicherung Gruppe	HSBC	6,121

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オーストリア(続き)			
(61,927)	Voestalpine AG	Bank of America Merrill Lynch	(10,219)
(122,640)	Voestalpine AG	Barclays Bank	(17,540)
(30,408)	Voestalpine AG	Citibank	(4,349)
(62,300)	Voestalpine AG	Goldam Sachs	(10,281)
(37,770)	Voestalpine AG	HSBC	34,489
(25,088)	Voestalpine AG	JP Morgan	22,908
			<u>(700,525)</u>
バルバドス			
1	Brookfield Property Partners LP	JP Morgan	-
			<u>-</u>
ベルギー			
3,187	Ackermans & van Haaren NV	Bank of America Merrill Lynch	(14,726)
4,479	Ackermans & van Haaren NV	Barclays Bank	(9,362)
6,659	Ackermans & van Haaren NV	Citibank	(13,919)
4,582	Ackermans & van Haaren NV	Credit Suisse	(27,149)
1,800	Ackermans & van Haaren NV	Goldam Sachs	(7,000)
8,184	Ackermans & van Haaren NV	HSBC	(51,581)
1,780	Ackermans & van Haaren NV	JP Morgan	(10,415)
61,618	Ageas	Bank of America Merrill Lynch	126,088
17,510	Ageas	Barclays Bank	28,510
53,000	Ageas	Goldam Sachs	108,453
(80,970)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	10,690
(52,440)	Anheuser-Busch InBev SA/NV	Barclays Bank	(34,615)
(1,930)	Anheuser-Busch InBev SA/NV	HSBC	(1,975)
(28,190)	Argenx SE	HSBC	(654,379)
21,029	Colruyt SA	Bank of America Merrill Lynch	(24,060)
4,611	Colruyt SA	JP Morgan	(7,406)
8,930	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	(4,716)
18,385	Groupe Bruxelles Lambert SA	Barclays Bank	5,259
10,489	Groupe Bruxelles Lambert SA	Citibank	3,000
10,106	Groupe Bruxelles Lambert SA	Credit Suisse	(9,562)
40,189	Groupe Bruxelles Lambert SA	Goldam Sachs	(21,223)
34,375	Groupe Bruxelles Lambert SA	HSBC	(32,523)
2,413	Groupe Bruxelles Lambert SA	JP Morgan	(2,283)
5,770	KBC Group NV	Bank of America Merrill Lynch	(6,348)
17,250	KBC Group NV	Barclays Bank	(13,664)
(93,480)	Proximus SADP	Barclays Bank	7,199
(25,570)	Proximus SADP	Goldam Sachs	-
(24,150)	Proximus SADP	HSBC	6,376
3,574	Sofina SA	Bank of America Merrill Lynch	(1,573)
4,631	Sofina SA	Credit Suisse	(5,095)
14,081	Sofina SA	Goldam Sachs	(6,196)
(20,490)	Solvay SA	Barclays Bank	20,288
(11,110)	Solvay SA	HSBC	(51,091)
4,840	Telenet Group Holding NV	Bank of America Merrill Lynch	(13,844)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
ベルギー(続き)			
6,190	Telenet Group Holding NV	Barclays Bank	(13,756)
11,146	Telenet Group Holding NV	Citibank	(24,770)
8,107	Telenet Group Holding NV	Credit Suisse	(23,919)
39,680	Telenet Group Holding NV	Goldam Sachs	(112,246)
13,250	UCB SA	Bank of America Merrill Lynch	22,176
33,400	UCB SA	Barclays Bank	55,118
8,750	UCB SA	Credit Suisse	4,428
8,970	UCB SA	Goldam Sachs	14,803
1,809	UCB SA	HSBC	915
(75,759)	Umicore SA	Bank of America Merrill Lynch	59,413
(59,520)	Umicore SA	Barclays Bank	(59,588)
(141,060)	Umicore SA	Goldam Sachs	110,183
(110,165)	Umicore SA	HSBC	24,240
			(651,845)
カナダ			
(64,570)	Alimentation Couche-Tard Inc ' B '	Bank of America Merrill Lynch	(104,776)
(34,310)	Alimentation Couche-Tard Inc ' B '	HSBC	(97,277)
16,967	Bank of Montreal	Bank of America Merrill Lynch	13,143
44,442	Bank of Montreal	Credit Suisse	54,716
3,080	Bank of Montreal	Goldam Sachs	2,386
115,937	Bank of Montreal	HSBC	147,352
84,770	Bank of Nova Scotia/The	Bank of America Merrill Lynch	(78,398)
2,920	Bank of Nova Scotia/The	Credit Suisse	(1,817)
23,430	Bank of Nova Scotia/The	Goldam Sachs	(19,735)
105,750	BCE Inc	Bank of America Merrill Lynch	(3,976)
19,280	BCE Inc	Goldam Sachs	(725)
10,020	Canadian Imperial Bank of Commerce	Bank of America Merrill Lynch	2,378
2,360	Canadian Imperial Bank of Commerce	Credit Suisse	2,103
7,790	Canadian Imperial Bank of Commerce	Goldam Sachs	1,465
26,795	Canadian Imperial Bank of Commerce	HSBC	12,091
4,680	Canadian National Railway Co	Bank of America Merrill Lynch	(7,673)
2,960	Canadian National Railway Co	Goldam Sachs	(4,853)
6,250	Canadian National Railway Co	JP Morgan	(15,699)
47,610	Canadian Natural Resources Ltd	Bank of America Merrill Lynch	12,467
47,791	Canadian Natural Resources Ltd	Citibank	6,469
10,300	Canadian Natural Resources Ltd	Credit Suisse	3,486
22,590	Canadian Natural Resources Ltd	Goldam Sachs	5,436
32,706	Canadian Natural Resources Ltd	HSBC	11,068
60,180	Canadian Natural Resources Ltd	JP Morgan	20,366
19,480	Canadian Pacific Railway Ltd	Bank of America Merrill Lynch	(36,332)
1,606	Canadian Pacific Railway Ltd	Citibank	4,819
15,008	Canadian Pacific Railway Ltd	Credit Suisse	70,542
1,380	Canadian Pacific Railway Ltd	Goldam Sachs	(2,574)
194	Canadian Pacific Railway Ltd	HSBC	912
10,853	Canadian Pacific Railway Ltd	JP Morgan	51,012

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
カナダ(続き)			
13,171	Canadian Tire Corp Ltd 'A'	Bank of America Merrill Lynch	(10,698)
12,520	Canadian Tire Corp Ltd 'A'	Citibank	5,084
11,560	Canadian Tire Corp Ltd 'A'	Credit Suisse	14,540
35,860	Canadian Tire Corp Ltd 'A'	Goldam Sachs	(29,126)
3,142	Canadian Tire Corp Ltd 'A'	HSBC	4,277
4,820	Canadian Tire Corp Ltd 'A'	JP Morgan	1,606
11,320	Canadian Utilities Ltd 'A'	Goldam Sachs	(3,746)
49,300	Canadian Utilities Ltd 'A'	HSBC	17,426
(50,273)	Cenovus Energy Inc	Citibank	1,512
(51,624)	Cenovus Energy Inc	HSBC	8,929
82,235	CGI Inc	Bank of America Merrill Lynch	170,073
28,537	CGI Inc	Citibank	52,580
14,100	CGI Inc	Credit Suisse	48,672
34,270	CGI Inc	Goldam Sachs	70,875
29,530	CGI Inc	HSBC	101,935
25,523	CGI Inc	JP Morgan	85,790
1,730	Constellation Software Inc/Canada	Bank of America Merrill Lynch	109,184
8,590	Constellation Software Inc/Canada	Goldam Sachs	542,132
(23,230)	Dollarama Inc	Bank of America Merrill Lynch	(29,293)
(53,990)	Enbridge Inc	Bank of America Merrill Lynch	2,205
(26,480)	Enbridge Inc	Goldam Sachs	2,191
(125,685)	Enbridge Inc	JP Morgan	(80,343)
38,214	Fortis Inc/Canada	Bank of America Merrill Lynch	(47,419)
10,690	Fortis Inc/Canada	Credit Suisse	(5,226)
7,570	Franco-Nevada Corp	Bank of America Merrill Lynch	(960)
3,610	Franco-Nevada Corp	Citibank	5,674
3,200	Franco-Nevada Corp	Credit Suisse	2,209
6,170	Franco-Nevada Corp	HSBC	20,509
2,160	George Weston Ltd	Credit Suisse	6,449
56,520	George Weston Ltd	HSBC	168,748
(81,020)	Great-West Lifeco Inc	Bank of America Merrill Lynch	(11,240)
(6,740)	Great-West Lifeco Inc	Goldam Sachs	(2,793)
(270,779)	Great-West Lifeco Inc	HSBC	(148,657)
148,560	Husky Energy Inc	Bank of America Merrill Lynch	16,268
75,973	Hydro One Ltd	Bank of America Merrill Lynch	35,995
66,320	Hydro One Ltd	Credit Suisse	72,320
141,731	Hydro One Ltd	HSBC	154,554
22,192	Hydro One Ltd	JP Morgan	24,200
386,520	Hydro One Ltd '144A'	Goldam Sachs	183,130
50,253	IGM Financial Inc	Bank of America Merrill Lynch	(33,636)
14,040	IGM Financial Inc	Citibank	(1,267)
39,870	IGM Financial Inc	Credit Suisse	(43,177)
133,230	IGM Financial Inc	Goldam Sachs	(89,174)
16,079	IGM Financial Inc	HSBC	(17,413)
189,248	Imperial Oil Ltd	Bank of America Merrill Lynch	(46,026)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	カナダ(続き)		
16,705	Imperial Oil Ltd	Citibank	2,136
26,510	Imperial Oil Ltd	Credit Suisse	(38,478)
196,190	Imperial Oil Ltd	Goldam Sachs	(100,330)
104,362	Imperial Oil Ltd	HSBC	(151,477)
37,170	Imperial Oil Ltd	JP Morgan	(53,951)
(76,910)	Intact Financial Corp	Bank of America Merrill Lynch	(119,030)
(49,290)	Intact Financial Corp	HSBC	-
(373,680)	Inter Pipeline Ltd	Goldam Sachs	(64,636)
(157,239)	Inter Pipeline Ltd	HSBC	(53,213)
(33,370)	Loblaw Cos Ltd	Bank of America Merrill Lynch	(44,888)
(13,890)	Loblaw Cos Ltd	Goldam Sachs	(11,475)
(50,960)	Loblaw Cos Ltd	HSBC	(36,791)
68,630	Manulife Financial Corp	Bank of America Merrill Lynch	(8,516)
29,270	Manulife Financial Corp	Goldam Sachs	(3,632)
232,290	Manulife Financial Corp	HSBC	2,620
76,930	Manulife Financial Corp	JP Morgan	868
(58,910)	Metro Inc/CN	Bank of America Merrill Lynch	(127,624)
(172,900)	Metro Inc/CN	Goldam Sachs	(322,034)
125,061	National Bank of Canada	Bank of America Merrill Lynch	114,835
17,473	National Bank of Canada	Citibank	3,154
118,072	National Bank of Canada	Credit Suisse	132,926
61,320	National Bank of Canada	Goldam Sachs	57,645
93,578	National Bank of Canada	HSBC	108,378
55,180	National Bank of Canada	JP Morgan	63,907
4,690	Pembina Pipeline Corp	Citibank	(1,728)
8,910	Pembina Pipeline Corp	Goldam Sachs	(4,804)
(41,620)	Power Corp of Canada	Bank of America Merrill Lynch	(7,544)
(61,850)	Power Financial Corp	HSBC	(465)
56,906	Rogers Communications Inc 'B'	Bank of America Merrill Lynch	2,568
9,140	Rogers Communications Inc 'B'	Citibank	4,056
8,630	Rogers Communications Inc 'B'	Credit Suisse	694
17,630	Rogers Communications Inc 'B'	Goldam Sachs	796
63,629	Rogers Communications Inc 'B'	HSBC	64,600
22,333	Rogers Communications Inc 'B'	JP Morgan	22,674
45,360	Royal Bank of Canada	Bank of America Merrill Lynch	(3,752)
85,663	Royal Bank of Canada	Credit Suisse	16,750
2,780	Royal Bank of Canada	Goldam Sachs	(95)
69,113	Royal Bank of Canada	HSBC	13,514
2,170	Royal Bank of Canada	JP Morgan	41
(120,213)	Saputo Inc	Bank of America Merrill Lynch	(51,796)
(131,400)	Saputo Inc	Goldam Sachs	(55,329)
(68,660)	Saputo Inc	HSBC	(12,909)
(46,810)	Shaw Communications Inc 'B'	Bank of America Merrill Lynch	(6,458)
(9,500)	Shaw Communications Inc 'B'	Goldam Sachs	(2,484)
(11,300)	Shopify Inc 'A'	Bank of America Merrill Lynch	(344,175)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
カナダ(続き)			
(1,648)	Shopify Inc 'A'	Citibank	(43,911)
(8,080)	Shopify Inc 'A'	HSBC	(364,229)
3,587	Sun Life Financial Inc	Bank of America Merrill Lynch	(1,565)
133,380	Sun Life Financial Inc	Goldam Sachs	(58,179)
362,240	Suncor Energy Inc	Bank of America Merrill Lynch	(251,154)
17,710	Suncor Energy Inc	Credit Suisse	(10,389)
204,870	Suncor Energy Inc	Goldam Sachs	(166,398)
120,255	Suncor Energy Inc	HSBC	(70,541)
4,590	TC Energy Corp	Bank of America Merrill Lynch	(1,253)
12,920	TC Energy Corp	Goldam Sachs	(1,032)
12,510	TC Energy Corp	HSBC	11,478
(64,572)	Teck Resources Ltd 'B'	Bank of America Merrill Lynch	46,619
(4,510)	Teck Resources Ltd 'B'	Goldam Sachs	3,256
(32,350)	Teck Resources Ltd 'B'	HSBC	42,332
(6,098)	Teck Resources Ltd 'B'	JP Morgan	7,980
50,767	TELUS Corp	Citibank	14,126
26,660	TELUS Corp	Credit Suisse	6,817
124,020	Toronto-Dominion Bank/The	HSBC	48,500
(25,750)	Wheaton Precious Metals Corp	Bank of America Merrill Lynch	(11,997)
(11,815)	Wheaton Precious Metals Corp	Citibank	(1,777)
(176,442)	Wheaton Precious Metals Corp	HSBC	(241,501)
			(681,021)
デンマーク			
(115,425)	Ambu A/S 'B'	Bank of America Merrill Lynch	87,535
(122,401)	Ambu A/S 'B'	Citibank	(4,506)
(153,387)	Ambu A/S 'B'	Credit Suisse	(318,504)
(38,505)	Ambu A/S 'B'	HSBC	(90,721)
(83,721)	Ambu A/S 'B'	JP Morgan	(197,255)
815	AP Moller - Maersk A/S 'A'	Barclays Bank	(2,400)
75	AP Moller - Maersk A/S 'A'	Citibank	(221)
136	AP Moller - Maersk A/S 'A'	Credit Suisse	6,409
633	AP Moller - Maersk A/S 'A'	Goldam Sachs	(9,321)
664	AP Moller - Maersk A/S 'A'	HSBC	31,289
252	AP Moller - Maersk A/S 'A'	JP Morgan	1,734
19,540	Carlsberg A/S 'B'	Bank of America Merrill Lynch	31,541
19,092	Carlsberg A/S 'B'	Barclays Bank	41,047
26,000	Carlsberg A/S 'B'	Citibank	55,898
2,130	Carlsberg A/S 'B'	Credit Suisse	5,888
4,630	Carlsberg A/S 'B'	Goldam Sachs	7,909
40,410	Carlsberg A/S 'B'	HSBC	132,104
37,329	Carlsberg A/S 'B'	JP Morgan	122,032
(40,491)	Chr Hansen Holding A/S	Bank of America Merrill Lynch	(5,122)
(43,820)	Chr Hansen Holding A/S	Barclays Bank	(59,365)
(18,334)	Chr Hansen Holding A/S	Citibank	(24,838)
(5,235)	Chr Hansen Holding A/S	Credit Suisse	10,947

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
デンマーク(続き)			
(34,037)	Chr Hansen Holding A/S	HSBC	71,173
4,350	Coloplast A/S 'B'	Bank of America Merrill Lynch	5,893
3,290	Coloplast A/S 'B'	Barclays Bank	1,938
1,840	Coloplast A/S 'B'	Citibank	1,084
3,600	Coloplast A/S 'B'	Credit Suisse	3,046
1,650	Coloplast A/S 'B'	Goldam Sachs	(1,167)
18,634	Coloplast A/S 'B'	HSBC	26,342
(39,410)	Danske Bank A/S	Bank of America Merrill Lynch	4,178
(264,840)	Danske Bank A/S	Barclays Bank	6,240
(12,300)	Danske Bank A/S	HSBC	8,042
56,670	Demant A/S	Barclays Bank	52,573
10,240	Demant A/S	Citibank	9,500
8,070	Demant A/S	Credit Suisse	27,392
6,420	Demant A/S	Goldam Sachs	15,693
23,110	Demant A/S	HSBC	78,441
(32,010)	DSV A/S	Bank of America Merrill Lynch	21,163
(7,410)	DSV A/S	Credit Suisse	(12,003)
(19,201)	DSV A/S	HSBC	(31,102)
2,340	Genmab A/S	HSBC	29,806
70,740	GN Store Nord A/S	Bank of America Merrill Lynch	107,294
32,420	GN Store Nord A/S	Barclays Bank	63,017
11,279	GN Store Nord A/S	Citibank	21,924
14,716	GN Store Nord A/S	Credit Suisse	30,772
23,899	GN Store Nord A/S	JP Morgan	49,974
11,130	H Lundbeck A/S	Bank of America Merrill Lynch	39,171
28,350	H Lundbeck A/S	Barclays Bank	26,301
4,850	H Lundbeck A/S	Citibank	4,499
38,250	H Lundbeck A/S	Credit Suisse	98,006
10,140	H Lundbeck A/S	JP Morgan	35,473
12,030	ISS A/S	Bank of America Merrill Lynch	8,946
97,060	ISS A/S	Barclays Bank	23,583
61,930	ISS A/S	HSBC	39,670
(17,599)	Jyske Bank A/S	Bank of America Merrill Lynch	5,122
(41,071)	Jyske Bank A/S	Barclays Bank	22,982
25,820	Maersk Drilling A/S	Bank of America Merrill Lynch	6,669
59,416	Maersk Drilling A/S	Barclays Bank	27,998
10,256	Maersk Drilling A/S	Citibank	4,833
18,984	Maersk Drilling A/S	Credit Suisse	25,232
68,619	Maersk Drilling A/S	Goldam Sachs	6,063
9,770	Novo Nordisk A/S 'B'	Bank of America Merrill Lynch	(11,581)
22,700	Novo Nordisk A/S 'B'	Barclays Bank	48,135
8,733	Novo Nordisk A/S 'B'	Citibank	18,518
30,024	Novo Nordisk A/S 'B'	Credit Suisse	(29,180)
8,870	Novo Nordisk A/S 'B'	Goldam Sachs	10,469
19,992	Novo Nordisk A/S 'B'	HSBC	(19,430)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
デンマーク(続き)			
36,585	Novo Nordisk A/S 'B'	JP Morgan	(37,337)
(12,490)	Novozymes A/S 'B'	Barclays Bank	(11,403)
(20,455)	Orsted A/S '144A'	Bank of America Merrill Lynch	(55,050)
(20,380)	Orsted A/S '144A'	Barclays Bank	(49,818)
(38,666)	Orsted A/S '144A'	Credit Suisse	(169,675)
(22,920)	Orsted A/S '144A'	HSBC	(100,578)
(33,509)	Orsted A/S '144A'	JP Morgan	(147,045)
5,950	Pandora A/S	Bank of America Merrill Lynch	(526)
96,260	Pandora A/S	Barclays Bank	15,592
15,914	Pandora A/S	Credit Suisse	(31,273)
27,270	Pandora A/S	Goldam Sachs	(2,409)
27,740	Pandora A/S	HSBC	(61,273)
7,880	Pandora A/S	JP Morgan	(2,340)
9,844	Rockwool International A/S 'B'	Bank of America Merrill Lynch	112,576
9,223	Rockwool International A/S 'B'	Barclays Bank	127,665
1,572	Rockwool International A/S 'B'	Credit Suisse	20,834
191	Rockwool International A/S 'B'	Goldam Sachs	2,278
831	Rockwool International A/S 'B'	HSBC	11,013
84,370	Tryg A/S	Barclays Bank	85,725
5,750	Tryg A/S	Credit Suisse	6,689
7,270	Tryg A/S	Goldam Sachs	12,204
44,891	Tryg A/S	HSBC	52,223
(5,120)	Vestas Wind Systems A/S	Bank of America Merrill Lynch	151
(11,790)	Vestas Wind Systems A/S	Barclays Bank	(23,264)
			<u>559,731</u>
フィンランド			
(26,550)	Elisa OYJ	Bank of America Merrill Lynch	6,426
(970)	Elisa OYJ	Barclays Bank	(320)
(50,820)	Elisa OYJ	Goldam Sachs	12,300
7,180	Fortum OYJ	Bank of America Merrill Lynch	948
12,410	Fortum OYJ	Citibank	1,502
17,530	Fortum OYJ	Goldam Sachs	2,314
(38,032)	Huhtamaki OYJ	Bank of America Merrill Lynch	48,092
(29,460)	Huhtamaki OYJ	Barclays Bank	18,474
(21,009)	Kesko OYJ 'B'	Goldam Sachs	43,453
8,670	Kone OYJ 'B'	Goldam Sachs	4,901
103	Metsa Board OYJ	Bank of America Merrill Lynch	(65)
1	Metsa Board OYJ	Citibank	-
1	Metsa Board OYJ	Credit Suisse	(1)
50	Metsa Board OYJ	HSBC	(27)
1	Metsa Board OYJ	JP Morgan	(1)
64,890	Metso OYJ	Barclays Bank	97,089
19,189	Neste OYJ	Bank of America Merrill Lynch	(10,344)
(617,485)	Nokia OYJ	Bank of America Merrill Lynch	(57,403)
(232,220)	Nokia OYJ	Goldam Sachs	(21,588)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
フィンランド(続き)			
(62,410)	Nokian Renkaat OYJ	Bank of America Merrill Lynch	102,991
(433,410)	Nokian Renkaat OYJ	Barclays Bank	715,224
(24,840)	Nokian Renkaat OYJ	Goldam Sachs	40,992
(64,615)	Nokian Renkaat OYJ	HSBC	186,957
(164,002)	Nordea Bank Abp	Bank of America Merrill Lynch	27,708
(952,627)	Nordea Bank Abp	Barclays Bank	77,554
(2,381)	Nordea Bank Abp	Credit Suisse	830
(68,516)	Nordea Bank Abp	Goldam Sachs	12,437
(110,341)	Nordea Bank Abp	HSBC	38,481
(18,973)	Orion OYJ 'B'	Barclays Bank	2,087
(7,820)	Orion OYJ 'B'	HSBC	10,066
(14,520)	Sampo OYJ 'A'	Bank of America Merrill Lynch	1,625
(105,500)	Sampo OYJ 'A'	Barclays Bank	52,230
(9,450)	Sampo OYJ 'A'	Goldam Sachs	1,699
(36,160)	Sampo OYJ 'A'	HSBC	22,675
(27,260)	Stora Enso OYJ 'R'	Bank of America Merrill Lynch	18,594
(110,940)	Stora Enso OYJ 'R'	Barclays Bank	1,221
(12,810)	Stora Enso OYJ 'R'	Goldam Sachs	8,738
132,126	UPM-Kymmene OYJ	Barclays Bank	-
(153,000)	Wartsila OYJ Abp	Bank of America Merrill Lynch	33,652
(525,840)	Wartsila OYJ Abp	Barclays Bank	(70,577)
(46,858)	Wartsila OYJ Abp	Citibank	(6,289)
(106,854)	Wartsila OYJ Abp	Credit Suisse	65,596
(215,980)	Wartsila OYJ Abp	Goldam Sachs	60,353
(214,284)	Wartsila OYJ Abp	HSBC	131,545
(62,951)	Wartsila OYJ Abp	JP Morgan	38,645
			<u>1,720,784</u>
フランス			
(28,697)	Accor SA	Bank of America Merrill Lynch	(8,840)
(25,660)	Accor SA	Barclays Bank	(2,258)
(163,017)	Accor SA	Citibank	(14,347)
(11,753)	Accor SA	Credit Suisse	9,827
(37,647)	Accor SA	HSBC	31,477
(3,517)	Aeroports de Paris	Bank of America Merrill Lynch	(12,382)
(1,290)	Aeroports de Paris	Barclays Bank	993
(1,262)	Aeroports de Paris	Citibank	972
(6,346)	Aeroports de Paris	Credit Suisse	(37,002)
(2,833)	Aeroports de Paris	HSBC	(16,519)
(22,457)	Aeroports de Paris	JP Morgan	(130,942)
(61,490)	Air France-KLM	Bank of America Merrill Lynch	(4,397)
(286,070)	Air France-KLM	Barclays Bank	(59,797)
(16,800)	Air France-KLM	Goldam Sachs	(1,201)
(85,200)	Air France-KLM	HSBC	(36,087)
(87,472)	Air France-KLM	JP Morgan	(37,049)
(1,340)	Air Liquide SA	Bank of America Merrill Lynch	(2,211)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
フランス(続き)			
(19,310)	Air Liquide SA	Barclays Bank	(20,182)
(1,380)	Air Liquide SA	Credit Suisse	(3,151)
(1,970)	Airbus SE	Barclays Bank	1,474
(99,943)	ALD SA '144A'	Bank of America Merrill Lynch	4,398
(63,888)	ALD SA '144A'	Citibank	2,811
(299,105)	ALD SA '144A'	Credit Suisse	65,812
(9,448)	ALD SA '144A'	HSBC	2,079
(65,803)	ALD SA '144A'	JP Morgan	14,479
79,830	Alstom SA	Bank of America Merrill Lynch	88,334
134,440	Alstom SA	Barclays Bank	(48,808)
12,690	Alstom SA	Citibank	(4,607)
13,060	Alstom SA	Credit Suisse	11,925
161,576	Alstom SA	Goldam Sachs	190,201
65,270	Alstom SA	HSBC	59,600
12,080	Alstom SA	JP Morgan	11,031
(7,176)	Amundi SA '144A'	Bank of America Merrill Lynch	5,526
(6,050)	Amundi SA '144A'	Credit Suisse	8,320
(23,420)	Amundi SA '144A'	Goldam Sachs	13,502
(60,889)	Amundi SA '144A'	HSBC	83,734
3,660	Arkema SA	Barclays Bank	(3,060)
7,202	Arkema SA	Citibank	(6,022)
27,738	Arkema SA	Credit Suisse	(93,989)
2,762	Arkema SA	HSBC	(9,359)
(5,857)	Atos SE	Bank of America Merrill Lynch	(26,032)
(29,150)	Atos SE	Barclays Bank	(87,870)
(22,420)	Atos SE	Goldam Sachs	(99,648)
(36,900)	AXA SA	Bank of America Merrill Lynch	10,932
(121,620)	AXA SA	Barclays Bank	40,809
(24,660)	BioMerieux	Bank of America Merrill Lynch	(118,812)
(57,814)	BioMerieux	Barclays Bank	(159,010)
(5,700)	BioMerieux	Goldam Sachs	(34,176)
(29,514)	BioMerieux	HSBC	(245,147)
(7,670)	BNP Paribas SA	Bank of America Merrill Lynch	(2,282)
(97,840)	BNP Paribas SA	Barclays Bank	54,896
(13,200)	BNP Paribas SA	Goldam Sachs	(5,954)
(16,860)	BNP Paribas SA	HSBC	(6,121)
(493,413)	Bolloré SA	Bank of America Merrill Lynch	89,024
(1,203)	Bolloré SA	Bank of America Merrill Lynch	294
(87,930)	Bolloré SA	Barclays Bank	3,289
(555,310)	Bolloré SA	Citibank	20,771
(6,033)	Bolloré SA	Citibank	730
(377)	Bolloré SA	JP Morgan	41
(8,520)	Bouygues SA	Bank of America Merrill Lynch	6,343
(15,900)	Bouygues SA	Barclays Bank	(2,974)
(5,430)	Bouygues SA	Goldam Sachs	9,379

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
4,470	Bureau Veritas SA	Bank of America Merrill Lynch	3,246
73,840	Bureau Veritas SA	Barclays Bank	(21,933)
13,270	Bureau Veritas SA	Credit Suisse	12,993
203,140	Bureau Veritas SA	Goldam Sachs	147,500
38,180	Bureau Veritas SA	HSBC	35,922
1,680	Capgemini SE	Bank of America Merrill Lynch	3,050
40,820	Capgemini SE	Barclays Bank	8,982
4,020	Capgemini SE	Citibank	885
1,610	Capgemini SE	Credit Suisse	4,450
10,570	Capgemini SE	Goldam Sachs	19,187
56,740	Carrefour SA	Bank of America Merrill Lynch	(23,096)
128,730	Carrefour SA	Barclays Bank	(55,941)
51,800	Carrefour SA	Credit Suisse	(28,779)
42,750	Carrefour SA	Goldam Sachs	(17,402)
69,132	Carrefour SA	HSBC	(32,072)
531	Carrefour SA	JP Morgan	(295)
307,840	Cie de Saint-Gobain	Barclays Bank	172,722
9,859	Cie de Saint-Gobain	Citibank	5,532
31,280	Cie de Saint-Gobain	Credit Suisse	(24,949)
4,560	Cie de Saint-Gobain	JP Morgan	(3,637)
(36,470)	Cie Generale des Etablissements Michelin SCA	Barclays Bank	104,318
(7,550)	Cie Generale des Etablissements Michelin SCA	HSBC	56,897
(57,736)	Cie Plastic Omnium SA	Bank of America Merrill Lynch	18,479
(13,730)	Cie Plastic Omnium SA	Goldam Sachs	2,264
(81,360)	CNP Assurances	Barclays Bank	(2,685)
(17,510)	CNP Assurances	Credit Suisse	5,972
(91,860)	Credit Agricole SA	Bank of America Merrill Lynch	13,981
(131,250)	Credit Agricole SA	Barclays Bank	27,435
(20,070)	Credit Agricole SA	Goldam Sachs	123
53,810	Danone SA	Barclays Bank	41,439
21,163	Danone SA	Citibank	16,298
6,868	Danone SA	Credit Suisse	8,160
2,673	Danone SA	HSBC	3,176
466	Danone SA	JP Morgan	554
270	Dassault Aviation SA	Bank of America Merrill Lynch	(4,075)
4,054	Dassault Aviation SA	Barclays Bank	(22,300)
190	Dassault Aviation SA	Citibank	(1,045)
140	Dassault Aviation SA	Credit Suisse	(5,581)
1,241	Dassault Aviation SA	Goldam Sachs	(24,556)
260	Dassault Aviation SA	HSBC	(10,011)
120	Dassault Aviation SA	JP Morgan	(4,621)
2,320	Dassault Systemes SE	Bank of America Merrill Lynch	7,657
22,585	Dassault Systemes SE	Barclays Bank	75,783
4,898	Dassault Systemes SE	Credit Suisse	34,487

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
38,515	Dassault Systemes SE	HSBC	265,225
1,060	Dassault Systemes SE	JP Morgan	7,463
(26,760)	Edenred	Goldam Sachs	50,048
(10,595)	Edenred	HSBC	13,405
13,670	Eiffage SA	Bank of America Merrill Lynch	(8,178)
36,440	Eiffage SA	Barclays Bank	(22,450)
10,120	Eiffage SA	Citibank	(6,235)
28,388	Eiffage SA	Credit Suisse	47,471
19,580	Eiffage SA	Goldam Sachs	-
11,529	Eiffage SA	JP Morgan	16,249
(6,511)	Electricite de France SA	Bank of America Merrill Lynch	(1,089)
(1,150)	Electricite de France SA	Barclays Bank	(53)
(255,034)	Electricite de France SA	HSBC	(44,331)
(30,060)	Engie SA	Bank of America Merrill Lynch	(3,759)
(11,600)	Engie SA	Goldam Sachs	(3,645)
(6,720)	EssilorLuxottica SA	Bank of America Merrill Lynch	(10,123)
(46,580)	EssilorLuxottica SA	Barclays Bank	(117,863)
(29,575)	EssilorLuxottica SA	HSBC	(188,714)
17,152	Eurazeo SE	Bank of America Merrill Lynch	(943)
43,808	Eurazeo SE	Barclays Bank	57,834
193	Eurazeo SE	Credit Suisse	(64)
39,501	Eurazeo SE	Goldam Sachs	(2,173)
(7,768)	Eurofins Scientific SE	Credit Suisse	(176,047)
(9,132)	Eurofins Scientific SE	HSBC	(206,959)
(948)	Eurofins Scientific SE	JP Morgan	(21,485)
(20,090)	Euronext NV '144A'	Bank of America Merrill Lynch	46,681
(25,980)	Euronext NV '144A'	Barclays Bank	(10,004)
(46,894)	Eutelsat Communications SA	Bank of America Merrill Lynch	90,799
(44,706)	Eutelsat Communications SA	Credit Suisse	90,251
(19,233)	Eutelsat Communications SA	JP Morgan	38,827
(71,950)	Faurecia SA	Barclays Bank	(159,103)
(1,550)	Faurecia SA	HSBC	1,722
77,330	Getlink SE	Barclays Bank	7,657
4,714	Hermes International	Bank of America Merrill Lynch	106,561
7,660	Hermes International	Barclays Bank	197,195
5,830	Hermes International	Goldam Sachs	133,409
2,526	Hermes International	HSBC	85,037
290	Hermes International	JP Morgan	9,763
(4,967)	Iliad SA	Bank of America Merrill Lynch	(12,568)
(7,030)	Iliad SA	Barclays Bank	(8,121)
(48,609)	Ingenico Group SA	Bank of America Merrill Lynch	(14,974)
(24,960)	Ingenico Group SA	Barclays Bank	(12,082)
(13,757)	Ingenico Group SA	Credit Suisse	13,924
(5,445)	Ingenico Group SA	HSBC	5,511
(39,644)	Ipsen SA	Barclays Bank	(224,614)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	フランス(続き)		
(2,130)	Ipsen SA	HSBC	(4,921)
(60,619)	JCDecaux SA	Bank of America Merrill Lynch	34,679
(49,027)	JCDecaux SA	Goldam Sachs	28,047
(3,060)	Kering SA	Barclays Bank	(28,952)
(2,880)	Kering SA	HSBC	(96,320)
69,034	Lagardere SCA	Barclays Bank	-
10,202	Lagardere SCA	Goldam Sachs	(9,765)
212,062	Lagardere SCA	HSBC	(165,643)
5,820	Legrand SA	Bank of America Merrill Lynch	256
4,870	Legrand SA	Barclays Bank	1,929
27,697	Legrand SA	Credit Suisse	34,737
88,215	Legrand SA	HSBC	110,637
20,223	Legrand SA	JP Morgan	25,363
2,050	L'Oreal SA	Bank of America Merrill Lynch	(5,638)
550	L'Oreal SA	Citibank	2,178
9,730	L'Oreal SA	HSBC	(56,734)
(14,460)	LVMH Moet Hennessy Louis Vuitton SE	Barclays Bank	(199,648)
(309,780)	Natixis SA	Barclays Bank	68,502
(344,398)	Natixis SA	HSBC	82,977
137,630	Orange SA	Barclays Bank	25,740
246,935	Orange SA	Citibank	46,183
179,569	Orange SA	Credit Suisse	140,263
140,100	Orange SA	HSBC	109,433
57,481	Orange SA	JP Morgan	44,899
(5,280)	Orpea	Citibank	(9,875)
(5,810)	Orpea	Credit Suisse	(19,176)
(8,275)	Orpea	Goldam Sachs	(21,849)
(25,067)	Orpea	HSBC	(82,732)
(920)	Pernod Ricard SA	Bank of America Merrill Lynch	3,711
(900)	Pernod Ricard SA	Barclays Bank	(495)
72,940	Peugeot SA	Bank of America Merrill Lynch	(114,766)
509,160	Peugeot SA	Barclays Bank	(274,475)
147,558	Peugeot SA	HSBC	(334,412)
3,880	Publicis Groupe SA	Bank of America Merrill Lynch	2,452
74,390	Publicis Groupe SA	Barclays Bank	63,017
7,480	Publicis Groupe SA	JP Morgan	3,472
(2,930)	Remy Cointreau SA	Bank of America Merrill Lynch	22,242
(12,411)	Remy Cointreau SA	Citibank	28,673
(10,333)	Remy Cointreau SA	Credit Suisse	56,839
(4,340)	Remy Cointreau SA	Goldam Sachs	26,777
(14,469)	Remy Cointreau SA	HSBC	79,590
(3,073)	Remy Cointreau SA	JP Morgan	16,904
(21,400)	Renault SA	Bank of America Merrill Lynch	17,917
(123,530)	Renault SA	Barclays Bank	79,502
(43,370)	Rexel SA	Bank of America Merrill Lynch	17,569

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
フランス(続き)			
(16,570)	Rexel SA	Barclays Bank	5,104
(24,410)	Rexel SA	Goldam Sachs	3,260
(65,623)	Rubis SCA	Bank of America Merrill Lynch	186,887
(7,759)	Rubis SCA	Citibank	9,390
(79,964)	Rubis SCA	Credit Suisse	312,302
(78,748)	Rubis SCA	Goldam Sachs	224,430
(3,948)	Rubis SCA	HSBC	15,419
13,730	Safran SA	Citibank	(9,063)
3,420	Safran SA	Goldam Sachs	(779)
25,620	Safran SA	HSBC	88,785
33,020	Sanofi	Barclays Bank	25,066
7,750	Sartorius Stedim Biotech	Barclays Bank	77,588
7,860	Schneider Electric SE	Bank of America Merrill Lynch	(1,211)
49,660	Schneider Electric SE	Barclays Bank	87,414
39,009	Schneider Electric SE	Citibank	68,665
(46,503)	SCOR SE	Goldam Sachs	(58,323)
(11,462)	SEB SA	Bank of America Merrill Lynch	(3,130)
(11,127)	SEB SA	Barclays Bank	(44,069)
(3,951)	SEB SA	Citibank	(15,648)
(6,960)	SEB SA	Goldam Sachs	-
(3,292)	SEB SA	JP Morgan	(7,606)
(175,860)	SES SA	Bank of America Merrill Lynch	186,741
(209,420)	SES SA	Barclays Bank	101,373
(3,120)	SES SA	Credit Suisse	16,733
(74,356)	SES SA	Goldam Sachs	222,912
(97,110)	SES SA	HSBC	520,823
12,670	Societe BIC SA	Bank of America Merrill Lynch	7,354
14,710	Societe BIC SA	Barclays Bank	(4,855)
3,160	Societe BIC SA	Credit Suisse	3,074
16,800	Societe BIC SA	Goldam Sachs	8,317
15,829	Societe BIC SA	HSBC	(73,140)
(63,440)	Societe Generale SA	Bank of America Merrill Lynch	(10,658)
(86,110)	Societe Generale SA	Barclays Bank	1,421
(44,599)	Societe Generale SA	Citibank	736
(12,510)	Societe Generale SA	Goldam Sachs	(2,064)
(31,788)	Societe Generale SA	HSBC	(8,218)
(67,022)	Societe Generale SA	JP Morgan	(17,328)
6,160	Sodexo SA	Bank of America Merrill Lynch	(1,355)
21,370	Sodexo SA	Barclays Bank	(19,984)
1,760	Sodexo SA	Goldam Sachs	(387)
7,090	Sodexo SA	HSBC	14,430
3,730	Sodexo SA	JP Morgan	5,137
256,710	STMicroelectronics NV	Barclays Bank	169,452
4,320	STMicroelectronics NV	HSBC	3,469
35,830	Suez	Bank of America Merrill Lynch	12,220

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
フランス(続き)			
42,240	Suez	Barclays Bank	13,476
11,100	Suez	Credit Suisse	1,404
43,350	Suez	Goldam Sachs	14,784
38,680	Suez	HSBC	4,894
(13,504)	Teleperformance	Bank of America Merrill Lynch	(50,512)
(5,854)	Teleperformance	Credit Suisse	(25,761)
(5,989)	Teleperformance	Goldam Sachs	(22,402)
(2,531)	Teleperformance	HSBC	(11,138)
12,520	TOTAL SA	Bank of America Merrill Lynch	(20,110)
44,250	TOTAL SA	Barclays Bank	(62,799)
55,947	TOTAL SA	HSBC	(90,131)
4,345	Ubisoft Entertainment SA	Bank of America Merrill Lynch	22,084
15,760	Ubisoft Entertainment SA	Barclays Bank	44,733
8,670	Ubisoft Entertainment SA	Credit Suisse	46,547
(9,623)	Valeo SA	Bank of America Merrill Lynch	(3,705)
(70,130)	Valeo SA	Barclays Bank	(27,004)
(56,728)	Valeo SA	Citibank	(21,843)
(24,680)	Valeo SA	Credit Suisse	(5,702)
(40,843)	Valeo SA	HSBC	(9,436)
(24,752)	Valeo SA	JP Morgan	(5,718)
116,450	Veolia Environnement SA	Barclays Bank	60,213
58,740	Veolia Environnement SA	Goldam Sachs	27,142
107,080	Veolia Environnement SA	HSBC	61,258
29,110	Vinci SA	Barclays Bank	(23,058)
36,036	Vivendi SA	Bank of America Merrill Lynch	5,550
290,310	Vivendi SA	Barclays Bank	-
40,730	Vivendi SA	Credit Suisse	3,137
84,150	Vivendi SA	Goldam Sachs	12,961
14,993	Vivendi SA	HSBC	1,155
4,714	Wendel SA	Bank of America Merrill Lynch	(4,340)
760	Wendel SA	Barclays Bank	(1,254)
1,760	Wendel SA	Goldam Sachs	(3,047)
2,390	Wendel SA	HSBC	(3,155)
(76,430)	Worldline SA/France '144A'	Barclays Bank	(235,436)
(21,282)	Worldline SA/France '144A'	Credit Suisse	(83,118)
(13,161)	Worldline SA/France '144A'	HSBC	(51,401)
			<u>1,488,775</u>
ドイツ			
(106,989)	1&1 Drillisch AG	Bank of America Merrill Lynch	21,187
(23,990)	1&1 Drillisch AG	Barclays Bank	32,727
(176,602)	1&1 Drillisch AG	JP Morgan	37,924
19,553	adidas AG	Barclays Bank	264,588
11,616	adidas AG	Credit Suisse	169,965
8,670	adidas AG	HSBC	126,859
5,390	Allianz SE	Bank of America Merrill Lynch	(9,191)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
11,910	Allianz SE	Barclays Bank	(15,723)
1,390	Allianz SE	Credit Suisse	(196)
73,316	Allianz SE	HSBC	(137,120)
740	Allianz SE	JP Morgan	(1,384)
44,790	Aroundtown SA	Barclays Bank	17,739
42,040	Aroundtown SA	Citibank	16,650
51,560	Aroundtown SA	Goldam Sachs	15,769
20,280	Aroundtown SA	JP Morgan	2,346
(35,364)	Axel Springer SE	Barclays Bank	(23,343)
(30,400)	Axel Springer SE	Barclays Bank	-
(1,163)	Axel Springer SE	JP Morgan	(761)
12,080	BASF SE	Bank of America Merrill Lynch	(30,168)
32,900	BASF SE	Barclays Bank	(52,845)
14,890	BASF SE	Credit Suisse	(38,892)
13,620	BASF SE	HSBC	(34,683)
(8,918)	Bayer AG	Bank of America Merrill Lynch	16,039
(11,960)	Bayer AG	Barclays Bank	(4,342)
(10,674)	Bayer AG	Citibank	(3,875)
(7,999)	Bayer AG	Credit Suisse	15,576
(31,883)	Bayer AG	JP Morgan	62,085
(7,430)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	6,731
(71,660)	Bayerische Motoren Werke AG	Barclays Bank	55,186
(24,104)	Bayerische Motoren Werke AG (Pref)	Bank of America Merrill Lynch	13,607
(23,435)	Bayerische Motoren Werke AG (Pref)	Barclays Bank	7,735
(2,620)	Bayerische Motoren Werke AG (Pref)	Goldam Sachs	4,756
(200)	Beiersdorf AG	Barclays Bank	(550)
(10,000)	Beiersdorf AG	Goldam Sachs	(1,650)
24,200	Brenntag AG	Bank of America Merrill Lynch	16,100
31,010	Brenntag AG	Barclays Bank	12,282
3,080	Brenntag AG	Citibank	1,220
21,652	Brenntag AG	Credit Suisse	5,955
24,780	Brenntag AG	Goldam Sachs	20,011
5,184	Brenntag AG	HSBC	1,426
9,810	Brenntag AG	JP Morgan	1,020
7,650	Carl Zeiss Meditec AG	Barclays Bank	36,189
(253,650)	Commerzbank AG	Bank of America Merrill Lynch	(17,284)
(415,110)	Commerzbank AG	Barclays Bank	(15,527)
(117,760)	Commerzbank AG	Goldam Sachs	(15,360)
(431,326)	Commerzbank AG	HSBC	145,679
(3,610)	Continental AG	Bank of America Merrill Lynch	22,479
(7,610)	Continental AG	Barclays Bank	21,098
(5,226)	Continental AG	Credit Suisse	70,142
(3,430)	Continental AG	Goldam Sachs	21,358
16,600	Covestro AG '144A'	Bank of America Merrill Lynch	(38,716)
23,130	Covestro AG '144A'	Barclays Bank	(16,031)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
12,630	Covestro AG '144A'	Credit Suisse	(18,866)
7,210	Covestro AG '144A'	Goldam Sachs	(16,816)
35,991	Covestro AG '144A'	HSBC	(156,006)
(24,490)	Daimler AG	Bank of America Merrill Lynch	(19,668)
(334,860)	Daimler AG	Barclays Bank	228,406
(250)	Daimler AG	HSBC	561
(22,950)	Delivery Hero SE	Bank of America Merrill Lynch	(109,326)
(35,991)	Delivery Hero SE	Barclays Bank	(117,995)
(212,730)	Delivery Hero SE	HSBC	(915,076)
(191,246)	Deutsche Bank AG	Bank of America Merrill Lynch	842
(394,330)	Deutsche Bank AG	Barclays Bank	48,588
(43,969)	Deutsche Bank AG	Citibank	5,418
(205,840)	Deutsche Bank AG	Goldam Sachs	906
(1,547,001)	Deutsche Bank AG	HSBC	561,638
(83,165)	Deutsche Bank AG	JP Morgan	30,193
(16,950)	Deutsche Boerse AG	Barclays Bank	(48,484)
(1,390)	Deutsche Boerse AG	Goldam Sachs	(3,441)
(28,612)	Deutsche Boerse AG	HSBC	(124,336)
6	Deutsche EuroShop AG	HSBC	(4)
(64,270)	Deutsche Lufthansa AG	Barclays Bank	4,242
200,134	Deutsche Post AG	Bank of America Merrill Lynch	(109,927)
109,800	Deutsche Post AG	Barclays Bank	(7,248)
18,730	Deutsche Post AG	Credit Suisse	12,945
56,140	Deutsche Post AG	Goldam Sachs	(30,264)
107,690	Deutsche Post AG	HSBC	122,233
167,070	Deutsche Telekom AG	Bank of America Merrill Lynch	15,439
507,470	Deutsche Telekom AG	Barclays Bank	100,493
223,804	Deutsche Telekom AG	Citibank	44,319
588,619	Deutsche Telekom AG	Credit Suisse	(104,906)
151,990	Deutsche Telekom AG	Goldam Sachs	14,046
7,730	Deutsche Wohnen SE	Goldam Sachs	8,419
12,840	DWS Group GmbH & Co KGaA '144A'	Bank of America Merrill Lynch	(2,849)
4,458	DWS Group GmbH & Co KGaA '144A'	Goldam Sachs	(1,030)
(126,280)	E.ON SE	Bank of America Merrill Lynch	(58,965)
(467,670)	E.ON SE	Barclays Bank	(250,565)
(5)	E.ON SE	JP Morgan	(4)
6,390	Evonik Industries AG	Bank of America Merrill Lynch	2,109
51,691	Evonik Industries AG	Credit Suisse	6,255
6,030	Evonik Industries AG	Goldam Sachs	1,990
160,773	Evonik Industries AG	HSBC	19,456
6,093	Fielmann AG	Goldam Sachs	(5,418)
19,570	Fraport AG Frankfurt Airport Services Worldwide	Bank of America Merrill Lynch	20,828
36,294	Fraport AG Frankfurt Airport Services Worldwide	Barclays Bank	(18,367)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
7,870	Fraport AG Frankfurt Airport Services Worldwide	Citibank	(3,983)
4,110	Fraport AG Frankfurt Airport Services Worldwide	Credit Suisse	15,464
23,828	Fraport AG Frankfurt Airport Services Worldwide	Goldam Sachs	50,856
12,110	Fresenius Medical Care AG & Co KGaA	Bank of America Merrill Lynch	13,056
13,530	Fresenius Medical Care AG & Co KGaA	Barclays Bank	4,168
9,770	Fresenius SE & Co KGaA	Barclays Bank	6,557
12,480	Fresenius SE & Co KGaA	Credit Suisse	16,339
(33,683)	FUCHS PETROLUB SE (Pref)	Barclays Bank	3,706
(10)	FUCHS PETROLUB SE (Pref)	HSBC	18
(6,930)	GEA Group AG	Bank of America Merrill Lynch	(2,537)
(5,530)	GEA Group AG	Barclays Bank	(4,259)
(54)	Grenke AG	Bank of America Merrill Lynch	416
(10,242)	Grenke AG	Barclays Bank	23,099
(412)	Grenke AG	Credit Suisse	2,561
(40,163)	Grenke AG	HSBC	249,647
(27,960)	Grenke AG	JP Morgan	173,795
7,070	Hannover Rueck SE	Barclays Bank	17,890
1,054	Hannover Rueck SE	Credit Suisse	3,595
4,340	Hannover Rueck SE	Goldam Sachs	3,902
17,728	Hannover Rueck SE	HSBC	60,461
1,360	Hannover Rueck SE	JP Morgan	2,158
(14,422)	Hapag-Lloyd AG	JP Morgan	(93,612)
(40,733)	Hapag-Lloyd AG '144A'	Bank of America Merrill Lynch	183,780
(10,095)	Hapag-Lloyd AG '144A'	Barclays Bank	8,885
(6,880)	Hapag-Lloyd AG '144A'	HSBC	(44,657)
28,710	HeidelbergCement AG	Bank of America Merrill Lynch	8,212
93,745	HeidelbergCement AG	Barclays Bank	4,125
11,257	HeidelbergCement AG	Credit Suisse	27,246
34,580	HeidelbergCement AG	Goldam Sachs	9,891
14,268	HeidelbergCement AG	HSBC	34,533
11,873	HeidelbergCement AG	JP Morgan	28,737
25,726	Hella GmbH & Co KGaA	Barclays Bank	28,302
26,602	Hella GmbH & Co KGaA	HSBC	1,756
10,295	Henkel AG & Co KGaA	Bank of America Merrill Lynch	5,097
4,990	Henkel AG & Co KGaA	Barclays Bank	5,764
58	Henkel AG & Co KGaA	Goldam Sachs	29
2,729	Henkel AG & Co KGaA	HSBC	(2,402)
8,030	Henkel AG & Co KGaA (Pref)	Bank of America Merrill Lynch	6,426
96,360	Henkel AG & Co KGaA (Pref)	Barclays Bank	156,895
11,000	Henkel AG & Co KGaA (Pref)	HSBC	7,745
5,306	Hochtief AG	Bank of America Merrill Lynch	1,167
28,428	Hochtief AG	Citibank	100,080
3,130	Hochtief AG	Credit Suisse	4,625

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
22,588	Hochtief AG	HSBC	(42,245)
59,279	HOCHTIEF AG	Barclays Bank	208,691
7,040	HOCHTIEF AG	Goldam Sachs	1,549
59,490	Hugo Boss AG	Barclays Bank	62,830
4,870	Hugo Boss AG	Citibank	5,143
9,960	Hugo Boss AG	Credit Suisse	28,671
6,990	Hugo Boss AG	Goldam Sachs	7,229
45,220	Hugo Boss AG	HSBC	150,739
5,140	Hugo Boss AG	JP Morgan	6,111
(13,060)	Infineon Technologies AG	Bank of America Merrill Lynch	2,184
(127,010)	Infineon Technologies AG	Barclays Bank	(39,683)
(74,939)	Infineon Technologies AG	Credit Suisse	(52,270)
(23,860)	Infineon Technologies AG	Goldam Sachs	3,990
(18,138)	Infineon Technologies AG	HSBC	(12,651)
21,340	K+S AG	Bank of America Merrill Lynch	(22,773)
41,110	K+S AG	Barclays Bank	(7,010)
11,370	K+S AG	Citibank	(1,939)
18,620	K+S AG	Goldam Sachs	(4,488)
59,090	K+S AG	HSBC	(189,498)
(3,670)	KION Group AG	Barclays Bank	(3,553)
(12,542)	KION Group AG	Citibank	(12,142)
(17,148)	KION Group AG	Credit Suisse	(18,111)
(27,053)	KION Group AG	HSBC	(28,572)
26,260	Knorr-Bremse AG	Barclays Bank	56,046
1,830	Knorr-Bremse AG	Citibank	3,906
5,380	Knorr-Bremse AG	Credit Suisse	(10,476)
23,220	Knorr-Bremse AG	Goldam Sachs	36,019
1,830	Knorr-Bremse AG	HSBC	4,834
15,455	Lanxess AG	Barclays Bank	(5,101)
2,980	Lanxess AG	Citibank	(984)
8,520	Lanxess AG	JP Morgan	(14,060)
(3,770)	LEG Immobilien AG	Barclays Bank	(7,880)
(1,970)	LEG Immobilien AG	HSBC	(3,034)
20,563	Merck KGaA	Bank of America Merrill Lynch	(38,458)
65,450	Merck KGaA	Barclays Bank	(21,601)
1,570	Merck KGaA	Citibank	(518)
2,090	Merck KGaA	Credit Suisse	(7,473)
11,340	Merck KGaA	Goldam Sachs	(23,214)
3,840	Merck KGaA	HSBC	(13,730)
1,950	Merck KGaA	JP Morgan	(6,972)
11,500	Metro AG	Bank of America Merrill Lynch	(1,771)
115,730	Metro AG	Barclays Bank	(10,186)
113,888	Metro AG	HSBC	(31,950)
20,350	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	Barclays Bank	138,806

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
6,920	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	Goldam Sachs	35,781
10,475	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	HSBC	88,735
2,379	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	JP Morgan	20,153
(21,820)	Nemetschek SE	Barclays Bank	2,401
(3,236)	Nemetschek SE	Goldam Sachs	1,319
(52,373)	OSRAM Licht AG	Bank of America Merrill Lynch	57,618
(36,320)	OSRAM Licht AG	Barclays Bank	41,955
(820)	OSRAM Licht AG	Citibank	947
(37,239)	OSRAM Licht AG	JP Morgan	47,428
(15,520)	Porsche Automobil Holding SE (Pref)	Bank of America Merrill Lynch	10,424
(97,620)	Porsche Automobil Holding SE (Pref)	Barclays Bank	(27,923)
19,700	Puma SE	Barclays Bank	45,513
(1,010)	Qiagen NV	JP Morgan	(11,356)
(10,970)	QIAGEN NV	Bank of America Merrill Lynch	(57,447)
(26,030)	QIAGEN NV	Goldam Sachs	(136,312)
(53,180)	QIAGEN NV	HSBC	(597,931)
(680)	Rational AG	Bank of America Merrill Lynch	11,964
(1,879)	Rational AG	Barclays Bank	7,235
(1,000)	Rational AG	HSBC	22,553
(1,010)	Rational AG	JP Morgan	22,779
7,260	Rheinmetall AG	Bank of America Merrill Lynch	(35,712)
35,060	Rheinmetall AG	Barclays Bank	83,314
1,390	Rheinmetall AG	Citibank	3,303
5,710	Rheinmetall AG	Credit Suisse	(48,307)
6,290	Rheinmetall AG	Goldam Sachs	(42,834)
3,540	Rheinmetall AG	HSBC	(29,949)
3,880	Rheinmetall AG	JP Morgan	(32,825)
17,527	RTL Group SA	Barclays Bank	15,812
78,583	RTL Group SA	Goldam Sachs	(25,936)
56,448	RTL Group SA	HSBC	(132,897)
29,280	RWE AG	Bank of America Merrill Lynch	41,232
48,700	RWE AG	Barclays Bank	32,146
5,850	RWE AG	Goldam Sachs	4,405
32,310	RWE AG	HSBC	28,792
8,370	RWE AG	JP Morgan	4,782
(3,630)	SAP SE	Bank of America Merrill Lynch	(5,508)
(3,690)	SAP SE	Barclays Bank	(2,923)
(4,873)	Sartorius AG (Pref)	Bank of America Merrill Lynch	(60,580)
(4,622)	Sartorius AG (Pref)	HSBC	(43,730)
24,547	Scout24 AG '144A'	Bank of America Merrill Lynch	118,311
52,740	Scout24 AG '144A'	Barclays Bank	223,384
8,400	Scout24 AG '144A'	Credit Suisse	39,737
21,614	Scout24 AG '144A'	Goldam Sachs	107,004

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	ドイツ(続き)		
21,640	Scout24 AG '144A'	HSBC	102,371
6,100	Siemens AG	HSBC	20,401
11,150	Siemens Healthineers AG '144A'	Bank of America Merrill Lynch	9,445
8,510	Siemens Healthineers AG '144A'	Goldam Sachs	7,209
6,690	Siemens Healthineers AG '144A'	HSBC	5,284
5,090	Siemens Healthineers AG '144A'	JP Morgan	4,571
(138,059)	Societe Generale SA	Bank of America Merrill Lynch	(81,259)
(195,562)	Societe Generale SA	Credit Suisse	(45,181)
(3,030)	Societe Generale SA	Goldam Sachs	(1,783)
(15,813)	Suedzucker AG	HSBC	(15,135)
(32,192)	Suedzucker AG	JP Morgan	(30,812)
(2,269)	Symrise AG	Credit Suisse	(5,741)
(4,432)	Symrise AG	JP Morgan	(11,214)
(25,900)	Talanx AG	Barclays Bank	(14,817)
(9,970)	Talanx AG	Citibank	(5,704)
(14,740)	Talanx AG	HSBC	(18,486)
264,040	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	1,444
331,150	Telefonica Deutschland Holding AG	Barclays Bank	22,223
69,940	Telefonica Deutschland Holding AG	Citibank	4,694
106,520	Telefonica Deutschland Holding AG	Credit Suisse	1,014
195,940	Telefonica Deutschland Holding AG	Goldam Sachs	(2,371)
87,140	Telefonica Deutschland Holding AG	HSBC	(1,450)
(161,454)	thyssenkrupp AG	Bank of America Merrill Lynch	314,394
(240,780)	thyssenkrupp AG	Barclays Bank	135,096
(194,021)	thyssenkrupp AG	Credit Suisse	463,191
(100,149)	thyssenkrupp AG	HSBC	239,088
(304,694)	thyssenkrupp AG	JP Morgan	687,651
(14,540)	Uniper SE	Bank of America Merrill Lynch	(19,035)
(48,324)	Uniper SE	Barclays Bank	15,949
(17,220)	Uniper SE	Credit Suisse	(24,249)
(21,982)	Uniper SE	Goldam Sachs	(28,778)
(25,587)	Uniper SE	HSBC	(36,031)
(15,605)	United Internet AG	Bank of America Merrill Lynch	(9,442)
(19,735)	United Internet AG	Citibank	(14,764)
(16,048)	United Internet AG	Credit Suisse	(20,480)
(30,786)	United Internet AG	Deutsche Bank	(18,628)
(17,900)	United Internet AG	Goldam Sachs	(10,831)
(52,036)	United Internet AG	HSBC	(66,407)
(34,694)	United Internet AG	JP Morgan	(44,276)
9,450	Volkswagen AG (Pref)	Barclays Bank	(12,476)
(3,890)	Vonovia SE	Bank of America Merrill Lynch	(2,311)
(41,880)	Vonovia SE	Barclays Bank	(17,047)
(4,970)	Vonovia SE	Goldam Sachs	2,196
(26,130)	Wacker Chemie AG	Bank of America Merrill Lynch	22,572
(71,707)	Wacker Chemie AG	JP Morgan	646,885

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
ドイツ(続き)			
(4,580)	Wirecard AG	Barclays Bank	(10,077)
(13,175)	Wirecard AG	Citibank	(28,989)
(1,560)	Wirecard AG	Credit Suisse	(5,406)
(5,710)	Wirecard AG	HSBC	(19,788)
(15,640)	Wirecard AG	JP Morgan	(45,453)
(37,123)	Zalando SE	Credit Suisse	(74,739)
(63,851)	Zalando SE	JP Morgan	(128,550)
(13,330)	Zalando SE '144A'	Bank of America Merrill Lynch	(6,895)
(4,650)	Zalando SE '144A'	Barclays Bank	(4,706)
(49,369)	Zalando SE '144A'	Goldam Sachs	(20,096)
			2,767,618
香港			
(430,100)	ASM Pacific Technology Ltd	Goldam Sachs	104,389
(24,200)	ASM Pacific Technology Ltd	HSBC	4,328
(155,600)	Bank of East Asia Ltd/The	Barclays Bank	3,578
(591,400)	Bank of East Asia Ltd/The	Citibank	13,598
(334,825)	Bank of East Asia Ltd/The	Goldam Sachs	14,542
(235,600)	Bank of East Asia Ltd/The	HSBC	41,532
(92,199)	Bank of East Asia Ltd/The	JP Morgan	16,253
218,000	BOC Hong Kong Holdings Ltd	Barclays Bank	(5,570)
1,165,000	BOC Hong Kong Holdings Ltd	Credit Suisse	(238,109)
681,000	BOC Hong Kong Holdings Ltd	HSBC	(139,186)
739,900	Budweiser Brewing Co APAC Ltd '144A'	Barclays Bank	(132,322)
341,200	Budweiser Brewing Co APAC Ltd '144A'	Goldam Sachs	(69,662)
108,400	Budweiser Brewing Co APAC Ltd '144A'	HSBC	(9,001)
109,100	Budweiser Brewing Co APAC Ltd '144A'	JP Morgan	(9,059)
156,000	Cafe de Coral Holdings Ltd	Citibank	2,391
332,000	Cafe de Coral Holdings Ltd	Credit Suisse	(76,338)
238,000	Cafe de Coral Holdings Ltd	Goldam Sachs	6,080
338,000	Cafe de Coral Holdings Ltd	JP Morgan	(77,718)
(132,000)	Cathay Pacific Airways Ltd	Barclays Bank	(10,117)
(1,000)	Cathay Pacific Airways Ltd	Citibank	(77)
(745,000)	Cathay Pacific Airways Ltd	Goldam Sachs	(60,907)
816	Cathay Pacific Airways Ltd	JP Morgan	31
(866)	China Everbright Bank Co Ltd 'H'	Citibank	15
(1,401,800)	Chow Tai Fook Jewellery Group Ltd	Goldam Sachs	(112,812)
58,000	CK Asset Holdings Ltd	Barclays Bank	(5,557)
62,500	CK Asset Holdings Ltd	Citibank	(5,988)
181,000	CK Asset Holdings Ltd	Credit Suisse	(61,754)
22,500	CK Asset Holdings Ltd	Goldam Sachs	575
753,500	CK Asset Holdings Ltd	HSBC	(322,447)
98,500	CK Asset Holdings Ltd	JP Morgan	(42,151)
86,500	CK Hutchison Holdings Ltd	Barclays Bank	(7,182)
19,500	CK Hutchison Holdings Ltd	Credit Suisse	(10,088)
28,500	CK Hutchison Holdings Ltd	Goldam Sachs	546

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
189,000	CK Hutchison Holdings Ltd	HSBC	(97,779)
80,000	CK Hutchison Holdings Ltd	JP Morgan	(26,761)
558,500	CLP Holdings Ltd	Barclays Bank	35,672
24,000	CLP Holdings Ltd	Goldam Sachs	1,380
91,500	CLP Holdings Ltd	HSBC	(35,649)
(7,287,000)	FIH Mobile Ltd	Citibank	(102,393)
(687,000)	FIH Mobile Ltd	Credit Suisse	(15,796)
(7,442,000)	FIH Mobile Ltd	Goldam Sachs	(171,117)
(2,370,000)	FIH Mobile Ltd	HSBC	(54,494)
(3,173)	FIH Mobile Ltd	JP Morgan	(73)
(120,000)	First Pacific Co Ltd	Citibank	1,686
(140,000)	First Pacific Co Ltd	HSBC	2,861
(820,000)	First Pacific Co Ltd	JP Morgan	16,760
(849,000)	FIT Hon Teng Ltd '144A'	Goldam Sachs	65,071
(848,000)	Galaxy Entertainment Group Ltd	Barclays Bank	173,319
(244,000)	Galaxy Entertainment Group Ltd	Citibank	49,870
(192,000)	Galaxy Entertainment Group Ltd	Goldam Sachs	40,644
(31,000)	Galaxy Entertainment Group Ltd	HSBC	16,038
(497)	GOME Retail Holdings Ltd	JP Morgan	2
(457,000)	Guotai Junan International Holdings Ltd	Citibank	(1,751)
(2,726,000)	Guotai Junan International Holdings Ltd	Credit Suisse	31,340
(8,471,469)	Haitong International Securities Group Ltd	Citibank	21,643
181,000	Hang Lung Group Ltd	Barclays Bank	(2,775)
106,000	Hang Lung Group Ltd	Credit Suisse	(6,772)
184,000	Hang Lung Group Ltd	Goldam Sachs	(5,210)
66,000	Hang Lung Group Ltd	JP Morgan	(2,379)
400,000	Hang Lung Properties Ltd	Barclays Bank	(4,088)
201,000	Hang Lung Properties Ltd	Credit Suisse	(29,271)
418,000	Hang Lung Properties Ltd	HSBC	(60,871)
255,000	Hang Seng Bank Ltd	Barclays Bank	(39,089)
14,500	Hang Seng Bank Ltd	Citibank	(2,223)
12,900	Hang Seng Bank Ltd	Credit Suisse	(17,138)
67,000	Hang Seng Bank Ltd	Goldam Sachs	(17,562)
87,600	Hang Seng Bank Ltd	HSBC	(116,377)
(439,500)	Health & Happiness H&H International Holdings Ltd	Citibank	(193,690)
(181,500)	Health & Happiness H&H International Holdings Ltd	Credit Suisse	20,866
(146,500)	Health & Happiness H&H International Holdings Ltd	Goldam Sachs	(52,765)
(7,000)	Health & Happiness H&H International Holdings Ltd	HSBC	805
(5,000)	Health & Happiness H&H International Holdings Ltd	JP Morgan	575
163,000	Henderson Land Development Co Ltd	HSBC	(38,520)
(1,330,000)	Hong Kong & China Gas Co Ltd	Barclays Bank	13,592
(1,370,600)	Hong Kong & China Gas Co Ltd	Citibank	14,007



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
香港(続き)			
(1,584,700)	Hong Kong & China Gas Co Ltd	HSBC	101,215
(21,600)	Hong Kong Exchanges & Clearing Ltd	Citibank	(3,863)
(122,800)	Hong Kong Exchanges & Clearing Ltd	Goldam Sachs	(100,394)
312,000	Hysan Development Co Ltd	Barclays Bank	23,913
301,000	Hysan Development Co Ltd	Citibank	23,070
235,000	Hysan Development Co Ltd	Credit Suisse	(30,635)
155,000	Hysan Development Co Ltd	Goldam Sachs	(19,385)
105,000	Hysan Development Co Ltd	HSBC	(23,472)
252,000	Hysan Development Co Ltd	JP Morgan	(42,741)
(176,500)	Johnson Electric Holdings Ltd	Citibank	6,313
(89,000)	Kerry Logistics Network Ltd	Goldam Sachs	1,592
330,000	Kerry Properties Ltd	Barclays Bank	(25,293)
59,000	Kerry Properties Ltd	Credit Suisse	(4,305)
184,000	Kerry Properties Ltd	Goldam Sachs	8,227
(9,752,000)	Li & Fung Ltd	Citibank	24,915
(4,378,000)	Li & Fung Ltd	Goldam Sachs	(27,962)
(1,578,000)	Li & Fung Ltd	JP Morgan	6,047
504,000	Lifestyle International Holdings Ltd	Citibank	22,533
380,000	Lifestyle International Holdings Ltd	Goldam Sachs	37,862
109,000	Lifestyle International Holdings Ltd	HSBC	(2,228)
169,500	Lifestyle International Holdings Ltd	JP Morgan	(3,464)
(818,000)	Melco International Development Ltd	Goldam Sachs	41,797
(538,000)	Melco International Development Ltd	HSBC	82,469
(310,800)	MGM China Holdings Ltd	Bank of America Merrill Lynch	8,734
(2,643,329)	MGM China Holdings Ltd	Citibank	(27,013)
(1,319,600)	MGM China Holdings Ltd	Credit Suisse	107,883
(668,000)	MGM China Holdings Ltd	Goldam Sachs	18,773
(440,800)	MGM China Holdings Ltd	JP Morgan	36,037
(685,750)	Minth Group Ltd	Citibank	70,079
(392,000)	Minth Group Ltd	Goldam Sachs	77,939
(322,000)	Minth Group Ltd	HSBC	90,492
(1,000,786)	Minth Group Ltd	JP Morgan	281,251
71,000	MTR Corp Ltd	Barclays Bank	9,523
(109)	MTR Corp Ltd	HSBC	16
182,000	NagaCorp Ltd	Barclays Bank	(1,860)
1,462,000	NagaCorp Ltd	Citibank	(14,941)
454,000	NagaCorp Ltd	Credit Suisse	(34,797)
354,000	NagaCorp Ltd	Goldam Sachs	2,713
114,000	NagaCorp Ltd	HSBC	(8,737)
90,000	NagaCorp Ltd	JP Morgan	(6,898)
124,000	New World Development Co Ltd	Barclays Bank	(1,901)
(253,000)	NWS Holdings Ltd	Citibank	5,817
(2,290,000)	NWS Holdings Ltd	Goldam Sachs	211,517
(50,000)	NWS Holdings Ltd	JP Morgan	10,347
1,110,000	PCCW Ltd	Barclays Bank	18,433

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	香港(続き)		
782,000	PCCW Ltd	Credit Suisse	3,591
1,233,000	PCCW Ltd	HSBC	-
(1,000)	PICC Property & Casualty Co Ltd 'H'	JP Morgan	138
56,500	Power Assets Holdings Ltd	Credit Suisse	(12,270)
552,500	Power Assets Holdings Ltd	Goldam Sachs	10,587
72,500	Power Assets Holdings Ltd	HSBC	(15,744)
68,000	Power Assets Holdings Ltd	JP Morgan	(14,767)
(400,500)	PRADA SpA	Barclays Bank	(97,204)
(162,700)	PRADA SpA	Citibank	(39,489)
(353,500)	PRADA SpA	Goldam Sachs	(76,766)
(521,500)	PRADA SpA	HSBC	(196,520)
(66,300)	PRADA SpA	JP Morgan	(24,984)
53,600	Sands China Ltd	Barclays Bank	(2,054)
158,800	Sands China Ltd	Citibank	(6,086)
333,600	Sands China Ltd	Credit Suisse	(153,412)
592,000	Sands China Ltd	HSBC	(272,241)
231,600	Sands China Ltd	JP Morgan	(106,505)
(11)	Semiconductor Manufacturing International Corp	JP Morgan	-
(794,000)	Shangri-La Asia Ltd	Goldam Sachs	-
(294,000)	Shangri-La Asia Ltd	JP Morgan	7,136
(145)	Shenzhen International Holdings Ltd	JP Morgan	8
(692,000)	Sino Land Co Ltd	Citibank	(15,911)
(1,500,000)	Sino Land Co Ltd	Goldam Sachs	(103,470)
(46,000)	Sino Land Co Ltd	JP Morgan	2,350
(1)	Sisram Medical Ltd '144A'	JP Morgan	-
(167,000)	SJM Holdings Ltd	Barclays Bank	3,627
(1,620,000)	SJM Holdings Ltd	Citibank	35,180
(2,608,000)	SJM Holdings Ltd	Goldam Sachs	96,613
32,500	Sun Hung Kai Properties Ltd	Barclays Bank	12,455
12,000	Sun Hung Kai Properties Ltd	Citibank	4,599
38,500	Sun Hung Kai Properties Ltd	Credit Suisse	(33,443)
198,000	Sun Hung Kai Properties Ltd	HSBC	(171,990)
153,000	Swire Pacific Ltd 'A'	Barclays Bank	12,704
307,500	Swire Pacific Ltd 'A'	Citibank	25,532
92,000	Swire Pacific Ltd 'A'	Credit Suisse	(45,254)
17,500	Swire Pacific Ltd 'A'	Goldam Sachs	4,583
223,500	Swire Pacific Ltd 'A'	HSBC	(177,010)
98,000	Swire Pacific Ltd 'A'	JP Morgan	(77,615)
(91,400)	Swire Properties Ltd	Bank of America Merrill Lynch	(17,513)
(296,600)	Swire Properties Ltd	Citibank	(30,310)
(12,800)	Swire Properties Ltd	JP Morgan	1,145
(381,000)	Techtronic Industries Co Ltd	Barclays Bank	17,034
(736,000)	Techtronic Industries Co Ltd	Goldam Sachs	2,904
(75,500)	Techtronic Industries Co Ltd	HSBC	36,649
(604,000)	Vitasoy International Holdings Ltd	Barclays Bank	(165,884)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
香港(続き)			
(338,000)	Vitasoy International Holdings Ltd	Goldam Sachs	79,469
(46,000)	Vitasoy International Holdings Ltd	HSBC	21,154
100,900	VTech Holdings Ltd	Citibank	(23,845)
59,500	VTech Holdings Ltd	Credit Suisse	19,381
3,400	VTech Holdings Ltd	Goldam Sachs	(956)
16,700	VTech Holdings Ltd	HSBC	5,440
114,000	VTech Holdings Ltd	JP Morgan	37,134
(427,000)	WH Group Ltd '144A'	Citibank	8,727
(962,000)	WH Group Ltd '144A'	Goldam Sachs	47,811
(331,500)	WH Group Ltd '144A'	HSBC	29,219
952,000	Wharf Holdings Ltd/The	Barclays Bank	60,805
93,000	Wharf Holdings Ltd/The	Citibank	5,940
128,000	Wharf Holdings Ltd/The	Credit Suisse	12,775
430,000	Wharf Holdings Ltd/The	Goldam Sachs	39,813
88,000	Wharf Holdings Ltd/The	JP Morgan	(3,148)
183,000	Wharf Real Estate Investment Co Ltd	HSBC	(70,130)
213,000	Wheelock & Co Ltd	Barclays Bank	1,360
178,000	Wheelock & Co Ltd	Citibank	1,137
278,000	Wheelock & Co Ltd	Credit Suisse	(19,101)
27,000	Wheelock & Co Ltd	Goldam Sachs	2,587
463,000	Wheelock & Co Ltd	HSBC	(58,686)
63,000	Wheelock & Co Ltd	JP Morgan	(8,852)
151,600	Wynn Macau Ltd	Barclays Bank	3,873
600,000	Wynn Macau Ltd	HSBC	(19,928)
(1,600)	Xinyi Energy Holdings Ltd	Citibank	14
(2,310,000)	Xinyi Glass Holdings Ltd	Citibank	67,869
(3,386,000)	Xinyi Glass Holdings Ltd	Goldam Sachs	(4,325)
(586,000)	Yue Yuen Industrial Holdings Ltd	Citibank	18,714
(414,000)	Yue Yuen Industrial Holdings Ltd	Goldam Sachs	(27,231)
(1,268,000)	Yue Yuen Industrial Holdings Ltd	HSBC	(72,889)
(445,500)	Yue Yuen Industrial Holdings Ltd	JP Morgan	(25,609)
			<u>(2,278,066)</u>
イタリア			
1,737,923	A2A SpA	Bank of America Merrill Lynch	(93,687)
847,664	A2A SpA	Citibank	5,129
1,919,195	A2A SpA	Credit Suisse	(180,525)
2,161,291	A2A SpA	JP Morgan	(203,297)
(186,380)	Amplifon SpA	HSBC	(553,624)
46,420	Assicurazioni Generali SpA	Bank of America Merrill Lynch	(28,599)
59,143	Assicurazioni Generali SpA	Credit Suisse	(37,088)
422,059	Assicurazioni Generali SpA	HSBC	(264,667)
(22,280)	Atlantia SpA	Barclays Bank	33,826
(56,765)	Atlantia SpA	HSBC	167,366
6	Autogrill SpA	Citibank	3
3	Autogrill SpA	JP Morgan	2

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	イタリア(続き)		
340,100	Banca Mediolanum SpA	Bank of America Merrill Lynch	188,366
227,850	Banca Mediolanum SpA	Barclays Bank	32,587
35,550	Banca Mediolanum SpA	JP Morgan	24,525
(476,830)	Banco BPM SpA	Barclays Bank	32,000
(315,339)	Banco BPM SpA	Credit Suisse	17,346
(1,865,362)	Banco BPM SpA	Goldam Sachs	15,931
(222,020)	Banco BPM SpA	JP Morgan	12,213
56,940	Buzzi Unicem SpA	Bank of America Merrill Lynch	(31,429)
63,640	Buzzi Unicem SpA	Barclays Bank	(21,004)
17,510	Buzzi Unicem SpA	Citibank	(5,779)
7,849	Buzzi Unicem SpA	Credit Suisse	4,318
14,355	Buzzi Unicem SpA	Deutsche Bank	(8,054)
23,990	Buzzi Unicem SpA	Goldam Sachs	(13,460)
25,607	Buzzi Unicem SpA	JP Morgan	6,999
(71,437)	CNH Industrial NV	Bank of America Merrill Lynch	29,210
(50,160)	CNH Industrial NV	Barclays Bank	8,278
(70,561)	CNH Industrial NV	Credit Suisse	30,042
(68,032)	CNH Industrial NV	JP Morgan	28,965
(85,981)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	(1,749)
(97,510)	Davide Campari-Milano SpA	Barclays Bank	(6,437)
(106,842)	Davide Campari-Milano SpA	Citibank	(7,053)
(150,251)	Davide Campari-Milano SpA	JP Morgan	(10,744)
(2,980)	DiaSorin SpA	Bank of America Merrill Lynch	(33,768)
(1,830)	DiaSorin SpA	Barclays Bank	(3,825)
(6,100)	DiaSorin SpA	Citibank	(12,751)
(5,150)	DiaSorin SpA	Credit Suisse	(92,919)
(29,410)	DiaSorin SpA	Goldam Sachs	(333,261)
(570)	DiaSorin SpA	JP Morgan	(10,284)
(24,840)	Enel SpA	Bank of America Merrill Lynch	(256)
(31,490)	Enel SpA	Barclays Bank	(4,885)
(48,500)	Enel SpA	Goldam Sachs	(3,534)
698,252	Eni SpA	Bank of America Merrill Lynch	(309,938)
131,480	Eni SpA	Barclays Bank	(30,087)
366,000	Eni SpA	Citibank	(83,752)
81,692	Eni SpA	Credit Suisse	(36,129)
3,030	Eni SpA	Goldam Sachs	(1,440)
110,945	Eni SpA	HSBC	(49,067)
65,746	Eni SpA	JP Morgan	(29,077)
11,370	EXOR NV	Barclays Bank	2,502
2,680	EXOR NV	Citibank	590
12,560	EXOR NV	Goldam Sachs	(27,577)
32,730	Ferrari NV	Barclays Bank	151,233
69,710	Fiat Chrysler Automobiles NV	Barclays Bank	7,976
13,590	Fiat Chrysler Automobiles NV	Citibank	1,555
22,710	Fiat Chrysler Automobiles NV	Credit Suisse	(26,769)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
イタリア(続き)			
(65,160)	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	2,871
(64,050)	FinecoBank Banca Fineco SpA	Credit Suisse	(26,777)
(292,850)	FinecoBank Banca Fineco SpA	Goldam Sachs	24,163
(101,530)	FinecoBank Banca Fineco SpA	HSBC	(42,445)
(17,460)	FinecoBank Banca Fineco SpA	JP Morgan	(7,299)
241,931	Hera SpA	Bank of America Merrill Lynch	12,243
114,568	Hera SpA	Citibank	7,563
627,709	Hera SpA	Deutsche Bank	31,766
433,355	Hera SpA	HSBC	85,816
175,960	Hera SpA	JP Morgan	34,845
(94,198)	Infrastrutture Wireless Italiane SpA	Bank of America Merrill Lynch	(14,394)
(327,182)	Infrastrutture Wireless Italiane SpA ' 144A '	Barclays Bank	(122,383)
(54,011)	Infrastrutture Wireless Italiane SpA ' 144A '	Goldam Sachs	(10,880)
(112,600)	Infrastrutture Wireless Italiane SpA ' 144A '	HSBC	(42,118)
(789,040)	Intesa Sanpaolo SpA	Barclays Bank	31,684
357,870	Italgas SpA	Credit Suisse	(61,419)
518,353	Italgas SpA	HSBC	(88,962)
195,333	Italgas SpA	JP Morgan	(33,524)
468,357	Mediaset SpA	Bank of America Merrill Lynch	51,526
83,150	Mediaset SpA	Barclays Bank	4,940
1,026,609	Mediaset SpA	Citibank	60,989
337,373	Mediaset SpA	Credit Suisse	20,043
63,730	Mediaset SpA	Goldam Sachs	9,211
851,417	Mediaset SpA	HSBC	50,581
24,081	Mediaset SpA	JP Morgan	1,431
(44,830)	Mediobanca Banca di Credito Finanziario SpA	Bank of America Merrill Lynch	3,466
(62,140)	Mediobanca Banca di Credito Finanziario SpA	Barclays Bank	8,545
20,370	Moncler SpA	Bank of America Merrill Lynch	79,556
117,100	Moncler SpA	Barclays Bank	360,717
56,282	Moncler SpA	Credit Suisse	152,939
21,959	Moncler SpA	HSBC	59,671
(66,859)	Pirelli & C SpA ' 144A '	Bank of America Merrill Lynch	9,268
(35,310)	Pirelli & C SpA ' 144A '	Barclays Bank	(622)
(89,914)	Pirelli & C SpA ' 144A '	Citibank	(1,583)
(351,768)	Pirelli & C SpA ' 144A '	HSBC	97,523
(8,647)	Pirelli & C SpA ' 144A '	JP Morgan	2,397
(24,050)	Poste Italiane SpA ' 144A '	Bank of America Merrill Lynch	14,288
(426,590)	Poste Italiane SpA ' 144A '	Barclays Bank	145,487
(16,390)	Poste Italiane SpA ' 144A '	HSBC	3,967
(110,920)	Prysmian SpA	Bank of America Merrill Lynch	(131,181)
(18,370)	Prysmian SpA	Barclays Bank	(17,886)
(22,990)	Prysmian SpA	Goldam Sachs	(27,189)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
イタリア(続き)			
(307,430)	Prysmian SpA	HSBC	199,549
(37,810)	Recordati SpA	Bank of America Merrill Lynch	(4,739)
(85,610)	Recordati SpA	Barclays Bank	(32,023)
(6,280)	Recordati SpA	Credit Suisse	(1,935)
(5,580)	Recordati SpA	Goldam Sachs	859
(18,910)	Recordati SpA	HSBC	(5,825)
507,260	Saipem SpA	Bank of America Merrill Lynch	(119,456)
990,737	Saipem SpA	Barclays Bank	(132,975)
77,090	Saipem SpA	Credit Suisse	(13,965)
107,220	Saipem SpA	Goldam Sachs	(7,153)
254,090	Saipem SpA	HSBC	(77,152)
(37,283)	Salvatore Ferragamo SpA	Bank of America Merrill Lynch	(8,203)
(15,580)	Salvatore Ferragamo SpA	Barclays Bank	(13,712)
(15,886)	Salvatore Ferragamo SpA	Credit Suisse	(10,836)
(20,850)	Salvatore Ferragamo SpA	Goldam Sachs	(4,588)
(26,120)	Salvatore Ferragamo SpA	HSBC	(17,816)
(2,292)	Salvatore Ferragamo SpA	JP Morgan	(1,563)
160,800	Snam SpA	Bank of America Merrill Lynch	(14,722)
149,920	Snam SpA	Goldam Sachs	(15,999)
265,160	Snam SpA	HSBC	(16,920)
(72)	Societa Iniziative Autostradali e Servizi SpA	Bank of America Merrill Lynch	57
1,632,166	Telecom Italia SpA/Milano - RSP	Barclays Bank	(26,934)
49,220	Tenaris SA	Bank of America Merrill Lynch	(1,600)
223,850	Tenaris SA	Barclays Bank	(41,866)
58,920	Tenaris SA	Credit Suisse	(7,641)
351,670	Tenaris SA	Goldam Sachs	(83,568)
219,297	Tenaris SA	HSBC	(80,581)
112,850	Terna Rete Elettrica Nazionale SpA	HSBC	(14,650)
(7)	Tod's SpA	Citibank	(4)
(57,890)	UniCredit SpA	Goldam Sachs	(10,317)
(1,250,822)	Unione di Banche Italiane SpA	Bank of America Merrill Lynch	(267,198)
(137,340)	Unione di Banche Italiane SpA	Barclays Bank	5,893
(794,134)	Unione di Banche Italiane SpA	Credit Suisse	(167,744)
(2,029,820)	Unione di Banche Italiane SpA	HSBC	(428,756)
94,712	UnipolSai Assicurazioni SpA	Bank of America Merrill Lynch	625
7,758	UnipolSai Assicurazioni SpA	Citibank	324
999,196	UnipolSai Assicurazioni SpA	Goldam Sachs	6,596
			<u>(2,433,257)</u>
日本			
(24,600)	77 Bank Ltd/The	HSBC	3,144
(7,100)	ABC-Mart Inc	Credit Suisse	11,017
199,800	Acom Co Ltd	Bank of America Merrill Lynch	23,709
61,800	Acom Co Ltd	Goldam Sachs	7,333
1,500	Acom Co Ltd	JP Morgan	274
83,400	Aeon Co Ltd	Bank of America Merrill Lynch	(20,920)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
164,000	Aeon Co Ltd	Barclays Bank	(17,215)
77,900	Aeon Co Ltd	Goldam Sachs	(34,486)
23,200	AEON Financial Service Co Ltd	Bank of America Merrill Lynch	(141)
68,800	AEON Financial Service Co Ltd	Barclays Bank	21,352
1,400	Aeon Mall Co Ltd	Bank of America Merrill Lynch	294
2,600	Aeon Mall Co Ltd	Citibank	1,258
29,600	Aeon Mall Co Ltd	HSBC	2,702
51,000	Aeon Mall Co Ltd	JP Morgan	4,655
66,500	AGC Inc/Japan	Bank of America Merrill Lynch	45,525
7,600	AGC Inc/Japan	Citibank	4,509
19,700	AGC Inc/Japan	Credit Suisse	(3,596)
43,800	AGC Inc/Japan	Deutsche Bank	29,985
5,800	AGC Inc/Japan	Goldam Sachs	3,971
36,200	AGC Inc/Japan	HSBC	(6,609)
35,100	AGC Inc/Japan	JP Morgan	(6,408)
5,500	Aica Kogyo Co Ltd	Goldam Sachs	2,761
8,700	Aica Kogyo Co Ltd	HSBC	2,779
(16,000)	Ain Holdings Inc	Bank of America Merrill Lynch	(29,209)
(4,600)	Ain Holdings Inc	Credit Suisse	(11,337)
(17,000)	Ain Holdings Inc	Goldam Sachs	(31,035)
(3,600)	Ain Holdings Inc	HSBC	(8,872)
(6,200)	Air Water Inc	Bank of America Merrill Lynch	18,223
(12,600)	Air Water Inc	Citibank	33,583
(4,000)	Air Water Inc	Credit Suisse	10,041
(23,400)	Aisin Seiki Co Ltd	Bank of America Merrill Lynch	1,767
(10,100)	Aisin Seiki Co Ltd	Barclays Bank	(5,992)
(2,700)	Aisin Seiki Co Ltd	Citibank	(1,602)
(6,100)	Aisin Seiki Co Ltd	Credit Suisse	16,982
(4,900)	Aisin Seiki Co Ltd	Deutsche Bank	1,565
(35,200)	Aisin Seiki Co Ltd	HSBC	97,996
(9,000)	Aisin Seiki Co Ltd	JP Morgan	25,056
54,900	Ajinomoto Co Inc	Bank of America Merrill Lynch	2,255
15,900	Ajinomoto Co Inc	Barclays Bank	1,451
73,100	Ajinomoto Co Inc	Credit Suisse	(16,681)
198,700	Ajinomoto Co Inc	Goldam Sachs	6,741
32,000	Ajinomoto Co Inc	HSBC	(7,302)
70,100	Alfresa Holdings Corp	Bank of America Merrill Lynch	(120,114)
188,300	Alfresa Holdings Corp	Barclays Bank	(402,193)
7,300	Alfresa Holdings Corp	Citibank	(15,592)
11,500	Alfresa Holdings Corp	Credit Suisse	(22,254)
900	Alfresa Holdings Corp	Deutsche Bank	(1,339)
11,900	Alfresa Holdings Corp	Goldam Sachs	(17,705)
20,900	Alfresa Holdings Corp	HSBC	(40,444)
80,800	Alfresa Holdings Corp	JP Morgan	(156,356)
(9,900)	Alps Electric Co Ltd	Barclays Bank	(6,416)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(106,200)	Alps Electric Co Ltd	Credit Suisse	(91,121)
(34,400)	Alps Electric Co Ltd	JP Morgan	(29,516)
14,300	Amada Holdings Co Ltd	Bank of America Merrill Lynch	(5,482)
120,700	Amada Holdings Co Ltd	Credit Suisse	(100,257)
20,800	Amada Holdings Co Ltd	HSBC	(17,277)
331,200	Amada Holdings Co Ltd	JP Morgan	(275,106)
6,000	Amano Corp	Credit Suisse	818
24,900	Amano Corp	HSBC	39,775
(2,900)	ANA Holdings Inc	Barclays Bank	(609)
(16,500)	ANA Holdings Inc	Citibank	(3,464)
(11,700)	ANA Holdings Inc	Goldam Sachs	1,709
(45,400)	ANA Holdings Inc	JP Morgan	13,261
81,100	Aoyama Trading Co Ltd	Bank of America Merrill Lynch	(60,702)
51,800	Aoyama Trading Co Ltd	Barclays Bank	26,478
84,800	Aoyama Trading Co Ltd	Goldam Sachs	(63,471)
100,900	Aozora Bank Ltd	Bank of America Merrill Lynch	(15,657)
21,200	Aozora Bank Ltd	Credit Suisse	(8,127)
21,200	Aozora Bank Ltd	HSBC	(9,955)
12,900	Aozora Bank Ltd	JP Morgan	(1,018)
(3,000)	Ariake Japan Co Ltd	Bank of America Merrill Lynch	6,336
(2,800)	Ariake Japan Co Ltd	Barclays Bank	3,067
(8,000)	Ariake Japan Co Ltd	Credit Suisse	64,260
(12,200)	Ariake Japan Co Ltd	Goldam Sachs	33,408
(33,600)	Ariake Japan Co Ltd	HSBC	269,892
(7,800)	Ariake Japan Co Ltd	JP Morgan	62,653
12,100	Asahi Group Holdings Ltd	Bank of America Merrill Lynch	(2,982)
3,900	Asahi Group Holdings Ltd	Citibank	(2,100)
13,400	Asahi Group Holdings Ltd	Credit Suisse	9,296
37,900	Asahi Group Holdings Ltd	Goldam Sachs	(10,630)
(15,900)	Asahi Intecc Co Ltd	Bank of America Merrill Lynch	(5,080)
(22,400)	Asahi Intecc Co Ltd	Credit Suisse	(22,491)
(7,800)	Asahi Intecc Co Ltd	Goldam Sachs	(2,492)
(73,000)	Asahi Intecc Co Ltd	HSBC	(73,297)
(14,100)	Asahi Intecc Co Ltd	JP Morgan	(14,157)
(15,300)	Asahi Kasei Corp	Bank of America Merrill Lynch	(768)
(20,400)	Asahi Kasei Corp	Barclays Bank	(3,631)
(89,900)	Asahi Kasei Corp	Goldam Sachs	(4,513)
(16,800)	Asahi Kasei Corp	HSBC	6,747
(16,300)	Asahi Kasei Corp	JP Morgan	6,546
10,800	Asics Corp	Bank of America Merrill Lynch	10,852
12,600	Asics Corp	HSBC	12,302
284,800	Astellas Pharma Inc	Bank of America Merrill Lynch	161,176
197,100	Astellas Pharma Inc	Barclays Bank	50,375
456,900	Astellas Pharma Inc	Credit Suisse	202,270
105,200	Astellas Pharma Inc	HSBC	46,572



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
231,500	Astellas Pharma Inc	JP Morgan	102,485
485,000	Autobacs Seven Co Ltd	JP Morgan	(234,631)
150,700	Azbil Corp	Bank of America Merrill Lynch	(197,768)
9,000	Azbil Corp	Citibank	(5,751)
57,300	Azbil Corp	Credit Suisse	(20,921)
88,800	Azbil Corp	Goldam Sachs	(125,636)
108,200	Azbil Corp	HSBC	(39,505)
56,600	Azbil Corp	JP Morgan	(20,665)
(3,200)	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	(3,067)
(13,400)	Bandai Namco Holdings Inc	Barclays Bank	21,282
(7,000)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	319
(14,000)	Bank of Kyoto Ltd/The	Citibank	(8,306)
(36,100)	Bank of Kyoto Ltd/The	Credit Suisse	3,295
(10,400)	Bank of Kyoto Ltd/The	Deutsche Bank	475
(4,500)	Bank of Kyoto Ltd/The	HSBC	411
(26,600)	Bank of Kyoto Ltd/The	JP Morgan	2,428
(53,900)	Benefit One Inc	Barclays Bank	(16,728)
(41,900)	Benefit One Inc	Goldam Sachs	(87,965)
(11,400)	Benefit One Inc	HSBC	(43,600)
34,300	Benesse Holdings Inc	Bank of America Merrill Lynch	(20,617)
209,000	Benesse Holdings Inc	Barclays Bank	(125,909)
25,000	Benesse Holdings Inc	Citibank	(15,061)
5,500	Benesse Holdings Inc	Goldam Sachs	(7,380)
67,000	Benesse Holdings Inc	HSBC	(80,727)
78,100	Bridgestone Corp	Barclays Bank	(2,852)
73,900	Bridgestone Corp	Citibank	(2,698)
67,900	Bridgestone Corp	Credit Suisse	(166,721)
130,500	Brother Industries Ltd	Bank of America Merrill Lynch	(91,295)
41,700	Brother Industries Ltd	Barclays Bank	761
96,300	Brother Industries Ltd	Citibank	1,758
160,200	Brother Industries Ltd	Credit Suisse	(54,104)
64,700	Brother Industries Ltd	Deutsche Bank	(47,246)
33,900	Brother Industries Ltd	Goldam Sachs	(24,755)
48,700	Brother Industries Ltd	HSBC	(16,447)
108,500	Brother Industries Ltd	JP Morgan	(36,644)
7,100	Calbee Inc	Bank of America Merrill Lynch	(3,240)
23,000	Calbee Inc	Citibank	(10,497)
26,000	Calbee Inc	Credit Suisse	(9,605)
80,700	Calbee Inc	Goldam Sachs	(36,831)
30,700	Calbee Inc	HSBC	(9,808)
33,700	Calbee Inc	JP Morgan	(12,627)
28,100	Canon Inc	Bank of America Merrill Lynch	3,591
49,600	Canon Inc	Citibank	19,468
8,200	Canon Inc	Goldam Sachs	1,048
4,400	Canon Inc	HSBC	1,044

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
36,900	Canon Marketing Japan Inc	Bank of America Merrill Lynch	35,337
55,000	Canon Marketing Japan Inc	Citibank	27,110
43,000	Canon Marketing Japan Inc	Credit Suisse	59,419
10,200	Canon Marketing Japan Inc	Deutsche Bank	10,521
8,500	Canon Marketing Japan Inc	HSBC	11,191
61,000	Canon Marketing Japan Inc	JP Morgan	94,656
11,000	Capcom Co Ltd	Citibank	904
16,500	Capcom Co Ltd	Credit Suisse	17,053
18,300	Capcom Co Ltd	Goldam Sachs	18,058
19,100	Capcom Co Ltd	JP Morgan	14,702
(23,800)	Casio Computer Co Ltd	Bank of America Merrill Lynch	(13,007)
(18,900)	Casio Computer Co Ltd	Barclays Bank	(2,760)
4,200	Central Japan Railway Co	Bank of America Merrill Lynch	(10,734)
(273,800)	Chiba Bank Ltd/The	Bank of America Merrill Lynch	(1,803)
(38,400)	Chiba Bank Ltd/The	Barclays Bank	(1,402)
(299,400)	Chiba Bank Ltd/The	Goldam Sachs	-
(119,200)	Chiba Bank Ltd/The	HSBC	(13,056)
(157,300)	Chubu Electric Power Co Inc	Bank of America Merrill Lynch	(20,892)
(347,900)	Chubu Electric Power Co Inc	Barclays Bank	(15,878)
(57,200)	Chubu Electric Power Co Inc	HSBC	27,411
(7,700)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(24,262)
(21,000)	Chugai Pharmaceutical Co Ltd	Barclays Bank	(21,085)
(7,700)	Chugai Pharmaceutical Co Ltd	HSBC	(28,817)
(9,100)	Chugoku Bank Ltd/The	Bank of America Merrill Lynch	(748)
1,800	Chugoku Bank Ltd/The	Citibank	690
(82,600)	Chugoku Electric Power Co Inc/The	Bank of America Merrill Lynch	3,045
(60,700)	Chugoku Electric Power Co Inc/The	Barclays Bank	(1,662)
(23,100)	Chugoku Electric Power Co Inc/The	Goldam Sachs	(740)
100,900	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(1,842)
264,800	Citizen Watch Co Ltd	Barclays Bank	31,422
155,600	Citizen Watch Co Ltd	Citibank	18,464
137,000	Citizen Watch Co Ltd	Credit Suisse	(25,010)
31,200	Citizen Watch Co Ltd	Deutsche Bank	(570)
37,400	Citizen Watch Co Ltd	Goldam Sachs	(683)
223,800	Citizen Watch Co Ltd	JP Morgan	(40,856)
(43,600)	Coca-Cola Bottlers Japan Holdings Inc	Bank of America Merrill Lynch	18,079
(36,900)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	28,966
(57,800)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	(7,914)
(52,500)	Coca-Cola Bottlers Japan Holdings Inc	HSBC	(7,188)
(61,700)	COMSYS Holdings Corp	Barclays Bank	61,951
(40,900)	COMSYS Holdings Corp	HSBC	9,333
(160,100)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	14,001
(51,100)	Concordia Financial Group Ltd	Credit Suisse	8,396
(9,200)	Concordia Financial Group Ltd	Deutsche Bank	924
(76,100)	Concordia Financial Group Ltd	Goldam Sachs	191

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(32,900)	Concordia Financial Group Ltd	JP Morgan	5,406
16,200	Cosmo Energy Holdings Co Ltd	Barclays Bank	13,308
36,100	Cosmo Energy Holdings Co Ltd	Credit Suisse	(4,284)
38,400	Cosmo Energy Holdings Co Ltd	HSBC	(4,557)
(4,500)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	24,234
(39,200)	CyberAgent Inc	Bank of America Merrill Lynch	(85,666)
(123,700)	CyberAgent Inc	Barclays Bank	(299,215)
(11,100)	CyberAgent Inc	Goldam Sachs	(21,784)
(5,600)	CyberAgent Inc	HSBC	256
(4,000)	CyberAgent Inc	JP Morgan	183
112,200	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	(56,163)
77,600	Dai Nippon Printing Co Ltd	Barclays Bank	(58,791)
42,000	Dai Nippon Printing Co Ltd	Credit Suisse	(16,102)
38,700	Dai Nippon Printing Co Ltd	Goldam Sachs	(20,628)
56,700	Dai Nippon Printing Co Ltd	HSBC	(21,737)
32,300	Dai Nippon Printing Co Ltd	JP Morgan	(12,383)
108,400	Daicel Corp	Bank of America Merrill Lynch	(51,452)
58,200	Daicel Corp	Citibank	(12,219)
185,700	Daicel Corp	Credit Suisse	(93,227)
88,900	Daicel Corp	Deutsche Bank	(42,196)
89,000	Daicel Corp	Goldam Sachs	(42,244)
100,600	Daicel Corp	JP Morgan	(50,504)
(12,800)	Daido Steel Co Ltd	Bank of America Merrill Lynch	13,831
(13,600)	Daido Steel Co Ltd	Barclays Bank	8,069
(8,900)	Daido Steel Co Ltd	Citibank	5,280
(20,300)	Daido Steel Co Ltd	Credit Suisse	25,015
(8,600)	Daido Steel Co Ltd	Deutsche Bank	11,382
(5,200)	Daido Steel Co Ltd	JP Morgan	6,408
(21,200)	Daifuku Co Ltd	Bank of America Merrill Lynch	(27,408)
(12,600)	Daifuku Co Ltd	Barclays Bank	(26,452)
(53,800)	Daifuku Co Ltd	Citibank	(112,948)
(49,300)	Daifuku Co Ltd	Credit Suisse	(162,001)
(4,700)	Daifuku Co Ltd	Goldam Sachs	(6,006)
(12,500)	Daifuku Co Ltd	HSBC	(41,075)
(15,800)	Daifuku Co Ltd	JP Morgan	(51,919)
(373,600)	Dai-ichi Life Holdings Inc	Goldam Sachs	265,992
(81,700)	Dai-ichi Life Holdings Inc	HSBC	79,049
(16,700)	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	(29,115)
(17,800)	Daiichi Sankyo Co Ltd	Barclays Bank	(12,998)
(6,000)	Daiichi Sankyo Co Ltd	Goldam Sachs	(10,461)
(10,200)	Daiichi Sankyo Co Ltd	HSBC	(15,735)
(9,400)	Daiichi Sankyo Co Ltd	JP Morgan	(14,500)
38,200	Daiichikoshu Co Ltd	Bank of America Merrill Lynch	(20,921)
37,300	Daiichikoshu Co Ltd	Credit Suisse	88,522
20,200	Daiichikoshu Co Ltd	HSBC	47,939

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
58,400	Daiichikosh Co Ltd	JP Morgan	138,597
(4,000)	Daikin Industries Ltd	Bank of America Merrill Lynch	(11,136)
(1,300)	Daikin Industries Ltd	Barclays Bank	(1,127)
(11,400)	Daikin Industries Ltd	Goldam Sachs	(31,737)
(3,400)	Daito Trust Construction Co Ltd	Barclays Bank	2,948
(58,100)	Daiwa House Industry Co Ltd	Barclays Bank	(4,773)
(11,300)	Daiwa House Industry Co Ltd	Citibank	(928)
(5,800)	Daiwa House Industry Co Ltd	Credit Suisse	19,588
(17,800)	Daiwa House Industry Co Ltd	HSBC	60,116
(279,900)	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(75,198)
(458,700)	Daiwa Securities Group Inc	Barclays Bank	(72,434)
(35,300)	Daiwa Securities Group Inc	Goldam Sachs	(12,373)
(25,800)	DeNA Co Ltd	Bank of America Merrill Lynch	(8,713)
(48,300)	DeNA Co Ltd	JP Morgan	(5,290)
17,000	Denka Co Ltd	Bank of America Merrill Lynch	(14,741)
33,600	Denka Co Ltd	Citibank	(4,600)
13,300	Denka Co Ltd	Credit Suisse	(12,140)
6,100	Denka Co Ltd	JP Morgan	(5,568)
19,800	Denso Corp	Bank of America Merrill Lynch	(12,622)
68,600	Denso Corp	Barclays Bank	(31,308)
1,900	Denso Corp	Citibank	(867)
17,900	Denso Corp	Credit Suisse	(22,138)
9,600	Denso Corp	Goldam Sachs	(8,149)
5,900	Denso Corp	HSBC	(12,386)
4,200	Denso Corp	JP Morgan	(8,817)
(24,600)	Dentsu Inc	Bank of America Merrill Lynch	43,786
(8,500)	Dentsu Inc	Credit Suisse	4,655
(12,800)	Dentsu Inc	Goldam Sachs	22,783
25,100	DIC Corp	Bank of America Merrill Lynch	(34,366)
16,000	DIC Corp	Credit Suisse	(42,353)
5,200	DIC Corp	Deutsche Bank	(7,120)
2,200	DIC Corp	JP Morgan	(5,824)
(1,700)	Disco Corp	Bank of America Merrill Lynch	2,302
(4,600)	Disco Corp	Barclays Bank	(60,463)
(2,300)	Disco Corp	Citibank	(30,231)
(2,900)	Disco Corp	Credit Suisse	(12,971)
(1,100)	Disco Corp	Deutsche Bank	(301)
(800)	Disco Corp	Goldam Sachs	(5,045)
(3,300)	Disco Corp	HSBC	(14,760)
(7,500)	Disco Corp	JP Morgan	(33,545)
62,400	DMG Mori Co Ltd	Bank of America Merrill Lynch	(7,027)
20,800	DMG Mori Co Ltd	Barclays Bank	6,835
36,700	DMG Mori Co Ltd	Credit Suisse	(29,144)
29,200	DMG Mori Co Ltd	HSBC	(23,188)
15,800	DMG Mori Co Ltd	JP Morgan	(4,564)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(91,900)	Don Quijote Holdings Co Ltd	Credit Suisse	20,132
(140,400)	Don Quijote Holdings Co Ltd	Goldam Sachs	(12,815)
(16,300)	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	8,183
(5,500)	Dowa Holdings Co Ltd	Citibank	(2,008)
25,000	East Japan Railway Co	Bank of America Merrill Lynch	13,692
3,800	East Japan Railway Co	Barclays Bank	(347)
9,200	East Japan Railway Co	Citibank	(840)
21,000	East Japan Railway Co	Credit Suisse	10,543
25,700	East Japan Railway Co	Goldam Sachs	14,075
2,000	East Japan Railway Co	HSBC	1,004
17,500	East Japan Railway Co	JP Morgan	8,786
(20,000)	Ebara Corp	Bank of America Merrill Lynch	19,168
(37,100)	Ebara Corp	Citibank	(3,386)
(20,500)	Ebara Corp	Credit Suisse	936
(25,700)	Electric Power Development Co Ltd	Bank of America Merrill Lynch	(17,258)
(57,300)	Electric Power Development Co Ltd	Barclays Bank	(42,365)
35,700	Ezaki Glico Co Ltd	Bank of America Merrill Lynch	(42,362)
10,700	Ezaki Glico Co Ltd	Barclays Bank	(5,860)
7,000	Ezaki Glico Co Ltd	Citibank	(3,834)
39,200	Ezaki Glico Co Ltd	Credit Suisse	(37,237)
23,100	Ezaki Glico Co Ltd	Goldam Sachs	(27,411)
22,200	Ezaki Glico Co Ltd	HSBC	(20,264)
4,700	Ezaki Glico Co Ltd	JP Morgan	(4,970)
(106,600)	FamilyMart Co Ltd	Bank of America Merrill Lynch	169,307
(40,800)	FamilyMart Co Ltd	Citibank	9,683
(19,900)	FamilyMart Co Ltd	Credit Suisse	26,883
(18,900)	FamilyMart Co Ltd	HSBC	25,532
(76,300)	FamilyMart UNY Holdings Co Ltd	Barclays Bank	18,108
(47,000)	FamilyMart UNY Holdings Co Ltd	Goldam Sachs	74,647
81,800	Fancl Corp	Barclays Bank	(73,172)
(7,100)	Fanuc Corp	Bank of America Merrill Lynch	9,509
(7,100)	Fanuc Corp	Barclays Bank	(19,118)
(9,100)	Fanuc Corp	Citibank	(24,504)
(16,600)	Fanuc Corp	Credit Suisse	103,793
(17,700)	Fanuc Corp	HSBC	110,670
(1,100)	Fanuc Corp	JP Morgan	6,878
(300)	Fast Retailing Co Ltd	Barclays Bank	(1,013)
(1,300)	Fast Retailing Co Ltd	Credit Suisse	17,562
(300)	Fast Retailing Co Ltd	HSBC	4,053
(6,500)	FP Corp	Bank of America Merrill Lynch	10,680
(18,700)	FP Corp	Citibank	15,362
(14,700)	FP Corp	Credit Suisse	14,760
(10,400)	FP Corp	JP Morgan	10,442
247,800	Fuji Media Holdings Inc	Bank of America Merrill Lynch	(44,676)
264,100	Fuji Media Holdings Inc	Barclays Bank	(57,856)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
92,700	Fuji Media Holdings Inc	Credit Suisse	(13,428)
13,000	Fuji Media Holdings Inc	Goldam Sachs	(1,661)
91,400	Fuji Media Holdings Inc	HSBC	(8,343)
47,500	Fuji Media Holdings Inc	JP Morgan	(4,336)
(42,400)	Fuji Oil Holdings Inc	Bank of America Merrill Lynch	45,142
(16,400)	Fuji Oil Holdings Inc	Barclays Bank	11,227
(18,300)	Fuji Oil Holdings Inc	Citibank	12,528
(33,200)	Fuji Oil Holdings Inc	Credit Suisse	65,154
(30,700)	Fuji Oil Holdings Inc	Deutsche Bank	28,022
(36,100)	Fuji Oil Holdings Inc	JP Morgan	70,846
(7,500)	Fuji Seal International Inc	Bank of America Merrill Lynch	411
(13,200)	Fuji Seal International Inc	Credit Suisse	2,289
(26,600)	Fuji Seal International Inc	Goldam Sachs	1,457
(16,800)	Fuji Seal International Inc	HSBC	2,914
31,100	Fujifilm Holdings Corp	Bank of America Merrill Lynch	(1,419)
7,000	Fujifilm Holdings Corp	Barclays Bank	7,476
19,400	Fujifilm Holdings Corp	Citibank	20,718
39,800	Fujifilm Holdings Corp	Credit Suisse	114,436
30,200	Fujifilm Holdings Corp	Goldam Sachs	(1,378)
69,700	Fujifilm Holdings Corp	JP Morgan	180,708
206,900	Fujikura Ltd	Bank of America Merrill Lynch	(15,642)
79,000	Fujikura Ltd	Barclays Bank	10,095
94,900	Fujikura Ltd	Citibank	12,127
432,700	Fujikura Ltd	Credit Suisse	(63,194)
129,300	Fujikura Ltd	Goldam Sachs	2,559
83,900	Fujikura Ltd	JP Morgan	(12,253)
(46,900)	Fujitsu General Ltd	Bank of America Merrill Lynch	(27,629)
(17,400)	Fujitsu General Ltd	Credit Suisse	(10,006)
(22,800)	Fujitsu General Ltd	Goldam Sachs	(15,400)
(51,500)	Fujitsu General Ltd	HSBC	(29,615)
(10,500)	Fujitsu General Ltd	JP Morgan	(6,038)
11,300	Fujitsu Ltd	Bank of America Merrill Lynch	24,881
7,800	Fujitsu Ltd	Barclays Bank	498
3,800	Fujitsu Ltd	Credit Suisse	14,813
12,400	Fujitsu Ltd	Goldam Sachs	28,413
34,900	Fujitsu Ltd	HSBC	176,802
2,000	Fujitsu Ltd	JP Morgan	10,132
(13,600)	Fukuoka Financial Group Inc	Bank of America Merrill Lynch	(2,263)
(12,100)	Fukuoka Financial Group Inc	Barclays Bank	(5,081)
(16,700)	Fukuoka Financial Group Inc	Goldam Sachs	(7,657)
(24,700)	Fukuyama Transporting Co Ltd	Bank of America Merrill Lynch	19,164
(3,800)	Fukuyama Transporting Co Ltd	Citibank	173
(17,900)	Fukuyama Transporting Co Ltd	Credit Suisse	1,634
41,500	Furukawa Electric Co Ltd	Bank of America Merrill Lynch	(5,504)
20,900	Furukawa Electric Co Ltd	Barclays Bank	6,295

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
13,400	Furukawa Electric Co Ltd	Citibank	4,036
33,400	Furukawa Electric Co Ltd	Goldam Sachs	(24,390)
9,700	Fuyo General Lease Co Ltd	Bank of America Merrill Lynch	2,656
3,200	Fuyo General Lease Co Ltd	Barclays Bank	(1,460)
5,700	Fuyo General Lease Co Ltd	Credit Suisse	520
9,800	Fuyo General Lease Co Ltd	Goldam Sachs	2,684
70,100	Glory Ltd	Bank of America Merrill Lynch	(28,794)
58,300	Glory Ltd	Citibank	(10,643)
53,700	Glory Ltd	Credit Suisse	(26,959)
26,700	Glory Ltd	HSBC	(13,404)
46,500	Glory Ltd	JP Morgan	(23,344)
67,300	GMO internet Inc	Bank of America Merrill Lynch	86,678
50,200	GMO internet Inc	Barclays Bank	25,202
12,400	GMO internet Inc	HSBC	21,525
(23,800)	GMO Payment Gateway Inc	Bank of America Merrill Lynch	(199,863)
(38,800)	GMO Payment Gateway Inc	Barclays Bank	(148,747)
(3,200)	GMO Payment Gateway Inc	Citibank	(12,268)
(10,900)	GMO Payment Gateway Inc	Goldam Sachs	(91,534)
(10,200)	GMO Payment Gateway Inc	HSBC	9,310
(74,900)	GMO Payment Gateway Inc	JP Morgan	68,367
(28,600)	Goldwin Inc	Barclays Bank	(109,644)
(15,400)	Goldwin Inc	Goldam Sachs	(59,039)
45,700	GS Yuasa Corp	Bank of America Merrill Lynch	(9,967)
13,700	GS Yuasa Corp	Citibank	(3,251)
377,400	GS Yuasa Corp	Credit Suisse	(151,573)
38,500	GS Yuasa Corp	Goldam Sachs	(18,266)
10,900	GS Yuasa Corp	HSBC	(4,378)
7,900	GungHo Online Entertainment Inc	Barclays Bank	288
9,400	GungHo Online Entertainment Inc	Credit Suisse	998
111,800	Gunma Bank Ltd/The	Bank of America Merrill Lynch	(21,430)
20,300	Gunma Bank Ltd/The	Citibank	185
48,300	Gunma Bank Ltd/The	Credit Suisse	5,731
45,300	Gunma Bank Ltd/The	JP Morgan	5,375
(103,600)	H2O Retailing Corp	Bank of America Merrill Lynch	18,913
(89,700)	H2O Retailing Corp	Goldam Sachs	16,375
(139,800)	H2O Retailing Corp	HSBC	70,184
(76,100)	Hachijuni Bank Ltd/The	Deutsche Bank	14,587
(59,300)	Hachijuni Bank Ltd/The	JP Morgan	8,119
37,500	Hakuhodo DY Holdings Inc	Bank of America Merrill Lynch	(20,195)
59,000	Hakuhodo DY Holdings Inc	Barclays Bank	(7,540)
23,000	Hakuhodo DY Holdings Inc	Citibank	(2,939)
14,900	Hakuhodo DY Holdings Inc	Credit Suisse	7,344
15,800	Hakuhodo DY Holdings Inc	Deutsche Bank	(8,509)
15,300	Hakuhodo DY Holdings Inc	Goldam Sachs	(8,240)
14,300	Hakuhodo DY Holdings Inc	HSBC	7,049

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
36,100	Hakuhodo DY Holdings Inc	JP Morgan	17,794
9,100	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	5,399
49,700	Hankyu Hanshin Holdings Inc	Barclays Bank	(24,951)
8,300	Hankyu Hanshin Holdings Inc	Citibank	(4,167)
1,100	Hankyu Hanshin Holdings Inc	Credit Suisse	1,104
100	Hankyu Hanshin Holdings Inc	Deutsche Bank	59
7,200	Hankyu Hanshin Holdings Inc	Goldam Sachs	4,272
10,600	Hankyu Hanshin Holdings Inc	JP Morgan	10,643
(13,700)	Haseko Corp	Bank of America Merrill Lynch	4,252
(210,100)	Haseko Corp	Barclays Bank	(26,849)
(42,200)	Haseko Corp	Citibank	(5,393)
(29,200)	Haseko Corp	Goldam Sachs	(1,965)
(24,800)	Haseko Corp	HSBC	9,055
(17,900)	Heiwa Corp	Credit Suisse	-
(19,100)	Heiwa Corp	JP Morgan	-
(5,500)	Hikari Tsushin Inc	Bank of America Merrill Lynch	(85,436)
(14,400)	Hikari Tsushin Inc	Goldam Sachs	(245,794)
(7,600)	Hikari Tsushin Inc	HSBC	(54,804)
(28,600)	Hino Motors Ltd	Bank of America Merrill Lynch	(1,566)
(104,200)	Hino Motors Ltd	Barclays Bank	12,365
(12,300)	Hino Motors Ltd	Credit Suisse	(225)
(20,200)	Hino Motors Ltd	HSBC	(369)
2,835	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(13,197)
4,415	Hirose Electric Co Ltd	Citibank	(13,702)
85	Hirose Electric Co Ltd	Deutsche Bank	(396)
4,305	Hirose Electric Co Ltd	JP Morgan	(12,182)
(8,000)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	1,533
(55,300)	Hiroshima Bank Ltd/The	Citibank	-
(45,300)	Hiroshima Bank Ltd/The	Credit Suisse	11,164
(51,700)	Hiroshima Bank Ltd/The	Deutsche Bank	9,910
(44,500)	Hiroshima Bank Ltd/The	JP Morgan	10,967
28,400	HIS Co Ltd	Bank of America Merrill Lynch	32,183
97,200	HIS Co Ltd	Barclays Bank	117,114
13,700	HIS Co Ltd	Credit Suisse	25,510
(15,700)	Hisamitsu Pharmaceutical Co Inc	Citibank	(21,496)
(54,700)	Hisamitsu Pharmaceutical Co Inc	Goldam Sachs	(174,752)
(4,400)	Hisamitsu Pharmaceutical Co Inc	HSBC	(10,442)
(12,000)	Hisamitsu Pharmaceutical Co Inc	JP Morgan	(28,479)
42,300	Hitachi Capital Corp	Bank of America Merrill Lynch	49,808
28,500	Hitachi Capital Corp	Barclays Bank	26,014
6,500	Hitachi Capital Corp	Citibank	5,933
7,200	Hitachi Capital Corp	Goldam Sachs	8,478
25,900	Hitachi Capital Corp	HSBC	43,500
(5,500)	Hitachi Chemical Co Ltd	Bank of America Merrill Lynch	(27,422)
(74,000)	Hitachi Chemical Co Ltd	Barclays Bank	(297,202)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(5,700)	Hitachi Chemical Co Ltd	HSBC	(28,876)
(60,900)	Hitachi Construction Machinery Co Ltd	Bank of America Merrill Lynch	(46,182)
(15,200)	Hitachi Construction Machinery Co Ltd	Barclays Bank	(28,442)
(133,400)	Hitachi Construction Machinery Co Ltd	Goldam Sachs	(96,195)
(151,400)	Hitachi Construction Machinery Co Ltd	HSBC	13,820
(17,000)	Hitachi Construction Machinery Co Ltd	JP Morgan	1,552
(16,600)	Hitachi High-Technologies Corp	Bank of America Merrill Lynch	(51,235)
(74,900)	Hitachi High-Technologies Corp	Barclays Bank	(232,449)
(5,000)	Hitachi High-Technologies Corp	HSBC	(16,887)
5,200	Hitachi Ltd	Bank of America Merrill Lynch	9,391
9,800	Hitachi Ltd	Credit Suisse	15,342
79,200	Hitachi Ltd	HSBC	25,302
(173,100)	Hitachi Metals Ltd	Bank of America Merrill Lynch	(170,442)
(51,700)	Hitachi Metals Ltd	Barclays Bank	(32,562)
(304,200)	Hitachi Metals Ltd	Citibank	(191,591)
(83,100)	Hitachi Metals Ltd	Credit Suisse	(71,301)
(67,900)	Hitachi Metals Ltd	Goldam Sachs	(64,943)
(96,500)	Hitachi Metals Ltd	HSBC	(82,799)
(108,100)	Hitachi Metals Ltd	JP Morgan	(92,752)
(600)	Hitachi Transport System Ltd	Citibank	82
(1,300)	Hitachi Transport System Ltd	Deutsche Bank	1,780
(16,700)	Hitachi Transport System Ltd	JP Morgan	9,146
241,100	Hokkaido Electric Power Co Inc	Bank of America Merrill Lynch	(28,609)
37,600	Hokkaido Electric Power Co Inc	Barclays Bank	343
26,600	Hokkaido Electric Power Co Inc	Credit Suisse	(6,798)
66,700	Hokkaido Electric Power Co Inc	HSBC	(17,047)
(21,200)	Hokuhoku Financial Group Inc	Credit Suisse	(1,742)
(42,400)	Hokuhoku Financial Group Inc	HSBC	(3,483)
(2,500)	Hokuhoku Financial Group Inc	JP Morgan	(205)
22,800	Hokuriku Electric Power Co	Bank of America Merrill Lynch	832
33,900	Hokuriku Electric Power Co	Citibank	4,332
52,800	Hokuriku Electric Power Co	JP Morgan	(20,724)
25,700	Honda Motor Co Ltd	Barclays Bank	(9,618)
7,900	Honda Motor Co Ltd	Goldam Sachs	(5,985)
(1,900)	Horiba Ltd	Citibank	(173)
(5,300)	Horiba Ltd	HSBC	16,448
(8,300)	Hoshizaki Corp	Barclays Bank	6,818
39,900	House Foods Group Inc	Bank of America Merrill Lynch	(54,630)
23,100	House Foods Group Inc	Barclays Bank	(31,628)
20,800	House Foods Group Inc	Citibank	(28,479)
30,100	House Foods Group Inc	Credit Suisse	(45,559)
48,400	House Foods Group Inc	Goldam Sachs	(66,268)
6,500	House Foods Group Inc	HSBC	(8,951)
17,400	Hoya Corp	Credit Suisse	133,254
(21,700)	Hulic Co Ltd	Bank of America Merrill Lynch	(9,920)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(130,700)	Hulic Co Ltd	Barclays Bank	(63,229)
(10,900)	Hulic Co Ltd	Credit Suisse	(5,373)
(71,600)	Hulic Co Ltd	Deutsche Bank	(39,213)
(90,500)	Hulic Co Ltd	HSBC	(44,608)
(58,600)	Ibiden Co Ltd	Bank of America Merrill Lynch	(54,681)
(8,000)	Ibiden Co Ltd	Barclays Bank	(8,763)
(37,600)	Ibiden Co Ltd	Credit Suisse	(32,605)
(164,800)	Ibiden Co Ltd	HSBC	(142,905)
(237,300)	Ichigo Inc	Bank of America Merrill Lynch	(28,158)
(455,400)	Ichigo Inc	Barclays Bank	(70,666)
(38,200)	Ichigo Inc	Citibank	(5,928)
(155,200)	Ichigo Inc	Credit Suisse	(2,833)
(53,000)	Ichigo Inc	HSBC	(968)
(46,000)	Idemitsu Kosan Co Ltd	Bank of America Merrill Lynch	24,743
(94,500)	Idemitsu Kosan Co Ltd	Barclays Bank	(37,091)
(16,000)	Idemitsu Kosan Co Ltd	Citibank	(6,280)
(29,100)	Idemitsu Kosan Co Ltd	Credit Suisse	62,952
(54,000)	Idemitsu Kosan Co Ltd	Goldam Sachs	45,347
(83,100)	Idemitsu Kosan Co Ltd	HSBC	179,770
(31,300)	Idemitsu Kosan Co Ltd	JP Morgan	67,711
(7,900)	IHI Corp	Citibank	(3,029)
(22,500)	IHI Corp	Credit Suisse	3,902
(14,800)	IHI Corp	Goldam Sachs	8,241
(28,400)	IHI Corp	JP Morgan	4,925
(122,300)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	(106,618)
(22,100)	Iida Group Holdings Co Ltd	Barclays Bank	(10,691)
(5,100)	Iida Group Holdings Co Ltd	Citibank	(2,467)
(169,300)	Iida Group Holdings Co Ltd	Credit Suisse	(160,716)
(71,100)	Iida Group Holdings Co Ltd	JP Morgan	(67,495)
(64,600)	Inpex Corp	Bank of America Merrill Lynch	(26,346)
(76,200)	Inpex Corp	Barclays Bank	(34,429)
(35,400)	Inpex Corp	Goldam Sachs	(20,345)
(65,800)	Inpex Corp	HSBC	2,102
(11,900)	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	4,345
(364,000)	Isetan Mitsukoshi Holdings Ltd	Goldam Sachs	132,901
(212,800)	Isetan Mitsukoshi Holdings Ltd	HSBC	91,293
(27,200)	Isuzu Motors Ltd	Bank of America Merrill Lynch	1,493
(98,500)	Isuzu Motors Ltd	Barclays Bank	7,642
31,700	Ito En Ltd	Bank of America Merrill Lynch	34,722
4,500	Ito En Ltd	Barclays Bank	(3,286)
47,800	Ito En Ltd	Citibank	(34,905)
36,700	Ito En Ltd	Credit Suisse	40,199
24,000	Ito En Ltd	JP Morgan	26,288
34,300	ITOCHU Corp	Credit Suisse	8,766
19,200	ITOCHU Corp	JP Morgan	4,907

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(44,400)	Itochu Techno-Solutions Corp	Barclays Bank	35,259
(126,900)	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	2,317
(20,100)	Itoham Yonekyu Holdings Inc	Citibank	(2,018)
(88,500)	Itoham Yonekyu Holdings Inc	Credit Suisse	(5,655)
(66,700)	Itoham Yonekyu Holdings Inc	HSBC	(4,262)
(206,600)	Itoham Yonekyu Holdings Inc	JP Morgan	(13,201)
(52,000)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	4,272
(1,400)	Iyo Bank Ltd/The	Citibank	(102)
(106,200)	Iyo Bank Ltd/The	Credit Suisse	(5,816)
(19,600)	Iyo Bank Ltd/The	Deutsche Bank	1,610
(27,000)	Iyo Bank Ltd/The	JP Morgan	(1,479)
10,200	Izumi Co Ltd	Bank of America Merrill Lynch	(2,539)
30,800	Izumi Co Ltd	Barclays Bank	(15,463)
8,900	Izumi Co Ltd	Credit Suisse	(10,015)
8,800	Izumi Co Ltd	Goldam Sachs	(11,647)
80,000	J Front Retailing Co Ltd	Bank of America Merrill Lynch	4,501
108,800	J Front Retailing Co Ltd	Barclays Bank	(8,938)
17,000	J Front Retailing Co Ltd	Goldam Sachs	(1,794)
16,900	J Front Retailing Co Ltd	HSBC	982
21,400	J Front Retailing Co Ltd	JP Morgan	(3,125)
(12,200)	Japan Airlines Co Ltd	Barclays Bank	(9,800)
(8,000)	Japan Airport Terminal Co Ltd	Goldam Sachs	(18,256)
(63,500)	Japan Airport Terminal Co Ltd	HSBC	(127,516)
23,300	Japan Aviation Electronics Industry Ltd	Goldam Sachs	(6,593)
(33,800)	Japan Exchange Group Inc	Bank of America Merrill Lynch	841
(25,300)	Japan Exchange Group Inc	Barclays Bank	11,547
(372,000)	Japan Exchange Group Inc	Goldam Sachs	(105,262)
66,600	Japan Petroleum Exploration Co Ltd	Bank of America Merrill Lynch	(68,174)
2,400	Japan Petroleum Exploration Co Ltd	Citibank	(570)
26,800	Japan Petroleum Exploration Co Ltd	Credit Suisse	(40,010)
122,900	Japan Petroleum Exploration Co Ltd	Goldam Sachs	(144,714)
15,600	Japan Petroleum Exploration Co Ltd	HSBC	(27,340)
(212,700)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	(7,766)
(80,900)	Japan Post Bank Co Ltd	Citibank	(8,861)
(85,900)	Japan Post Bank Co Ltd	Credit Suisse	20,386
(76,900)	Japan Post Bank Co Ltd	Goldam Sachs	(5,650)
(100,400)	Japan Post Bank Co Ltd	HSBC	23,827
(31,300)	Japan Post Bank Co Ltd	JP Morgan	7,428
(266,600)	Japan Post Insurance Co Ltd	Goldam Sachs	(58,404)
(39,300)	Japan Steel Works Ltd/The	Bank of America Merrill Lynch	11,120
(46,800)	Japan Steel Works Ltd/The	Barclays Bank	11,534
(34,200)	Japan Steel Works Ltd/The	Citibank	8,429
(38,600)	Japan Steel Works Ltd/The	Credit Suisse	23,959
(45,000)	Japan Steel Works Ltd/The	HSBC	27,931
(64,000)	Japan Tobacco Inc	Bank of America Merrill Lynch	(14,804)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(149,600)	Japan Tobacco Inc	Barclays Bank	(15,704)
(168,200)	JFE Holdings Inc	Bank of America Merrill Lynch	(125,973)
(288,000)	JFE Holdings Inc	Barclays Bank	(281,283)
(11,100)	JGC Corp	Barclays Bank	3,546
(269,700)	JGC Corp	Goldam Sachs	307,722
(340,300)	JGC Holdings Corp	HSBC	167,735
(13,300)	JSR Corp	Citibank	2,428
(14,400)	JSR Corp	Credit Suisse	21,819
(150,400)	JSR Corp	HSBC	227,889
(11,500)	JSR Corp	JP Morgan	17,425
121,600	JTEKT Corp	Bank of America Merrill Lynch	(58,002)
17,900	JTEKT Corp	Barclays Bank	(817)
73,000	JTEKT Corp	Citibank	(3,332)
52,000	JTEKT Corp	Credit Suisse	(52,686)
21,300	JTEKT Corp	Deutsche Bank	(15,943)
14,100	JTEKT Corp	Goldam Sachs	(10,554)
16,400	JTEKT Corp	HSBC	(11,385)
48,500	JTEKT Corp	JP Morgan	(49,140)
(6,000)	Justsystems Corp	Bank of America Merrill Lynch	548
(25,400)	Justsystems Corp	Barclays Bank	(11,592)
(3,300)	Justsystems Corp	Goldam Sachs	(1,739)
(54,300)	Justsystems Corp	HSBC	(188,344)
(98,400)	JXTG Holdings Inc	Bank of America Merrill Lynch	11,646
(143,800)	JXTG Holdings Inc	Citibank	(8,926)
(199,100)	JXTG Holdings Inc	Goldam Sachs	23,252
(548,200)	JXTG Holdings Inc	HSBC	193,650
(148,300)	JXTG Holdings Inc	JP Morgan	52,387
25,400	Kagome Co Ltd	Bank of America Merrill Lynch	(13,911)
57,500	Kagome Co Ltd	Barclays Bank	(25,718)
40,900	Kagome Co Ltd	Citibank	(18,293)
7,400	Kagome Co Ltd	Credit Suisse	(405)
39,900	Kagome Co Ltd	Goldam Sachs	(20,692)
17,600	Kagome Co Ltd	HSBC	(964)
16,200	Kagome Co Ltd	JP Morgan	(887)
(112,700)	Kajima Corp	Bank of America Merrill Lynch	21,603
(31,300)	Kajima Corp	Barclays Bank	(3,143)
(96,700)	Kajima Corp	Credit Suisse	68,848
(55,000)	Kajima Corp	Goldam Sachs	10,543
(31,900)	Kakaku.com Inc	Bank of America Merrill Lynch	(40,720)
(60,100)	Kakaku.com Inc	Barclays Bank	47,178
(25,100)	Kakaku.com Inc	Goldam Sachs	(35,970)
(25,900)	Kakaku.com Inc	HSBC	(51,065)
(31,600)	Kakaku.com Inc	JP Morgan	(62,303)
43,400	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	23,769
34,100	Kaken Pharmaceutical Co Ltd	Citibank	12,450

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
18,900	Kaken Pharmaceutical Co Ltd	Credit Suisse	6,761
18,700	Kaken Pharmaceutical Co Ltd	Deutsche Bank	10,241
31,100	Kaken Pharmaceutical Co Ltd	JP Morgan	11,355
90,600	Kamigumi Co Ltd	Bank of America Merrill Lynch	(148,857)
21,000	Kamigumi Co Ltd	Barclays Bank	(9,009)
58,100	Kamigumi Co Ltd	Citibank	(24,925)
29,700	Kamigumi Co Ltd	Credit Suisse	(19,248)
12,700	Kamigumi Co Ltd	Deutsche Bank	(20,866)
147,600	Kamigumi Co Ltd	Goldam Sachs	(239,367)
52,400	Kamigumi Co Ltd	HSBC	(33,959)
36,700	Kamigumi Co Ltd	JP Morgan	(23,784)
229,000	Kandenko Co Ltd	Bank of America Merrill Lynch	(103,025)
111,700	Kandenko Co Ltd	Barclays Bank	(34,666)
14,200	Kandenko Co Ltd	Citibank	(4,407)
101,900	Kandenko Co Ltd	Credit Suisse	(986)
147,000	Kandenko Co Ltd	Goldam Sachs	(72,457)
88,400	Kandenko Co Ltd	HSBC	5,648
19,400	Kandenko Co Ltd	JP Morgan	1,240
197,800	Kaneka Corp	Citibank	(54,165)
2,100	Kaneka Corp	Credit Suisse	(6,613)
(107,400)	Kansai Electric Power Co Inc/The	Bank of America Merrill Lynch	(22,038)
(410,600)	Kansai Electric Power Co Inc/The	Barclays Bank	(35,605)
(37,500)	Kansai Electric Power Co Inc/The	HSBC	4,279
(24,200)	Kansai Mirai Financial Group Inc	Bank of America Merrill Lynch	2,430
(34,800)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(15,083)
(15,800)	Kansai Paint Co Ltd	Barclays Bank	4,759
(88,400)	Kansai Paint Co Ltd	Credit Suisse	(41,152)
(147,600)	Kansai Paint Co Ltd	JP Morgan	(68,711)
135,800	Kawasaki Heavy Industries Ltd	Bank of America Merrill Lynch	(79,565)
21,000	Kawasaki Heavy Industries Ltd	Barclays Bank	3,450
39,300	Kawasaki Heavy Industries Ltd	Citibank	6,457
41,000	Kawasaki Heavy Industries Ltd	Credit Suisse	(46,948)
32,400	Kawasaki Heavy Industries Ltd	Goldam Sachs	(27,800)
43,600	Kawasaki Heavy Industries Ltd	HSBC	(54,522)
33,000	Kawasaki Heavy Industries Ltd	JP Morgan	(41,267)
(246,101)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	(60,652)
(112,200)	Kawasaki Kisen Kaisha Ltd	JP Morgan	(27,652)
(14,200)	KDDI Corp	Bank of America Merrill Lynch	6,837
(58,200)	KDDI Corp	Barclays Bank	10,094
(73,000)	KDDI Corp	Credit Suisse	26,653
(22,900)	KDDI Corp	Goldam Sachs	6,055
(1,600)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	1,168
(28,000)	Keihan Holdings Co Ltd	Citibank	15,335
(47,000)	Keihan Holdings Co Ltd	Credit Suisse	12,870
(3,700)	Keihan Holdings Co Ltd	JP Morgan	1,013

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
72,600	Keikyu Corp	Bank of America Merrill Lynch	19,772
10,200	Keikyu Corp	Barclays Bank	(1,117)
12,800	Keikyu Corp	Citibank	(1,402)
12,400	Keikyu Corp	Credit Suisse	3,396
10,200	Keikyu Corp	Goldam Sachs	(2,146)
12,700	Keikyu Corp	HSBC	5,523
(8,300)	Keio Corp	Citibank	7,576
(23,500)	Keio Corp	Credit Suisse	(23,595)
(31,000)	Keio Corp	JP Morgan	(31,126)
(69,600)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	8,941
(9,500)	Keisei Electric Railway Co Ltd	Credit Suisse	(867)
(40,200)	Keisei Electric Railway Co Ltd	HSBC	(3,669)
85,200	Kewpie Corp	Bank of America Merrill Lynch	(25,664)
31,100	Kewpie Corp	Barclays Bank	(12,774)
46,300	Kewpie Corp	Citibank	(19,018)
11,700	Kewpie Corp	Credit Suisse	(4,699)
48,500	Kewpie Corp	Goldam Sachs	(14,609)
39,000	Kewpie Corp	HSBC	(15,663)
(4,600)	Keyence Corp	Bank of America Merrill Lynch	(21,414)
(5,400)	Keyence Corp	Citibank	(16,759)
(7,000)	Keyence Corp	Credit Suisse	(31,628)
(12,600)	Keyence Corp	HSBC	(56,930)
(5,600)	Keyence Corp	JP Morgan	(25,302)
(17,700)	Kikkoman Corp	Bank of America Merrill Lynch	6,134
(4,300)	Kikkoman Corp	Barclays Bank	1,570
73,500	Kinden Corp	Bank of America Merrill Lynch	(36,228)
44,600	Kinden Corp	Barclays Bank	(19,948)
127,000	Kinden Corp	Citibank	(56,803)
97,600	Kinden Corp	Credit Suisse	9,800
53,600	Kinden Corp	Goldam Sachs	(26,420)
11,800	Kinden Corp	HSBC	1,185
131,100	Kinden Corp	JP Morgan	13,163
58,700	Kintetsu Group Holdings Co Ltd	Barclays Bank	(53,580)
3,900	Kintetsu Group Holdings Co Ltd	Citibank	(3,560)
3,900	Kintetsu Group Holdings Co Ltd	HSBC	3,204
22,000	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	(21,587)
17,900	Kirin Holdings Co Ltd	Citibank	(8,088)
1,200	Kirin Holdings Co Ltd	Credit Suisse	(1,046)
8,400	Kirin Holdings Co Ltd	Goldam Sachs	(8,242)
42,000	Kirin Holdings Co Ltd	JP Morgan	(36,612)
9,600	Kissei Pharmaceutical Co Ltd	Bank of America Merrill Lynch	14,108
9,600	Kissei Pharmaceutical Co Ltd	Citibank	11,041
4,400	Kissei Pharmaceutical Co Ltd	Credit Suisse	4,297
1,800	Kissei Pharmaceutical Co Ltd	Deutsche Bank	2,645
13,800	Kissei Pharmaceutical Co Ltd	JP Morgan	13,478

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(3,900)	Kobayashi Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(7,137)
(3,500)	Kobayashi Pharmaceutical Co Ltd	Barclays Bank	(7,028)
(3,500)	Kobayashi Pharmaceutical Co Ltd	Citibank	(7,028)
(20,100)	Kobayashi Pharmaceutical Co Ltd	Goldam Sachs	(67,884)
(2,600)	Kobayashi Pharmaceutical Co Ltd	HSBC	(4,035)
(7,500)	Kobayashi Pharmaceutical Co Ltd	JP Morgan	(11,638)
(125,100)	Kobe Bussan Co Ltd	Bank of America Merrill Lynch	(222,669)
(54,800)	Kobe Bussan Co Ltd	Barclays Bank	(15,006)
(27,400)	Kobe Bussan Co Ltd	Goldam Sachs	(48,770)
(113,800)	Kobe Bussan Co Ltd	HSBC	(342,787)
146,500	Kobe Steel Ltd	Bank of America Merrill Lynch	(5,349)
236,800	Kobe Steel Ltd	Goldam Sachs	(8,646)
(60,000)	Koei Tecmo Holdings Co Ltd	Bank of America Merrill Lynch	(34,215)
(93,000)	Koei Tecmo Holdings Co Ltd	Barclays Bank	(61,969)
(24,400)	Koei Tecmo Holdings Co Ltd	HSBC	(26,504)
(11,200)	Koei Tecmo Holdings Co Ltd	JP Morgan	(12,166)
(6,100)	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	(5,760)
(34,200)	Koito Manufacturing Co Ltd	Barclays Bank	(40,582)
(5,900)	Koito Manufacturing Co Ltd	Goldam Sachs	(4,145)
(16,200)	Koito Manufacturing Co Ltd	HSBC	63,584
70,100	Kokuyo Co Ltd	Bank of America Merrill Lynch	24,315
23,500	Kokuyo Co Ltd	Barclays Bank	7,722
44,300	Kokuyo Co Ltd	Citibank	14,557
29,900	Kokuyo Co Ltd	Credit Suisse	6,277
219,900	Kokuyo Co Ltd	Goldam Sachs	76,274
40,000	Kokuyo Co Ltd	HSBC	8,398
47,800	Kokuyo Co Ltd	JP Morgan	11,656
(9,900)	Komatsu Ltd	Bank of America Merrill Lynch	4,699
(19,400)	Komatsu Ltd	Barclays Bank	(3,984)
(78,600)	Komatsu Ltd	Credit Suisse	80,354
(50,700)	Komatsu Ltd	HSBC	51,832
(72,900)	Komatsu Ltd	JP Morgan	74,527
7,900	Konami Holdings Corp	Bank of America Merrill Lynch	(1,082)
7,800	Konami Holdings Corp	Barclays Bank	(1,068)
11,600	Konami Holdings Corp	Citibank	(1,588)
1,700	Konami Holdings Corp	Credit Suisse	2,871
19,000	Konami Holdings Corp	HSBC	27,623
400	Konica Minolta Inc	Credit Suisse	(47)
46,300	Konica Minolta Inc	Goldam Sachs	(7,607)
32,800	Konica Minolta Inc	JP Morgan	(3,892)
(3,700)	Kose Corp	Bank of America Merrill Lynch	(11,483)
(5,300)	Kose Corp	Barclays Bank	3,386
(4,000)	Kose Corp	Credit Suisse	(365)
(1,700)	Kose Corp	Goldam Sachs	6,236
(1,500)	Kose Corp	JP Morgan	(137)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
31,400	K's Holdings Corp	Bank of America Merrill Lynch	(483)
15,400	K's Holdings Corp	Credit Suisse	3,218
12,600	K's Holdings Corp	HSBC	(3,439)
(341,100)	Kubota Corp	Bank of America Merrill Lynch	(56,273)
(8,800)	Kubota Corp	Barclays Bank	1,245
(39,100)	Kubota Corp	Credit Suisse	18,916
(23,600)	Kubota Corp	Goldam Sachs	(3,985)
(64,900)	Kubota Corp	HSBC	31,397
17,300	Kuraray Co Ltd	Bank of America Merrill Lynch	(2,842)
13,900	Kuraray Co Ltd	Barclays Bank	2,538
146,400	Kurita Water Industries Ltd	Bank of America Merrill Lynch	(6,682)
12,700	Kurita Water Industries Ltd	Barclays Bank	(6,955)
15,300	Kurita Water Industries Ltd	Citibank	(8,379)
28,100	Kurita Water Industries Ltd	Credit Suisse	(41,039)
5,400	Kurita Water Industries Ltd	Deutsche Bank	(246)
36,900	Kurita Water Industries Ltd	Goldam Sachs	(1,684)
35,800	Kurita Water Industries Ltd	JP Morgan	(52,284)
(11,700)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	14,951
(3,700)	Kusuri no Aoki Holdings Co Ltd	Citibank	17,562
(11,000)	Kusuri no Aoki Holdings Co Ltd	Credit Suisse	(20,081)
(66,700)	Kusuri no Aoki Holdings Co Ltd	Goldam Sachs	85,236
(5,000)	Kusuri no Aoki Holdings Co Ltd	HSBC	(9,128)
(500)	Kusuri no Aoki Holdings Co Ltd	JP Morgan	(913)
7,900	Kyocera Corp	Bank of America Merrill Lynch	27,647
32,100	Kyocera Corp	Barclays Bank	74,130
2,700	Kyocera Corp	Citibank	6,235
5,600	Kyocera Corp	Goldam Sachs	18,862
13,700	Kyocera Corp	HSBC	34,139
3,500	Kyocera Corp	JP Morgan	8,722
3,200	KYORIN Holdings Inc	Bank of America Merrill Lynch	2,804
(25,800)	Kyoritsu Maintenance Co Ltd	Bank of America Merrill Lynch	(35,325)
(3,300)	Kyoritsu Maintenance Co Ltd	Citibank	-
(55,900)	Kyoritsu Maintenance Co Ltd	Credit Suisse	(201,547)
(41,900)	Kyoritsu Maintenance Co Ltd	JP Morgan	(151,070)
(45,600)	Kyowa Exeo Corp	Barclays Bank	29,969
(24,200)	Kyowa Exeo Corp	HSBC	(20,543)
1,200	Kyowa Kirin Co Ltd	Citibank	515
13,000	Kyowa Kirin Co Ltd	Credit Suisse	7,683
85,100	Kyowa Kirin Co Ltd	Goldam Sachs	180,989
24,800	Kyowa Kirin Co Ltd	JP Morgan	40,222
87,200	Kyudenko Corp	HSBC	(147,250)
(101,700)	Kyushu Electric Power Co Inc	Bank of America Merrill Lynch	(30,531)
(99,500)	Kyushu Electric Power Co Inc	Barclays Bank	(14,532)
(295,000)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	(3,331)
(183,800)	Kyushu Financial Group Inc	Barclays Bank	(11,744)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
日本(続き)			
(56,500)	Kyushu Financial Group Inc	Citibank	(3,610)
(103,800)	Kyushu Financial Group Inc	Credit Suisse	(30,319)
(104,200)	Kyushu Financial Group Inc	Deutsche Bank	-
(45,000)	Kyushu Financial Group Inc	Goldam Sachs	-
(100,100)	Kyushu Financial Group Inc	HSBC	(29,238)
(130,800)	Kyushu Financial Group Inc	JP Morgan	(38,205)
(107,900)	Kyushu Railway Co	Bank of America Merrill Lynch	54,169
(95,500)	Kyushu Railway Co	Credit Suisse	26,151
(120,700)	Kyushu Railway Co	HSBC	33,052
49,200	Lawson Inc	Bank of America Merrill Lynch	(12,825)
45,500	Lawson Inc	Barclays Bank	(41,532)
15,500	Lawson Inc	Citibank	(14,148)
18,700	Lawson Inc	JP Morgan	(30,724)
(40,855)	Line Corp	Bank of America Merrill Lynch	(41,021)
(30,800)	Line Corp	Credit Suisse	(231,938)
(158,748)	Line Corp	JP Morgan	(1,195,446)
68,200	Lintec Corp	Bank of America Merrill Lynch	23,656
26,200	Lintec Corp	Citibank	12,436
23,300	Lintec Corp	Credit Suisse	8,082
101,700	Lintec Corp	HSBC	35,275
43,500	Lintec Corp	JP Morgan	15,088
(8,000)	Lion Corp	Goldam Sachs	(3,578)
(114,300)	M3 Inc	Barclays Bank	(92,855)
(195,700)	M3 Inc	HSBC	(553,758)
23,200	Mabuchi Motor Co Ltd	Bank of America Merrill Lynch	(72,000)
14,100	Mabuchi Motor Co Ltd	Barclays Bank	(30,245)
13,700	Mabuchi Motor Co Ltd	Citibank	(29,387)
100	Mabuchi Motor Co Ltd	Credit Suisse	(443)
2,400	Mabuchi Motor Co Ltd	Deutsche Bank	(7,448)
6,500	Mabuchi Motor Co Ltd	Goldam Sachs	(13,259)
20,100	Mabuchi Motor Co Ltd	JP Morgan	(88,983)
(331,400)	Maeda Corp	Bank of America Merrill Lynch	124,024
(156,300)	Maeda Corp	Barclays Bank	(19,974)
(65,500)	Maeda Corp	Citibank	(8,370)
(47,000)	Maeda Corp	Credit Suisse	38,611
(253,500)	Maeda Corp	Goldam Sachs	84,927
(57,500)	Maeda Corp	HSBC	47,237
(123,800)	Maeda Corp	JP Morgan	101,702
7,700	Maeda Road Construction Co Ltd	Bank of America Merrill Lynch	10,051
27,000	Maeda Road Construction Co Ltd	Barclays Bank	18,237
11,100	Maeda Road Construction Co Ltd	Citibank	7,498
7,700	Maeda Road Construction Co Ltd	Goldam Sachs	10,051
23,000	Maeda Road Construction Co Ltd	HSBC	35,589
(32,200)	Makita Corp	Bank of America Merrill Lynch	6,054
(20,100)	Makita Corp	Citibank	(9,173)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(35,300)	Makita Corp	Credit Suisse	48,332
(120,300)	Makita Corp	Goldam Sachs	27,452
(76,400)	Makita Corp	HSBC	104,605
(30,200)	Makita Corp	JP Morgan	41,349
(26,900)	Mani Inc	Bank of America Merrill Lynch	123
(89,000)	Mani Inc	Barclays Bank	(38,994)
(10,900)	Mani Inc	Goldam Sachs	284
(7,800)	Mani Inc	HSBC	1,709
132,800	Marubeni Corp	Bank of America Merrill Lynch	(3,394)
5,800	Maruha Nichiro Corp	Citibank	1,324
9,400	Maruha Nichiro Corp	Credit Suisse	(3,573)
5,600	Maruha Nichiro Corp	Goldam Sachs	(3,476)
19,800	Maruha Nichiro Corp	JP Morgan	(9,217)
(9,800)	Marui Group Co Ltd	Bank of America Merrill Lynch	(4,920)
(34,100)	Marui Group Co Ltd	Goldam Sachs	(17,119)
(23,600)	Marui Group Co Ltd	JP Morgan	(22,403)
(5,700)	Maruichi Steel Tube Ltd	Barclays Bank	1,561
(75,300)	Matsui Securities Co Ltd	Bank of America Merrill Lynch	5,499
(106,600)	Matsui Securities Co Ltd	Barclays Bank	(5,838)
(49,500)	Matsumotokiyoshi Holdings Co Ltd	Goldam Sachs	15,446
87,400	Mazda Motor Corp	Bank of America Merrill Lynch	(2,393)
26,300	Mazda Motor Corp	Citibank	3,361
200,000	Mazda Motor Corp	Credit Suisse	(73,023)
55,000	Mazda Motor Corp	Goldam Sachs	(1,506)
153,000	Mazda Motor Corp	HSBC	(55,862)
52,800	Mazda Motor Corp	JP Morgan	(19,278)
(24,200)	Mebuki Financial Group Inc	Bank of America Merrill Lynch	1,767
(529,700)	Mebuki Financial Group Inc	Citibank	(4,835)
(316,600)	Mebuki Financial Group Inc	Credit Suisse	5,780
(1,244,600)	Mebuki Financial Group Inc	JP Morgan	22,721
143,700	Medipal Holdings Corp	Bank of America Merrill Lynch	(183,682)
31,900	Medipal Holdings Corp	Barclays Bank	(57,071)
133,200	Medipal Holdings Corp	Citibank	(238,302)
60,200	Medipal Holdings Corp	Credit Suisse	(67,588)
326,400	Medipal Holdings Corp	Goldam Sachs	(411,147)
46,000	Medipal Holdings Corp	HSBC	(51,645)
63,500	Medipal Holdings Corp	JP Morgan	(71,293)
80,300	Megmilk Snow Brand Co Ltd	Bank of America Merrill Lynch	(40,331)
31,800	Megmilk Snow Brand Co Ltd	Barclays Bank	(16,835)
24,600	Megmilk Snow Brand Co Ltd	Citibank	(13,024)
42,000	Megmilk Snow Brand Co Ltd	Credit Suisse	(44,854)
13,000	Megmilk Snow Brand Co Ltd	Deutsche Bank	(8,069)
75,300	Megmilk Snow Brand Co Ltd	Goldam Sachs	(46,738)
18,900	Megmilk Snow Brand Co Ltd	JP Morgan	(20,184)
15,800	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	(41,824)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
16,100	MEIJI Holdings Co Ltd	Barclays Bank	-
12,400	MEIJI Holdings Co Ltd	Citibank	-
11,700	MEIJI Holdings Co Ltd	Credit Suisse	(50,235)
50,700	MEIJI Holdings Co Ltd	Goldam Sachs	(121,184)
12,700	MEIJI Holdings Co Ltd	HSBC	(83,465)
15,200	MEIJI Holdings Co Ltd	JP Morgan	(99,895)
(13,600)	Minebea Mitsumi Inc	Bank of America Merrill Lynch	(4,846)
(71,800)	Minebea Mitsumi Inc	Barclays Bank	(28,181)
(109,100)	Minebea Mitsumi Inc	HSBC	36,846
47,000	Miraca Holdings Inc	Bank of America Merrill Lynch	6,373
12,400	Miraca Holdings Inc	Barclays Bank	(4,414)
(8,100)	Misumi Group Inc	Bank of America Merrill Lynch	4,584
(6,700)	Misumi Group Inc	Citibank	(1,774)
(18,300)	Misumi Group Inc	Credit Suisse	26,726
(18,800)	Misumi Group Inc	Deutsche Bank	10,639
(77,800)	Misumi Group Inc	Goldam Sachs	44,029
(80,000)	Misumi Group Inc	JP Morgan	116,836
239,500	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	(116,739)
217,000	Mitsubishi Chemical Holdings Corp	Goldam Sachs	(105,772)
11,800	Mitsubishi Corp	Bank of America Merrill Lynch	862
12,500	Mitsubishi Corp	Credit Suisse	(1,198)
8,200	Mitsubishi Corp	Goldam Sachs	599
46,700	Mitsubishi Electric Corp	Bank of America Merrill Lynch	(8,263)
47,800	Mitsubishi Electric Corp	Citibank	654
(59,100)	Mitsubishi Estate Co Ltd	Bank of America Merrill Lynch	(1,349)
(53,100)	Mitsubishi Estate Co Ltd	Barclays Bank	5,816
(19,300)	Mitsubishi Estate Co Ltd	Credit Suisse	11,539
(2,200)	Mitsubishi Estate Co Ltd	HSBC	1,315
79,200	Mitsubishi Gas Chemical Co Inc	HSBC	21,688
20,400	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	(28,490)
32,100	Mitsubishi Heavy Industries Ltd	Credit Suisse	(54,792)
89,900	Mitsubishi Heavy Industries Ltd	Goldam Sachs	(125,551)
97,600	Mitsubishi Heavy Industries Ltd	HSBC	(166,594)
10,900	Mitsubishi Heavy Industries Ltd	JP Morgan	(18,605)
37,500	Mitsubishi Logistics Corp	Barclays Bank	(8,557)
7,200	Mitsubishi Logistics Corp	Citibank	(1,643)
17,600	Mitsubishi Logistics Corp	Credit Suisse	(7,914)
42,300	Mitsubishi Logistics Corp	HSBC	(24,601)
59,800	Mitsubishi Materials Corp	Bank of America Merrill Lynch	(59,405)
75,300	Mitsubishi Materials Corp	Barclays Bank	(12,372)
11,800	Mitsubishi Materials Corp	Citibank	(1,939)
32,500	Mitsubishi Materials Corp	Credit Suisse	(68,527)
20,400	Mitsubishi Materials Corp	Goldam Sachs	(26,255)
17,600	Mitsubishi Materials Corp	JP Morgan	(37,110)
442,500	Mitsubishi Motors Corp	Bank of America Merrill Lynch	(6,373)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(161,700)	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	(1,018,420)
(64,600)	Mitsubishi Tanabe Pharma Corp	Barclays Bank	(590)
(29,800)	Mitsubishi Tanabe Pharma Corp	Credit Suisse	(180,070)
(23,300)	Mitsubishi Tanabe Pharma Corp	HSBC	(140,793)
(282,800)	Mitsubishi UFJ Financial Group Inc	Bank of America Merrill Lynch	(1,505)
(917,100)	Mitsubishi UFJ Financial Group Inc	Barclays Bank	(45,204)
(52,500)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America Merrill Lynch	(3,481)
(90,900)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(14,935)
(310,800)	Mitsubishi UFJ Lease & Finance Co Ltd	HSBC	(51,065)
(113,600)	Mitsui & Co Ltd	Bank of America Merrill Lynch	(15,574)
(35,100)	Mitsui & Co Ltd	Barclays Bank	(1,282)
74,500	Mitsui Chemicals Inc	Bank of America Merrill Lynch	(52,362)
48,200	Mitsui Chemicals Inc	Citibank	(12,319)
28,800	Mitsui Chemicals Inc	Credit Suisse	(40,221)
7,200	Mitsui Chemicals Inc	Deutsche Bank	(5,060)
21,900	Mitsui Chemicals Inc	Goldam Sachs	(15,392)
27,900	Mitsui Chemicals Inc	HSBC	(38,964)
23,100	Mitsui Chemicals Inc	JP Morgan	(32,261)
(29,600)	Mitsui Fudosan Co Ltd	Barclays Bank	3,512
(8,800)	Mitsui Fudosan Co Ltd	Citibank	1,044
(7,800)	Mitsui Fudosan Co Ltd	Credit Suisse	6,550
(62,600)	Mitsui Fudosan Co Ltd	HSBC	52,569
(8,200)	Mitsui Fudosan Co Ltd	JP Morgan	6,886
(7,100)	Mitsui Mining & Smelting Co Ltd	Bank of America Merrill Lynch	(1,750)
(87,900)	Mitsui Mining & Smelting Co Ltd	Barclays Bank	(32,896)
(7,100)	Mitsui Mining & Smelting Co Ltd	HSBC	33,635
41,200	Mitsui OSK Lines Ltd	Bank of America Merrill Lynch	(58,290)
9,900	Mitsui OSK Lines Ltd	Barclays Bank	1,265
27,400	Mitsui OSK Lines Ltd	Goldam Sachs	(38,766)
7,300	Mitsui OSK Lines Ltd	HSBC	(10,994)
(25,100)	Miura Co Ltd	Barclays Bank	(11,455)
(19,500)	Miura Co Ltd	Credit Suisse	3,560
(24,800)	Miura Co Ltd	HSBC	4,527
(11,800)	Miura Co Ltd	JP Morgan	2,154
1,916,800	Mizuho Financial Group Inc	HSBC	(48,989)
6,600	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	2,109
4,000	Mochida Pharmaceutical Co Ltd	Barclays Bank	(913)
6,400	Mochida Pharmaceutical Co Ltd	Credit Suisse	2,337
19,400	Mochida Pharmaceutical Co Ltd	JP Morgan	7,083
(42,100)	MonotaRO Co Ltd	Bank of America Merrill Lynch	(41,887)
(215,200)	MonotaRO Co Ltd	Barclays Bank	-
(68,800)	MonotaRO Co Ltd	Citibank	-
(16,200)	MonotaRO Co Ltd	Goldam Sachs	(16,118)
(13,800)	MonotaRO Co Ltd	HSBC	3,149
19,100	Morinaga & Co Ltd/Japan	Bank of America Merrill Lynch	(36,612)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
9,800	Morinaga & Co Ltd/Japan	Citibank	(6,262)
33,200	Morinaga & Co Ltd/Japan	Credit Suisse	21,213
75,800	Morinaga & Co Ltd/Japan	Goldam Sachs	(145,297)
26,200	Morinaga & Co Ltd/Japan	HSBC	16,740
8,700	Morinaga & Co Ltd/Japan	JP Morgan	5,559
57,100	MS&AD Insurance Group Holdings Inc	Citibank	25,539
160,400	MS&AD Insurance Group Holdings Inc	HSBC	(20,497)
(22,100)	Murata Manufacturing Co Ltd	Bank of America Merrill Lynch	(32,679)
(16,400)	Murata Manufacturing Co Ltd	Barclays Bank	(45,358)
(29,900)	Murata Manufacturing Co Ltd	Credit Suisse	(28,384)
(14,900)	Murata Manufacturing Co Ltd	HSBC	(14,144)
(40,900)	Murata Manufacturing Co Ltd	JP Morgan	(38,826)
(15,500)	Nabtesco Corp	Bank of America Merrill Lynch	4,244
(6,900)	Nabtesco Corp	Credit Suisse	630
(125,800)	Nabtesco Corp	Goldam Sachs	34,448
(30,000)	Nabtesco Corp	HSBC	2,738
18,000	Nagase & Co Ltd	Bank of America Merrill Lynch	(1,150)
19,000	Nagase & Co Ltd	Citibank	(2,775)
20,600	Nagase & Co Ltd	JP Morgan	(3,761)
10,600	Nagoya Railroad Co Ltd	Barclays Bank	(13,062)
13,600	Nagoya Railroad Co Ltd	Citibank	(16,759)
1,200	Nagoya Railroad Co Ltd	Credit Suisse	(767)
5,500	Nagoya Railroad Co Ltd	Deutsche Bank	(5,020)
6,400	Nagoya Railroad Co Ltd	JP Morgan	(4,089)
97,400	NEC Corp	Bank of America Merrill Lynch	(6,649)
18,700	NEC Corp	Credit Suisse	5,974
51,800	NEC Corp	HSBC	16,549
20,600	NET One Systems Co Ltd	Bank of America Merrill Lynch	17,890
13,100	NET One Systems Co Ltd	Barclays Bank	(2,989)
6,400	NET One Systems Co Ltd	Credit Suisse	8,001
21,900	NET One Systems Co Ltd	Goldam Sachs	23,227
9,500	NET One Systems Co Ltd	HSBC	14,252
(178,400)	Nexon Co Ltd	Barclays Bank	(11,399)
(20,900)	Nexon Co Ltd	Citibank	(1,335)
(35,400)	Nexon Co Ltd	Credit Suisse	(32,313)
(44,000)	NGK Insulators Ltd	Citibank	(4,418)
(33,500)	NGK Insulators Ltd	Credit Suisse	16,818
(31,700)	NGK Insulators Ltd	Deutsche Bank	1,447
(30,500)	NGK Insulators Ltd	HSBC	15,312
(73,400)	NGK Spark Plug Co Ltd	Bank of America Merrill Lynch	7,816
(25,100)	NGK Spark Plug Co Ltd	Barclays Bank	(7,790)
(13,400)	NGK Spark Plug Co Ltd	Citibank	(4,159)
(49,700)	NGK Spark Plug Co Ltd	Credit Suisse	51,716
(66,700)	NGK Spark Plug Co Ltd	Goldam Sachs	16,438
(30,200)	NGK Spark Plug Co Ltd	HSBC	31,425

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(33,900)	NGK Spark Plug Co Ltd	JP Morgan	35,275
4,000	NH Foods Ltd	Credit Suisse	(9,493)
8,800	NH Foods Ltd	Goldam Sachs	(20,884)
8,900	NH Foods Ltd	HSBC	(21,122)
91,300	NHK Spring Co Ltd	JP Morgan	(3,333)
(24,900)	Nichirei Corp	Goldam Sachs	(12,273)
(35,800)	Nichirei Corp	HSBC	(5,228)
(17,700)	Nidec Corp	Bank of America Merrill Lynch	(52,107)
(2,400)	Nidec Corp	Barclays Bank	9,529
(2,800)	Nidec Corp	Citibank	11,118
(22,700)	Nidec Corp	Credit Suisse	30,044
(13,600)	Nidec Corp	HSBC	18,000
(21,700)	Nidec Corp	JP Morgan	28,721
9,600	Nifco Inc/Japan	Bank of America Merrill Lynch	-
9,400	Nifco Inc/Japan	Barclays Bank	(1,716)
30,600	Nifco Inc/Japan	HSBC	3,631
34,600	Nihon Kohden Corp	Bank of America Merrill Lynch	5,107
55,400	Nihon Kohden Corp	Barclays Bank	(24,273)
14,500	Nihon Kohden Corp	Citibank	(6,353)
10,100	Nihon Kohden Corp	Credit Suisse	(8,574)
58,200	Nihon Kohden Corp	Deutsche Bank	7,969
40,800	Nihon Kohden Corp	Goldam Sachs	8,244
6,400	Nihon Kohden Corp	HSBC	(5,433)
32,800	Nihon Kohden Corp	JP Morgan	(17,192)
(21,700)	Nihon M&A Center Inc	Barclays Bank	(6,933)
(58,200)	Nihon M&A Center Inc	HSBC	(188,590)
5,400	Nihon Unisys Ltd	Credit Suisse	1,513
154,900	Nihon Unisys Ltd	HSBC	141,390
139,300	Nikon Corp	Bank of America Merrill Lynch	(25,678)
188,200	Nikon Corp	Barclays Bank	25,768
59,800	Nikon Corp	Credit Suisse	(5,458)
50,200	Nikon Corp	Goldam Sachs	(5,675)
500	Nintendo Co Ltd	Bank of America Merrill Lynch	4,883
3,900	Nintendo Co Ltd	Barclays Bank	30,615
900	Nintendo Co Ltd	Credit Suisse	3,204
1,400	Nintendo Co Ltd	HSBC	4,984
8,000	Nippon Electric Glass Co Ltd	Barclays Bank	(4,235)
11,600	Nippon Express Co Ltd	Bank of America Merrill Lynch	14,824
10,900	Nippon Express Co Ltd	Citibank	25,868
7,500	Nippon Express Co Ltd	Credit Suisse	7,530
10,100	Nippon Express Co Ltd	JP Morgan	10,141
(77,500)	Nippon Gas Co Ltd	Bank of America Merrill Lynch	(254,667)
(13,900)	Nippon Gas Co Ltd	Goldam Sachs	(45,676)
154,800	Nippon Kayaku Co Ltd	Bank of America Merrill Lynch	(63,585)
32,100	Nippon Kayaku Co Ltd	Barclays Bank	2,051

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
183,500	Nippon Kayaku Co Ltd	Citibank	11,725
62,100	Nippon Kayaku Co Ltd	Credit Suisse	(18,706)
67,100	Nippon Kayaku Co Ltd	Goldam Sachs	(27,562)
56,200	Nippon Kayaku Co Ltd	HSBC	(16,928)
98,700	Nippon Kayaku Co Ltd	JP Morgan	(29,730)
(65,100)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	291,169
43,000	Nippon Paper Industries Co Ltd	Bank of America Merrill Lynch	2,747
12,800	Nippon Paper Industries Co Ltd	Barclays Bank	4,089
36,100	Nippon Paper Industries Co Ltd	Citibank	11,533
67,600	Nippon Paper Industries Co Ltd	Credit Suisse	14,809
169,700	Nippon Paper Industries Co Ltd	Goldam Sachs	10,843
48,700	Nippon Paper Industries Co Ltd	HSBC	10,669
28,900	Nippon Paper Industries Co Ltd	JP Morgan	6,331
2,000	Nippon Shinyaku Co Ltd	Bank of America Merrill Lynch	(1,287)
6,000	Nippon Shinyaku Co Ltd	Barclays Bank	17,525
2,100	Nippon Shinyaku Co Ltd	Citibank	6,134
(3,400)	Nippon Shokubai Co Ltd	Citibank	(931)
(17,900)	Nippon Shokubai Co Ltd	Credit Suisse	26,142
(16,100)	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	(7,077)
(50,500)	Nippon Telegraph & Telephone Corp	Barclays Bank	(2,305)
(7,300)	Nippon Telegraph & Telephone Corp	Goldam Sachs	(4,265)
181,400	Nippon Television Holdings Inc	Bank of America Merrill Lynch	(9,380)
26,400	Nippon Television Holdings Inc	Citibank	723
5,000	Nippon Television Holdings Inc	Credit Suisse	(91)
299,900	Nippon Television Holdings Inc	Goldam Sachs	(12,613)
98,800	Nippon Television Holdings Inc	HSBC	(1,804)
98,600	Nippon Yusen KK	Bank of America Merrill Lynch	(103,501)
83,000	Nippon Yusen KK	Credit Suisse	(108,338)
143,600	Nippon Yusen KK	Goldam Sachs	(150,737)
25,700	Nippon Yusen KK	HSBC	(33,546)
38,800	Nipro Corp	Bank of America Merrill Lynch	13,388
32,800	Nipro Corp	Barclays Bank	2,994
59,700	Nipro Corp	Citibank	5,449
84,900	Nipro Corp	Credit Suisse	27,123
30,200	Nipro Corp	Goldam Sachs	15,713
22,600	Nipro Corp	HSBC	7,220
66,500	Nipro Corp	JP Morgan	28,724
272,600	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	(97,042)
46,400	Nishi-Nippon Financial Holdings Inc	Citibank	424
72,100	Nishi-Nippon Financial Holdings Inc	Credit Suisse	(13,162)
(8,400)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	(3,144)
(12,700)	Nishi-Nippon Railroad Co Ltd	Citibank	(1,159)
(38,400)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	(15,422)
(16,600)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	(6,212)
(24,900)	Nishi-Nippon Railroad Co Ltd	JP Morgan	(10,000)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(5,400)	Nissan Chemical Corp	Bank of America Merrill Lynch	1,185
(4,300)	Nissan Chemical Corp	Barclays Bank	(1,177)
(37,400)	Nissan Chemical Corp	HSBC	64,862
(35,400)	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(2,358)
64,500	Nisshin Seifun Group Inc	Goldam Sachs	(81,247)
96,200	Nisshin Seifun Group Inc	HSBC	(72,882)
(28,500)	Nisshinbo Holdings Inc	Barclays Bank	(10,666)
(23,900)	Nisshinbo Holdings Inc	Credit Suisse	(8,290)
(160,900)	Nisshinbo Holdings Inc	HSBC	(55,809)
1,900	Nitori Holdings Co Ltd	Bank of America Merrill Lynch	2,967
1,700	Nitori Holdings Co Ltd	Credit Suisse	4,763
1,100	Nitori Holdings Co Ltd	JP Morgan	1,458
29,400	Nitto Denko Corp	Bank of America Merrill Lynch	(24,152)
4,200	Nitto Denko Corp	Goldam Sachs	(3,450)
4,100	Nitto Denko Corp	HSBC	(4,117)
(10,500)	Noevir Holdings Co Ltd	Barclays Bank	(11,501)
14,500	NOF Corp	Bank of America Merrill Lynch	(17,206)
4,800	NOF Corp	Credit Suisse	(4,600)
28,300	NOF Corp	HSBC	(27,123)
(11,000)	NOK Corp	Bank of America Merrill Lynch	3,012
(28,200)	NOK Corp	Citibank	(10,811)
(28,500)	NOK Corp	Credit Suisse	14,308
(1,900)	NOK Corp	HSBC	954
(18,600)	NOK Corp	JP Morgan	9,338
(84,500)	Nomura Holdings Inc	Barclays Bank	(9,718)
(99,300)	Nomura Holdings Inc	HSBC	(37,162)
(8,600)	Nomura Real Estate Holdings Inc	Barclays Bank	(4,945)
(8,200)	Nomura Real Estate Holdings Inc	Goldam Sachs	(6,076)
(55,900)	Nomura Research Institute Ltd	Barclays Bank	63,270
(41,400)	Nomura Research Institute Ltd	HSBC	11,337
(17,200)	NS Solutions Corp	Barclays Bank	3,925
(7,100)	NS Solutions Corp	HSBC	(12,313)
(17,300)	NSK Ltd	Bank of America Merrill Lynch	(621)
(101,900)	NSK Ltd	Barclays Bank	(23,253)
116,300	NTN Corp	Bank of America Merrill Lynch	(16,985)
53,400	NTN Corp	Citibank	4,874
131,000	NTN Corp	Credit Suisse	(34,677)
54,300	NTN Corp	Deutsche Bank	(7,930)
107,700	NTN Corp	Goldam Sachs	(15,729)
86,700	NTN Corp	HSBC	(22,950)
16,700	NTN Corp	JP Morgan	(4,421)
153,100	NTT Data Corp	Bank of America Merrill Lynch	16,417
105,800	NTT Data Corp	Barclays Bank	(15,452)
17,700	NTT Data Corp	Citibank	(2,585)
29,800	NTT Data Corp	Credit Suisse	2,176



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
56,700	NTT Data Corp	Goldam Sachs	13,974
12,800	NTT Data Corp	HSBC	935
15,600	NTT Data Corp	JP Morgan	(2,917)
(44,200)	NTT DOCOMO Inc	Bank of America Merrill Lynch	(7,542)
(70,900)	NTT DOCOMO Inc	Barclays Bank	(8,090)
110,600	Obayashi Corp	Bank of America Merrill Lynch	(12,100)
18,400	Obayashi Corp	Barclays Bank	(2,519)
58,500	Obayashi Corp	Credit Suisse	12,282
22,500	Obayashi Corp	Goldam Sachs	(2,465)
15,800	Obayashi Corp	JP Morgan	(1,343)
(1,100)	OBIC Business Consultants Co Ltd	Credit Suisse	(4,970)
(3,100)	OBIC Business Consultants Co Ltd	HSBC	(14,007)
(20,100)	Obic Co Ltd	Bank of America Merrill Lynch	(40,062)
(5,000)	Obic Co Ltd	Barclays Bank	9,584
(3,600)	Obic Co Ltd	Citibank	6,901
(3,200)	Obic Co Ltd	Credit Suisse	(24,536)
(6,900)	Obic Co Ltd	Goldam Sachs	(15,116)
(28,100)	Obic Co Ltd	HSBC	(215,453)
(38,200)	Odakyu Electric Railway Co Ltd	Citibank	15,342
(27,900)	Odakyu Electric Railway Co Ltd	Credit Suisse	17,572
(21,000)	Odakyu Electric Railway Co Ltd	JP Morgan	13,226
454,400	Oji Holdings Corp	Bank of America Merrill Lynch	(8,295)
72,100	Oji Holdings Corp	Barclays Bank	15,795
164,400	Oji Holdings Corp	Citibank	36,015
40,400	Oji Holdings Corp	Goldam Sachs	(738)
97,500	Oji Holdings Corp	HSBC	(3,560)
105,300	Oji Holdings Corp	JP Morgan	(3,845)
45,200	Okuma Corp	Goldam Sachs	(99,019)
9,700	Okuma Corp	HSBC	(48,697)
71,500	Olympus Corp	HSBC	(69,180)
16,200	Omron Corp	Bank of America Merrill Lynch	(20,702)
6,900	Omron Corp	Credit Suisse	(13,226)
24,900	Omron Corp	JP Morgan	(47,729)
124,900	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	150,003
118,300	Ono Pharmaceutical Co Ltd	Barclays Bank	32,395
33,700	Ono Pharmaceutical Co Ltd	Credit Suisse	46,297
(7,600)	Open House Co Ltd	Bank of America Merrill Lynch	21,228
(57,300)	Open House Co Ltd	Barclays Bank	306,493
(69,700)	Open House Co Ltd	HSBC	(50,897)
(11,800)	Open House Co Ltd	JP Morgan	(8,617)
(4,500)	Oracle Corp Japan	Citibank	2,465
(2,800)	Oracle Corp Japan	Credit Suisse	(13,546)
(26,400)	Oracle Corp Japan	Goldam Sachs	(81,931)
(7,200)	Oracle Corp Japan	HSBC	(34,832)
(109,000)	Orient Corp	Bank of America Merrill Lynch	7,959

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(1,631,500)	Orient Corp	Citibank	74,460
(1,362,300)	Orient Corp	Credit Suisse	(49,739)
(225,700)	Orient Corp	JP Morgan	(8,241)
(3,700)	Oriental Land Co Ltd/Japan	Bank of America Merrill Lynch	(6,248)
(20,300)	Oriental Land Co Ltd/Japan	Barclays Bank	57,441
(13,900)	Oriental Land Co Ltd/Japan	HSBC	4,441
97,400	ORIX Corp	Bank of America Merrill Lynch	37,340
358,800	ORIX Corp	HSBC	188,316
(222,200)	Osaka Gas Co Ltd	Bank of America Merrill Lynch	(14,370)
(273,200)	Osaka Gas Co Ltd	Barclays Bank	(97,255)
(39,500)	Osaka Gas Co Ltd	Credit Suisse	27,402
(46,600)	Osaka Gas Co Ltd	HSBC	32,327
13,500	OSG Corp	Bank of America Merrill Lynch	(9,488)
9,700	OSG Corp	Citibank	(797)
46,700	OSG Corp	Credit Suisse	(52,857)
134,200	OSG Corp	HSBC	(151,894)
25,000	OSG Corp	JP Morgan	(28,296)
19,800	Otsuka Corp	Bank of America Merrill Lynch	(2,494)
4,600	Otsuka Corp	Citibank	(6,508)
6,600	Otsuka Corp	Credit Suisse	4,507
8,300	Otsuka Corp	Goldam Sachs	6,061
4,400	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	(2,776)
55,500	Otsuka Holdings Co Ltd	Barclays Bank	(27,356)
5,800	Otsuka Holdings Co Ltd	Citibank	(2,859)
23,000	Otsuka Holdings Co Ltd	Credit Suisse	54,165
23,300	Otsuka Holdings Co Ltd	Goldam Sachs	(7,883)
7,100	Otsuka Holdings Co Ltd	HSBC	16,720
7,300	Otsuka Holdings Co Ltd	JP Morgan	17,191
(5,000)	Paltac Corporation	Citibank	(2,738)
(18,000)	Paltac Corporation	Credit Suisse	9,858
158,800	Panasonic Corp	Bank of America Merrill Lynch	49,357
306,200	Panasonic Corp	Barclays Bank	116,270
114,600	Panasonic Corp	Citibank	43,516
19,700	Panasonic Corp	Credit Suisse	1,798
150,200	Panasonic Corp	Goldam Sachs	45,944
49,900	Panasonic Corp	HSBC	4,555
(42,200)	Park24 Co Ltd	Bank of America Merrill Lynch	(29,660)
(93,100)	Park24 Co Ltd	Citibank	(49,288)
(20,900)	Park24 Co Ltd	Credit Suisse	(13,736)
(25,200)	Park24 Co Ltd	Deutsche Bank	(17,712)
(26,800)	Park24 Co Ltd	JP Morgan	(17,613)
(180,200)	Penta-Ocean Construction Co Ltd	Citibank	8,224
(217,700)	Penta-Ocean Construction Co Ltd	Credit Suisse	93,395
(801,600)	Penta-Ocean Construction Co Ltd	Goldam Sachs	212,189
(29,100)	Penta-Ocean Construction Co Ltd	JP Morgan	12,484

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(12,100)	PeptiDream Inc	Bank of America Merrill Lynch	(16,056)
(45,500)	PeptiDream Inc	Barclays Bank	(62,297)
(5,600)	PeptiDream Inc	HSBC	12,779
50,800	Persol Holdings Co Ltd	Bank of America Merrill Lynch	30,140
8,800	Persol Holdings Co Ltd	Barclays Bank	9,478
9,400	Persol Holdings Co Ltd	Credit Suisse	9,226
36,000	Persol Holdings Co Ltd	HSBC	(31,546)
(14,900)	Pigeon Corp	Bank of America Merrill Lynch	2,720
(16,200)	Pigeon Corp	Barclays Bank	(10,351)
(25,200)	Pigeon Corp	Credit Suisse	48,305
(41,700)	Pigeon Corp	Goldam Sachs	7,613
(24,800)	Pigeon Corp	HSBC	47,538
17,900	Pilot Corp	Bank of America Merrill Lynch	(4,902)
4,200	Pilot Corp	Citibank	958
6,500	Pilot Corp	Goldam Sachs	(1,780)
5,500	Pilot Corp	HSBC	(9,037)
4,500	Pilot Corp	JP Morgan	(7,394)
42,800	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	58,601
52,500	Pola Orbis Holdings Inc	Citibank	38,337
25,900	Pola Orbis Holdings Inc	Credit Suisse	45,391
15,800	Pola Orbis Holdings Inc	HSBC	27,690
23,300	Pola Orbis Holdings Inc	JP Morgan	40,834
(174,000)	Rakuten Inc	Bank of America Merrill Lynch	(15,882)
(303,200)	Rakuten Inc	Goldam Sachs	(27,676)
10,700	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	17,092
27,800	Recruit Holdings Co Ltd	Barclays Bank	6,344
15,800	Recruit Holdings Co Ltd	Citibank	3,605
21,500	Recruit Holdings Co Ltd	Goldam Sachs	34,343
15,800	Recruit Holdings Co Ltd	HSBC	26,248
(18,100)	Relo Group Inc	Bank of America Merrill Lynch	(8,545)
(106,300)	Relo Group Inc	Barclays Bank	(970)
(55,300)	Relo Group Inc	HSBC	(22,715)
(91,500)	Renesas Electronics Corp	Credit Suisse	7,517
(178,500)	Renesas Electronics Corp	Goldam Sachs	66,802
29,700	Rengo Co Ltd	Bank of America Merrill Lynch	4,188
63,900	Rengo Co Ltd	Barclays Bank	10,499
23,100	Rengo Co Ltd	Goldam Sachs	4,006
28,100	Rengo Co Ltd	JP Morgan	5,673
(145,000)	Resona Holdings Inc	Bank of America Merrill Lynch	17,603
(190,300)	Resona Holdings Inc	Barclays Bank	(2,258)
(111,000)	Resona Holdings Inc	Goldam Sachs	5,201
(822,100)	Resona Holdings Inc	HSBC	147,078
23,000	Resorttrust Inc	Barclays Bank	2,939
11,100	Resorttrust Inc	Citibank	1,418
65,200	Ricoh Co Ltd	Bank of America Merrill Lynch	7,626

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
381,500	Ricoh Co Ltd	Barclays Bank	45,270
24,200	Ricoh Co Ltd	Credit Suisse	8,900
53,800	Ricoh Co Ltd	Goldam Sachs	17,188
78,000	Ricoh Co Ltd	HSBC	44,854
8,300	Rinnai Corp	Bank of America Merrill Lynch	(11,445)
22,000	Rinnai Corp	Barclays Bank	(38,154)
7,900	Rinnai Corp	Citibank	(13,701)
5,600	Rinnai Corp	Credit Suisse	(9,384)
4,500	Rinnai Corp	Goldam Sachs	(6,983)
16,500	Rinnai Corp	HSBC	18,073
8,500	Rinnai Corp	JP Morgan	(37)
2,500	Rohm Co Ltd	Barclays Bank	2,967
2,200	Rohm Co Ltd	Citibank	2,611
4,700	Rohm Co Ltd	Credit Suisse	25,403
2,100	Rohm Co Ltd	Goldam Sachs	2,224
22,300	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	10,178
10,000	Rohto Pharmaceutical Co Ltd	Barclays Bank	(3,195)
14,000	Rohto Pharmaceutical Co Ltd	Citibank	(4,473)
6,800	Rohto Pharmaceutical Co Ltd	Credit Suisse	8,690
25,500	Rohto Pharmaceutical Co Ltd	JP Morgan	32,586
(42,500)	Ryohin Keikaku Co Ltd	Bank of America Merrill Lynch	(17,978)
(92,300)	Ryohin Keikaku Co Ltd	Barclays Bank	(35,385)
(29,500)	Ryohin Keikaku Co Ltd	Credit Suisse	1,077
(89,000)	Ryohin Keikaku Co Ltd	Goldam Sachs	(21,122)
(12,000)	Ryohin Keikaku Co Ltd	HSBC	438
173,200	Sankyo Co Ltd	Bank of America Merrill Lynch	(110,431)
14,100	Sankyo Co Ltd	Citibank	(7,079)
6,700	Sankyo Co Ltd	Credit Suisse	(2,836)
4,200	Sankyo Co Ltd	Goldam Sachs	(2,275)
82,700	Sankyo Co Ltd	HSBC	(67,938)
8,300	Sankyo Co Ltd	JP Morgan	(6,631)
22,400	Sankyu Inc	Bank of America Merrill Lynch	(75,652)
6,700	Sankyu Inc	Barclays Bank	(2,446)
1,800	Sankyu Inc	Citibank	(657)
19,400	Sankyu Inc	Credit Suisse	(44,270)
3,300	Sankyu Inc	Goldam Sachs	(11,145)
75,700	Sankyu Inc	HSBC	(172,744)
11,800	Sankyu Inc	JP Morgan	(26,927)
(33,200)	Sanrio Co Ltd	Credit Suisse	16,970
(36,100)	Sanrio Co Ltd	Goldam Sachs	(989)
78,400	Santen Pharmaceutical Co Ltd	Bank of America Merrill Lynch	35,781
126,900	Santen Pharmaceutical Co Ltd	Barclays Bank	(3,475)
15,100	Santen Pharmaceutical Co Ltd	Credit Suisse	1,930
24,100	Santen Pharmaceutical Co Ltd	Goldam Sachs	(418)
36,200	Santen Pharmaceutical Co Ltd	HSBC	4,626

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
113,700	Sanwa Holdings Corp	Bank of America Merrill Lynch	(52,930)
177,200	Sanwa Holdings Corp	Citibank	(59,846)
51,500	Sanwa Holdings Corp	Credit Suisse	(38,077)
166,000	Sanwa Holdings Corp	Deutsche Bank	(77,276)
26,300	Sapporo Holdings Ltd	Bank of America Merrill Lynch	7,015
73,600	Sapporo Holdings Ltd	Barclays Bank	(16,123)
25,100	Sapporo Holdings Ltd	Credit Suisse	15,579
81,600	Sapporo Holdings Ltd	Goldam Sachs	20,611
11,400	Sapporo Holdings Ltd	HSBC	7,076
31,000	Sapporo Holdings Ltd	JP Morgan	19,241
26,300	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	33,627
23,400	Sawai Pharmaceutical Co Ltd	Barclays Bank	(17,087)
5,200	Sawai Pharmaceutical Co Ltd	Credit Suisse	17,087
16,400	Sawai Pharmaceutical Co Ltd	Goldam Sachs	14,318
7,500	Sawai Pharmaceutical Co Ltd	HSBC	24,645
(28,600)	SBI Holdings Inc/Japan	Citibank	(12,531)
(59,300)	SBI Holdings Inc/Japan	Credit Suisse	51,422
(16,500)	SBI Holdings Inc/Japan	Deutsche Bank	18,073
(28,900)	SBI Holdings Inc/Japan	Goldam Sachs	31,655
(98,100)	SBI Holdings Inc/Japan	HSBC	85,067
(29,900)	SBI Holdings Inc/Japan	JP Morgan	25,928
(32,600)	SCREEN Holdings Co Ltd	Goldam Sachs	(32,732)
(102,400)	SCREEN Holdings Co Ltd	HSBC	(186,938)
(4,300)	SCSK Corp	Bank of America Merrill Lynch	(1,962)
(4,700)	SCSK Corp	Barclays Bank	1,287
(4,700)	SCSK Corp	Credit Suisse	(2,574)
(6,100)	SCSK Corp	Goldam Sachs	(2,784)
3,900	Secom Co Ltd	Credit Suisse	(14,396)
16,400	Secom Co Ltd	Goldam Sachs	(56,735)
8,800	Secom Co Ltd	HSBC	(16,226)
2,000	Secom Co Ltd	JP Morgan	(4,635)
(92,400)	Sega Sammy Holdings Inc	Goldam Sachs	14,338
(223,100)	Sega Sammy Holdings Inc	HSBC	134,404
62,500	Seibu Holdings Inc	Bank of America Merrill Lynch	10,930
21,600	Seibu Holdings Inc	Barclays Bank	(5,323)
9,400	Seibu Holdings Inc	Citibank	(2,317)
46,800	Seibu Holdings Inc	Credit Suisse	13,470
102,200	Seibu Holdings Inc	Goldam Sachs	29,852
15,100	Seibu Holdings Inc	JP Morgan	7,305
18,100	Seiko Epson Corp	Bank of America Merrill Lynch	17,843
108,000	Seiko Epson Corp	Barclays Bank	109,424
48,500	Seiko Epson Corp	Citibank	49,140
12,700	Seiko Epson Corp	Credit Suisse	9,969
23,500	Seiko Epson Corp	Deutsche Bank	23,166
11,100	Seiko Epson Corp	Goldam Sachs	10,942

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
16,800	Seiko Epson Corp	HSBC	13,188
50,000	Seiko Epson Corp	JP Morgan	39,250
278,300	Seino Holdings Co Ltd	Bank of America Merrill Lynch	(121,127)
154,300	Seino Holdings Co Ltd	Barclays Bank	(25,352)
35,000	Seino Holdings Co Ltd	Citibank	(5,751)
203,900	Seino Holdings Co Ltd	Credit Suisse	109,809
114,200	Seino Holdings Co Ltd	Goldam Sachs	(54,205)
34,000	Seino Holdings Co Ltd	HSBC	3,235
30,300	Seino Holdings Co Ltd	JP Morgan	16,318
129,100	Sekisui Chemical Co Ltd	Bank of America Merrill Lynch	22,390
119,800	Sekisui Chemical Co Ltd	Citibank	14,216
139,800	Sekisui Chemical Co Ltd	Credit Suisse	(17,865)
185,500	Sekisui Chemical Co Ltd	JP Morgan	(23,705)
129,000	Sekisui House Ltd	Bank of America Merrill Lynch	18,741
145,800	Sekisui House Ltd	Barclays Bank	(37,263)
34,300	Sekisui House Ltd	Citibank	(8,766)
1,700	Sekisui House Ltd	Credit Suisse	722
296,200	Sekisui House Ltd	Goldam Sachs	55,312
170,800	Sekisui House Ltd	HSBC	72,495
67,000	Seven & i Holdings Co Ltd	Bank of America Merrill Lynch	(87,241)
159,600	Seven & i Holdings Co Ltd	Barclays Bank	(72,840)
14,000	Seven & i Holdings Co Ltd	Goldam Sachs	(4,263)
9,400	Seven & i Holdings Co Ltd	HSBC	(10,039)
14,400	Seven & i Holdings Co Ltd	JP Morgan	(12,395)
(209,600)	Seven Bank Ltd	Bank of America Merrill Lynch	(17,553)
(202,700)	Seven Bank Ltd	Barclays Bank	(3,700)
(8,100)	SG Holdings Co Ltd	Bank of America Merrill Lynch	7,541
(22,400)	SG Holdings Co Ltd	Credit Suisse	8,179
(40,600)	SG Holdings Co Ltd	Goldam Sachs	37,800
(136,700)	SG Holdings Co Ltd	HSBC	49,911
(97,229)	Sharp Corp/Japan	Citibank	13,312
(35,000)	Sharp Corp/Japan	Credit Suisse	1,917
7,500	Shiga Bank Ltd/The	Credit Suisse	4,108
7,500	Shiga Bank Ltd/The	Goldam Sachs	1,164
7,500	Shiga Bank Ltd/The	HSBC	4,108
(78,200)	Shikoku Electric Power Co Inc	Bank of America Merrill Lynch	18,341
(249,800)	Shikoku Electric Power Co Inc	Barclays Bank	(34,202)
(43,800)	Shikoku Electric Power Co Inc	Goldam Sachs	20,790
(139,800)	Shikoku Electric Power Co Inc	HSBC	139,092
(15,800)	Shikoku Electric Power Co Inc	JP Morgan	15,720
(5,400)	Shimamura Co Ltd	Bank of America Merrill Lynch	26,617
(1,900)	Shimamura Co Ltd	Credit Suisse	12,660
(17,000)	Shimamura Co Ltd	Goldam Sachs	83,794
(15,000)	Shimano Inc	Bank of America Merrill Lynch	(36,067)
(15,100)	Shimano Inc	Barclays Bank	(8,270)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(14,100)	Shimano Inc	Citibank	(7,722)
(4,000)	Shimano Inc	Goldam Sachs	(9,493)
(2,500)	Shimano Inc	HSBC	1,826
(8,300)	Shimano Inc	JP Morgan	6,061
(265,100)	Shimizu Corp	Bank of America Merrill Lynch	87,112
(233,500)	Shimizu Corp	Goldam Sachs	76,729
(264,900)	Shimizu Corp	HSBC	(14,508)
(6,100)	Shin-Etsu Chemical Co Ltd	Barclays Bank	(557)
(5,300)	Shin-Etsu Chemical Co Ltd	Credit Suisse	18,142
(6,900)	Shin-Etsu Chemical Co Ltd	HSBC	23,618
(10,800)	Shin-Etsu Chemical Co Ltd	JP Morgan	36,968
(23,800)	Shinsei Bank Ltd	Bank of America Merrill Lynch	(510)
41,600	Shionogi & Co Ltd	Bank of America Merrill Lynch	56,578
52,400	Shionogi & Co Ltd	Citibank	19,132
56,100	Shionogi & Co Ltd	Credit Suisse	50,689
13,100	Shionogi & Co Ltd	Goldam Sachs	17,817
9,300	Shionogi & Co Ltd	HSBC	8,659
6,800	Shionogi & Co Ltd	JP Morgan	9,317
(22,500)	Shiseido Co Ltd	Bank of America Merrill Lynch	3,029
(24,500)	Shiseido Co Ltd	Barclays Bank	(12,747)
(13,100)	Shiseido Co Ltd	Credit Suisse	37,427
(30,100)	Shiseido Co Ltd	Goldam Sachs	-
(16,600)	Shiseido Co Ltd	HSBC	47,426
147,200	Shizuoka Bank Ltd/The	Bank of America Merrill Lynch	(2,687)
156,000	Shizuoka Bank Ltd/The	Citibank	19,935
50,000	Shizuoka Bank Ltd/The	Credit Suisse	(8,215)
15,000	Shizuoka Bank Ltd/The	Deutsche Bank	(274)
20,600	Shizuoka Bank Ltd/The	Goldam Sachs	(376)
13,000	Shizuoka Bank Ltd/The	JP Morgan	(2,136)
(56,200)	SHO-BOND Holdings Co Ltd	Bank of America Merrill Lynch	42,260
(10,300)	SHO-BOND Holdings Co Ltd	Barclays Bank	3,761
(10,300)	SHO-BOND Holdings Co Ltd	Citibank	3,761
(26,600)	SHO-BOND Holdings Co Ltd	Credit Suisse	7,284
(81,500)	SHO-BOND Holdings Co Ltd	Goldam Sachs	58,837
(34,600)	SHO-BOND Holdings Co Ltd	HSBC	9,475
(9,600)	Shochiku Co Ltd	Bank of America Merrill Lynch	(2,629)
(3,000)	Shochiku Co Ltd	Citibank	274
(9,100)	Shochiku Co Ltd	Credit Suisse	(7,476)
(23,100)	Shochiku Co Ltd	Goldam Sachs	(6,326)
(3,500)	Shochiku Co Ltd	JP Morgan	(2,875)
63,000	Showa Denko KK	Bank of America Merrill Lynch	(156,415)
22,300	Showa Denko KK	Barclays Bank	(22,798)
4,400	Showa Denko KK	Citibank	(4,498)
8,400	Showa Denko KK	Credit Suisse	(21,239)
200	Showa Denko KK	Goldam Sachs	(497)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
8,700	Showa Denko KK	HSBC	(17,402)
44,200	Skylark Holdings Co Ltd	Bank of America Merrill Lynch	10,564
8,900	Skylark Holdings Co Ltd	Barclays Bank	1,868
190,200	Skylark Holdings Co Ltd	Citibank	39,931
168,800	Skylark Holdings Co Ltd	Credit Suisse	272,718
20,100	Skylark Holdings Co Ltd	Goldam Sachs	12,109
28,400	Skylark Holdings Co Ltd	HSBC	45,884
183,100	Skylark Holdings Co Ltd	JP Morgan	294,397
(3,900)	SMC Corp/Japan	Bank of America Merrill Lynch	(5,539)
(3,800)	SMC Corp/Japan	Barclays Bank	(44,051)
(2,400)	SMC Corp/Japan	Citibank	(27,822)
(4,000)	SMC Corp/Japan	Credit Suisse	9,128
(1,000)	SMC Corp/Japan	Deutsche Bank	(456)
(1,800)	SMC Corp/Japan	Goldam Sachs	(822)
(1,900)	SMC Corp/Japan	HSBC	4,336
(6,200)	SMC Corp/Japan	JP Morgan	14,148
(15,200)	Softbank Corp	Bank of America Merrill Lynch	(254)
(56,600)	Softbank Corp	Barclays Bank	7,491
(49,600)	Softbank Corp	Credit Suisse	1,358
(146,000)	Softbank Corp	Goldam Sachs	29,319
(5,700)	SoftBank Group Corp	Bank of America Merrill Lynch	364
(55,900)	SoftBank Group Corp	Barclays Bank	(50,514)
(13,800)	SoftBank Group Corp	Citibank	(12,470)
(10,200)	SoftBank Group Corp	Goldam Sachs	652
(173,300)	SoftBank Group Corp	HSBC	143,949
(6,600)	SoftBank Group Corp	JP Morgan	5,482
42,100	Sohgo Security Services Co Ltd	HSBC	11,528
513,000	Sojitz Corp	Bank of America Merrill Lynch	(18,730)
75,800	Sojitz Corp	Barclays Bank	4,151
415,800	Sojitz Corp	Citibank	22,772
123,700	Sojitz Corp	Credit Suisse	(2,895)
824,300	Sojitz Corp	Goldam Sachs	(30,096)
69,600	Sojitz Corp	HSBC	(5,082)
308,900	Sojitz Corp	JP Morgan	(22,557)
81,500	Sompo Holdings Inc	HSBC	(62,489)
11,200	Sony Corp	Bank of America Merrill Lynch	18,197
25,800	Sony Corp	Barclays Bank	51,339
5,400	Sony Corp	Citibank	10,745
10,200	Sony Corp	HSBC	31,376
(24,500)	Sony Financial Holdings Inc	Barclays Bank	(35,110)
(6,100)	Sony Financial Holdings Inc	HSBC	(4,621)
32,500	Sotetsu Holdings Inc	Bank of America Merrill Lynch	1,483
8,200	Sotetsu Holdings Inc	Barclays Bank	(2,245)
1,400	Sotetsu Holdings Inc	Citibank	(383)
3,400	Sotetsu Holdings Inc	Credit Suisse	(776)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
29,700	Sotetsu Holdings Inc	Deutsche Bank	1,355
5,800	Sotetsu Holdings Inc	Goldam Sachs	265
14,000	Sotetsu Holdings Inc	JP Morgan	(2,755)
(1,200)	Square Enix Holdings Co Ltd	Barclays Bank	(1,314)
(50,300)	Square Enix Holdings Co Ltd	Goldam Sachs	(224,974)
15,300	Stanley Electric Co Ltd	Bank of America Merrill Lynch	(3,491)
62,600	Subaru Corp	Barclays Bank	(19,713)
6,100	Subaru Corp	Credit Suisse	(8,085)
8,000	Subaru Corp	Goldam Sachs	(3,556)
9,400	Subaru Corp	HSBC	(13,428)
16,200	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	(25,027)
7,300	Sugi Holdings Co Ltd	Barclays Bank	(14,659)
8,500	Sugi Holdings Co Ltd	Citibank	(17,069)
7,500	Sugi Holdings Co Ltd	Credit Suisse	(9,336)
1,700	Sugi Holdings Co Ltd	Deutsche Bank	(2,017)
14,000	Sugi Holdings Co Ltd	Goldam Sachs	(21,373)
6,200	Sugi Holdings Co Ltd	HSBC	3,396
14,100	Sugi Holdings Co Ltd	JP Morgan	7,722
(75,600)	Sumco Corp	Bank of America Merrill Lynch	37,263
(27,800)	Sumco Corp	Barclays Bank	(8,374)
(53,100)	Sumco Corp	Credit Suisse	38,290
(133,000)	Sumco Corp	HSBC	95,906
7,400	Sumitomo Bakelite Co Ltd	Bank of America Merrill Lynch	(19,251)
6,300	Sumitomo Bakelite Co Ltd	Barclays Bank	(6,038)
468,400	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	(98,336)
163,000	Sumitomo Chemical Co Ltd	Citibank	(4,464)
254,500	Sumitomo Chemical Co Ltd	Credit Suisse	(53,430)
62,000	Sumitomo Chemical Co Ltd	Deutsche Bank	(13,016)
203,200	Sumitomo Chemical Co Ltd	Goldam Sachs	(42,660)
125,900	Sumitomo Chemical Co Ltd	HSBC	(26,431)
276,800	Sumitomo Chemical Co Ltd	JP Morgan	(58,111)
232,500	Sumitomo Corp	Bank of America Merrill Lynch	(67,911)
30,500	Sumitomo Corp	Credit Suisse	(6,403)
68,500	Sumitomo Dainippon Pharma Co Ltd	Bank of America Merrill Lynch	101,337
65,200	Sumitomo Dainippon Pharma Co Ltd	Barclays Bank	13,688
22,800	Sumitomo Dainippon Pharma Co Ltd	Goldam Sachs	44,120
34,300	Sumitomo Electric Industries Ltd	Bank of America Merrill Lynch	21,446
117,000	Sumitomo Electric Industries Ltd	Barclays Bank	106,262
45,700	Sumitomo Electric Industries Ltd	Citibank	41,506
26,400	Sumitomo Electric Industries Ltd	Goldam Sachs	16,507
109,000	Sumitomo Electric Industries Ltd	HSBC	48,254
29,300	Sumitomo Electric Industries Ltd	JP Morgan	12,971
(68,600)	Sumitomo Forestry Co Ltd	HSBC	(1,252)
9,400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(9,009)
16,200	Sumitomo Heavy Industries Ltd	Citibank	8,133

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
5,700	Sumitomo Heavy Industries Ltd	Credit Suisse	(11,186)
53,300	Sumitomo Heavy Industries Ltd	Deutsche Bank	(51,084)
134,500	Sumitomo Heavy Industries Ltd	HSBC	(263,954)
56,100	Sumitomo Heavy Industries Ltd	JP Morgan	(110,095)
(31,800)	Sumitomo Metal Mining Co Ltd	Bank of America Merrill Lynch	16,553
(39,000)	Sumitomo Metal Mining Co Ltd	Barclays Bank	(1,780)
(76,600)	Sumitomo Metal Mining Co Ltd	Citibank	(3,496)
(34,400)	Sumitomo Metal Mining Co Ltd	Credit Suisse	92,943
(84,200)	Sumitomo Metal Mining Co Ltd	Goldam Sachs	46,882
(47,500)	Sumitomo Metal Mining Co Ltd	JP Morgan	128,337
20,200	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	369
39,300	Sumitomo Mitsui Financial Group Inc	Credit Suisse	(9,327)
69,400	Sumitomo Mitsui Financial Group Inc	HSBC	(16,470)
(35,100)	Sumitomo Mitsui Trust Holdings Inc	Bank of America Merrill Lynch	7,363
(20,800)	Sumitomo Mitsui Trust Holdings Inc	Barclays Bank	7,974
32,500	Sumitomo Osaka Cement Co Ltd	Bank of America Merrill Lynch	(72,680)
10,700	Sumitomo Osaka Cement Co Ltd	Citibank	(12,697)
4,800	Sumitomo Osaka Cement Co Ltd	Credit Suisse	(17,306)
5,200	Sumitomo Osaka Cement Co Ltd	Goldam Sachs	(11,629)
98,300	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(11,664)
17,900	Sumitomo Rubber Industries Ltd	Barclays Bank	817
24,300	Sumitomo Rubber Industries Ltd	Citibank	1,109
21,800	Sumitomo Rubber Industries Ltd	Credit Suisse	(4,179)
19,100	Sumitomo Rubber Industries Ltd	Deutsche Bank	(2,266)
68,100	Sumitomo Rubber Industries Ltd	Goldam Sachs	(8,081)
93,300	Sumitomo Rubber Industries Ltd	HSBC	(17,884)
102,200	Sumitomo Rubber Industries Ltd	JP Morgan	(19,590)
26,200	Sundrug Co Ltd	Bank of America Merrill Lynch	3,587
48,100	Sundrug Co Ltd	Citibank	(17,562)
18,000	Sundrug Co Ltd	Credit Suisse	16,430
15,900	Sundrug Co Ltd	HSBC	14,513
17,500	Sundrug Co Ltd	JP Morgan	15,974
83,500	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(31,304)
31,300	Suntory Beverage & Food Ltd	Barclays Bank	12,857
23,600	Suntory Beverage & Food Ltd	Citibank	9,694
7,700	Suntory Beverage & Food Ltd	Credit Suisse	(6,677)
30,700	Suntory Beverage & Food Ltd	Goldam Sachs	(14,011)
17,100	Suntory Beverage & Food Ltd	HSBC	(14,828)
8,000	Suntory Beverage & Food Ltd	JP Morgan	(6,937)
43,800	Suzuken Co Ltd/Aichi Japan	Bank of America Merrill Lynch	(145,702)
25,200	Suzuken Co Ltd/Aichi Japan	Barclays Bank	(72,457)
42,800	Suzuken Co Ltd/Aichi Japan	Citibank	(123,061)
63,200	Suzuken Co Ltd/Aichi Japan	Credit Suisse	(426,017)
28,300	Suzuken Co Ltd/Aichi Japan	JP Morgan	(192,447)
(12,200)	Suzuki Motor Corp	Barclays Bank	(2,116)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(21,000)	Sysmex Corp	Bank of America Merrill Lynch	(64,406)
(20,600)	Sysmex Corp	Barclays Bank	6,017
(5,200)	Sysmex Corp	Citibank	1,519
(16,200)	Sysmex Corp	HSBC	61,810
(117,200)	T&D Holdings Inc	Barclays Bank	(40,652)
(269,400)	Tadano Ltd	Bank of America Merrill Lynch	(29,508)
(69,100)	Tadano Ltd	Barclays Bank	(26,491)
(97,800)	Tadano Ltd	Credit Suisse	(19,639)
(137,000)	Tadano Ltd	Goldam Sachs	(15,006)
(79,200)	Tadano Ltd	HSBC	(15,904)
(2,000)	Tadano Ltd	JP Morgan	(402)
39,100	Taiheiy Cement Corp	Bank of America Merrill Lynch	(23,198)
7,400	Taiheiy Cement Corp	Barclays Bank	(2,702)
6,400	Taiheiy Cement Corp	Citibank	(2,337)
6,100	Taiheiy Cement Corp	Credit Suisse	(4,454)
89,700	Taiheiy Cement Corp	Goldam Sachs	(53,220)
16,900	Taiheiy Cement Corp	HSBC	(12,341)
39,300	Taiheiy Cement Corp	JP Morgan	(24,849)
(160,000)	Taisei Corp	Bank of America Merrill Lynch	(67,392)
(28,400)	Taisei Corp	Barclays Bank	(16,850)
(118,500)	Taisei Corp	Goldam Sachs	(54,142)
(77,200)	Taisei Corp	HSBC	59,897
24,600	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	60,645
28,800	Taisho Pharmaceutical Holdings Co Ltd	Barclays Bank	57,834
8,900	Taisho Pharmaceutical Holdings Co Ltd	Citibank	17,872
1,700	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	4,810
15,000	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	42,444
(14,800)	Taiyo Nippon Sanso Corp	Bank of America Merrill Lynch	27,677
(34,200)	Taiyo Nippon Sanso Corp	Citibank	12,175
(51,100)	Taiyo Nippon Sanso Corp	Credit Suisse	66,233
(28,200)	Taiyo Nippon Sanso Corp	HSBC	36,552
(179,300)	Taiyo Nippon Sanso Corp	JP Morgan	232,400
(14,600)	Taiyo Yuden Co Ltd	Bank of America Merrill Lynch	14,260
(6,000)	Taiyo Yuden Co Ltd	Barclays Bank	(2,903)
(60,800)	Taiyo Yuden Co Ltd	Citibank	(29,414)
(38,300)	Taiyo Yuden Co Ltd	Credit Suisse	21,368
(115,500)	Taiyo Yuden Co Ltd	HSBC	46,388
(7,400)	Taiyo Yuden Co Ltd	JP Morgan	2,972
67,700	Takara Holdings Inc	Bank of America Merrill Lynch	(2,191)
22,800	Takara Holdings Inc	Barclays Bank	(832)
19,400	Takara Holdings Inc	Goldam Sachs	(885)
20,700	Takara Holdings Inc	JP Morgan	1,727
38,200	Takashimaya Co Ltd	Bank of America Merrill Lynch	(1,046)
49,200	Takashimaya Co Ltd	Credit Suisse	(20,658)
47,300	Takashimaya Co Ltd	Goldam Sachs	(2,729)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
389,600	Takashimaya Co Ltd	HSBC	(159,119)
(5,600)	Takeda Pharmaceutical Co Ltd	Bank of America Merrill Lynch	3,722
(13,000)	Takeda Pharmaceutical Co Ltd	Barclays Bank	(712)
(50,900)	Takeda Pharmaceutical Co Ltd	Citibank	(2,788)
(169,500)	Takeda Pharmaceutical Co Ltd	Goldam Sachs	1,547
(26,100)	Takeda Pharmaceutical Co Ltd	HSBC	(18,344)
(8,700)	TDK Corp	Citibank	(46,853)
(19,800)	TDK Corp	Credit Suisse	(16,266)
(8,200)	TDK Corp	HSBC	(6,736)
3,400	TechnoPro Holdings Inc	Barclays Bank	8,690
6,300	TechnoPro Holdings Inc	Goldam Sachs	19,552
121,300	Teijin Ltd	Bank of America Merrill Lynch	(62,666)
10,000	Teijin Ltd	Barclays Bank	183
123,000	Teijin Ltd	Citibank	2,245
129,100	Teijin Ltd	Credit Suisse	(76,596)
270,000	Teijin Ltd	Goldam Sachs	(167,587)
89,500	Teijin Ltd	HSBC	(53,101)
190,500	Teijin Ltd	JP Morgan	(107,013)
(38,000)	Terumo Corp	Bank of America Merrill Lynch	(1,387)
(10,500)	Terumo Corp	Citibank	(3,259)
(20,100)	Terumo Corp	Credit Suisse	32,474
(22,300)	Terumo Corp	Goldam Sachs	(814)
(9,800)	Terumo Corp	HSBC	15,833
(25,300)	Terumo Corp	JP Morgan	40,875
(16,300)	THK Co Ltd	Bank of America Merrill Lynch	(14,867)
(9,400)	THK Co Ltd	Barclays Bank	(8,666)
(29,300)	THK Co Ltd	Citibank	(27,012)
(47,300)	THK Co Ltd	Credit Suisse	45,333
(19,300)	THK Co Ltd	Goldam Sachs	(4,404)
(8,900)	THK Co Ltd	HSBC	8,530
(16,900)	THK Co Ltd	JP Morgan	16,197
18,700	TIS Inc	Bank of America Merrill Lynch	58,035
17,900	TIS Inc	Barclays Bank	11,437
26,200	TIS Inc	Credit Suisse	119,575
45,600	TIS Inc	Goldam Sachs	141,518
23,400	TIS Inc	HSBC	106,796
23,000	Tobu Railway Co Ltd	Bank of America Merrill Lynch	5,249
21,200	Tobu Railway Co Ltd	Barclays Bank	(1,935)
36,300	Tobu Railway Co Ltd	Credit Suisse	28,164
109,000	Tobu Railway Co Ltd	Goldam Sachs	24,873
22,500	Tobu Railway Co Ltd	HSBC	17,457
(396,200)	Toda Corp	Bank of America Merrill Lynch	83,252
(245,000)	Toda Corp	Barclays Bank	8,945
(70,300)	Toda Corp	Citibank	2,567
(62,800)	Toda Corp	Credit Suisse	16,050

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(369,300)	Toda Corp	Goldam Sachs	74,856
(102,000)	Toda Corp	HSBC	26,069
(48,700)	Toda Corp	JP Morgan	12,447
(5,600)	Toho Co Ltd/Tokyo	Citibank	256
(12,000)	Toho Co Ltd/Tokyo	Credit Suisse	(10,953)
(100)	Toho Co Ltd/Tokyo	Deutsche Bank	64
(32,400)	Toho Co Ltd/Tokyo	HSBC	(29,574)
(10,600)	Toho Co Ltd/Tokyo	JP Morgan	(9,676)
(66,300)	Toho Gas Co Ltd	Bank of America Merrill Lynch	(57,767)
(47,700)	Toho Gas Co Ltd	Barclays Bank	(60,956)
(7,500)	Toho Gas Co Ltd	Citibank	(9,584)
(39,200)	Toho Gas Co Ltd	Credit Suisse	53,672
(5,900)	Toho Gas Co Ltd	Deutsche Bank	(4,847)
(36,000)	Toho Gas Co Ltd	Goldam Sachs	(29,574)
(17,500)	Toho Gas Co Ltd	HSBC	23,961
(109,700)	Tohoku Electric Power Co Inc	Bank of America Merrill Lynch	346
(240,300)	Tohoku Electric Power Co Inc	Barclays Bank	(30,708)
(70,100)	Tohoku Electric Power Co Inc	HSBC	33,913
(175,950)	Tokai Carbon Co Ltd	Bank of America Merrill Lynch	(1,755)
(24,400)	Tokai Carbon Co Ltd	Citibank	(6,013)
(141,200)	Tokai Carbon Co Ltd	Goldam Sachs	997
223,200	Tokai Rika Co Ltd	Bank of America Merrill Lynch	32,597
37,600	Tokai Rika Co Ltd	Goldam Sachs	5,491
27,200	Tokai Rika Co Ltd	HSBC	(13,904)
(351,400)	Tokai Tokyo Financial Holdings Inc	Bank of America Merrill Lynch	9,623
(114,000)	Tokai Tokyo Financial Holdings Inc	Goldam Sachs	3,122
36,800	Tokio Marine Holdings Inc	HSBC	14,108
6,400	Tokuyama Corp	Credit Suisse	823
108,200	Tokuyama Corp	Goldam Sachs	(89,874)
7,300	Tokuyama Corp	HSBC	(7,396)
16,600	Tokyo Broadcasting System Holdings Inc	Bank of America Merrill Lynch	(8,889)
14,900	Tokyo Broadcasting System Holdings Inc	Barclays Bank	(5,032)
12,400	Tokyo Broadcasting System Holdings Inc	Credit Suisse	2,223
(14,600)	Tokyo Century Corp	Bank of America Merrill Lynch	5,008
(10,500)	Tokyo Century Corp	Barclays Bank	8,626
(6,500)	Tokyo Century Corp	Citibank	5,340
(19,300)	Tokyo Century Corp	Credit Suisse	(47,565)
(300)	Tokyo Century Corp	Deutsche Bank	55
(17,600)	Tokyo Century Corp	Goldam Sachs	3,213
(15,400)	Tokyo Century Corp	HSBC	(37,954)
(3,100)	Tokyo Century Corp	JP Morgan	(7,640)
(200,400)	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	18,482
(482,700)	Tokyo Electric Power Co Holdings Inc	Barclays Bank	(52,872)
(110,800)	Tokyo Electric Power Co Holdings Inc	Goldam Sachs	1,965
(89,900)	Tokyo Electric Power Co Holdings Inc	HSBC	22,156

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
(104,700)	Tokyo Electric Power Co Holdings Inc	JP Morgan	25,803
3,800	Tokyo Electron Ltd	Bank of America Merrill Lynch	(5,029)
2,200	Tokyo Electron Ltd	Citibank	13,956
1,100	Tokyo Electron Ltd	Credit Suisse	7,609
8,200	Tokyo Electron Ltd	Goldam Sachs	(10,853)
9,200	Tokyo Electron Ltd	HSBC	68,860
300	Tokyo Electron Ltd	JP Morgan	2,245
(36,200)	Tokyo Gas Co Ltd	Bank of America Merrill Lynch	(25,006)
(126,300)	Tokyo Gas Co Ltd	Barclays Bank	(84,734)
(7,400)	Tokyo Gas Co Ltd	Goldam Sachs	(5,843)
(53,000)	Tokyo Tatemono Co Ltd	Barclays Bank	(77,888)
(14,800)	Tokyo Tatemono Co Ltd	Citibank	(21,750)
(17,700)	Tokyo Tatemono Co Ltd	Credit Suisse	(22,296)
(62,000)	Tokyo Tatemono Co Ltd	HSBC	(78,098)
(6,500)	Tokyu Corp	Bank of America Merrill Lynch	831
(8,300)	Tokyu Corp	Citibank	2,349
(47,800)	Tokyu Corp	Credit Suisse	(20,507)
(124,300)	Tokyu Corp	HSBC	(53,326)
(94,800)	Tokyu Fudosan Holdings Corp	Credit Suisse	(15,576)
(28,400)	Tokyu Fudosan Holdings Corp	Goldam Sachs	(13,994)
(867,700)	Tokyu Fudosan Holdings Corp	HSBC	(142,564)
61,400	Topcon Corp	Bank of America Merrill Lynch	3,995
17,000	Topcon Corp	Citibank	3,414
47,400	Topcon Corp	Goldam Sachs	(4,490)
258,600	Toppan Printing Co Ltd	Bank of America Merrill Lynch	35,691
32,400	Toppan Printing Co Ltd	Barclays Bank	296
(170,900)	Toray Industries Inc	Credit Suisse	73,006
152,800	Toshiba Corp	Bank of America Merrill Lynch	438,617
123,000	Toshiba Corp	Barclays Bank	651,180
(62,000)	Toshiba Plant Systems & Services Corp	Barclays Bank	(566)
(22,000)	Toshiba Plant Systems & Services Corp	Goldam Sachs	(227)
(19,100)	Toshiba Plant Systems & Services Corp	HSBC	(97,457)
(11,400)	Tosoh Corp	Barclays Bank	(2,497)
(11,400)	Tosoh Corp	Goldam Sachs	(3,466)
(4,800)	TOTO Ltd	Bank of America Merrill Lynch	(6,321)
(19,800)	TOTO Ltd	Barclays Bank	(16,266)
(6,400)	TOTO Ltd	Credit Suisse	(10,515)
(155,500)	TOTO Ltd	HSBC	(255,488)
(4,100)	TOTO Ltd	JP Morgan	(6,736)
22,500	Toyo Seikan Group Holdings Ltd	Bank of America Merrill Lynch	(4,108)
21,500	Toyo Seikan Group Holdings Ltd	Citibank	3,729
67,100	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	(39,811)
32,300	Toyo Suisan Kaisha Ltd	Barclays Bank	(13,267)
41,100	Toyo Suisan Kaisha Ltd	Citibank	(16,882)
32,600	Toyo Suisan Kaisha Ltd	Credit Suisse	(13,391)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
6,400	Toyo Suisan Kaisha Ltd	Deutsche Bank	(3,797)
9,100	Toyo Suisan Kaisha Ltd	Goldam Sachs	(5,399)
40,800	Toyo Suisan Kaisha Ltd	HSBC	(16,759)
42,800	Toyo Suisan Kaisha Ltd	JP Morgan	(17,580)
(136,200)	Toyo Tire & Rubber Co Ltd	Bank of America Merrill Lynch	(2,972)
(149,700)	Toyo Tire & Rubber Co Ltd	Barclays Bank	(25,962)
(104,000)	Toyo Tire & Rubber Co Ltd	Citibank	(18,037)
(173,700)	Toyo Tire & Rubber Co Ltd	Credit Suisse	(87,203)
(316,000)	Toyo Tire & Rubber Co Ltd	Goldam Sachs	5,769
(81,700)	Toyo Tire & Rubber Co Ltd	HSBC	(41,016)
(60,400)	Toyo Tire & Rubber Co Ltd	JP Morgan	(30,323)
53,700	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	(3,313)
10,000	Toyoda Gosei Co Ltd	Barclays Bank	3,560
14,200	Toyoda Gosei Co Ltd	Goldam Sachs	(3,111)
50,800	Toyota Boshoku Corp	Bank of America Merrill Lynch	17,620
151,500	Toyota Boshoku Corp	Citibank	30,423
65,700	Toyota Boshoku Corp	Credit Suisse	(3,598)
3,300	Toyota Boshoku Corp	JP Morgan	(181)
(19,200)	Toyota Industries Corp	Bank of America Merrill Lynch	24,536
(400)	Toyota Industries Corp	Citibank	-
(24,700)	Toyota Industries Corp	Credit Suisse	40,582
(6,900)	Toyota Industries Corp	HSBC	11,337
(22,200)	Toyota Motor Corp	Barclays Bank	23,303
10,400	Toyota Tsusho Corp	Bank of America Merrill Lynch	(2,373)
14,600	Toyota Tsusho Corp	Citibank	2,665
3,300	Toyota Tsusho Corp	JP Morgan	2,109
25,800	Trend Micro Inc/Japan	Bank of America Merrill Lynch	56,520
39,700	Trend Micro Inc/Japan	Citibank	43,485
3,300	Trend Micro Inc/Japan	HSBC	7,642
8,300	Trend Micro Inc/Japan	JP Morgan	16,667
59,600	TS Tech Co Ltd	Bank of America Merrill Lynch	(40,538)
1,700	TS Tech Co Ltd	Citibank	(1,009)
44,300	TS Tech Co Ltd	Credit Suisse	(16,490)
17,900	TS Tech Co Ltd	Deutsche Bank	(12,254)
16,200	TS Tech Co Ltd	Goldam Sachs	(8,772)
41,700	TS Tech Co Ltd	JP Morgan	(14,778)
(83,500)	Tsumura & Co	Citibank	(11,433)
(17,200)	Tsumura & Co	JP Morgan	(5,495)
(13,000)	Tsuruha Holdings Inc	Bank of America Merrill Lynch	(34,171)
(13,500)	Tsuruha Holdings Inc	Barclays Bank	(2,465)
(1,400)	Tsuruha Holdings Inc	Citibank	(256)
(8,700)	Tsuruha Holdings Inc	HSBC	(40,500)
(6,000)	Tsuruha Holdings Inc	JP Morgan	(27,931)
(4,000)	TV Asahi Holdings Corp	Credit Suisse	(256)
50,300	Ube Industries Ltd	Bank of America Merrill Lynch	(4,132)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
12,600	Ube Industries Ltd	Citibank	4,715
35,900	Ube Industries Ltd	Credit Suisse	(18,351)
7,400	Ube Industries Ltd	Deutsche Bank	(608)
62,800	Ube Industries Ltd	Goldam Sachs	(5,159)
9,500	Ube Industries Ltd	HSBC	(4,856)
45,300	Ube Industries Ltd	JP Morgan	(23,155)
(500)	Ulvac Inc	Goldam Sachs	822
(14,300)	Ulvac Inc	HSBC	73,096
(13,000)	Unicharm Corp	Bank of America Merrill Lynch	(20,740)
(87,400)	Unicharm Corp	Barclays Bank	(75,788)
(5,500)	Unicharm Corp	Goldam Sachs	(5,971)
(66,100)	Unicharm Corp	HSBC	65,765
17,500	Ushio Inc	Bank of America Merrill Lynch	(2,236)
20,500	Ushio Inc	HSBC	(14,221)
(76,000)	USS Co Ltd	Citibank	(1,387)
(6,300)	USS Co Ltd	Credit Suisse	(3,853)
(7,100)	USS Co Ltd	JP Morgan	(4,342)
77,600	Wacoal Holdings Corp	Bank of America Merrill Lynch	70,832
45,000	Wacoal Holdings Corp	Barclays Bank	69,417
14,100	Wacoal Holdings Corp	Citibank	21,751
34,500	Wacoal Holdings Corp	Credit Suisse	22,044
101,700	Wacoal Holdings Corp	Goldam Sachs	92,830
15,300	Wacoal Holdings Corp	HSBC	12,113
9,800	Wacoal Holdings Corp	JP Morgan	6,262
(60,900)	Welcia Holdings Co Ltd	Goldam Sachs	(22,235)
29,600	West Japan Railway Co	Bank of America Merrill Lynch	(9,186)
22,900	West Japan Railway Co	Citibank	(47,867)
18,900	West Japan Railway Co	Credit Suisse	(15,699)
4,900	West Japan Railway Co	Goldam Sachs	(1,521)
4,300	West Japan Railway Co	HSBC	(3,572)
3,500	Yakult Honsha Co Ltd	Bank of America Merrill Lynch	6,709
6,200	Yakult Honsha Co Ltd	Citibank	11,884
11,400	Yakult Honsha Co Ltd	HSBC	19,746
4,100	Yakult Honsha Co Ltd	JP Morgan	7,111
263,100	Yamada Denki Co Ltd	Barclays Bank	(40,826)
47,700	Yamada Denki Co Ltd	JP Morgan	(871)
83,900	Yamaguchi Financial Group Inc	Credit Suisse	(7,658)
80,900	Yamaguchi Financial Group Inc	Deutsche Bank	-
(5,100)	Yamaha Corp	Barclays Bank	1,397
(23,200)	Yamaha Motor Co Ltd	Citibank	(5,506)
(21,500)	Yamaha Motor Co Ltd	Credit Suisse	(18,644)
(10,000)	Yamaha Motor Co Ltd	HSBC	(8,671)
(34,900)	Yamaha Motor Co Ltd	JP Morgan	(30,263)
40,100	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	23,792
51,500	Yamato Holdings Co Ltd	Barclays Bank	29,615



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	日本(続き)		
19,500	Yamato Holdings Co Ltd	Citibank	11,214
11,600	Yamato Holdings Co Ltd	Credit Suisse	5,784
84,500	Yamato Holdings Co Ltd	HSBC	26,030
11,800	Yamato Holdings Co Ltd	JP Morgan	7,890
(11,700)	Yamato Kogyo Co Ltd	Citibank	(3,845)
(7,300)	Yamato Kogyo Co Ltd	Credit Suisse	7,929
(5,900)	Yamato Kogyo Co Ltd	Goldam Sachs	3,931
(10,800)	Yamato Kogyo Co Ltd	JP Morgan	11,731
68,600	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	59,366
91,900	Yamazaki Baking Co Ltd	Barclays Bank	24,327
20,600	Yamazaki Baking Co Ltd	Citibank	5,453
41,700	Yamazaki Baking Co Ltd	Credit Suisse	44,914
13,800	Yamazaki Baking Co Ltd	Goldam Sachs	13,352
38,000	Yamazaki Baking Co Ltd	HSBC	40,929
92,100	Yamazaki Baking Co Ltd	JP Morgan	99,199
(47,700)	Yaskawa Electric Corp	Bank of America Merrill Lynch	53,194
(88,600)	Yaskawa Electric Corp	Barclays Bank	(68,742)
(43,900)	Yaskawa Electric Corp	Citibank	(34,061)
(28,300)	Yaskawa Electric Corp	Credit Suisse	51,664
(71,000)	Yaskawa Electric Corp	Goldam Sachs	93,971
(76,300)	Yaskawa Electric Corp	JP Morgan	139,291
49,500	Yokogawa Electric Corp	Bank of America Merrill Lynch	45,635
12,000	Yokogawa Electric Corp	Citibank	7,886
2,100	Yokogawa Electric Corp	Credit Suisse	383
47,700	Yokogawa Electric Corp	JP Morgan	8,708
111,800	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	(129,602)
64,500	Yokohama Rubber Co Ltd/The	Barclays Bank	(25,316)
14,700	Yokohama Rubber Co Ltd/The	Citibank	(5,770)
39,900	Yokohama Rubber Co Ltd/The	Credit Suisse	(87,044)
4,300	Yokohama Rubber Co Ltd/The	Deutsche Bank	(4,985)
19,200	Yokohama Rubber Co Ltd/The	Goldam Sachs	(22,257)
54,800	Yokohama Rubber Co Ltd/The	HSBC	(119,549)
13,600	Yokohama Rubber Co Ltd/The	JP Morgan	(29,669)
(215,800)	Z Holdings Corp	Citibank	35,456
(85,100)	Z Holdings Corp	Credit Suisse	(3,884)
(299,800)	Z Holdings Corp	HSBC	(13,683)
(412,682)	Z Holdings Corp	JP Morgan	(18,834)
9,600	Zenkoku Hoshu Co Ltd	HSBC	1,314
17,500	Zensho Holdings Co Ltd	Bank of America Merrill Lynch	(10,063)
26,700	Zensho Holdings Co Ltd	Credit Suisse	17,547
204,500	Zeon Corp	Bank of America Merrill Lynch	5,600
44,700	Zeon Corp	Barclays Bank	16,729
112,900	Zeon Corp	Citibank	42,252
290,000	Zeon Corp	Goldam Sachs	7,941
73,400	Zeon Corp	HSBC	42,209

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
日本(続き)			
37,600	Zeon Corp	JP Morgan	21,622
(67,700)	ZOZO Inc	Barclays Bank	81,570
(11,600)	ZOZO Inc	Citibank	13,977
(20,000)	ZOZO Inc	JP Morgan	21,560
			(13,165,242)
オランダ			
144	Aalberts Industries NV	Bank of America Merrill Lynch	2
112,560	Aalberts Industries NV	Barclays Bank	113,926
17,504	Aalberts Industries NV	Credit Suisse	(20,798)
(165,170)	ABN AMRO Bank NV - CVA '144A'	Barclays Bank	100,850
(34,770)	ABN AMRO Bank NV - CVA '144A'	Citibank	21,230
(13,300)	ABN AMRO Bank NV - CVA '144A'	HSBC	25,679
(55,400)	ABN AMRO Bank NV - CVA '144A'	JP Morgan	106,964
1,790	Adyen NV '144A'	Barclays Bank	70,500
400	Adyen NV '144A'	Credit Suisse	27,812
920	Adyen NV '144A'	Goldam Sachs	51,821
3,020	Adyen NV '144A'	HSBC	206,544
(390,721)	Aegon NV	Bank of America Merrill Lynch	39,235
(844,260)	Aegon NV	Barclays Bank	20,434
(454,739)	Aegon NV	HSBC	60,034
25,870	Akzo Nobel NV	Bank of America Merrill Lynch	(26,469)
135,940	Akzo Nobel NV	Barclays Bank	53,840
64,813	Akzo Nobel NV	Credit Suisse	19,252
106,922	Akzo Nobel NV	Goldam Sachs	(109,396)
57,325	Akzo Nobel NV	HSBC	17,028
4,410	Akzo Nobel NV	JP Morgan	1,310
(77,440)	ArcelorMittal	Bank of America Merrill Lynch	(38,849)
(357,240)	ArcelorMittal	Barclays Bank	(83,320)
(85,610)	ArcelorMittal	Goldam Sachs	(42,948)
(25,230)	ArcelorMittal	HSBC	(3,608)
(10,350)	ASML Holding NV	Barclays Bank	(52,378)
34,220	ASR Nederland NV	Bank of America Merrill Lynch	(706)
41,800	ASR Nederland NV	Barclays Bank	24,833
42,250	ASR Nederland NV	Citibank	25,100
29,759	ASR Nederland NV	Credit Suisse	(46,817)
26,510	ASR Nederland NV	Goldam Sachs	(7,875)
145,246	ASR Nederland NV	HSBC	(228,503)
26,799	ASR Nederland NV	JP Morgan	(29,376)
(181,403)	Boskalis Westminster	Bank of America Merrill Lynch	(37,918)
(106,914)	Boskalis Westminster	Credit Suisse	(4,705)
(10,820)	Boskalis Westminster	Goldam Sachs	(2,262)
(106,150)	Boskalis Westminster	JP Morgan	(4,671)
(15,520)	Galapagos NV	Bank of America Merrill Lynch	(218,551)
(7,940)	Galapagos NV	Barclays Bank	(83,421)
(6,750)	Galapagos NV	HSBC	(70,918)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オランダ(続き)			
(5,961)	Galapagos NV	JP Morgan	(62,629)
(25,945)	GrandVision NV '144A'	Bank of America Merrill Lynch	(2,859)
(29,318)	GrandVision NV '144A'	Barclays Bank	(2,580)
(6,830)	GrandVision NV '144A'	Goldam Sachs	(581)
(38,855)	GrandVision NV '144A'	HSBC	(4,275)
2,180	Heineken Holding NV	Barclays Bank	1,319
4,690	Heineken Holding NV	Citibank	2,838
7,883	Heineken Holding NV	HSBC	17,779
275,670	ING Groep NV	HSBC	(89,770)
92,570	Koninklijke Ahold Delhaize NV	Barclays Bank	(40,227)
10,852	Koninklijke DSM NV	Bank of America Merrill Lynch	(1,791)
26,986	Koninklijke DSM NV	Barclays Bank	(8,907)
3,060	Koninklijke DSM NV	Credit Suisse	1,852
548,280	Koninklijke KPN NV	Barclays Bank	6,032
24,029	Koninklijke KPN NV	Credit Suisse	476
518,740	Koninklijke KPN NV	Goldam Sachs	1,712
183,132	Koninklijke KPN NV	HSBC	3,627
74,526	Koninklijke KPN NV	JP Morgan	1,476
7,730	Koninklijke Philips NV	Bank of America Merrill Lynch	11,651
42,940	Koninklijke Philips NV	Barclays Bank	60,232
27,531	Koninklijke Philips NV	Credit Suisse	72,237
10,910	Koninklijke Philips NV	Goldam Sachs	16,444
54,949	Koninklijke Philips NV	HSBC	144,178
(18,920)	Koninklijke Vopak NV	Bank of America Merrill Lynch	42,305
(45,890)	Koninklijke Vopak NV	Barclays Bank	31,806
(7,430)	Koninklijke Vopak NV	Goldam Sachs	26,893
174,692	NN Group NV	Barclays Bank	28,828
(53,210)	OCI NV	Bank of America Merrill Lynch	67,500
(16,590)	OCI NV	Barclays Bank	9,034
(62,141)	OCI NV	Credit Suisse	256,025
(46,140)	OCI NV	Goldam Sachs	92,131
(54,921)	OCI NV	JP Morgan	226,278
(19,670)	Prosus NV	Bank of America Merrill Lynch	(6,186)
(137,195)	Prosus NV	Barclays Bank	167,538
(56,630)	Prosus NV	HSBC	60,432
55,540	Randstad NV	Barclays Bank	57,436
55,925	Randstad NV	HSBC	86,136
191,727	Signify NV '144A'	Bank of America Merrill Lynch	(99,793)
20,940	Signify NV '144A'	Barclays Bank	9,445
74,324	Signify NV '144A'	Citibank	33,525
17,557	Signify NV '144A'	Credit Suisse	(10,237)
32,340	Signify NV '144A'	Goldam Sachs	(19,924)
106,387	Signify NV '144A'	HSBC	(62,032)
51,646	Signify NV '144A'	JP Morgan	(23,732)
(22,910)	Takeaway.com NV '144A'	Credit Suisse	(88,350)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
オランダ(続き)			
(17,440)	Takeaway.com NV '144A'	Goldam Sachs	(42,211)
(77,750)	Takeaway.com NV '144A'	HSBC	(645,802)
44,880	Unilever NV	Bank of America Merrill Lynch	12,491
496,770	Unilever NV	Barclays Bank	601,174
12,360	Unilever NV	Goldam Sachs	3,671
22,160	Unilever NV	HSBC	(14,871)
20,163	Wolters Kluwer NV	Bank of America Merrill Lynch	13,753
73,167	Wolters Kluwer NV	Barclays Bank	111,083
5,502	Wolters Kluwer NV	Citibank	8,353
17,097	Wolters Kluwer NV	Credit Suisse	30,471
11,050	Wolters Kluwer NV	Goldam Sachs	7,537
54,893	Wolters Kluwer NV	HSBC	97,833
24,944	Wolters Kluwer NV	JP Morgan	44,456
			1,114,135
ニュージーランド			
(26,940)	a2 Milk Co Ltd	Barclays Bank	(10,029)
(151,836)	Auckland International Airport Ltd	Bank of America Merrill Lynch	(6,822)
(31,560)	Auckland International Airport Ltd	Goldam Sachs	(1,418)
(489,257)	Auckland International Airport Ltd	HSBC	131,892
(104,570)	Auckland International Airport Ltd	JP Morgan	(2,440)
431,283	Contact Energy Ltd	Bank of America Merrill Lynch	74,741
117,825	Contact Energy Ltd	Barclays Bank	24,200
74,265	Contact Energy Ltd	Citibank	15,253
189,500	Contact Energy Ltd	Credit Suisse	(9,730)
504,224	Contact Energy Ltd	Goldam Sachs	87,382
154,866	Contact Energy Ltd	HSBC	(7,952)
72,276	Contact Energy Ltd	JP Morgan	(3,711)
(14,580)	Fisher & Paykel Healthcare Corp Ltd	Bank of America Merrill Lynch	(13,008)
(463,999)	Fisher & Paykel Healthcare Corp Ltd	HSBC	(494,378)
(69,600)	Fletcher Building Ltd	Bank of America Merrill Lynch	3,127
(84,780)	Fletcher Building Ltd	Barclays Bank	2,721
(428,966)	Fletcher Building Ltd	HSBC	(33,040)
(265,550)	Fletcher Building Ltd	JP Morgan	(4,420)
(52,352)	Mercury NZ Ltd	Bank of America Merrill Lynch	(918)
(219,911)	Mercury NZ Ltd	Barclays Bank	(19,761)
(56,370)	Mercury NZ Ltd	HSBC	4,342
(99,990)	Mercury NZ Ltd	JP Morgan	(4,455)
(358,380)	Meridian Energy Ltd	JP Morgan	(76,669)
(18,487)	Ryman Healthcare Ltd	Barclays Bank	(11,866)
(48,197)	Ryman Healthcare Ltd	HSBC	(46,712)
(54,816)	SKYCITY Entertainment Group Ltd	HSBC	(3,518)
684,990	Spark New Zealand Ltd	Barclays Bank	28,578
117,710	Spark New Zealand Ltd	Citibank	4,911
120,400	Spark New Zealand Ltd	Goldam Sachs	6,955

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
ニュージーランド(続き)			
489,350	Spark New Zealand Ltd	HSBC	29,838
			(336,907)
ノルウェー			
(15,485)	Aker ASA 'A'	Bank of America Merrill Lynch	(7,460)
(21,228)	Aker ASA 'A'	Barclays Bank	(34,637)
(28,744)	Aker ASA 'A'	Goldam Sachs	(13,320)
(9,106)	Aker ASA 'A'	HSBC	(5,349)
85,660	DNB ASA	Barclays Bank	(124,394)
129,900	Equinor ASA	Bank of America Merrill Lynch	(81,186)
336,130	Equinor ASA	Barclays Bank	(199,271)
241,258	Equinor ASA	Credit Suisse	(211,260)
27,040	Equinor ASA	Goldam Sachs	(2,619)
202,579	Equinor ASA	HSBC	(177,391)
174,718	Gjensidige Forsikring ASA	Barclays Bank	52,265
94,236	Gjensidige Forsikring ASA	HSBC	36,903
(215,608)	Leroy Seafood Group ASA	Bank of America Merrill Lynch	(96,709)
(242,210)	Leroy Seafood Group ASA	Barclays Bank	(62,179)
(77,974)	Leroy Seafood Group ASA	Credit Suisse	48,347
(366,535)	Leroy Seafood Group ASA	Goldam Sachs	(178,622)
(426,498)	Leroy Seafood Group ASA	HSBC	264,443
(222,101)	Marine Harvest ASA	Bank of America Merrill Lynch	(182,163)
(52,165)	Marine Harvest ASA	Credit Suisse	(13,051)
(113,004)	Marine Harvest ASA	HSBC	(28,272)
(24,280)	Mowi ASA	Barclays Bank	(15,054)
(15,820)	Mowi ASA	Goldam Sachs	(13,423)
(720,060)	Norsk Hydro ASA	Bank of America Merrill Lynch	99,174
(1,153,440)	Norsk Hydro ASA	Barclays Bank	52,697
(846,367)	Norsk Hydro ASA	Credit Suisse	275,277
(618,531)	Norsk Hydro ASA	HSBC	201,175
(185,174)	Norsk Hydro ASA	JP Morgan	60,227
159,200	Orkla ASA	Bank of America Merrill Lynch	26,758
130,470	Orkla ASA	Barclays Bank	19,301
635,874	Orkla ASA	HSBC	107,904
(29,090)	Salmar ASA	Bank of America Merrill Lynch	(123,372)
(40,360)	Salmar ASA	Barclays Bank	(167,269)
48	Schibsted ASA 'A'	Barclays Bank	(46)
4,388	Schibsted ASA 'A'	Goldam Sachs	(2,482)
864	Schibsted ASA 'B'	Bank of America Merrill Lynch	(677)
111,870	Schibsted ASA 'B'	Barclays Bank	(107,087)
4,065	Schibsted ASA 'B'	Credit Suisse	(2,653)
98,013	Schibsted ASA 'B'	Goldam Sachs	(76,764)
46	Schibsted ASA 'B'	HSBC	(30)
(76,750)	Subsea 7 SA	Bank of America Merrill Lynch	20,204
(230,700)	Subsea 7 SA	Barclays Bank	75,787
(44,290)	Subsea 7 SA	Goldam Sachs	4,774

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
ノルウェー(続き)			
128,490	Telenor ASA	Bank of America Merrill Lynch	2,986
162,850	Telenor ASA	Barclays Bank	22,143
77,466	Telenor ASA	Citibank	10,533
77,489	Telenor ASA	Credit Suisse	34,138
20,170	Telenor ASA	Goldam Sachs	329
276,619	Telenor ASA	HSBC	121,865
53,636	Telenor ASA	JP Morgan	20,569
7	Tomra Systems ASA	Bank of America Merrill Lynch	14
77,410	Yara International ASA	Barclays Bank	(3,368)
1,890	Yara International ASA	Goldam Sachs	617
17,058	Yara International ASA	HSBC	(38,410)
			<u>(410,088)</u>
ポルトガル			
(174,600)	EDP - Energias de Portugal SA	Bank of America Merrill Lynch	7,613
(831,880)	EDP - Energias de Portugal SA	Barclays Bank	(33,862)
(68,190)	EDP - Energias de Portugal SA	Goldam Sachs	2,758
(83,220)	EDP - Energias de Portugal SA	HSBC	641
(17,219)	EDP Renovaveis SA	Barclays Bank	-
(16,932)	EDP Renovaveis SA	Goldam Sachs	4,843
226,870	Galp Energia SGPS SA	Barclays Bank	(108,572)
10,530	Galp Energia SGPS SA	Credit Suisse	(5,370)
48,540	Galp Energia SGPS SA	HSBC	(8,811)
(198,540)	Jeronimo Martins SGPS SA	Goldam Sachs	64,435
			<u>(76,325)</u>
シンガポール			
1,533,700	CapitaLand Ltd	Goldam Sachs	-
83,600	City Developments Ltd	Credit Suisse	(33,014)
1,313,500	ComfortDeIGro Corp Ltd	Citibank	-
909,800	ComfortDeIGro Corp Ltd	Credit Suisse	(26,614)
848,200	ComfortDeIGro Corp Ltd	HSBC	(24,812)
30,400	Dairy Farm International Holdings Ltd	Credit Suisse	(12,768)
117,700	Dairy Farm International Holdings Ltd	HSBC	(49,434)
(2,007,100)	Genting Singapore Ltd	Barclays Bank	29,356
(665,600)	Genting Singapore Ltd	Goldam Sachs	9,735
(3,273,900)	Genting Singapore Ltd	HSBC	35,914
1,745,600	Golden Agri-Resources Ltd	Barclays Bank	(19,149)
1,862,600	Golden Agri-Resources Ltd	HSBC	(50,060)
541,200	Hongkong Land Holdings Ltd	Barclays Bank	75,768
463,200	Hongkong Land Holdings Ltd	Citibank	64,848
397,400	Hongkong Land Holdings Ltd	Credit Suisse	(45,998)
165,700	Hongkong Land Holdings Ltd	Goldam Sachs	18,227
201,000	Hongkong Land Holdings Ltd	HSBC	(24,120)
88,200	Hongkong Land Holdings Ltd	JP Morgan	(10,584)
(109,800)	Jardine Cycle & Carriage Ltd	Goldam Sachs	112,418
(35,000)	Jardine Cycle & Carriage Ltd	HSBC	41,722

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
シンガポール(続き)			
(37,300)	Jardine Cycle & Carriage Ltd	JP Morgan	44,463
(72,900)	Jardine Matheson Holdings Ltd	Goldam Sachs	51,030
(48,500)	Jardine Matheson Holdings Ltd	HSBC	37,830
(58,600)	Jardine Strategic Holdings Ltd	Goldam Sachs	(3,516)
(52,989)	Jardine Strategic Holdings Ltd	HSBC	4,239
(6,354)	Jardine Strategic Holdings Ltd	JP Morgan	508
(423,700)	Keppel Corp Ltd	Citibank	24,789
(360,000)	Keppel Corp Ltd	HSBC	52,655
2,384,688	Mapletree Commercial Trust (Reit)	Citibank	17,440
1,316,580	Mapletree Commercial Trust (Reit)	Credit Suisse	86,655
130,662	Mapletree Commercial Trust (Reit)	Deutsche Bank	4,778
1,225,117	Mapletree Commercial Trust (Reit)	JP Morgan	80,635
576,200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	8,428
1,448,000	Mapletree Industrial Trust (Reit)	Citibank	-
733,300	Mapletree Industrial Trust (Reit)	Deutsche Bank	10,725
659,800	Mapletree Industrial Trust (Reit)	JP Morgan	19,301
278,700	SATS Ltd	Barclays Bank	(16,305)
212,300	SATS Ltd	Citibank	(12,421)
1,119,800	SATS Ltd	Credit Suisse	(114,542)
299,500	SATS Ltd	Goldam Sachs	(19,583)
153,100	SATS Ltd	HSBC	(16,795)
783,400	SATS Ltd	JP Morgan	(85,937)
(137,500)	Sembcorp Industries Ltd	Barclays Bank	2,011
(79,400)	Sembcorp Industries Ltd	Deutsche Bank	4,065
(162,100)	Sembcorp Industries Ltd	Goldam Sachs	8,298
(284,600)	Sembcorp Industries Ltd	HSBC	16,651
(1,635,400)	Sembcorp Industries Ltd	JP Morgan	95,679
(1,073,400)	Sembcorp Marine Ltd	Barclays Bank	23,550
(1,358,439)	Sembcorp Marine Ltd	Citibank	29,803
(1,586,800)	Sembcorp Marine Ltd	Credit Suisse	104,441
(578,000)	Sembcorp Marine Ltd	HSBC	38,043
(292,543)	Sembcorp Marine Ltd	JP Morgan	19,255
(288,800)	Singapore Airlines Ltd	Goldam Sachs	10,560
(375,100)	Singapore Airlines Ltd	HSBC	35,661
807,200	Singapore Exchange Ltd	Citibank	(70,838)
505,100	Singapore Exchange Ltd	Credit Suisse	(114,510)
315,800	Singapore Exchange Ltd	HSBC	(71,594)
(939,500)	Singapore Post Ltd	Citibank	(6,871)
(133,400)	Singapore Post Ltd	Credit Suisse	2,439
(1,109,400)	Singapore Post Ltd	JP Morgan	20,283
(225,200)	Singapore Press Holdings Ltd	Citibank	8,235
(302,500)	Singapore Press Holdings Ltd	JP Morgan	5,319
287,900	Singapore Technologies Engineering Ltd	Citibank	(18,949)
148,600	Singapore Telecommunications Ltd	Barclays Bank	5,434
176,900	StarHub Ltd	Barclays Bank	(7,762)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
シンガポール(続き)			
154,900	StarHub Ltd	Citibank	(6,797)
132,800	StarHub Ltd	Goldam Sachs	(5,698)
70,800	StarHub Ltd	JP Morgan	(3,354)
161,500	United Overseas Bank Ltd	Barclays Bank	(56,692)
148,800	UOL Group Ltd	Citibank	(3,265)
216,900	UOL Group Ltd	Credit Suisse	(30,138)
31,700	UOL Group Ltd	Goldam Sachs	(2,086)
30,000	UOL Group Ltd	HSBC	(4,168)
101,600	UOL Group Ltd	JP Morgan	(14,117)
14,600	Venture Corp Ltd	Citibank	(534)
(10,193,200)	Yangzijiang Shipbuilding Holdings Ltd	Barclays Bank	(74,544)
(2,531,800)	Yangzijiang Shipbuilding Holdings Ltd	Goldam Sachs	(55,546)
1,137,000	Yanlord Land Group Ltd	Citibank	(24,945)
1,492,100	Yanlord Land Group Ltd	Credit Suisse	(87,296)
5,200	Yanlord Land Group Ltd	HSBC	(304)
654,300	Yanlord Land Group Ltd	JP Morgan	(38,280)
			<u>(2,749)</u>
韓国			
(15,522)	Amorepacific Corp	Barclays Bank	(23,942)
(3,792)	Amorepacific Corp	Credit Suisse	20,642
(1,543)	Amorepacific Corp	HSBC	8,399
(8,940)	Amorepacific Group	Barclays Bank	(14,883)
(4,783)	Amorepacific Group	Citibank	(11,963)
(670)	Amorepacific Group	Credit Suisse	2,624
(21,867)	Amorepacific Group	HSBC	85,638
(1,310)	Amorepacific Group (Right)	Barclays Bank	-
(550)	Amorepacific Group (Right)	Citibank	-
(46)	Amorepacific Group (Right)	Credit Suisse	-
(1,501)	Amorepacific Group (Right)	HSBC	-
(210)	Amorepacific Group (Right)	JP Morgan	-
(4,864)	BGF retail Co Ltd	Citibank	23,982
(12,245)	BGF retail Co Ltd	JP Morgan	183,972
77,100	BNK Financial Group Inc	Barclays Bank	(12,555)
278,399	BNK Financial Group Inc	Credit Suisse	(74,801)
148,805	BNK Financial Group Inc	Goldam Sachs	(42,573)
132,922	BNK Financial Group Inc	HSBC	(47,081)
105,816	BNK Financial Group Inc	JP Morgan	(37,520)
(54,720)	Celltrion Healthcare Co Ltd	Citibank	(44,477)
(40,877)	Celltrion Healthcare Co Ltd	Credit Suisse	98,028
(6,880)	Celltrion Healthcare Co Ltd	HSBC	21,045
(40,223)	Celltrion Inc	Credit Suisse	478,571
(5,301)	Celltrion Inc	Goldam Sachs	64,195
(3,555)	Celltrion Inc	JP Morgan	53,783
31,590	Cheil Worldwide Inc	Barclays Bank	(18,678)
21,114	Cheil Worldwide Inc	Citibank	(7,057)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
26,596	Cheil Worldwide Inc	Credit Suisse	(37,353)
117,070	Cheil Worldwide Inc	Goldam Sachs	(74,187)
104,162	Cheil Worldwide Inc	HSBC	(146,293)
32,096	Cheil Worldwide Inc	JP Morgan	(45,120)
(403)	CJ CheilJedang Corp	Bank of America Merrill Lynch	1,566
(1,984)	CJ CheilJedang Corp	Citibank	777
(9,538)	CJ CheilJedang Corp	Credit Suisse	12,251
(2,743)	CJ CheilJedang Corp	HSBC	3,523
(5,604)	CJ CheilJedang Corp	JP Morgan	7,270
2,349	CJ Corp	Bank of America Merrill Lynch	(4,081)
7,010	CJ Corp	Barclays Bank	(11,547)
5,158	CJ Corp	Citibank	(3,376)
15,249	CJ Corp	Credit Suisse	(11,952)
4,090	CJ Corp	Goldam Sachs	(2,717)
8,172	CJ Corp	HSBC	(5,309)
38,350	CJ Corp	JP Morgan	(25,096)
(2,381)	CJ ENM Co Ltd	HSBC	10,838
(24,754)	CJ Logistics Corp	Citibank	16,658
(1,891)	CJ Logistics Corp	Credit Suisse	5,174
(21,469)	CJ Logistics Corp	JP Morgan	58,921
16,260	Daelim Industrial Co Ltd	Barclays Bank	(45,897)
6,300	Daelim Industrial Co Ltd	Citibank	(11,582)
34,360	Daelim Industrial Co Ltd	Credit Suisse	(150,627)
9,071	Daelim Industrial Co Ltd	Goldam Sachs	(37,574)
56,403	Daelim Industrial Co Ltd	HSBC	(253,783)
29,990	Daelim Industrial Co Ltd	JP Morgan	(135,085)
(14,770)	DB Insurance Co Ltd	Barclays Bank	(2,576)
(33,144)	DB Insurance Co Ltd	Goldam Sachs	(10,520)
(2,873)	DB Insurance Co Ltd	HSBC	(943)
64,720	DGB Financial Group Inc	Credit Suisse	(18,159)
60,556	DGB Financial Group Inc	Goldam Sachs	(9,705)
97,998	DGB Financial Group Inc	HSBC	(18,261)
61,474	DGB Financial Group Inc	JP Morgan	(12,838)
(3,406)	Dongsuh Cos Inc	Bank of America Merrill Lynch	1,932
(42,249)	Dongsuh Cos Inc	Citibank	2,947
(26,801)	Dongsuh Cos Inc	Credit Suisse	15,002
(10,792)	Dongsuh Cos Inc	JP Morgan	6,051
191,775	Doosan Bobcat Inc	HSBC	(350,526)
6,490	Doosan Co Ltd	Barclays Bank	(33,312)
272	Doosan Co Ltd	Citibank	(1,183)
1,635	Doosan Co Ltd	HSBC	(7,237)
5,021	Doosan Co Ltd	JP Morgan	(41,976)
66,972	Doosan Fuel Cell Co Ltd	Barclays Bank	(39,841)
909	Doosan Fuel Cell Co Ltd	Citibank	(458)
28,940	Doosan Fuel Cell Co Ltd	Credit Suisse	(15,710)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
87,677	Doosan Fuel Cell Co Ltd	Goldam Sachs	(97,609)
54,770	Doosan Fuel Cell Co Ltd	JP Morgan	(37,161)
116,910	Doosan Infracore Co Ltd	Barclays Bank	(10,714)
53,440	Doosan Infracore Co Ltd	Citibank	(1,812)
193,565	Doosan Infracore Co Ltd	Credit Suisse	(81,365)
380,594	Doosan Infracore Co Ltd	Goldam Sachs	(129,362)
275,891	Doosan Infracore Co Ltd	HSBC	(116,272)
161,659	Doosan Infracore Co Ltd	JP Morgan	(63,195)
3,540	Doosan Solus Co Ltd	Barclays Bank	(5,540)
501	Doosan Solus Co Ltd	Citibank	(674)
11,130	Doosan Solus Co Ltd	Credit Suisse	(12,919)
21,450	Doosan Solus Co Ltd	Goldam Sachs	(57,471)
26,775	Doosan Solus Co Ltd	JP Morgan	(42,622)
(14,136)	E-MART Inc	Citibank	(15,060)
(22,776)	E-MART Inc	Credit Suisse	2,639
(1,780)	E-MART Inc	Goldam Sachs	3,971
(1,357)	E-MART Inc	HSBC	157
(6,574)	E-MART Inc	JP Morgan	806
(400)	Fila Korea Ltd	Citibank	236
(4,687)	Fila Korea Ltd	Credit Suisse	16,388
(620)	Fila Korea Ltd	JP Morgan	2,181
39,450	GS Engineering & Construction Corp	Barclays Bank	(72,148)
15,744	GS Engineering & Construction Corp	Citibank	(23,448)
26,987	GS Engineering & Construction Corp	Goldam Sachs	(63,349)
7,480	GS Engineering & Construction Corp	HSBC	(20,379)
3,656	GS Engineering & Construction Corp	JP Morgan	(7,667)
5,040	GS Holdings Corp	Barclays Bank	(9,674)
21,019	GS Holdings Corp	Citibank	(29,223)
20,303	GS Holdings Corp	Credit Suisse	(68,626)
74,992	GS Holdings Corp	Goldam Sachs	(207,961)
94,865	GS Holdings Corp	HSBC	(320,655)
42,575	GS Holdings Corp	JP Morgan	(144,021)
(33,359)	GS Retail Co Ltd	Citibank	37,377
(24,590)	GS Retail Co Ltd	JP Morgan	49,258
4,886	Hana Financial Group Inc	Bank of America Merrill Lynch	(2,460)
9,830	Hana Financial Group Inc	Barclays Bank	(3,474)
43,129	Hana Financial Group Inc	Citibank	1,222
18,690	Hana Financial Group Inc	Credit Suisse	(15,645)
101,160	Hana Financial Group Inc	Goldam Sachs	(48,480)
104,897	Hana Financial Group Inc	HSBC	(87,808)
89,391	Hana Financial Group Inc	JP Morgan	(72,142)
10,010	Hankook Tire & Technology Co Ltd	Barclays Bank	(13,978)
52,725	Hankook Tire & Technology Co Ltd	Citibank	(54,200)
44,611	Hankook Tire & Technology Co Ltd	Goldam Sachs	(114,970)
29,113	Hankook Tire Co Ltd	Bank of America Merrill Lynch	(75,029)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
38,807	Hankook Tire Co Ltd	Credit Suisse	(92,829)
38,362	Hankook Tire Co Ltd	JP Morgan	(91,835)
(6,407)	Hanmi Pharm Co Ltd	Barclays Bank	30,660
(14,921)	Hanmi Pharm Co Ltd	Citibank	20,188
(2,095)	Hanmi Pharm Co Ltd	Goldam Sachs	13,258
(1,214)	Hanmi Pharm Co Ltd	HSBC	11,983
(550)	Hanmi Pharm Co Ltd	JP Morgan	5,438
(58,986)	Hanmi Science Co Ltd	Citibank	(56,409)
(16,297)	Hanmi Science Co Ltd	Goldam Sachs	11,913
(7,496)	Hanmi Science Co Ltd	JP Morgan	23,871
(33,162)	Hanon Systems	Bank of America Merrill Lynch	16,546
(78,601)	Hanon Systems	Barclays Bank	(6,446)
(83,545)	Hanon Systems	Citibank	(16,290)
(389,759)	Hanon Systems	Credit Suisse	321,053
(58,635)	Hanon Systems	Goldam Sachs	26,200
(9,841)	Hanon Systems	HSBC	8,223
(132,726)	Hanon Systems	JP Morgan	110,990
(15,467)	Hanssem Co Ltd	Goldam Sachs	(2,518)
43,910	Hanwha Aerospace Co Ltd	Barclays Bank	(56,578)
8,950	Hanwha Aerospace Co Ltd	Citibank	(7,756)
8,580	Hanwha Aerospace Co Ltd	Goldam Sachs	(1,988)
6,180	Hanwha Aerospace Co Ltd	HSBC	889
11,870	Hanwha Aerospace Co Ltd	JP Morgan	166
27,695	Hanwha Chemical Corp	Citibank	(17,212)
61,760	Hanwha Chemical Corp	Credit Suisse	(2,822)
39,805	Hanwha Chemical Corp	JP Morgan	(1,855)
153,305	Hanwha Life Insurance Co Ltd	Citibank	2,046
149,048	Hanwha Life Insurance Co Ltd	Credit Suisse	(22,027)
434,677	Hanwha Life Insurance Co Ltd	JP Morgan	(64,294)
57,270	HDC Holdings Co Ltd	Barclays Bank	(15,437)
15,926	HDC Holdings Co Ltd	Citibank	(2,314)
71,250	HDC Holdings Co Ltd	Credit Suisse	(38,797)
61,118	HDC Holdings Co Ltd	Goldam Sachs	(578)
73,215	HDC Holdings Co Ltd	HSBC	(39,867)
3,081	HDC Holdings Co Ltd	JP Morgan	(1,680)
17,680	HDC Hyundai Development Co-Engineering & Construction	Barclays Bank	(25,749)
47	HDC Hyundai Development Co-Engineering & Construction	Citibank	(54)
4,687	HDC Hyundai Development Co-Engineering & Construction	Credit Suisse	(16,020)
30,188	HDC Hyundai Development Co-Engineering & Construction	Goldam Sachs	(39,802)
31,970	HDC Hyundai Development Co-Engineering & Construction	HSBC	(109,273)
(12,202)	Hite Jinro Co Ltd	Citibank	17,104
(47,423)	Hite Jinro Co Ltd	Goldam Sachs	74,155

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
(2,210)	Hite Jinro Co Ltd	JP Morgan	5,043
(50,566)	HLB Inc	Credit Suisse	1,529,754
20,520	Hotel Shilla Co Ltd	Barclays Bank	61,478
2,740	Hotel Shilla Co Ltd	Citibank	10,557
13,810	Hotel Shilla Co Ltd	HSBC	1,156
(13,307)	Hyundai Construction Equipment Co Ltd	Citibank	4,536
(16,614)	Hyundai Construction Equipment Co Ltd	Goldam Sachs	28,348
(7,183)	Hyundai Construction Equipment Co Ltd	JP Morgan	20,243
8,620	Hyundai Department Store Co Ltd	Barclays Bank	17,840
8,230	Hyundai Department Store Co Ltd	Citibank	24,049
13,940	Hyundai Department Store Co Ltd	Credit Suisse	52,639
22,813	Hyundai Department Store Co Ltd	Goldam Sachs	68,148
4,830	Hyundai Department Store Co Ltd	HSBC	17,223
(7,760)	Hyundai Engineering & Construction Co Ltd	Barclays Bank	14,570
(13,880)	Hyundai Engineering & Construction Co Ltd	HSBC	62,041
6,650	Hyundai Glovis Co Ltd	Barclays Bank	(12,300)
2,236	Hyundai Glovis Co Ltd	Goldam Sachs	(3,966)
2,350	Hyundai Glovis Co Ltd	JP Morgan	(9,209)
(3,710)	Hyundai Heavy Industries Co Ltd	Barclays Bank	(10,462)
(3,322)	Hyundai Heavy Industries Holdings Co Ltd	Barclays Bank	(30,101)
(2,178)	Hyundai Heavy Industries Holdings Co Ltd	Citibank	(27,444)
(19,300)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	157,702
(4,086)	Hyundai Heavy Industries Holdings Co Ltd	Goldam Sachs	(8,464)
(195)	Hyundai Heavy Industries Holdings Co Ltd	HSBC	1,593
(1,130)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	9,254
(14,500)	Hyundai Marine & Fire Insurance Co Ltd	Barclays Bank	(3,729)
(9,919)	Hyundai Marine & Fire Insurance Co Ltd	Citibank	(5,451)
(16,019)	Hyundai Marine & Fire Insurance Co Ltd	Credit Suisse	11,944
(137,932)	Hyundai Marine & Fire Insurance Co Ltd	Goldam Sachs	77,520
(27,749)	Hyundai Mipo Dockyard Co Ltd	Citibank	(111,005)
(6,730)	Hyundai Mipo Dockyard Co Ltd	Goldam Sachs	(9,515)
14,794	Hyundai Mobis Co Ltd	Barclays Bank	(177,966)
3,380	Hyundai Mobis Co Ltd	Goldam Sachs	(42,269)
960	Hyundai Mobis Co Ltd	JP Morgan	(876)
(20,143)	Hyundai Motor Co	Citibank	46,564
(5,820)	Hyundai Motor Co	Goldam Sachs	23,141
(3,525)	Hyundai Motor Co (Pref)	Citibank	(3,434)
(13,380)	Hyundai Motor Co (Pref)	Credit Suisse	36,239
(3,861)	Hyundai Motor Co (Pref)	Goldam Sachs	5,939
(2,839)	Hyundai Motor Co (Pref)	HSBC	7,689
(2,545)	Hyundai Motor Co (Pref)	JP Morgan	6,904
(130,300)	Hyundai Steel Co	Barclays Bank	(21,904)
(29,104)	Hyundai Steel Co	Citibank	(14,586)
(18,917)	Hyundai Steel Co	Credit Suisse	17,121
(5,671)	Hyundai Wia Corp	Credit Suisse	(2,598)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
(10,760)	Hyundai Wia Corp	Goldam Sachs	25,370
55,850	Industrial Bank of Korea	Barclays Bank	(15,260)
145,295	Industrial Bank of Korea	Citibank	(21,183)
55,108	Industrial Bank of Korea	Credit Suisse	(35,056)
368,400	Industrial Bank of Korea	HSBC	(234,353)
226,608	Industrial Bank of Korea	JP Morgan	(144,299)
(5,023)	Kakao Corp	Barclays Bank	(1,187)
(7,180)	Kakao Corp	Citibank	(13,462)
(2,389)	Kakao Corp	Goldam Sachs	4,069
(500)	Kakao Corp	JP Morgan	947
(105,687)	Kangwon Land Inc	Citibank	18,347
(5,144)	Kangwon Land Inc	Credit Suisse	7,512
(47,815)	Kangwon Land Inc	Goldam Sachs	58,300
37,310	KB Financial Group Inc	Barclays Bank	(25,922)
18,944	KB Financial Group Inc	Citibank	(3,789)
42,501	KB Financial Group Inc	Credit Suisse	66,981
52,041	KB Financial Group Inc	HSBC	82,016
17	KCC Corp	Credit Suisse	(365)
3,836	KCC Corp	HSBC	(82,405)
(5,591)	KEPCO Plant Service & Engineering Co Ltd	Goldam Sachs	(552)
6,910	Kia Motors Corp	Credit Suisse	(5,894)
62,884	Kia Motors Corp	HSBC	(39,100)
3,654	Korea Aerospace Industries Ltd	Barclays Bank	(1,361)
35,018	Korea Aerospace Industries Ltd	HSBC	(65,050)
7,630	Korea Gas Corp	Barclays Bank	(13,010)
36,911	Korea Gas Corp	Citibank	(47,578)
37,070	Korea Gas Corp	Credit Suisse	(135,714)
46,239	Korea Gas Corp	Goldam Sachs	(150,902)
33,402	Korea Gas Corp	HSBC	(124,154)
27,527	Korea Gas Corp	JP Morgan	(102,376)
32,960	Korea Investment Holdings Co Ltd	Barclays Bank	(14,888)
9,480	Korea Investment Holdings Co Ltd	Citibank	2,947
10,390	Korea Investment Holdings Co Ltd	Credit Suisse	(9,351)
54,412	Korea Investment Holdings Co Ltd	Goldam Sachs	(93,708)
2,850	Korea Investment Holdings Co Ltd	HSBC	(2,565)
3,340	Korea Investment Holdings Co Ltd	JP Morgan	(3,019)
(37,538)	Korea Shipbuilding & Offshore Engineering Co Ltd	Citibank	(152,084)
(28,917)	Korea Shipbuilding & Offshore Engineering Co Ltd	Credit Suisse	72,777
(23,296)	Korea Shipbuilding & Offshore Engineering Co Ltd	HSBC	58,631
3,190	Korea Zinc Co Ltd	Barclays Bank	(35,096)
661	Korea Zinc Co Ltd	Citibank	(4,349)
1,100	Korea Zinc Co Ltd	Credit Suisse	(17,264)
1,228	Korea Zinc Co Ltd	Goldam Sachs	(27,858)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
3,504	KT&G Corp	Bank of America Merrill Lynch	(8,699)
40,090	KT&G Corp	Barclays Bank	(58,515)
6,364	KT&G Corp	Citibank	(2,603)
21,386	KT&G Corp	Credit Suisse	(65,901)
15,900	KT&G Corp	Goldam Sachs	(39,474)
17,960	KT&G Corp	HSBC	(55,344)
11,069	KT&G Corp	JP Morgan	(30,540)
12,830	Kumho Petrochemical Co Ltd	Barclays Bank	12,718
27,000	Kumho Petrochemical Co Ltd	Credit Suisse	(111,272)
29,957	Kumho Petrochemical Co Ltd	Goldam Sachs	(66,613)
12,960	Kumho Petrochemical Co Ltd	HSBC	(43,010)
5,630	Kumho Petrochemical Co Ltd	JP Morgan	(23,225)
(10,240)	LG Chem Ltd	Barclays Bank	(9,803)
(3,280)	LG Chem Ltd	Citibank	(13,713)
(21,285)	LG Chem Ltd	Credit Suisse	416,780
(2,435)	LG Chem Ltd	Goldam Sachs	13,793
(13,902)	LG Chem Ltd	HSBC	272,214
(1,953)	LG Chem Ltd (Pref)	Citibank	(1,141)
(1,100)	LG Chem Ltd (Pref)	Credit Suisse	16,022
(475)	LG Chem Ltd (Pref)	HSBC	6,919
13,949	LG Corp	Citibank	(26,411)
31,515	LG Corp	Credit Suisse	(77,311)
6,330	LG Corp	Goldam Sachs	(16,113)
35,856	LG Corp	HSBC	(86,637)
32,832	LG Corp	JP Morgan	(80,336)
(282,259)	LG Display Co Ltd	Citibank	(268,773)
(22,445)	LG Display Co Ltd	Credit Suisse	1,854
(145,468)	LG Display Co Ltd	HSBC	12,013
(30,860)	LG Display Co Ltd	JP Morgan	2,572
76,050	LG Electronics Inc	Barclays Bank	(78,394)
47,047	LG Electronics Inc	Citibank	(13,177)
6,130	LG Electronics Inc	Credit Suisse	(4,796)
28,200	LG Electronics Inc	Goldam Sachs	(35,172)
3,610	LG Household & Health Care Ltd	Credit Suisse	(41,908)
650	LG Household & Health Care Ltd	Goldam Sachs	9,206
165	LG Household & Health Care Ltd	HSBC	(1,915)
34,760	LG Uplus Corp	Barclays Bank	(29,609)
371,503	LG Uplus Corp	HSBC	(246,976)
30,303	LG Uplus Corp	JP Morgan	(20,167)
(15,750)	Lotte Chemical Corp	Barclays Bank	35,819
(694)	Lotte Chemical Corp	Credit Suisse	6,850
(833)	Lotte Chemical Corp	HSBC	8,222
(790)	Lotte Chemical Corp	JP Morgan	7,807
3,653	Lotte Chilsung Beverage Co Ltd	Citibank	3,872
3,485	Lotte Chilsung Beverage Co Ltd	Credit Suisse	(14,165)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
2,255	Lotte Chilsung Beverage Co Ltd	Goldam Sachs	(6,080)
1,594	Lotte Chilsung Beverage Co Ltd	HSBC	(6,479)
1,664	Lotte Chilsung Beverage Co Ltd	JP Morgan	(6,776)
(103,555)	Lotte Corp	Citibank	(42,478)
(64,330)	Lotte Corp	Credit Suisse	117,657
(14,422)	Lotte Corp	HSBC	26,377
(12,074)	Lotte Corp	JP Morgan	22,106
34,755	LOTTE Fine Chemical Co Ltd	Credit Suisse	(72,184)
15,672	LOTTE Fine Chemical Co Ltd	Goldam Sachs	(29,551)
12,913	LOTTE Fine Chemical Co Ltd	HSBC	(26,819)
(1)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	4
(6,248)	Lotte Shopping Co Ltd	Citibank	(19,891)
(6,122)	LS Corp	Citibank	(612)
(21,759)	LS Corp	Credit Suisse	139,829
(3,970)	LS Corp	HSBC	25,512
(1,533)	LS Corp	JP Morgan	9,856
(121,172)	Mando Corp	Goldam Sachs	317,786
(8,188)	Medy-Tox Inc	Barclays Bank	(59,601)
(170)	Medy-Tox Inc	Citibank	(1,765)
(3,595)	Medy-Tox Inc	Goldam Sachs	(12,383)
(1,780)	Medy-Tox Inc	HSBC	57,793
(120)	Medy-Tox Inc	JP Morgan	(645)
787,360	Mirae Asset Daewoo Co Ltd	Barclays Bank	(97,011)
14,665	Mirae Asset Daewoo Co Ltd	Credit Suisse	(5,770)
135,915	Mirae Asset Daewoo Co Ltd	Goldam Sachs	(31,976)
118,730	Mirae Asset Daewoo Co Ltd	HSBC	(46,714)
43,641	Mirae Asset Daewoo Co Ltd	JP Morgan	(17,188)
(1,530)	NAVER Corp	Credit Suisse	(6,665)
(53,646)	NAVER Corp	HSBC	(233,676)
190	NCSOFT Corp	Credit Suisse	(7,537)
1,609	NCSOFT Corp	HSBC	(63,828)
198,570	NH Investment & Securities Co Ltd	Barclays Bank	(30,260)
73,832	NH Investment & Securities Co Ltd	Credit Suisse	(14,555)
75,270	NH Investment & Securities Co Ltd	Goldam Sachs	(32,367)
35,530	NH Investment & Securities Co Ltd	JP Morgan	(13,748)
9,370	NHN Corp	Barclays Bank	31,640
3,180	NHN Corp	Citibank	12,877
20,610	NHN Corp	Credit Suisse	44,251
5,520	NHN Corp	Goldam Sachs	15,007
10,790	NHN Corp	HSBC	19,938
13,092	NHN Corp	JP Morgan	26,499
5,286	NongShim Co Ltd	Goldam Sachs	(60,571)
(56,830)	OCI Co Ltd	Barclays Bank	(15,343)
(1,335)	OCI Co Ltd	Citibank	(1,228)
(26,802)	OCI Co Ltd	Goldam Sachs	99,533

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	韓国(続き)		
(11,510)	OCI Co Ltd	HSBC	44,201
(928)	OCI Co Ltd	JP Morgan	2,167
6,970	Orion Corp/Republic of Korea	Barclays Bank	(32,770)
4,490	Orion Corp/Republic of Korea	Citibank	(15,965)
8,090	Orion Corp/Republic of Korea	Credit Suisse	(46,348)
3,630	Orion Corp/Republic of Korea	Goldam Sachs	(17,149)
4,670	Orion Corp/Republic of Korea	HSBC	(24,496)
2,050	Orion Corp/Republic of Korea	JP Morgan	(7,008)
(647)	Ottogi Corp	Citibank	(2,723)
(1,222)	Ottogi Corp	Credit Suisse	33,997
(998)	Ottogi Corp	HSBC	27,765
(52,438)	Paradise Co Ltd	Citibank	(5,114)
(65,981)	Paradise Co Ltd	Credit Suisse	107,062
(136,085)	Paradise Co Ltd	Goldam Sachs	34,543
(1,150)	Paradise Co Ltd	JP Morgan	1,867
(9,416)	POSCO Chemtech Co Ltd	Barclays Bank	3,949
(55,795)	POSCO Chemtech Co Ltd	Citibank	(5,225)
(35,331)	POSCO Chemtech Co Ltd	Credit Suisse	21,893
(47)	POSCO Chemtech Co Ltd	HSBC	29
(4,204)	POSCO Chemtech Co Ltd	JP Morgan	2,615
8,512	Posco International Corp	Citibank	72,710
10,353	Posco International Corp	Credit Suisse	16,684
(12,309)	Posco International Corp	Credit Suisse	11,879
8,602	Posco International Corp	HSBC	13,863
20,923	Posco International Corp	JP Morgan	33,474
(4,061)	S-1 Corp	Goldam Sachs	6,796
(10,971)	Samsung Biologics Co Ltd	Citibank	(72,278)
(18,987)	Samsung Biologics Co Ltd	Credit Suisse	72,383
(9,166)	Samsung Biologics Co Ltd	Goldam Sachs	73,174
(10,430)	Samsung C&T Corp	Barclays Bank	35,969
(6,080)	Samsung C&T Corp	Citibank	14,359
(6,890)	Samsung C&T Corp	Credit Suisse	33,269
(9,750)	Samsung C&T Corp	Goldam Sachs	52,731
(5,910)	Samsung C&T Corp	HSBC	28,537
881	Samsung Card Co Ltd	Citibank	173
4,341	Samsung Card Co Ltd	Credit Suisse	5,078
11,441	Samsung Card Co Ltd	Goldam Sachs	(5,431)
8,020	Samsung Card Co Ltd	JP Morgan	9,368
41,140	Samsung Electronics Co Ltd	Barclays Bank	(71,368)
5,980	Samsung Electronics Co Ltd	Citibank	(7,069)
24,960	Samsung Electronics Co Ltd	Goldam Sachs	(66,135)
14,583	Samsung Electronics Co Ltd (Pref)	Credit Suisse	(32,399)
80,500	Samsung Electronics Co Ltd (Pref)	Goldam Sachs	(189,728)
322	Samsung Engineering Co Ltd	Credit Suisse	(161)
122,600	Samsung Engineering Co Ltd	Goldam Sachs	(39,931)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
韓国(続き)			
37,710	Samsung Engineering Co Ltd	HSBC	(18,833)
(442,761)	Samsung Heavy Industries Co Ltd	Barclays Bank	(91,429)
(434,924)	Samsung Heavy Industries Co Ltd	Citibank	(120,646)
(584,384)	Samsung Heavy Industries Co Ltd	Credit Suisse	224,352
(20,211)	Samsung Heavy Industries Co Ltd	Goldam Sachs	(2,617)
(127,357)	Samsung Heavy Industries Co Ltd	HSBC	49,511
(10,820)	Samsung Heavy Industries Co Ltd	JP Morgan	(1,388)
(12,946)	Samsung Life Insurance Co Ltd	Credit Suisse	55,253
(8,467)	Samsung Life Insurance Co Ltd	HSBC	36,137
(6,755)	Samsung SDI Co Ltd	Barclays Bank	45,286
(19,716)	Samsung SDI Co Ltd	Citibank	82,450
(5,807)	Samsung SDI Co Ltd	Credit Suisse	55,917
(1,980)	Samsung SDI Co Ltd	Goldam Sachs	14,439
(22,786)	Samsung SDI Co Ltd	HSBC	219,411
6,987	Samsung SDS Co Ltd	Citibank	(31,790)
10,141	Samsung SDS Co Ltd	Credit Suisse	(69,491)
1,670	Samsung SDS Co Ltd	Goldam Sachs	(13,443)
9,667	Samsung SDS Co Ltd	HSBC	(66,243)
20,455	Samsung SDS Co Ltd	JP Morgan	(140,380)
38,770	Samsung Securities Co Ltd	Barclays Bank	6,110
14,562	Samsung Securities Co Ltd	Citibank	7,816
41,173	Samsung Securities Co Ltd	Credit Suisse	12,821
19,730	Samsung Securities Co Ltd	Goldam Sachs	(704)
23,340	Samsung Securities Co Ltd	HSBC	9,561
16,711	Samsung Securities Co Ltd	JP Morgan	7,926
14,434	Shinhan Financial Group Co Ltd	Bank of America Merrill Lynch	(9,684)
8,440	Shinhan Financial Group Co Ltd	Barclays Bank	(9,229)
28,527	Shinhan Financial Group Co Ltd	Citibank	(17,691)
50,027	Shinhan Financial Group Co Ltd	Credit Suisse	(48,493)
34,380	Shinhan Financial Group Co Ltd	Goldam Sachs	(23,067)
73,842	Shinhan Financial Group Co Ltd	HSBC	(75,008)
69,275	Shinhan Financial Group Co Ltd	JP Morgan	(70,528)
760	Shinsegae Inc	Barclays Bank	10,100
780	Shinsegae Inc	Citibank	12,554
(379)	SK Holdings Co Ltd	Barclays Bank	1,362
(30,620)	SK Hynix Inc	Barclays Bank	51,483
(14,722)	SK Innovation Co Ltd	Barclays Bank	96,054
(19,138)	SK Innovation Co Ltd	Citibank	93,711
(3,102)	SK Innovation Co Ltd	Credit Suisse	47,249
(3,752)	SK Innovation Co Ltd	Goldam Sachs	32,650
(13,538)	SK Innovation Co Ltd	HSBC	215,758
(81,600)	SK Networks Co Ltd	Barclays Bank	18,352
(179,944)	SK Networks Co Ltd	Citibank	29,100
(49,485)	SK Networks Co Ltd	Credit Suisse	15,606
(295,133)	SK Networks Co Ltd	Goldam Sachs	41,247

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
韓国(続き)			
(134,449)	SK Networks Co Ltd	JP Morgan	42,444
4,439	SK Telecom Co Ltd	Credit Suisse	(3,630)
402	SK Telecom Co Ltd	HSBC	(329)
1,730	SK Telecom Co Ltd	JP Morgan	(1,985)
(260)	SKC Co Ltd	Citibank	(289)
(66,739)	SKC Co Ltd	Goldam Sachs	(91,740)
(3,000)	SKC Co Ltd	HSBC	(1,156)
(13,960)	S-Oil Corp	Barclays Bank	48,877
(55,996)	S-Oil Corp	Citibank	140,881
(44,116)	S-Oil Corp	Credit Suisse	434,242
(8,510)	S-Oil Corp	HSBC	96,273
(21,908)	Ssangyong Cement Industrial Co Ltd	Citibank	(369)
(82,225)	Ssangyong Cement Industrial Co Ltd	Goldam Sachs	22,327
17,326	Woongjin Coway Co Ltd	JP Morgan	(56,992)
54,320	Woori Financial Group Inc	Barclays Bank	(24,140)
132,085	Woori Financial Group Inc	Citibank	(41,654)
150,464	Woori Financial Group Inc	Credit Suisse	(92,664)
233,320	Woori Financial Group Inc	Goldam Sachs	(163,936)
169,408	Woori Financial Group Inc	HSBC	(122,256)
190,240	Woori Financial Group Inc	JP Morgan	(137,412)
(17,568)	Yuhan Corp	Goldam Sachs	64,121
(464)	Yuhan Corp	HSBC	2,944
			(1,994,233)
スペイン			
4,682	Acciona SA	Bank of America Merrill Lynch	12,877
12,910	Acciona SA	Barclays Bank	17,754
6,383	Acciona SA	Citibank	8,778
4,720	Acciona SA	Credit Suisse	(3,375)
6,180	Acciona SA	Goldam Sachs	16,997
13,092	Acciona SA	HSBC	(9,362)
74,460	ACS Actividades de Construccion y Servicios SA	Barclays Bank	58,161
58,437	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(14,787)
20,420	ACS Actividades de Construccion y Servicios SA	Goldam Sachs	11,292
5,230	ACS Actividades de Construccion y Servicios SA	HSBC	(1,323)
12,153	Aena SME SA '144A'	Bank of America Merrill Lynch	4,680
5,120	Aena SME SA '144A'	Barclays Bank	3,661
6,491	Aena SME SA '144A'	Citibank	4,642
10,202	Aena SME SA '144A'	Credit Suisse	(6,173)
10,520	Aena SME SA '144A'	Goldam Sachs	91
8,504	Aena SME SA '144A'	HSBC	(5,146)
9,141	Aena SME SA '144A'	JP Morgan	(5,531)
(4,620)	Amadeus IT Group SA	Bank of America Merrill Lynch	(1,423)
(10,910)	Amadeus IT Group SA	Barclays Bank	(15,603)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スペイン(続き)		
(4,010)	Amadeus IT Group SA	Goldam Sachs	(1,235)
(26,040)	Banco Bilbao Vizcaya Argentaria SA	Barclays Bank	29
(392,060)	Banco Bilbao Vizcaya Argentaria SA	Goldam Sachs	(12,508)
(766,510)	Banco de Sabadell SA	Bank of America Merrill Lynch	(13,800)
(1,082,778)	Banco de Sabadell SA	Barclays Bank	25,016
(438,720)	Banco de Sabadell SA	Credit Suisse	15,686
(603,990)	Banco de Sabadell SA	Goldam Sachs	(11,628)
(1,446,027)	Banco de Sabadell SA	HSBC	51,703
(339,200)	Banco Santander SA	Bank of America Merrill Lynch	9,702
(1,315,280)	Banco Santander SA	Barclays Bank	91,885
(1,060,390)	Banco Santander SA	Goldam Sachs	21,462
(796,500)	Bankia SA	Barclays Bank	(8,325)
(108,210)	Bankia SA	HSBC	5,893
(23,780)	Bankinter SA	Barclays Bank	(1,936)
(470,250)	CaixaBank SA	Bank of America Merrill Lynch	(19,508)
(1,186,620)	CaixaBank SA	Barclays Bank	15,666
(351,070)	CaixaBank SA	Credit Suisse	42,871
(865,470)	CaixaBank SA	Goldam Sachs	(45,703)
(321,420)	CaixaBank SA	HSBC	39,251
(158,680)	Cellnex Telecom SA	Bank of America Merrill Lynch	(148,386)
(186,192)	Cellnex Telecom SA	Credit Suisse	(299,065)
(19,682)	Cellnex Telecom SA	JP Morgan	(31,614)
(128,571)	Cellnex Telecom SA ' 144A '	Barclays Bank	(196,612)
(1)	CIE Automotive SA	Credit Suisse	1
(16,240)	Enagas SA	Bank of America Merrill Lynch	2,306
(101,040)	Enagas SA	Barclays Bank	11,116
(7,290)	Enagas SA	HSBC	3,288
(29,930)	Endesa SA	Bank of America Merrill Lynch	(27,545)
(59,700)	Endesa SA	Barclays Bank	(34,810)
(8,620)	Endesa SA	Credit Suisse	(7,871)
(36,200)	Endesa SA	Goldam Sachs	(41,817)
(39,160)	Endesa SA	HSBC	(35,758)
(19,470)	Ferrovial SA	Bank of America Merrill Lynch	(17,779)
(89,190)	Ferrovial SA	Barclays Bank	(81,442)
(440)	Ferrovial SA	Barclays Bank	(214)
(9,640)	Ferrovial SA	Goldam Sachs	(8,803)
(153)	Ferrovial SA	Goldam Sachs	(126)
(37,070)	Ferrovial SA	HSBC	(34,665)
(588)	Ferrovial SA	HSBC	(515)
(156,998)	Ferrovial SA	JP Morgan	(146,813)
(1,912)	Ferrovial SA	JP Morgan	14,969
(1,550)	Grifols SA	Bank of America Merrill Lynch	(3,001)
(166,770)	Grifols SA	Barclays Bank	(188,976)
(2,160)	Grifols SA	Citibank	(2,448)
(61,520)	Grifols SA	Credit Suisse	(154,313)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
スペイン(続き)			
(38,550)	Grifols SA	Goldam Sachs	(74,643)
(43,650)	Grifols SA	HSBC	(109,489)
204,490	Iberdrola SA	Barclays Bank	14,398
(20,780)	Industria de Diseno Textil SA	Bank of America Merrill Lynch	(9,663)
(28,290)	Industria de Diseno Textil SA	Barclays Bank	(26,144)
(100,170)	Industria de Diseno Textil SA	HSBC	(89,264)
(612,760)	Mapfre SA	Barclays Bank	(44,492)
(96,560)	Mapfre SA	Goldam Sachs	(7,805)
(300,603)	Mapfre SA	HSBC	-
(10,440)	Naturgy Energy Group SA	Barclays Bank	(1,838)
(2,319)	Naturgy Energy Group SA	Deutsche Bank	306
(51,900)	Naturgy Energy Group SA	Goldam Sachs	6,852
(37,755)	Naturgy Energy Group SA	HSBC	9,969
(15,080)	Naturgy Energy Group SA	JP Morgan	3,982
(101,610)	Red Electrica Corp SA	Barclays Bank	(60,924)
(46,159)	Red Electrica Corp SA	Credit Suisse	4,316
464,484	Repsol SA	Bank of America Merrill Lynch	(189,071)
105,647	Repsol SA	Credit Suisse	(83,684)
12,790	Repsol SA	Goldam Sachs	(5,206)
183,507	Repsol SA	HSBC	(145,357)
157,283	Repsol SA	JP Morgan	(124,585)
(202,336)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(190,751)
(102,640)	Siemens Gamesa Renewable Energy SA	Barclays Bank	(175,590)
(63,455)	Siemens Gamesa Renewable Energy SA	Credit Suisse	(123,564)
(234,087)	Siemens Gamesa Renewable Energy SA	JP Morgan	(455,830)
432,640	Telefonica SA	Bank of America Merrill Lynch	103,166
113,730	Telefonica SA	Barclays Bank	26,150
758,363	Telefonica SA	Citibank	174,371
297,442	Telefonica SA	Credit Suisse	38,613
204,060	Telefonica SA	Goldam Sachs	48,267
356,915	Telefonica SA	HSBC	46,334
143,539	Telefonica SA	JP Morgan	18,634
(97,117)	Zardoya Otis SA	Bank of America Merrill Lynch	(4,808)
(141,683)	Zardoya Otis SA	Citibank	20,263
(83,638)	Zardoya Otis SA	Credit Suisse	(9,201)
(84,247)	Zardoya Otis SA	Goldam Sachs	(4,171)
(3,614)	Zardoya Otis SA	HSBC	(398)
(253,428)	Zardoya Otis SA	JP Morgan	(27,881)
			<u>(2,598,900)</u>
スウェーデン			
(75,350)	Alfa Laval AB	Bank of America Merrill Lynch	(16,300)
(164,780)	Alfa Laval AB	Barclays Bank	(108,751)
14,320	Assa Abloy AB 'B'	Bank of America Merrill Lynch	(3,794)
11,430	Assa Abloy AB 'B'	Barclays Bank	239
7,570	Assa Abloy AB 'B'	Citibank	159

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
スウェーデン(続き)			
17,640	Assa Abloy AB 'B'	Goldam Sachs	(924)
45,520	Assa Abloy AB 'B'	HSBC	2,861
6,850	Atlas Copco AB 'A'	Barclays Bank	(2,009)
6,780	Atlas Copco AB 'A'	Credit Suisse	(8,483)
5,530	Atlas Copco AB 'A'	Goldam Sachs	(4,616)
59,374	Atlas Copco AB 'B'	Credit Suisse	(6,842)
117,794	Atlas Copco AB 'B'	Goldam Sachs	(125,867)
50,320	Atlas Copco AB 'B'	HSBC	(5,799)
2	Axfood AB	Credit Suisse	-
1	Axfood AB	Deutsche Bank	-
(43,460)	Boliden AB	Bank of America Merrill Lynch	78,416
(207,990)	Boliden AB	Barclays Bank	285,433
(7,450)	Boliden AB	HSBC	20,409
(192,810)	Castellum AB	Barclays Bank	(70,695)
(71,505)	Castellum AB	HSBC	(70,413)
(53,770)	Electrolux AB 'B'	Bank of America Merrill Lynch	4,412
(128,630)	Electrolux AB 'B'	Barclays Bank	(102,411)
(6,030)	Electrolux AB 'B'	Goldam Sachs	4,359
(7,800)	Electrolux AB 'B'	HSBC	8,089
(129,220)	Elekta AB 'B'	Barclays Bank	27,751
(52,621)	Elekta AB 'B'	Credit Suisse	120,448
(118,570)	Elekta AB 'B'	Goldam Sachs	85,707
(49,390)	Elekta AB 'B'	HSBC	113,053
(76,092)	Epiroc AB 'A'	Goldam Sachs	(13,551)
(28,646)	Epiroc AB 'A'	HSBC	(6,002)
(117,691)	Epiroc AB 'B'	Bank of America Merrill Lynch	(11,096)
(35,120)	Epiroc AB 'B'	Goldam Sachs	(3,311)
(57,433)	Epiroc AB 'B'	HSBC	(9,927)
59,750	Essity AB 'B'	Bank of America Merrill Lynch	(23,277)
516,310	Essity AB 'B'	Barclays Bank	(59,497)
7,220	Essity AB 'B'	Goldam Sachs	(3,364)
(11,520)	Fastighets AB Balder 'B'	Barclays Bank	(22,447)
(22,240)	Fastighets AB Balder 'B'	HSBC	(82,476)
45,030	Hennes & Mauritz AB 'B'	Bank of America Merrill Lynch	1,981
81,698	Hennes & Mauritz AB 'B'	Barclays Bank	28,757
9,400	Hennes & Mauritz AB 'B'	Citibank	3,309
14,140	Hennes & Mauritz AB 'B'	Goldam Sachs	622
59,444	Hennes & Mauritz AB 'B'	HSBC	(41,498)
35,130	Hennes & Mauritz AB 'B'	JP Morgan	(29,883)
(67,752)	Hexagon AB 'B'	Bank of America Merrill Lynch	(112,993)
(34,620)	Hexagon AB 'B'	Barclays Bank	(71,810)
(81,790)	Hexagon AB 'B'	Goldam Sachs	(137,091)
(22,034)	Hexagon AB 'B'	HSBC	(18,004)
1	Hufvudstaden AB 'A'	Deutsche Bank	1
(5,641)	Husqvarna AB 'B'	Bank of America Merrill Lynch	638

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
スウェーデン(続き)			
(427,804)	Husqvarna AB 'B'	Goldam Sachs	48,401
(356,728)	Husqvarna AB 'B'	HSBC	92,678
(43,270)	ICA Gruppen AB	Bank of America Merrill Lynch	(5,015)
(56,750)	ICA Gruppen AB	Barclays Bank	(54,100)
(16,970)	ICA Gruppen AB	Citibank	(16,178)
(4,150)	ICA Gruppen AB	Goldam Sachs	696
(21,436)	ICA Gruppen AB	HSBC	11,003
(42,732)	ICA Gruppen AB	JP Morgan	21,935
109,723	Industrivarden AB 'A'	Bank of America Merrill Lynch	(33,622)
302,122	Industrivarden AB 'A'	Barclays Bank	(37,980)
15,748	Industrivarden AB 'A'	Credit Suisse	4,619
96,268	Industrivarden AB 'A'	Goldam Sachs	(32,272)
57,011	Industrivarden AB 'A'	HSBC	16,723
92,325	Industrivarden AB 'A'	JP Morgan	27,081
91,920	Industrivarden AB 'C'	Bank of America Merrill Lynch	(22,148)
467,050	Industrivarden AB 'C'	Barclays Bank	(53,820)
7,520	Industrivarden AB 'C'	Citibank	(867)
67,277	Industrivarden AB 'C'	Credit Suisse	26,782
20,010	Industrivarden AB 'C'	Goldam Sachs	(4,821)
186,103	Industrivarden AB 'C'	HSBC	74,084
8,360	Industrivarden AB 'C'	JP Morgan	3,328
(3)	Intrum AB	JP Morgan	5
(36,920)	Investment AB Latour 'B'	Barclays Bank	(27,847)
(48,586)	Investment AB Latour 'B'	Citibank	(36,647)
(147,608)	Investment AB Latour 'B'	Credit Suisse	(137,623)
(332,827)	Investment AB Latour 'B'	Goldam Sachs	(318,018)
(18,885)	Investment AB Latour 'B'	HSBC	(17,607)
(102,121)	Investment AB Latour 'B'	JP Morgan	(95,213)
110,025	Investor AB 'B'	Bank of America Merrill Lynch	(41,403)
17,950	Investor AB 'B'	Barclays Bank	7,898
55,569	Investor AB 'B'	Citibank	24,450
6,365	Investor AB 'B'	Credit Suisse	(2,801)
66,900	Investor AB 'B'	Goldam Sachs	(35,042)
88,657	Investor AB 'B'	HSBC	(39,008)
83,832	Investor AB 'B'	JP Morgan	(36,885)
36,020	Kinnevik AB 'B'	Bank of America Merrill Lynch	8,801
7,350	Kinnevik AB 'B'	Barclays Bank	847
29,670	Kinnevik AB 'B'	Goldam Sachs	8,300
109,114	Kinnevik AB 'B'	HSBC	(512,093)
88,800	L E Lundbergforetagen AB 'B'	Bank of America Merrill Lynch	(59,077)
24,456	L E Lundbergforetagen AB 'B'	Citibank	7,174
70,240	L E Lundbergforetagen AB 'B'	Credit Suisse	31,944
68,757	L E Lundbergforetagen AB 'B'	Goldam Sachs	(51,861)
19,218	L E Lundbergforetagen AB 'B'	HSBC	10,469
8,024	L E Lundbergforetagen AB 'B'	JP Morgan	4,371

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スウェーデン(続き)		
47,976	Lundin Petroleum AB	Bank of America Merrill Lynch	(53,275)
168,470	Lundin Petroleum AB	Barclays Bank	(180,017)
41,840	Lundin Petroleum AB	Goldam Sachs	(46,461)
(5)	Modern Times Group MTG AB 'B'	Citibank	(3)
(2)	NCC AB 'B'	Credit Suisse	-
(15,840)	Nibe Industrier AB 'B'	Bank of America Merrill Lynch	(11,782)
(22,410)	Nibe Industrier AB 'B'	Barclays Bank	(3,404)
(224,695)	Nibe Industrier AB 'B'	Credit Suisse	(210,672)
(85,455)	Nibe Industrier AB 'B'	JP Morgan	(80,122)
(125,036)	Saab AB 'B'	Bank of America Merrill Lynch	69,423
(11,781)	Saab AB 'B'	Citibank	8,269
(88,996)	Saab AB 'B'	Credit Suisse	(16,782)
(141,075)	Saab AB 'B'	Goldam Sachs	78,328
(96,474)	Saab AB 'B'	JP Morgan	(18,192)
90,410	Sandvik AB	Citibank	18,469
288,299	Sandvik AB	Credit Suisse	(151,009)
177,216	Sandvik AB	HSBC	(92,825)
27,310	Securitas AB 'B'	Bank of America Merrill Lynch	3,147
127,850	Securitas AB 'B'	Barclays Bank	12,054
67,110	Securitas AB 'B'	Citibank	6,327
20,810	Securitas AB 'B'	Credit Suisse	(5,014)
44,103	Securitas AB 'B'	Deutsche Bank	5,082
165,690	Securitas AB 'B'	Goldam Sachs	19,093
239,457	Securitas AB 'B'	HSBC	(57,696)
134,536	Securitas AB 'B'	JP Morgan	(27,220)
(93,380)	Skandinaviska Enskilda Banken AB 'A'	Bank of America Merrill Lynch	(3,192)
(262,270)	Skandinaviska Enskilda Banken AB 'A'	Barclays Bank	(19,233)
(44,490)	Skandinaviska Enskilda Banken AB 'A'	Goldam Sachs	(1,771)
35,810	Skanska AB 'B'	Bank of America Merrill Lynch	965
18,630	Skanska AB 'B'	Barclays Bank	976
146,007	SKF AB 'B'	HSBC	(25,238)
(57,830)	Svenska Cellulosa AB SCA 'B'	Barclays Bank	19,265
(13,490)	Swedbank AB 'A'	Bank of America Merrill Lynch	2,242
(385,570)	Swedbank AB 'A'	Barclays Bank	100,979
(98,540)	Swedbank AB 'A'	Goldam Sachs	78,970
(135,710)	Swedbank AB 'A'	HSBC	204,722
49,139	Swedish Match AB	Bank of America Merrill Lynch	50,448
13,290	Swedish Match AB	Barclays Bank	6,683
30,380	Swedish Match AB	Citibank	15,276
32,281	Swedish Match AB	Credit Suisse	47,006
30,750	Swedish Match AB	Goldam Sachs	31,569
87,560	Swedish Match AB	JP Morgan	127,500
33,980	Swedish Orphan Biovitrum AB	Bank of America Merrill Lynch	1,998
18,460	Swedish Orphan Biovitrum AB	Barclays Bank	2,031
12,940	Swedish Orphan Biovitrum AB	Citibank	1,423

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
スウェーデン(続き)			
11,400	Swedish Orphan Biovitrum AB	JP Morgan	(1,075)
(97,610)	Tele2 AB 'B'	Bank of America Merrill Lynch	(13,442)
(69,290)	Tele2 AB 'B'	Barclays Bank	(1,452)
466,290	Telefonaktiebolaget LMEricsson 'B'	Barclays Bank	6,839
325,301	Telia Co AB	Credit Suisse	(28,285)
(108,400)	Trelleborg AB 'B'	Bank of America Merrill Lynch	70,756
(138,360)	Trelleborg AB 'B'	Barclays Bank	26,815
(27,055)	Trelleborg AB 'B'	Citibank	5,243
(1,270)	Trelleborg AB 'B'	Credit Suisse	885
(93,560)	Trelleborg AB 'B'	Goldam Sachs	57,413
(82,794)	Trelleborg AB 'B'	HSBC	57,678
(60,510)	Trelleborg AB 'B'	JP Morgan	42,154
191,900	Volvo AB 'B'	Bank of America Merrill Lynch	(56,687)
369,880	Volvo AB 'B'	Barclays Bank	30,999
203,425	Volvo AB 'B'	Citibank	17,048
23,521	Volvo AB 'B'	Credit Suisse	(6,406)
37,540	Volvo AB 'B'	Goldam Sachs	(18,287)
282,409	Volvo AB 'B'	HSBC	(76,920)
83,642	Volvo AB 'B'	JP Morgan	(22,782)
			<u>(1,628,015)</u>
スイス			
(369,340)	ABB Ltd	Barclays Bank	(77,480)
(139,930)	ABB Ltd	Goldam Sachs	4,194
14,670	Adecco Group AG	Bank of America Merrill Lynch	18,172
37,800	Adecco Group AG	Barclays Bank	13,594
2,250	Adecco Group AG	Credit Suisse	3,641
4,680	Adecco Group AG	Goldam Sachs	5,797
23,172	Adecco Group AG	HSBC	37,499
8,650	Adecco Group AG	JP Morgan	13,998
44,930	Alcon Inc	Bank of America Merrill Lynch	(120,669)
6,510	Alcon Inc	Barclays Bank	(8,909)
3,880	Alcon Inc	Credit Suisse	(5,590)
10,510	Alcon Inc	JP Morgan	(31,654)
5	Allreal Holding AG Reg	Credit Suisse	(1)
1	Allreal Holding AG Reg	HSBC	-
(9,440)	Baloise Holding AG	Bank of America Merrill Lynch	10,016
(34,252)	Baloise Holding AG	Barclays Bank	3,422
(6,458)	Baloise Holding AG	Goldam Sachs	12,902
(15,969)	Baloise Holding AG	HSBC	162,713
2,227	Banque Cantonale Vaudoise	Bank of America Merrill Lynch	11,123
380	Banque Cantonale Vaudoise	Citibank	1,518
282	Banque Cantonale Vaudoise	Credit Suisse	-
585	Banque Cantonale Vaudoise	Deutsche Bank	2,922
289	Banque Cantonale Vaudoise	HSBC	-
573	Banque Cantonale Vaudoise	JP Morgan	-



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
1	Cembra Money Bank AG	JP Morgan	1
(28)	Chocoladefabriken Lindt & Spruengli AG	Bank of America Merrill Lynch	(61,535)
(52)	Chocoladefabriken Lindt & Spruengli AG	Credit Suisse	(98,696)
(18)	Chocoladefabriken Lindt & Spruengli AG	Deutsche Bank	(39,558)
(192)	Chocoladefabriken Lindt & Spruengli AG	Goldam Sachs	(42,196)
(32)	Chocoladefabriken Lindt & Spruengli AG	HSBC	(60,736)
(13)	Chocoladefabriken Lindt & Spruengli AG	JP Morgan	(24,674)
(23,630)	Cie Financiere Richemont SA	Bank of America Merrill Lynch	(38,014)
(29,580)	Cie Financiere Richemont SA	Barclays Bank	(20,093)
(13,763)	Cie Financiere Richemont SA	HSBC	(20,073)
(115,718)	Clariant AG	Bank of America Merrill Lynch	19,669
(32,100)	Clariant AG	Barclays Bank	(6,734)
(78,458)	Clariant AG	Citibank	(16,459)
(30,008)	Clariant AG	Credit Suisse	(6,595)
(15,420)	Clariant AG	Goldam Sachs	(4,159)
(191,139)	Credit Suisse Group AG	Bank of America Merrill Lynch	(45,285)
(179,500)	Credit Suisse Group AG	Barclays Bank	11,655
(113,192)	Credit Suisse Group AG	Citibank	7,350
(258,440)	Credit Suisse Group AG	Goldam Sachs	(56,797)
(236,844)	Credit Suisse Group AG	HSBC	(24,843)
(150,623)	Credit Suisse Group AG	JP Morgan	(15,799)
15,537	DKSH Holding AG	Bank of America Merrill Lynch	(19,808)
7,156	DKSH Holding AG	Barclays Bank	(11,080)
4,610	DKSH Holding AG	HSBC	(74)
1,950	Dufry AG	Bank of America Merrill Lynch	1,501
3,100	Dufry AG	Credit Suisse	6,177
(488)	EMS-Chemie Holding AG	Bank of America Merrill Lynch	(1,452)
(7,413)	EMS-Chemie Holding AG	Barclays Bank	(18,513)
(149)	EMS-Chemie Holding AG	Credit Suisse	893
(1,210)	EMS-Chemie Holding AG	HSBC	7,252
(2,432)	EMS-Chemie Holding AG	JP Morgan	14,577
1,180	Flughafen Zurich AG	Bank of America Merrill Lynch	6,130
14,689	Flughafen Zurich AG	Barclays Bank	24,945
4,420	Flughafen Zurich AG	HSBC	15,012
2,850	Geberit AG Reg	Bank of America Merrill Lynch	42,163
7,870	Geberit AG Reg	Barclays Bank	62,894
2,680	Geberit AG Reg	Goldam Sachs	40,957
4,740	Geberit AG Reg	HSBC	117,429
1,060	Georg Fischer AG Reg	Barclays Bank	2,647
842	Georg Fischer AG Reg	Citibank	2,103
1,165	Georg Fischer AG Reg	Credit Suisse	(4,655)
1,442	Georg Fischer AG Reg	JP Morgan	(5,762)
(511)	Givaudan SA	Bank of America Merrill Lynch	(36,753)
(90)	Givaudan SA	Barclays Bank	(2,967)
(998)	Givaudan SA	HSBC	(76,765)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
11	Helvetia Holding AG Reg	Bank of America Merrill Lynch	(16)
3,449	Helvetia Holding AG Reg	Barclays Bank	(4,134)
26	Helvetia Holding AG Reg	Credit Suisse	(104)
32,258	Helvetia Holding AG Reg	Goldam Sachs	(48,336)
6,543	Helvetia Holding AG Reg	HSBC	(26,145)
(35,380)	Julius Baer Group Ltd	Barclays Bank	(27,214)
(67,402)	Julius Baer Group Ltd	HSBC	20,199
(2,640)	Kuehne + Nagel International AG Reg	Bank of America Merrill Lynch	(3,165)
(7,860)	Kuehne + Nagel International AG Reg	Barclays Bank	(2,748)
(8,200)	Kuehne + Nagel International AG Reg	Citibank	(2,867)
(5,100)	Kuehne + Nagel International AG Reg	Credit Suisse	(764)
(1,010)	Kuehne + Nagel International AG Reg	Goldam Sachs	(1,211)
(4,140)	Kuehne + Nagel International AG Reg	JP Morgan	(620)
29,850	LafargeHolcim Ltd	Barclays Bank	4,175
8,140	Logitech International SA	Bank of America Merrill Lynch	9,920
32,560	Logitech International SA	Barclays Bank	42,934
10,309	Logitech International SA	Citibank	13,594
15,887	Logitech International SA	Credit Suisse	41,580
4,010	Logitech International SA	Goldam Sachs	5,466
111,295	Logitech International SA	HSBC	291,287
4,580	Logitech International SA	JP Morgan	13,069
(18,552)	Lonza Group AG	Bank of America Merrill Lynch	(11,120)
(8,670)	Lonza Group AG	Barclays Bank	(60,626)
(17,319)	Lonza Group AG	Citibank	(121,106)
(3,067)	Lonza Group AG	Credit Suisse	9,191
(780)	Lonza Group AG	Goldam Sachs	(6,652)
(3,940)	Lonza Group AG	HSBC	11,808
(9,922)	Lonza Group AG	JP Morgan	29,735
7,060	Nestle SA	Bank of America Merrill Lynch	987
30,050	Nestle SA	Barclays Bank	33,020
22,929	Nestle SA	Citibank	25,195
67,218	Nestle SA	Credit Suisse	3,936
6,570	Nestle SA	Goldam Sachs	591
2,285	Nestle SA	HSBC	183
3,650	Novartis AG	Bank of America Merrill Lynch	13,126
18,910	Novartis AG	Barclays Bank	47,603
3,520	Novartis AG	Credit Suisse	16,878
37,281	Novartis AG	HSBC	178,761
(14,540)	OC Oerlikon Corp AG Reg	Bank of America Merrill Lynch	(2,760)
(190,096)	OC Oerlikon Corp AG Reg	Barclays Bank	(26,586)
(31,990)	OC Oerlikon Corp AG Reg	Citibank	(4,474)
(35,520)	OC Oerlikon Corp AG Reg	Credit Suisse	(10,290)
(129,901)	OC Oerlikon Corp AG Reg	Goldam Sachs	(24,655)
(74,938)	OC Oerlikon Corp AG Reg	HSBC	(21,709)
4,109	Pargesa Holding SA	Bank of America Merrill Lynch	(3,284)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	スイス(続き)		
12,576	Pargesa Holding SA	Citibank	(1,256)
19,454	Pargesa Holding SA	Credit Suisse	(28,179)
67,883	Pargesa Holding SA	HSBC	(98,327)
(3,910)	Partners Group Holding AG	Barclays Bank	(129,676)
(2,030)	Partners Group Holding AG	Goldam Sachs	(79,898)
(8,590)	Partners Group Holding AG	HSBC	(619,547)
10,787	PSP Swiss Property AG	Credit Suisse	11,853
18,700	PSP Swiss Property AG	Goldam Sachs	24,285
43,791	PSP Swiss Property AG	HSBC	48,120
14,329	Roche Holding AG	Bank of America Merrill Lynch	176,062
3,987	Roche Holding AG	Barclays Bank	25,490
24,560	Roche Holding AG	Barclays Bank	155,792
22,318	Roche Holding AG	Credit Suisse	244,126
8,487	Roche Holding AG	Goldam Sachs	100,042
4,230	Roche Holding AG	Goldam Sachs	51,974
8,919	Roche Holding AG	HSBC	97,561
3,738	Roche Holding AG	JP Morgan	40,888
15,690	Schindler Holding AG	Bank of America Merrill Lynch	72,888
21,540	Schindler Holding AG	Barclays Bank	68,856
4,123	Schindler Holding AG	Goldam Sachs	21,417
5,700	Schindler Holding AG	HSBC	19,929
370	SGS SA	Bank of America Merrill Lynch	18,624
1,250	SGS SA	Barclays Bank	57,440
(33,105)	Sika AG	Bank of America Merrill Lynch	(95,904)
(81,610)	Sika AG	Barclays Bank	(163,049)
(1,538)	Sika AG	Credit Suisse	(1,229)
(734)	Sika AG	HSBC	(587)
4,944	Sonova Holding AG	Credit Suisse	(1,482)
18,920	Sonova Holding AG	Goldam Sachs	(100,171)
4,578	Sonova Holding AG	HSBC	(1,372)
(1,370)	Straumann Holding AG	Barclays Bank	(62,954)
(240)	Straumann Holding AG	Goldam Sachs	(11,235)
(1,080)	Straumann Holding AG	HSBC	(81,562)
6,183	Sulzer AG Reg	Bank of America Merrill Lynch	8,647
19,849	Sulzer AG Reg	Barclays Bank	27,759
14,439	Sulzer AG Reg	Credit Suisse	15,866
14,426	Sulzer AG Reg	Goldam Sachs	20,175
7,630	Sulzer AG Reg	HSBC	8,384
6,309	Sulzer AG Reg	JP Morgan	6,933
13,380	Swatch Group AG/The	Barclays Bank	10,693
3,120	Swatch Group AG/The	Barclays Bank	935
1,180	Swiss Life Holding AG	Bank of America Merrill Lynch	2,004
4,470	Swiss Life Holding AG	Barclays Bank	8,038
4,600	Swiss Life Holding AG	Goldam Sachs	7,812
2,987	Swiss Life Holding AG	HSBC	(5,669)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
スイス(続き)			
303	Swiss Life Holding AG	JP Morgan	(575)
(21,680)	Swiss Prime Site AG	Barclays Bank	(19,492)
(18,690)	Swiss Prime Site AG	HSBC	(59,745)
(4,840)	Swiss Re AG	Bank of America Merrill Lynch	(7,321)
(41,820)	Swiss Re AG	Barclays Bank	(102,352)
(8,710)	Swiss Re AG	Goldam Sachs	(21,331)
(4,260)	Swiss Re AG	HSBC	(7,234)
5,824	Swisscom AG	Bank of America Merrill Lynch	60,506
990	Swisscom AG	Barclays Bank	5,143
278	Swisscom AG	Citibank	1,444
1,955	Swisscom AG	Credit Suisse	10,546
2,990	Swisscom AG	JP Morgan	16,129
13,100	Temenos AG	Barclays Bank	37,296
1,440	Temenos AG	Credit Suisse	12,803
1,750	Temenos AG	Goldam Sachs	11,800
(90,600)	UBS Group AG	Bank of America Merrill Lynch	(13,047)
(320,600)	UBS Group AG	Barclays Bank	1,601
(5,353)	Vifor Pharma AG	HSBC	(99,194)
(15,650)	Zurich Insurance Group AG	Barclays Bank	(15,634)
(3,580)	Zurich Insurance Group AG	Goldam Sachs	(7,196)
			<u>(242,217)</u>
台湾			
(2,259,000)	Acer Inc	Citibank	3,833
(454,000)	Acer Inc	Goldam Sachs	(905)
149,000	ASE Technology Holding Co Ltd	Barclays Bank	(10,981)
155,000	ASE Technology Holding Co Ltd	Citibank	(11,215)
233,000	Asia Cement Corp	Barclays Bank	(7,858)
329,000	Asia Cement Corp	Goldam Sachs	(4,712)
139,000	Asia Cement Corp	JP Morgan	3,645
211,000	Asustek Computer Inc	Barclays Bank	(73,653)
125,000	Asustek Computer Inc	Goldam Sachs	(37,987)
518,000	AU Optronics Corp	Barclays Bank	12,818
2,611,000	AU Optronics Corp	HSBC	60,565
(12,000)	Catcher Technology Co Ltd	Citibank	7,090
(511,000)	Catcher Technology Co Ltd	Goldam Sachs	466,137
(18,619)	Cathay Financial Holding Co Ltd	Citibank	(293)
(2,384,272)	Cathay Financial Holding Co Ltd	HSBC	71,099
(142,000)	Chailease Holding Co Ltd	Barclays Bank	16,695
(1,012,000)	Chailease Holding Co Ltd	Goldam Sachs	130,922
(264,000)	Chang Hwa Commercial Bank Ltd	Goldam Sachs	(722)
192,655	Chang Hwa Commercial Bank Ltd	JP Morgan	(2,281)
(3,548,000)	Cheng Shin Rubber Industry Co Ltd	Citibank	70,255
(119,000)	Cheng Shin Rubber Industry Co Ltd	HSBC	27,084
(387,109)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	88,582
501,000	Chicony Electronics Co Ltd	Barclays Bank	(50,198)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
218,000	Chicony Electronics Co Ltd	Goldam Sachs	(19,611)
627,000	Chicony Electronics Co Ltd	HSBC	(116,655)
275,000	Chicony Electronics Co Ltd	JP Morgan	(51,821)
1,911,000	China Airlines Ltd	Goldam Sachs	(1,536)
22,258,000	China Development Financial Holding Corp	Citibank	(124,729)
(1,033,000)	China Life Insurance Co Ltd/Taiwan	Goldam Sachs	5,322
2,340,000	China Steel Corp	Barclays Bank	(4,956)
560,000	China Steel Corp	Citibank	(960)
2,993,000	China Steel Corp	Goldam Sachs	20,999
4,683,000	China Steel Corp	HSBC	(76,061)
1,394,000	Chunghwa Telecom Co Ltd	Barclays Bank	(48,935)
120,000	Chunghwa Telecom Co Ltd	Citibank	(3,977)
214,000	Chunghwa Telecom Co Ltd	Goldam Sachs	(4,291)
159,000	Chunghwa Telecom Co Ltd	HSBC	(2,693)
186,000	Chunghwa Telecom Co Ltd	JP Morgan	(6,364)
483,000	Compal Electronics Inc	HSBC	(1,195)
1,437,000	CTBC Financial Holding Co Ltd	Citibank	(7,167)
4,536,000	CTBC Financial Holding Co Ltd	HSBC	(13,041)
1,568,000	CTBC Financial Holding Co Ltd	JP Morgan	(5,381)
(1,218,000)	Delta Electronics Inc	Citibank	(59,337)
(264,000)	Delta Electronics Inc	Goldam Sachs	(56,943)
(85,000)	Delta Electronics Inc	HSBC	167
(31,515)	Delta Electronics Inc	JP Morgan	174
(11,712)	E.Sun Financial Holding Co Ltd	Bank of America Merrill Lynch	70
(2,659,000)	E.Sun Financial Holding Co Ltd	Barclays Bank	23,270
(211,052)	E.Sun Financial Holding Co Ltd	Citibank	1,748
(1,577,000)	E.Sun Financial Holding Co Ltd	Goldam Sachs	13,918
(343,823)	E.Sun Financial Holding Co Ltd	HSBC	7,447
(315,694)	E.Sun Financial Holding Co Ltd	JP Morgan	7,059
(67,275)	Eclat Textile Co Ltd	Citibank	6,701
(168,000)	Eclat Textile Co Ltd	Goldam Sachs	45,454
(3,040,157)	Epistar Corp	Citibank	99,973
(543,000)	Epistar Corp	Goldam Sachs	(19,029)
(604,942)	Epistar Corp	JP Morgan	(23,122)
2,012,616	Eva Airways Corp	Citibank	9,804
3,487,586	Eva Airways Corp	JP Morgan	(47,869)
(36,853)	Evergreen Marine Corp Ltd	HSBC	(1,812)
(4,725)	Evergreen Marine Corp Ltd	JP Morgan	(232)
(776,194)	Evergreen Marine Corp Taiwan Ltd	Citibank	21,839
(693,000)	Evergreen Marine Corp Taiwan Ltd	HSBC	9,113
(88,858)	Evergreen Marine Corp Taiwan Ltd	JP Morgan	1,197
203,000	Far Eastern New Century Corp	JP Morgan	(4,291)
374,000	Far EastOne Telecommunications Co Ltd	Barclays Bank	(23,863)
193,000	Far EastOne Telecommunications Co Ltd	Citibank	(12,066)
291,000	Far EastOne Telecommunications Co Ltd	Goldam Sachs	(7,043)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
217,000	Far EastOne Telecommunications Co Ltd	HSBC	(12,056)
(177,000)	Feng TAY Enterprise Co Ltd	Citibank	11,713
(284,000)	Feng TAY Enterprise Co Ltd	Goldam Sachs	64,041
(165,100)	Feng TAY Enterprise Co Ltd	HSBC	77,494
(1,354)	Feng TAY Enterprise Co Ltd	JP Morgan	643
3,266,000	First Financial Holding Co Ltd	Barclays Bank	3,825
2,239,170	First Financial Holding Co Ltd	Citibank	3,504
941,000	First Financial Holding Co Ltd	Goldam Sachs	3,853
3,625,430	First Financial Holding Co Ltd	HSBC	6,946
1,243,310	First Financial Holding Co Ltd	JP Morgan	1,660
734,000	Formosa Chemicals & Fibre Corp	Barclays Bank	(3,716)
179,000	Formosa Chemicals & Fibre Corp	Goldam Sachs	2,623
74,000	Formosa Chemicals & Fibre Corp	JP Morgan	(4,426)
(102,000)	Formosa Petrochemical Corp	Bank of America Merrill Lynch	140
(241,000)	Formosa Petrochemical Corp	Barclays Bank	8,376
(482,000)	Formosa Petrochemical Corp	Citibank	15,948
(377,000)	Formosa Petrochemical Corp	Goldam Sachs	(165)
(243,000)	Formosa Petrochemical Corp	HSBC	23,860
(34,000)	Formosa Petrochemical Corp	JP Morgan	3,424
100,000	Formosa Plastics Corp	Barclays Bank	1,113
251,000	Formosa Plastics Corp	HSBC	(4,862)
55,000	Formosa Plastics Corp	JP Morgan	(1,202)
1,094,000	Foxconn Technology Co Ltd	HSBC	(23,987)
(1,430,000)	Fubon Financial Holding Co Ltd	Citibank	23,643
(612,822)	Fubon Financial Holding Co Ltd	JP Morgan	20,457
(29,000)	Giant Manufacturing Co Ltd	Citibank	1,922
(232,000)	Giant Manufacturing Co Ltd	Goldam Sachs	(27,616)
(217,000)	Giant Manufacturing Co Ltd	HSBC	9,881
(152,280)	Giant Manufacturing Co Ltd	JP Morgan	(758)
146,000	Hon Hai Precision Industry Co Ltd	Barclays Bank	(14,150)
117,000	Hon Hai Precision Industry Co Ltd	Goldam Sachs	(13,463)
137,000	Hon Hai Precision Industry Co Ltd	JP Morgan	(6,984)
(29,000)	Hotai Motor Co Ltd	Bank of America Merrill Lynch	(21,242)
(223,000)	Hotai Motor Co Ltd	Citibank	(182,313)
(118,000)	Hotai Motor Co Ltd	Goldam Sachs	(85,638)
(152,000)	Hotai Motor Co Ltd	HSBC	(158,124)
(163,510)	Hotai Motor Co Ltd	JP Morgan	(167,753)
(187,000)	HTC Corp	Citibank	(1,205)
(439,031)	HTC Corp	JP Morgan	1,371
3,791,375	Hua Nan Financial Holdings Co Ltd	Bank of America Merrill Lynch	(10,783)
642,493	Hua Nan Financial Holdings Co Ltd	Citibank	(1,098)
590,520	Hua Nan Financial Holdings Co Ltd	Goldam Sachs	(1,679)
5,481,055	Hua Nan Financial Holdings Co Ltd	JP Morgan	(126,981)
(13,025,000)	Innolux Corp	Citibank	(422,340)
(13,492,000)	Innolux Corp	Goldam Sachs	(442,479)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
(585,000)	Inventec Corp	Barclays Bank	7,947
(1,646,000)	Inventec Corp	Goldam Sachs	(3,443)
(372,000)	Inventec Corp	HSBC	(106)
(92,000)	Inventec Corp	JP Morgan	27
(17,000)	Largan Precision Co Ltd	Barclays Bank	(48,638)
(20,000)	Largan Precision Co Ltd	Citibank	(58,716)
(4,000)	Largan Precision Co Ltd	Goldam Sachs	8,164
(10,000)	Largan Precision Co Ltd	HSBC	112,784
810,000	Lite-On Technology Corp	Barclays Bank	(67,213)
1,269,234	Lite-On Technology Corp	Citibank	(104,208)
198,000	Lite-On Technology Corp	Goldam Sachs	(13,312)
31,000	MediaTek Inc	Barclays Bank	10,408
49,000	MediaTek Inc	Goldam Sachs	12,637
1,443,000	Mega Financial Holding Co Ltd	Citibank	(4,871)
1,089,000	Mega Financial Holding Co Ltd	Goldam Sachs	(8,262)
571,000	Mega Financial Holding Co Ltd	JP Morgan	(6,478)
294,000	Nan Ya Plastics Corp	Citibank	(68)
54,000	Nan Ya Plastics Corp	JP Morgan	(2,740)
(742,000)	Nanya Technology Corp	Goldam Sachs	(54,520)
274,000	Novatek Microelectronics Corp	Barclays Bank	(127,056)
(1,209,000)	Pegatron Corp	Citibank	111,228
(413,000)	Pegatron Corp	Goldam Sachs	23,793
157,000	Pou Chen Corp	Bank of America Merrill Lynch	(6,562)
4,370,000	Pou Chen Corp	Citibank	(179,615)
2,100,000	Pou Chen Corp	JP Morgan	(113,390)
(49,000)	President Chain Store Corp	Citibank	10,488
(81,620)	President Chain Store Corp	JP Morgan	13,324
(2,600,000)	Quanta Computer Inc	Citibank	247,657
(1,473,687)	Quanta Computer Inc	JP Morgan	86,754
896,000	Realtek Semiconductor Corp	Barclays Bank	(62,989)
83,000	Realtek Semiconductor Corp	Goldam Sachs	6,267
131,000	Realtek Semiconductor Corp	HSBC	19,736
29,000	Realtek Semiconductor Corp	JP Morgan	(1,726)
(2,236,000)	Shanghai Commercial & Savings Bank Ltd/The	Goldam Sachs	128,982
(25,000)	Shanghai Commercial & Savings Bank Ltd/The	HSBC	2,714
(9,232,081)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	13,276
(2,052,000)	Shin Kong Financial Holding Co Ltd	Barclays Bank	(2,944)
(12,587,170)	Shin Kong Financial Holding Co Ltd	Citibank	(20,224)
(3,834,000)	Shin Kong Financial Holding Co Ltd	Goldam Sachs	3,592
(346,841)	Shin Kong Financial Holding Co Ltd	JP Morgan	4,545
(415)	Shin Kong Financial Holding Co Ltd (Pref)	Bank of America Merrill Lynch	8
2,472,000	SinoPac Financial Holdings Co Ltd	Barclays Bank	3,404
7,100,700	SinoPac Financial Holdings Co Ltd	Citibank	11,340
1,411,000	SinoPac Financial Holdings Co Ltd	Goldam Sachs	(1,951)
4,820,740	SinoPac Financial Holdings Co Ltd	JP Morgan	14,083

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	台湾(続き)		
1,516,000	Synnex Technology International Corp	Barclays Bank	(28,486)
364,000	Synnex Technology International Corp	Citibank	(6,606)
806,000	Synnex Technology International Corp	Goldam Sachs	(16,629)
836,000	Synnex Technology International Corp	HSBC	5,575
4,301,000	Taishin Financial Holding Co Ltd	Barclays Bank	(8,306)
598,867	Taishin Financial Holding Co Ltd	Citibank	(1,009)
8,580,812	Taishin Financial Holding Co Ltd	Goldam Sachs	(11,627)
5,713,249	Taishin Financial Holding Co Ltd	HSBC	(57,715)
166,641	Taishin Financial Holding Co Ltd	JP Morgan	(1,745)
2,911,000	Taiwan Business Bank	Barclays Bank	8,804
(2,021,000)	Taiwan Cement Corp	Barclays Bank	48,105
(2,591,000)	Taiwan Cement Corp	Goldam Sachs	43,650
(1,502,938)	Taiwan Cement Corp	JP Morgan	(14,976)
630,000	Taiwan Cooperative Financial Holding Co Ltd	Barclays Bank	(267)
880,131	Taiwan Cooperative Financial Holding Co Ltd	Citibank	(59)
2,064,120	Taiwan Cooperative Financial Holding Co Ltd	Goldam Sachs	850
8,254,077	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	(122,037)
270,000	Taiwan High Speed Rail Corp	Barclays Bank	(4,626)
264,000	Taiwan High Speed Rail Corp	Citibank	(4,357)
748,000	Taiwan High Speed Rail Corp	Goldam Sachs	6,659
390,000	Taiwan High Speed Rail Corp	HSBC	(8,903)
528,000	Taiwan High Speed Rail Corp	JP Morgan	(12,545)
114,000	Taiwan Mobile Co Ltd	Barclays Bank	(5,875)
628,000	Taiwan Mobile Co Ltd	HSBC	(40,460)
502,000	Taiwan Mobile Co Ltd	JP Morgan	(33,826)
782,000	Taiwan Semiconductor Manufacturing Co Ltd	Goldam Sachs	(46,492)
(1,220,000)	TPK Holding Co Ltd	Citibank	218
(481,000)	TPK Holding Co Ltd	Goldam Sachs	8,924
(25,000)	TPK Holding Co Ltd	HSBC	4,049
(34,981)	TPK Holding Co Ltd	JP Morgan	5,719
(204,000)	Unimicron Technology Corp	Citibank	5,714
(1,162,000)	Unimicron Technology Corp	Goldam Sachs	88,381
1,976,000	Uni-President Enterprises Corp	Barclays Bank	(61,251)
1,699,000	Uni-President Enterprises Corp	Citibank	(50,519)
362,000	Uni-President Enterprises Corp	Goldam Sachs	(21,101)
163,000	Uni-President Enterprises Corp	HSBC	(4,237)
910,000	Uni-President Enterprises Corp	JP Morgan	(25,346)
4,205,000	United Microelectronics Corp	Barclays Bank	46,983
5,305,000	United Microelectronics Corp	Citibank	60,605
11,661,000	United Microelectronics Corp	Goldam Sachs	244,899
1,032,000	United Microelectronics Corp	HSBC	21,742
3,161,000	United Microelectronics Corp	JP Morgan	65,448
(604,000)	Vanguard International Semiconductor Corp	Citibank	(71,135)
(236,000)	Vanguard International Semiconductor Corp	Goldam Sachs	(42,215)
(712,000)	Vanguard International Semiconductor Corp	HSBC	(150,273)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
台湾(続き)			
(8,727)	Vanguard International Semiconductor Corp	JP Morgan	(1,827)
(307,000)	Walsin Lihwa Corp	Citibank	(489)
(775,000)	Walsin Lihwa Corp	Goldam Sachs	(7,834)
(55,000)	Walsin Lihwa Corp	HSBC	193
(52,884)	Walsin Lihwa Corp	JP Morgan	205
522,000	Wan Hai Lines Ltd	Barclays Bank	(1,050)
113,000	Wan Hai Lines Ltd	Citibank	(192)
473,000	Wan Hai Lines Ltd	JP Morgan	(5,243)
4,300,000	Wistron Corp	Barclays Bank	(213,968)
1,950,000	Wistron Corp	Goldam Sachs	(78,882)
1,031,000	Wistron Corp	HSBC	(25,811)
(17,000)	Yageo Corp	Barclays Bank	(7,133)
(20,000)	Yageo Corp	Goldam Sachs	(6,027)
9,543,000	Yuanta Financial Holding Co Ltd	Citibank	(16,249)
8,471,000	Yuanta Financial Holding Co Ltd	HSBC	(63,829)
1,089,000	Yuanta Financial Holding Co Ltd	JP Morgan	(8,758)
(549,000)	Yulon Motor Co Ltd	Citibank	(6,265)
(14,161)	Yulon Motor Co Ltd	JP Morgan	276
			(1,826,443)
英国			
44,375	3i Group Plc	HSBC	(34,936)
223,858	Admiral Group Plc	Barclays Bank	121,347
5,920	Admiral Group Plc	JP Morgan	5,425
(18,030)	Anglo American Plc	Bank of America Merrill Lynch	(465)
(28,260)	Anglo American Plc	Barclays Bank	6,748
(24,310)	Anglo American Plc	Credit Suisse	7,844
(16,180)	Antofagasta Plc	Bank of America Merrill Lynch	4,266
(89,470)	Antofagasta Plc	Barclays Bank	14,781
(14,280)	Antofagasta Plc	Goldam Sachs	1,143
(181,294)	Ashmore Group Plc	Bank of America Merrill Lynch	31,025
(755,774)	Ashmore Group Plc	Barclays Bank	(257,516)
(384,459)	Ashmore Group Plc	Goldam Sachs	64,179
(136,020)	Ashmore Group Plc	HSBC	30,898
80,480	Ashtead Group Plc	Barclays Bank	37,394
81,954	Associated British Foods Plc	Bank of America Merrill Lynch	126,929
59,740	Associated British Foods Plc	Barclays Bank	47,033
15,756	Associated British Foods Plc	Citibank	12,405
82,761	Associated British Foods Plc	Credit Suisse	145,100
62,810	Associated British Foods Plc	Goldam Sachs	98,955
157,046	Associated British Foods Plc	HSBC	281,741
5,710	Associated British Foods Plc	JP Morgan	10,244
(4,660)	AstraZeneca Plc	Bank of America Merrill Lynch	(12,223)
(27,190)	AstraZeneca Plc	Barclays Bank	(27,372)
(1,710)	AstraZeneca Plc	Goldam Sachs	(5,473)
(8,690)	AstraZeneca Plc	HSBC	(24,563)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
536,532	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	206,358
82,350	Auto Trader Group Plc '144A'	Barclays Bank	26,996
173,211	Auto Trader Group Plc '144A'	Citibank	56,783
181,081	Auto Trader Group Plc '144A'	Credit Suisse	69,455
173,690	Auto Trader Group Plc '144A'	Goldam Sachs	66,804
348,601	Auto Trader Group Plc '144A'	HSBC	139,476
325,605	Auto Trader Group Plc '144A'	JP Morgan	130,275
(5,240)	AVEVA Group Plc	Bank of America Merrill Lynch	(13,256)
(7,690)	AVEVA Group Plc	Barclays Bank	(13,895)
(4,100)	AVEVA Group Plc	Goldam Sachs	(8,444)
(101,220)	Aviva Plc	Bank of America Merrill Lynch	13,816
(305,870)	Aviva Plc	Barclays Bank	(18,159)
(211,360)	Aviva Plc	Goldam Sachs	81,292
(247,114)	B&M European Value Retail SA	Bank of America Merrill Lynch	(13,076)
(453,428)	B&M European Value Retail SA	Goldam Sachs	(23,994)
(273,763)	Babcock International Group Plc	Bank of America Merrill Lynch	(238,115)
(272,269)	Babcock International Group Plc	Barclays Bank	(33,032)
(89,847)	Babcock International Group Plc	Citibank	(10,900)
(286,927)	Babcock International Group Plc	Credit Suisse	(274,779)
(174,647)	Babcock International Group Plc	Goldam Sachs	(161,843)
(174,542)	Babcock International Group Plc	JP Morgan	(167,152)
301,030	BAE Systems Plc	Barclays Bank	2,331
(244,940)	Barratt Developments Plc	Barclays Bank	(27,187)
(85,926)	Barrick Gold Corp	HSBC	(28,612)
(10,260)	Bellway Plc	Barclays Bank	-
62,585	Berkeley Group Holdings Plc	Barclays Bank	119,548
4,790	Berkeley Group Holdings Plc	Goldam Sachs	3,957
31,790	Berkeley Group Holdings Plc	HSBC	64,827
134,711	BHP Group Plc	Bank of America Merrill Lynch	44,493
162,720	BHP Group Plc	Barclays Bank	18,901
12,450	BHP Group Plc	Goldam Sachs	4,692
189,179	BHP Group Plc	HSBC	(18,556)
225	BHP Group Plc	JP Morgan	(22)
600,181	BP Plc	Bank of America Merrill Lynch	(200,628)
477,760	BP Plc	Barclays Bank	(98,659)
169,407	BP Plc	Credit Suisse	(55,973)
356,770	BP Plc	Goldam Sachs	(119,261)
280,227	BP Plc	HSBC	(92,589)
110,031	BP Plc	JP Morgan	(36,355)
12,530	British American Tobacco Plc	Bank of America Merrill Lynch	33,961
42,160	British American Tobacco Plc	Barclays Bank	44,075
6,840	British American Tobacco Plc	Goldam Sachs	18,539
25,520	British American Tobacco Plc	HSBC	58,135
455,960	BT Group Plc	Barclays Bank	16,242
135,570	BT Group Plc	Credit Suisse	10,148

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
158,060	BT Group Plc	HSBC	11,832
(26,643)	Bunzl Plc	Bank of America Merrill Lynch	(37,482)
51,647	Burberry Group Plc	Bank of America Merrill Lynch	(29,330)
21,509	Burberry Group Plc	Credit Suisse	17,767
13,830	Burberry Group Plc	Goldam Sachs	(7,854)
147,111	Carnival Plc	Barclays Bank	153,794
23,000	Carnival Plc	Goldam Sachs	4,750
5,550	Carnival Plc	JP Morgan	2,229
184,510	Centrica Plc	Bank of America Merrill Lynch	15,134
180,200	Centrica Plc	Credit Suisse	15,548
199,000	Centrica Plc	Goldam Sachs	(3,972)
(214,330)	Cineworld Group Plc	Bank of America Merrill Lynch	(24,066)
(2,679,666)	Cineworld Group Plc	Barclays Bank	(210,969)
(76,140)	Cineworld Group Plc	Goldam Sachs	(6,300)
(843,851)	Cineworld Group Plc	HSBC	249,408
(2,726,881)	Cobham Plc	Bank of America Merrill Lynch	(149,577)
(625,714)	Cobham Plc	Credit Suisse	(22,007)
(257,148)	Cobham Plc	Goldam Sachs	(14,105)
(275,330)	Cobham Plc	HSBC	(12,793)
51,235	Coca-Cola HBC AG	Bank of America Merrill Lynch	77,538
96,130	Coca-Cola HBC AG	Barclays Bank	122,830
5,870	Coca-Cola HBC AG	Citibank	7,500
33,062	Coca-Cola HBC AG	Credit Suisse	93,024
81,746	Coca-Cola HBC AG	Goldam Sachs	113,946
26,565	Coca-Cola HBC AG	HSBC	74,744
16,451	Coca-Cola HBC AG	JP Morgan	45,890
64,710	Compass Group Plc	Barclays Bank	(101,892)
34,359	Compass Group Plc	Credit Suisse	(49,223)
181,184	Compass Group Plc	HSBC	(259,568)
(453,240)	ConvaTec Group Plc '144A'	Bank of America Merrill Lynch	(25,948)
(675,918)	ConvaTec Group Plc '144A'	Barclays Bank	(37,512)
(163,730)	ConvaTec Group Plc '144A'	Goldam Sachs	(9,087)
(15,379)	Croda International Plc	Bank of America Merrill Lynch	(48,828)
(21,190)	Croda International Plc	Goldam Sachs	(67,278)
26,840	DCC Plc	Barclays Bank	58,197
8,390	DCC Plc	HSBC	(90,960)
76,660	Diageo Plc	Barclays Bank	55,407
4,430	Diageo Plc	Goldam Sachs	1,917
86,175	Diageo Plc	HSBC	95,095
602,070	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	248,492
258,880	Direct Line Insurance Group Plc	Barclays Bank	40,770
950,950	Direct Line Insurance Group Plc	Goldam Sachs	396,793
717,650	Direct Line Insurance Group Plc	HSBC	295,488
(559,449)	DS Smith Plc	HSBC	3,610
(56,190)	easyJet Plc	Bank of America Merrill Lynch	(29,371)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(278,580)	easyJet Plc	Barclays Bank	17,977
(439,893)	easyJet Plc	HSBC	(221,422)
13,062	Experian Plc	Bank of America Merrill Lynch	22,253
153,890	Experian Plc	Barclays Bank	117,185
27,279	Experian Plc	Citibank	20,773
83,163	Experian Plc	Credit Suisse	195,349
21,506	Experian Plc	HSBC	50,517
(7,140)	Ferguson Plc	Barclays Bank	(3,133)
(443,210)	Fresnillo Plc	Barclays Bank	(68,644)
(13,969)	Fresnillo Plc	Credit Suisse	18,101
(65,691)	Fresnillo Plc	HSBC	85,123
(4,085)	Fresnillo Plc	JP Morgan	5,293
(198,535)	G4S Plc	Goldam Sachs	(8,456)
65,190	GlaxoSmithKline Plc	Bank of America Merrill Lynch	47,958
247,590	GlaxoSmithKline Plc	Barclays Bank	153,385
161,735	GlaxoSmithKline Plc	Credit Suisse	54,274
59,930	GlaxoSmithKline Plc	Goldam Sachs	47,956
13,210	GlaxoSmithKline Plc	HSBC	4,228
(2,077,321)	Glencore Plc	Bank of America Merrill Lynch	(62,338)
(736,720)	Glencore Plc	Barclays Bank	9,984
(12,883)	Glencore Plc	HSBC	1,422
(82,830)	GVC Holdings Plc	Bank of America Merrill Lynch	(39,341)
(309,370)	GVC Holdings Plc	Barclays Bank	2,396
(252,654)	GVC Holdings Plc	HSBC	(191,088)
480,039	Halma Plc	Barclays Bank	346,955
(44,690)	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	(75,848)
(79,560)	Hargreaves Lansdown Plc	Barclays Bank	(66,745)
(41,024)	Hargreaves Lansdown Plc	Credit Suisse	(62,478)
(17,260)	Hargreaves Lansdown Plc	Goldam Sachs	(29,294)
(178,251)	Hargreaves Lansdown Plc	HSBC	(271,471)
8,270	Hikma Pharmaceuticals Plc	Citibank	2,348
56,760	Hikma Pharmaceuticals Plc	Credit Suisse	17,215
6,760	Hikma Pharmaceuticals Plc	Goldam Sachs	2,923
16,210	Hikma Pharmaceuticals Plc	HSBC	4,917
(261,856)	Hiscox Ltd	Barclays Bank	(348,104)
(101,594)	Hiscox Ltd	HSBC	(137,678)
686,627	Howden Joinery Group Plc	Barclays Bank	136,474
410,700	HSBC Holdings Plc	Barclays Bank	(6,891)
12,580	IMI Plc	Bank of America Merrill Lynch	2,671
470,402	IMI Plc	Barclays Bank	142,674
76,110	IMI Plc	Citibank	23,084
131,975	IMI Plc	Credit Suisse	10,220
38,234	IMI Plc	Goldam Sachs	6,415
86,080	IMI Plc	HSBC	6,666
96,266	IMI Plc	JP Morgan	11,861

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(9,680)	Imperial Brands Plc	Bank of America Merrill Lynch	3,448
(5,170)	Imperial Brands Plc	Barclays Bank	(988)
(4,540)	Imperial Brands Plc	Credit Suisse	4,055
855,859	Inchcape Plc	Barclays Bank	99,415
53,356	Inchcape Plc	Goldam Sachs	(1,722)
154,220	Inchcape Plc	HSBC	16,919
27,970	Inchcape Plc	JP Morgan	293
90,450	Informa Plc	Barclays Bank	6,537
25,390	InterContinental Hotels Group Plc	Goldam Sachs	91,100
67,405	InterContinental Hotels Group Plc	HSBC	221,406
(84,430)	International Consolidated Airlines Group SA	Barclays Bank	(218)
(72,560)	International Consolidated Airlines Group SA	HSBC	(12,924)
(47,562)	Intertek Group Plc	HSBC	(165,742)
46,180	Investec Plc	Bank of America Merrill Lynch	4,411
187,472	Investec Plc	Barclays Bank	31,939
35,930	Investec Plc	Citibank	6,121
33,770	Investec Plc	Credit Suisse	1,370
342,823	Investec Plc	HSBC	3,540
2,194,770	ITV Plc	Barclays Bank	188,373
(138,420)	J Sainsbury Plc	Bank of America Merrill Lynch	(14,585)
(66,340)	J Sainsbury Plc	Barclays Bank	(1,712)
(87,510)	J Sainsbury Plc	Goldam Sachs	(5,643)
(40,750)	JD Sports Fashion Plc	Barclays Bank	12,517
(650,119)	John Wood Group Plc	Bank of America Merrill Lynch	84,747
(429,800)	John Wood Group Plc	Barclays Bank	10,540
(43,822)	John Wood Group Plc	Citibank	1,075
(75,808)	John Wood Group Plc	Credit Suisse	19,666
(1,399,467)	John Wood Group Plc	Goldam Sachs	182,429
(24,620)	Johnson Matthey Plc	Bank of America Merrill Lynch	111,215
(12,110)	Johnson Matthey Plc	Barclays Bank	(6,252)
(69,040)	Johnson Matthey Plc	Credit Suisse	296,725
(878,977)	Just Eat Plc	Barclays Bank	(161,092)
(78,090)	Just Eat Plc	Credit Suisse	(20,212)
(327,560)	Just Eat Plc	JP Morgan	(123,448)
(272,554)	KAZ Minerals Plc	Bank of America Merrill Lynch	24,976
(135,980)	KAZ Minerals Plc	Barclays Bank	5,090
(203,496)	KAZ Minerals Plc	Citibank	7,617
(88,412)	KAZ Minerals Plc	Credit Suisse	28,641
(248,313)	KAZ Minerals Plc	Goldam Sachs	22,754
(200,467)	KAZ Minerals Plc	HSBC	64,942
560,980	Kingfisher Plc	Barclays Bank	99,916
108,860	Kingfisher Plc	Citibank	19,389
893,851	Kingfisher Plc	HSBC	(80,755)
577,935	Legal & General Group Plc	Barclays Bank	39,533

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
85,420	Legal & General Group Plc	HSBC	15,214
3,133,054	Lloyds Banking Group Plc	HSBC	198,545
(7,700)	London Stock Exchange Group Plc	Bank of America Merrill Lynch	(6,012)
(91,560)	London Stock Exchange Group Plc	Barclays Bank	(96,901)
(18,766)	London Stock Exchange Group Plc	HSBC	(3,875)
74,360	M&G Plc	Barclays Bank	6,814
94,820	M&G Plc	JP Morgan	4,838
(956,370)	Marks & Spencer Group Plc	Barclays Bank	(53,694)
(187,252)	Mediclinic International Plc	Barclays Bank	20,784
(196,775)	Mediclinic International Plc	Citibank	21,841
(369,108)	Mediclinic International Plc	Goldam Sachs	47,163
(53,983)	Mediclinic International Plc	HSBC	(11,914)
78,451	Meggitt Plc	Barclays Bank	-
(218,060)	Melrose Industries Plc	Bank of America Merrill Lynch	(20,545)
(1,847,750)	Melrose Industries Plc	Barclays Bank	(121,625)
(181,240)	Melrose Industries Plc	HSBC	(10,994)
57,890	Micro Focus International Plc	Barclays Bank	18,380
28,030	Micro Focus International Plc	Credit Suisse	26,496
20,270	Micro Focus International Plc	JP Morgan	15,900
(180,940)	Mondi Plc	Barclays Bank	(4,671)
7	National Express Group Plc	Bank of America Merrill Lynch	1
37	National Express Group Plc	Credit Suisse	10
2	National Express Group Plc	JP Morgan	1
(62,690)	National Grid Plc	Bank of America Merrill Lynch	1,360
(148,890)	National Grid Plc	Barclays Bank	6,149
(275,212)	National Grid Plc	Credit Suisse	(19,181)
(170,250)	National Grid Plc	Goldam Sachs	(439)
(234,843)	National Grid Plc	HSBC	(16,367)
(9,720)	Next Plc	Barclays Bank	251
(2,660)	Next Plc	Goldam Sachs	(5,287)
(86,050)	NMC Health Plc	HSBC	(191,024)
(7,200)	NMC Health Plc	JP Morgan	(15,983)
(302,436)	Ocado Group Plc	Bank of America Merrill Lynch	(732,594)
(468,430)	Ocado Group Plc	Barclays Bank	(1,296,823)
(142,910)	Ocado Group Plc	Credit Suisse	(279,437)
(110,075)	Ocado Group Plc	Goldam Sachs	(268,509)
(115,102)	Ocado Group Plc	JP Morgan	(225,063)
51,730	Pearson Plc	Bank of America Merrill Lynch	(17,760)
294,353	Pearson Plc	Barclays Bank	3,039
90,109	Pearson Plc	Credit Suisse	(63,034)
(66,720)	Pennon Group Plc	Bank of America Merrill Lynch	(676)
(103,720)	Pennon Group Plc	Barclays Bank	(6,025)
(16,080)	Pennon Group Plc	Credit Suisse	568
(15,170)	Persimmon Plc	Bank of America Merrill Lynch	(18,209)
(16,750)	Persimmon Plc	Barclays Bank	(12,539)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(6,750)	Persimmon Plc	Goldam Sachs	(9,948)
77,050	Phoenix Group Holdings Plc	Bank of America Merrill Lynch	23,966
22,100	Phoenix Group Holdings Plc	Barclays Bank	9,812
54,150	Phoenix Group Holdings Plc	Goldam Sachs	16,843
(4,680)	Prudential Plc	Barclays Bank	(4,681)
(112,225)	Prudential Plc	Credit Suisse	(22,451)
(93,520)	Prudential Plc	Goldam Sachs	(86,905)
3,893	Quilter Plc '144A'	Barclays Bank	259
71,699	Quilter Plc '144A'	HSBC	3,748
(70,714)	Reckitt Benckiser Group Plc	Bank of America Merrill Lynch	(241,858)
(2,600)	Reckitt Benckiser Group Plc	Barclays Bank	(6,074)
(25,579)	Reckitt Benckiser Group Plc	Credit Suisse	(64,707)
(34,047)	Reckitt Benckiser Group Plc	HSBC	(86,128)
37,008	RELX Plc	Bank of America Merrill Lynch	10,799
50,870	RELX Plc	Barclays Bank	14,444
5,850	RELX Plc	Credit Suisse	2,227
52,590	RELX Plc	Goldam Sachs	20,702
31,324	RELX Plc	HSBC	10,860
7,470	RELX Plc	JP Morgan	1,131
(17,176)	Renishaw Plc	Bank of America Merrill Lynch	(16,337)
(158,522)	Renishaw Plc	Barclays Bank	(495,124)
(4,668)	Renishaw Plc	Citibank	(14,580)
(7,418)	Renishaw Plc	Credit Suisse	19,148
(2,016)	Renishaw Plc	Deutsche Bank	(937)
(28,515)	Renishaw Plc	Goldam Sachs	(24,152)
(33,158)	Renishaw Plc	HSBC	85,591
(11,470)	Renishaw Plc	JP Morgan	29,608
316,086	Rentokil Initial Plc	Barclays Bank	22,846
472,270	Rightmove Plc	Barclays Bank	(18,286)
351,178	Rightmove Plc	Citibank	(13,597)
186,637	Rightmove Plc	Credit Suisse	87,681
784,354	Rightmove Plc	Goldam Sachs	342,167
421,464	Rightmove Plc	HSBC	198,002
589,461	Rightmove Plc	JP Morgan	276,927
30,730	Rio Tinto Plc	Bank of America Merrill Lynch	11,514
131,060	Rio Tinto Plc	Barclays Bank	47,363
47,874	Rio Tinto Plc	Credit Suisse	4,016
4,840	Rio Tinto Plc	Goldam Sachs	5,357
43,266	Rio Tinto Plc	HSBC	3,630
3,160	Rio Tinto Plc	JP Morgan	1,133
(163,043)	Rolls-Royce Holdings Plc	Barclays Bank	34,090
(12,478,098)	Rolls-Royce Holdings Plc	Barclays Bank	(16,105)
(3,731)	Rolls-Royce Holdings Plc	HSBC	2,880
(8,496,706)	Rolls-Royce Holdings Plc	HSBC	(10,966)
(6,713,207)	Rolls-Royce Holdings Plc 'C' (Pref)	Citibank	(8,664)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(184,640)	Royal Bank of Scotland Group Plc	Bank of America Merrill Lynch	(5,719)
(423,560)	Royal Bank of Scotland Group Plc	Barclays Bank	(12,027)
(270,929)	Royal Bank of Scotland Group Plc	Credit Suisse	(49,304)
(1,713,094)	Royal Bank of Scotland Group Plc	HSBC	(311,752)
283,681	Royal Dutch Shell Plc 'A'	Bank of America Merrill Lynch	(283,242)
145,240	Royal Dutch Shell Plc 'A'	Barclays Bank	(96,539)
6,268	Royal Dutch Shell Plc 'A'	Citibank	(4,166)
60,200	Royal Dutch Shell Plc 'A'	Credit Suisse	(86,244)
52,710	Royal Dutch Shell Plc 'A'	Goldam Sachs	(53,064)
72,521	Royal Dutch Shell Plc 'A'	HSBC	(103,895)
(513,850)	RSA Insurance Group Plc	Barclays Bank	(67,646)
(283,519)	RSA Insurance Group Plc	Credit Suisse	(32,201)
(117,020)	RSA Insurance Group Plc	Goldam Sachs	(27,790)
(799,298)	RSA Insurance Group Plc	HSBC	(90,782)
300,440	Sage Group Plc/The	Bank of America Merrill Lynch	71,348
554,220	Sage Group Plc/The	Barclays Bank	160,228
90,777	Sage Group Plc/The	Citibank	26,244
115,106	Sage Group Plc/The	Credit Suisse	32,981
124,680	Sage Group Plc/The	Goldam Sachs	29,609
228,874	Sage Group Plc/The	HSBC	65,578
144,335	Sage Group Plc/The	JP Morgan	41,356
21,970	Schroders Plc	Goldam Sachs	15,312
109,468	Schroders Plc	HSBC	89,010
27,250	Schroders Plc	JP Morgan	22,157
8,685	Severn Trent Plc	Bank of America Merrill Lynch	(6,053)
3,425	Severn Trent Plc	Credit Suisse	2,122
14,470	Severn Trent Plc	Goldam Sachs	(10,085)
530	Severn Trent Plc	HSBC	328
(68)	Signature Aviation Plc	Bank of America Merrill Lynch	52
(2)	Signature Aviation Plc	HSBC	3
(224)	Signature Aviation Plc	JP Morgan	167
154,141	Smith & Nephew Plc	Bank of America Merrill Lynch	171,090
172,080	Smith & Nephew Plc	Barclays Bank	85,507
120,876	Smith & Nephew Plc	Citibank	60,063
4,922	Smith & Nephew Plc	Credit Suisse	5,717
91,910	Smith & Nephew Plc	Goldam Sachs	102,016
(66,820)	Smiths Group Plc	Bank of America Merrill Lynch	(35,359)
(217,750)	Smiths Group Plc	Barclays Bank	(94,148)
(43,100)	Smiths Group Plc	Goldam Sachs	(22,144)
(315,850)	Smiths Group Plc	HSBC	(67,263)
(9,673)	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	(63,671)
(94,328)	Spirax-Sarco Engineering Plc	Barclays Bank	(420,019)
(1,578)	Spirax-Sarco Engineering Plc	Credit Suisse	(10,081)
(17,260)	Spirax-Sarco Engineering Plc	Goldam Sachs	(113,611)
(16,930)	Spirax-Sarco Engineering Plc	HSBC	(108,161)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	英国(続き)		
(19,725)	SSE Plc	Bank of America Merrill Lynch	127
(402,400)	SSE Plc	Barclays Bank	23,371
(86,630)	SSE Plc	Credit Suisse	(65,408)
(101,068)	SSE Plc	Goldam Sachs	652
(116,900)	SSE Plc	HSBC	(88,263)
(72,490)	St James ' s Place Plc	Bank of America Merrill Lynch	(22,878)
(875,929)	St James ' s Place Plc	Barclays Bank	(582,217)
(104,180)	St James ' s Place Plc	HSBC	(32,270)
(114,600)	Standard Chartered Plc	Barclays Bank	(14,495)
(39,800)	Standard Chartered Plc	Goldam Sachs	1,644
(229,366)	Standard Life Aberdeen Plc	Bank of America Merrill Lynch	(17,466)
(432,460)	Standard Life Aberdeen Plc	Barclays Bank	(32,931)
394,384	Tate & Lyle Plc	Bank of America Merrill Lynch	88,568
669,640	Tate & Lyle Plc	Barclays Bank	231,625
316,130	Tate & Lyle Plc	Citibank	109,348
21,920	Tate & Lyle Plc	Credit Suisse	3,452
38,600	Tate & Lyle Plc	Goldam Sachs	11,539
36,256	Tate & Lyle Plc	HSBC	5,709
60,175	Tate & Lyle Plc	JP Morgan	9,475
(322,438)	Taylor Wimpey Plc	Barclays Bank	(832)
(2,085,828)	Taylor Wimpey Plc	HSBC	(187,099)
(129,930)	Tesco Plc	Bank of America Merrill Lynch	4,863
(241,260)	Tesco Plc	Barclays Bank	5,294
(31,670)	Travis Perkins Plc	Bank of America Merrill Lynch	(26,160)
(65,606)	Travis Perkins Plc	Barclays Bank	(43,184)
(19,020)	Travis Perkins Plc	Goldam Sachs	(15,711)
(37,610)	TUI AG	Bank of America Merrill Lynch	(971)
(90,824)	TUI AG	Barclays Bank	13,481
(95,806)	TUI AG	Credit Suisse	(36,477)
(67,140)	TUI AG	Goldam Sachs	(1,733)
60,318	Unilever Plc	Bank of America Merrill Lynch	9,342
276,540	Unilever Plc	Barclays Bank	226,642
5,539	Unilever Plc	Citibank	4,540
44,067	Unilever Plc	Credit Suisse	(54,031)
3,150	Unilever Plc	Goldam Sachs	2,569
36,016	Unilever Plc	HSBC	(44,160)
6,585	Unilever Plc	JP Morgan	(8,074)
18,090	United Utilities Group Plc	Barclays Bank	1,027
41,790	United Utilities Group Plc	Citibank	2,373
34,665	United Utilities Group Plc	Credit Suisse	14,854
107,445	United Utilities Group Plc	Deutsche Bank	(15,809)
166,215	United Utilities Group Plc	Goldam Sachs	(26,374)
(889,058)	Virgin Money UK Plc	HSBC	(388,416)
502,090	Vodafone Group Plc	Bank of America Merrill Lynch	(8,295)
2,177,310	Vodafone Group Plc	Barclays Bank	(91,611)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
英国(続き)			
455,570	Vodafone Group Plc	Goldam Sachs	(7,526)
(282,291)	Weir Group Plc/The	Bank of America Merrill Lynch	43,721
(414,219)	Weir Group Plc/The	Barclays Bank	(96,230)
(65,814)	Weir Group Plc/The	Citibank	(15,290)
(191,800)	Weir Group Plc/The	Credit Suisse	225,268
(37,890)	Weir Group Plc/The	Goldam Sachs	5,868
(146,794)	Weir Group Plc/The	HSBC	172,408
(14,996)	Weir Group Plc/The	JP Morgan	17,613
(12,840)	Whitbread Plc	Bank of America Merrill Lynch	(44,211)
(44,104)	Whitbread Plc	Barclays Bank	(97,907)
(3,650)	Whitbread Plc	Credit Suisse	(18,938)
(2,980)	Whitbread Plc	Goldam Sachs	(10,000)
(76,629)	Whitbread Plc	HSBC	(397,583)
365,893	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	13,695
1,357,090	Wm Morrison Supermarkets Plc	Barclays Bank	(14,012)
291,552	Wm Morrison Supermarkets Plc	Citibank	(3,010)
233,870	Wm Morrison Supermarkets Plc	Credit Suisse	1,056
430,180	Wm Morrison Supermarkets Plc	Goldam Sachs	16,101
3,586,185	Wm Morrison Supermarkets Plc	HSBC	16,200
305,210	WPP Plc	Barclays Bank	63,027
			<u>(3,008,602)</u>
米国			
(88,811)	2U Inc	Bank of America Merrill Lynch	(170,517)
(479,000)	2U Inc	Barclays Bank	(584,380)
(5,229)	2U Inc	Citibank	(6,379)
(34,272)	2U Inc	Credit Suisse	(113,440)
(89,160)	2U Inc	Goldam Sachs	(171,187)
(63,629)	2U Inc	HSBC	(210,612)
(4,287)	3M Co	Bank of America Merrill Lynch	6,578
(41,790)	3M Co	Barclays Bank	(84,834)
(1,746)	3M Co	Credit Suisse	6,146
(13,630)	3M Co	HSBC	47,978
(3,480)	Abbott Laboratories - CDI	Bank of America Merrill Lynch	(3,702)
(49,900)	Abbott Laboratories - CDI	Barclays Bank	(63,373)
(14,030)	Abbott Laboratories - CDI	HSBC	(17,818)
66,264	AbbVie Inc	Bank of America Merrill Lynch	(55,662)
73,800	AbbVie Inc	Barclays Bank	128,412
3,120	AbbVie Inc	HSBC	8,050
4,478	AbbVie Inc	JP Morgan	11,553
(1,090)	Abiomed Inc	Bank of America Merrill Lynch	25,708
(11,210)	Abiomed Inc	Barclays Bank	(197,800)
(29)	Abiomed Inc	Credit Suisse	579
(4,470)	Abiomed Inc	Goldam Sachs	38,524
(410)	Abiomed Inc	HSBC	8,190
(16,866)	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	(15,179)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
米国(続き)			
(105,170)	Acadia Healthcare Co Inc	Barclays Bank	(4,207)
(19,371)	Acadia Healthcare Co Inc	Citibank	(775)
(91,579)	Acadia Healthcare Co Inc	Credit Suisse	(152,021)
(10,470)	Acadia Healthcare Co Inc	Goldam Sachs	(9,423)
(28,878)	Acadia Healthcare Co Inc	JP Morgan	(47,937)
4,512	Accenture Plc 'A'	Bank of America Merrill Lynch	18,905
17,590	Accenture Plc 'A'	Barclays Bank	76,341
870	Accenture Plc 'A'	Citibank	3,776
4,460	Accenture Plc 'A'	Goldam Sachs	18,687
4,738	Accenture Plc 'A'	HSBC	53,539
(6,940)	Activision Blizzard Inc	Bank of America Merrill Lynch	(10,479)
(102,530)	Activision Blizzard Inc	Barclays Bank	(195,832)
(10,400)	Activision Blizzard Inc	HSBC	(6,760)
(656)	Activision Blizzard Inc	JP Morgan	(426)
21,610	Acuity Brands Inc	Bank of America Merrill Lynch	91,903
19,120	Acuity Brands Inc	Barclays Bank	102,101
12,033	Acuity Brands Inc	Credit Suisse	55,160
3,660	Acuity Brands Inc	HSBC	16,726
4,644	Acuity Brands Inc	JP Morgan	21,223
(57,185)	Adaptive Biotechnologies Corp	Bank of America Merrill Lynch	60,044
(99,161)	Adaptive Biotechnologies Corp	Barclays Bank	117,010
(17,869)	Adaptive Biotechnologies Corp	Credit Suisse	2,323
(79,008)	Adaptive Biotechnologies Corp	HSBC	10,271
6,575	Adobe Inc	Bank of America Merrill Lynch	74,823
31,190	Adobe Inc	Barclays Bank	298,800
1,280	Adobe Inc	Credit Suisse	21,018
3,090	Adobe Inc	Goldam Sachs	35,164
1,293	Adobe Inc	HSBC	21,231
1,830	Adobe Inc	JP Morgan	21,264
(82,407)	ADT Inc	Citibank	(56,861)
(184,875)	ADT Inc	Credit Suisse	(264,371)
(123,850)	ADT Inc	HSBC	(177,106)
(94,040)	ADT Inc	JP Morgan	(134,477)
18,310	Advance Auto Parts Inc	Barclays Bank	7,324
(41,240)	Advanced Micro Devices Inc	Barclays Bank	(4,124)
(3,550)	Advanced Micro Devices Inc	HSBC	(10,508)
(181,454)	Advanced Micro Devices Inc	JP Morgan	(537,104)
(7,640)	Aecom	Bank of America Merrill Lynch	(3,820)
(4,550)	Aecom	Barclays Bank	(4,687)
(83,890)	Aecom	Goldam Sachs	(44,413)
(2,720)	Aecom	HSBC	(3,400)
6,970	AerCap Holdings NV	Barclays Bank	11,640
14,818	AerCap Holdings NV	JP Morgan	22,243
169,119	AES Corp/VA	Bank of America Merrill Lynch	62,574
15,960	AES Corp/VA	Barclays Bank	(160)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
95,968	AES Corp/VA	Credit Suisse	113,242
178,250	AES Corp/VA	Goldam Sachs	65,488
19,933	AES Corp/VA	JP Morgan	15,418
(25,378)	Affiliated Managers Group Inc	Barclays Bank	(19,795)
17,290	Aflac Inc	Bank of America Merrill Lynch	9,842
6,650	Aflac Inc	Barclays Bank	5,985
162,811	Aflac Inc	Citibank	146,530
22,507	Aflac Inc	HSBC	16,880
19,878	Aflac Inc	JP Morgan	14,909
9,973	AGCO Corp	Bank of America Merrill Lynch	(16,256)
3,360	AGCO Corp	Barclays Bank	(4,066)
5,623	AGCO Corp	Citibank	(6,804)
3,793	AGCO Corp	Credit Suisse	(5,007)
40,820	AGCO Corp	Goldam Sachs	(66,537)
21,921	AGCO Corp	HSBC	(28,936)
8,550	AGCO Corp	JP Morgan	(11,286)
17,712	Agilent Technologies Inc	Bank of America Merrill Lynch	46,051
18,380	Agilent Technologies Inc	Barclays Bank	31,981
2,270	Agilent Technologies Inc	Citibank	3,950
14,931	Agilent Technologies Inc	Credit Suisse	63,009
30,300	Agilent Technologies Inc	Goldam Sachs	78,780
5,527	Agilent Technologies Inc	HSBC	22,846
(71,111)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	(228,266)
(76,010)	Agios Pharmaceuticals Inc	Barclays Bank	(118,576)
(36,007)	Agios Pharmaceuticals Inc	Citibank	(56,171)
(45,873)	Agios Pharmaceuticals Inc	Credit Suisse	(244,503)
(36,680)	Agios Pharmaceuticals Inc	Goldam Sachs	(117,743)
(14,069)	Agios Pharmaceuticals Inc	HSBC	(74,988)
(52,601)	Agios Pharmaceuticals Inc	JP Morgan	(280,363)
112,860	AGNC Investment Corp (Reit)	Goldam Sachs	(6,207)
283,798	AGNC Investment Corp (Reit)	HSBC	(4,257)
(24,500)	Agnico Eagle Mines Ltd	Bank of America Merrill Lynch	735
(16,476)	Agnico Eagle Mines Ltd	Credit Suisse	(15,487)
(77,253)	Agnico Eagle Mines Ltd	HSBC	(72,618)
(68,760)	Air Lease Corp	Barclays Bank	(33,692)
5,720	Air Products & Chemicals Inc	Barclays Bank	(4,290)
70,987	Akamai Technologies Inc	Bank of America Merrill Lynch	(44,012)
25,100	Akamai Technologies Inc	Barclays Bank	(22,088)
34,591	Akamai Technologies Inc	Citibank	(30,440)
30,461	Akamai Technologies Inc	Credit Suisse	77,980
22,590	Akamai Technologies Inc	Goldam Sachs	(14,006)
44,561	Akamai Technologies Inc	HSBC	114,076
19,766	Akamai Technologies Inc	JP Morgan	38,843
(37,038)	Alaska Air Group Inc	Bank of America Merrill Lynch	33,247
(2,640)	Alaska Air Group Inc	Barclays Bank	(1,848)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(13,958)	Alaska Air Group Inc	Credit Suisse	23,868
(9,320)	Alaska Air Group Inc	Goldam Sachs	8,574
(13,276)	Alaska Air Group Inc	HSBC	22,702
(17,027)	Alaska Air Group Inc	JP Morgan	29,116
(8,930)	Albemarle Corp	Barclays Bank	(5,269)
(43,445)	Albemarle Corp	Citibank	(25,633)
(31,320)	Albemarle Corp	Goldam Sachs	20,358
(20,332)	Albemarle Corp	HSBC	50,627
(11,502)	Albemarle Corp	JP Morgan	28,640
10,090	Alcoa Corp	Citibank	(3,632)
9,350	Alcoa Corp	HSBC	(11,589)
11,630	Alcoa Corp	JP Morgan	(27,098)
1,890	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	11,359
76,490	Alexion Pharmaceuticals Inc	Barclays Bank	256,241
2,260	Alexion Pharmaceuticals Inc	Citibank	7,571
9,160	Alexion Pharmaceuticals Inc	Goldam Sachs	55,052
2,540	Alexion Pharmaceuticals Inc	HSBC	9,119
(1,150)	Align Technology Inc	Bank of America Merrill Lynch	(15,341)
(8,030)	Align Technology Inc	Barclays Bank	(22,966)
(1,650)	Align Technology Inc	Goldam Sachs	(22,011)
(980)	Align Technology Inc	HSBC	(16,993)
29,110	Alkermes Plc	Bank of America Merrill Lynch	7,077
164,580	Alkermes Plc	Barclays Bank	21,395
70,020	Alkermes Plc	Goldam Sachs	20,681
64,710	Alkermes Plc	HSBC	66,651
9,840	Alkermes Plc	JP Morgan	9,380
(600)	Alleghany Corp	Bank of America Merrill Lynch	(9,170)
(2,910)	Alleghany Corp	Barclays Bank	(6,140)
(650)	Alleghany Corp	Goldam Sachs	(13,969)
(433)	Alleghany Corp	HSBC	(7,028)
(15,280)	Allegion Plc	Barclays Bank	(23,378)
(10,230)	Allegion Plc	Goldam Sachs	(18,184)
(34,330)	Allergan Plc	Barclays Bank	(41,539)
(8,020)	Allergan Plc	Goldam Sachs	(7,341)
37,960	Alliance Data Systems Corp	Barclays Bank	69,846
3,340	Alliance Data Systems Corp	Credit Suisse	(3,777)
18,750	Alliance Data Systems Corp	Goldam Sachs	52,500
2,490	Alliance Data Systems Corp	JP Morgan	6,276
104,280	Alliant Energy Corp	Barclays Bank	(29,198)
8,410	Alliant Energy Corp	Citibank	(2,355)
4,220	Alliant Energy Corp	Credit Suisse	6,035
22,570	Alliant Energy Corp	Goldam Sachs	4,296
10,140	Alliant Energy Corp	HSBC	14,500
117,333	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	264,284
62,380	Allison Transmission Holdings Inc	Barclays Bank	86,708

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
89,065	Allison Transmission Holdings Inc	Citibank	123,800
54,934	Allison Transmission Holdings Inc	Credit Suisse	111,398
123,700	Allison Transmission Holdings Inc	Goldam Sachs	274,614
115,599	Allison Transmission Holdings Inc	HSBC	218,482
59,056	Allison Transmission Holdings Inc	JP Morgan	111,616
51,262	Allstate Corp/The	Bank of America Merrill Lynch	48,719
38,370	Allstate Corp/The	Barclays Bank	77,507
3,079	Allstate Corp/The	Citibank	6,220
2,990	Allstate Corp/The	Credit Suisse	11,571
4,050	Allstate Corp/The	Goldam Sachs	6,213
5,360	Allstate Corp/The	HSBC	20,743
29,416	Allstate Corp/The	JP Morgan	113,840
281,167	Ally Financial Inc	Bank of America Merrill Lynch	345,583
50,770	Ally Financial Inc	Barclays Bank	(6,600)
15,267	Ally Financial Inc	Citibank	(1,985)
171,118	Ally Financial Inc	Credit Suisse	92,404
117,170	Ally Financial Inc	Goldam Sachs	144,119
86,108	Ally Financial Inc	HSBC	46,498
15,901	Ally Financial Inc	JP Morgan	8,587
(18,660)	Alnylam Pharmaceuticals Inc	Barclays Bank	(211,045)
(38,801)	Alnylam Pharmaceuticals Inc	Citibank	(438,839)
(39,441)	Alnylam Pharmaceuticals Inc	Credit Suisse	(993,519)
(8,150)	Alnylam Pharmaceuticals Inc	Goldam Sachs	(213,286)
1,290	Alphabet Inc - CDI	Bank of America Merrill Lynch	(26,422)
8,760	Alphabet Inc - CDI	Barclays Bank	127,283
220	Alphabet Inc - CDI	Credit Suisse	2,791
1,430	Alphabet Inc - CDI	Goldam Sachs	(27,698)
1,488	Alphabet Inc - CDI	HSBC	(1,190)
130	Alphabet Inc - CDI	JP Morgan	1,275
(38,030)	Alteryx Inc 'A'	Barclays Bank	(248,336)
(3,350)	Alteryx Inc 'A'	Goldam Sachs	(48,475)
(14,710)	Altice USA Inc 'A'	Barclays Bank	5,296
(43,343)	Altria Group Inc	Bank of America Merrill Lynch	(77,896)
(29,420)	Altria Group Inc	Barclays Bank	(19,711)
(12,359)	Altria Group Inc	Credit Suisse	(40,290)
570	Amazon.com Inc - CDI	Barclays Bank	42,089
100	Amazon.com Inc - CDI	Credit Suisse	3,368
310	Amazon.com Inc - CDI	Goldam Sachs	24,822
710	Amazon.com Inc - CDI	HSBC	23,913
92,766	AMC Networks Inc 'A'	Bank of America Merrill Lynch	(101,298)
76,291	AMC Networks Inc 'A'	Barclays Bank	(93,075)
26,738	AMC Networks Inc 'A'	Citibank	(32,620)
27,083	AMC Networks Inc 'A'	Credit Suisse	(76,103)
3,450	AMC Networks Inc 'A'	Goldam Sachs	(3,623)
99,223	AMC Networks Inc 'A'	JP Morgan	(278,817)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
34,300	Amdocs Ltd	Bank of America Merrill Lynch	13,034
17,340	Amdocs Ltd	Barclays Bank	10,577
17,130	Amdocs Ltd	Citibank	10,449
50,248	Amdocs Ltd	Credit Suisse	91,695
90,616	Amdocs Ltd	Goldam Sachs	34,434
63,398	Amdocs Ltd	HSBC	122,992
(9,137)	AMERCO	Bank of America Merrill Lynch	45,176
(3,810)	AMERCO	Barclays Bank	(13,335)
(3,307)	AMERCO	Citibank	(11,575)
(5,192)	AMERCO	Credit Suisse	119,935
(889)	AMERCO	JP Morgan	20,536
23,750	Ameren Corp	Bank of America Merrill Lynch	(51,300)
34,730	Ameren Corp	Barclays Bank	(17,018)
5,249	Ameren Corp	Citibank	(2,572)
32,521	Ameren Corp	Credit Suisse	19,533
16,650	Ameren Corp	Goldam Sachs	(31,669)
9,240	Ameren Corp	HSBC	6,006
36,637	Ameren Corp	JP Morgan	17,914
(56,920)	American Airlines Group Inc	Bank of America Merrill Lynch	(9,932)
(251,510)	American Airlines Group Inc	Barclays Bank	(108,149)
(5,710)	American Airlines Group Inc	Goldam Sachs	(1,428)
(29,500)	American Airlines Group Inc	HSBC	48,675
20,240	American Electric Power Co Inc	Bank of America Merrill Lynch	38,671
39,460	American Electric Power Co Inc	Barclays Bank	9,076
24,405	American Electric Power Co Inc	Credit Suisse	65,893
5,180	American Electric Power Co Inc	Goldam Sachs	11,448
19,269	American Electric Power Co Inc	HSBC	52,026
4,450	American Express Co	Bank of America Merrill Lynch	(178)
3,830	American Express Co	Barclays Bank	6,358
1,988	American Express Co	Citibank	3,300
40,666	American Express Co	Credit Suisse	(28,227)
1,940	American Express Co	Goldam Sachs	1,174
5,616	American Express Co	HSBC	(4,212)
1,640	American Express Co	JP Morgan	(39)
53,141	American Financial Group Inc/OH	Bank of America Merrill Lynch	97,504
50,452	American Financial Group Inc/OH	Barclays Bank	151,861
13,301	American Financial Group Inc/OH	Citibank	40,036
25,232	American Financial Group Inc/OH	Credit Suisse	(1,262)
7,615	American Financial Group Inc/OH	JP Morgan	(381)
(86,590)	American International Group Inc	Barclays Bank	24,245
(45,258)	American International Group Inc	Citibank	12,672
(14,588)	American International Group Inc	Credit Suisse	42,159
(50,880)	American International Group Inc	JP Morgan	147,043
4,374	Ameriprise Financial Inc	Bank of America Merrill Lynch	17,758
14,780	Ameriprise Financial Inc	Barclays Bank	65,919

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
21,898	Ameriprise Financial Inc	Citibank	97,665
13,740	Ameriprise Financial Inc	Goldam Sachs	55,784
13,615	Ameriprise Financial Inc	JP Morgan	77,469
13,180	AmerisourceBergen Corp	Bank of America Merrill Lynch	13,723
57,590	AmerisourceBergen Corp	Barclays Bank	(101,934)
3,310	AmerisourceBergen Corp	Citibank	(5,859)
12,590	AmerisourceBergen Corp	Goldam Sachs	14,982
33,140	AmerisourceBergen Corp	HSBC	80,199
18,601	Ametek Inc	Bank of America Merrill Lynch	13,207
7,800	Ametek Inc	Citibank	7,644
12,365	Ametek Inc	Credit Suisse	28,934
19,756	Ametek Inc	JP Morgan	46,229
83,820	AMETEK Inc	Barclays Bank	82,144
28,910	AMETEK Inc	Goldam Sachs	20,526
3,840	Amgen Inc	Bank of America Merrill Lynch	49,140
13,385	Amgen Inc	Citibank	56,619
14,996	Amgen Inc	Credit Suisse	207,845
3,950	Amgen Inc	Goldam Sachs	55,734
26,264	Amgen Inc	JP Morgan	364,019
(84)	Amneal Pharmaceuticals Inc	Bank of America Merrill Lynch	(50)
(54,800)	Amphenol Corp 'A'	Barclays Bank	(103,572)
(3,106)	Amphenol Corp 'A'	Citibank	(5,870)
(6,330)	Amphenol Corp 'A'	Credit Suisse	(5,887)
(24,510)	Amphenol Corp 'A'	Goldam Sachs	(33,892)
(5,370)	Amphenol Corp 'A'	HSBC	(4,994)
(24,209)	Amphenol Corp 'A'	JP Morgan	(22,514)
(2,640)	Analog Devices Inc	Barclays Bank	(6,442)
(49,110)	Anaplan Inc	Barclays Bank	(28,484)
(270)	Anaplan Inc	HSBC	(1,642)
(107,470)	Annaly Capital Management Inc (Reit)	Barclays Bank	(6,986)
(117,800)	Annaly Capital Management Inc (Reit)	HSBC	(17,081)
10,870	ANSYS Inc	Goldam Sachs	221,096
(411,153)	Antero Midstream Corp	Bank of America Merrill Lynch	256,971
(88,920)	Antero Midstream Corp	Citibank	9,337
(39,020)	Antero Midstream Corp	Credit Suisse	30,057
(116,500)	Antero Midstream Corp	HSBC	167,177
(288,940)	Antero Midstream Corp	JP Morgan	33,939
(91,909)	Antero Resources Corp	Bank of America Merrill Lynch	17,922
(969,810)	Antero Resources Corp	Barclays Bank	111,528
(61,740)	Antero Resources Corp	Credit Suisse	49,701
(113,600)	Antero Resources Corp	Goldam Sachs	22,152
(295,160)	Antero Resources Corp	HSBC	237,604
13,760	Anthem Inc	Barclays Bank	(34,262)
2,570	Anthem Inc	Goldam Sachs	(21,794)
(25,300)	Aon Plc	Barclays Bank	(100,441)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(10,813)	Aon Plc	Citibank	(42,928)
(5,430)	Aon Plc	Goldam Sachs	(26,281)
(3,850)	Aon Plc	HSBC	(34,573)
(1,140)	Aon Plc	JP Morgan	(10,237)
(151,520)	Apache Corp	Barclays Bank	98,488
1	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	-
9,295	Apergy Corp	Bank of America Merrill Lynch	2,417
7,040	Apergy Corp	Barclays Bank	(2,042)
17,600	Apergy Corp	Citibank	(5,104)
8,629	Apergy Corp	Credit Suisse	(12,081)
6,702	Apergy Corp	JP Morgan	(9,383)
(13,210)	Apple Inc	Barclays Bank	(75,429)
14,681	Applied Materials Inc	Bank of America Merrill Lynch	(31,509)
78,610	Applied Materials Inc	Barclays Bank	166,653
32,770	Applied Materials Inc	HSBC	66,523
5,650	Applied Materials Inc	JP Morgan	11,470
8,220	AptarGroup Inc	Barclays Bank	21,536
(50,200)	Aptiv Plc	Barclays Bank	(124,998)
(8,621)	Aptiv Plc	Citibank	(21,466)
(51,590)	Aptiv Plc	Goldam Sachs	(90,152)
(22,654)	Aptiv Plc	HSBC	66,150
(4,564)	Aptiv Plc	JP Morgan	13,327
(55,944)	Aqua America Inc	Bank of America Merrill Lynch	(41,385)
(302,360)	Aqua America Inc	Barclays Bank	(314,454)
(98,830)	Aqua America Inc	Credit Suisse	(84,994)
(10,260)	Aqua America Inc	Goldam Sachs	(7,798)
(19,807)	Aqua America Inc	JP Morgan	(17,034)
(11,930)	Aramark	Bank of America Merrill Lynch	(2,744)
(128,350)	Aramark	Barclays Bank	(102,680)
(9,160)	Aramark	Credit Suisse	(8,244)
(6,900)	Aramark	Goldam Sachs	(1,587)
(6,730)	Aramark	HSBC	(6,057)
(37,620)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(2,677)
(262,140)	Archer-Daniels-Midland Co	Barclays Bank	(31,457)
(111,973)	Arconic Inc	Bank of America Merrill Lynch	(34,712)
(5,440)	Arconic Inc	Barclays Bank	(3,373)
(5,460)	Arconic Inc	Goldam Sachs	(1,693)
(4,620)	Arconic Inc	HSBC	(10,164)
(39,688)	Arconic Inc	JP Morgan	(87,314)
(8,924)	Arista Networks Inc	Bank of America Merrill Lynch	(23,143)
(11,620)	Arista Networks Inc	Barclays Bank	(11,271)
(8,289)	Arista Networks Inc	HSBC	(23,624)
(6,238)	Arista Networks Inc	JP Morgan	(17,778)
17,849	Armstrong World Industries Inc	Bank of America Merrill Lynch	(54,796)
7,350	Armstrong World Industries Inc	Barclays Bank	18,302

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
4,648	Armstrong World Industries Inc	Credit Suisse	11,248
30,350	Armstrong World Industries Inc	Goldam Sachs	(93,175)
3,670	Arrow Electronics Inc	Barclays Bank	3,670
57,890	Arrow Electronics Inc	Goldam Sachs	14,771
3,030	Arrow Electronics Inc	JP Morgan	288
(60,295)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(85,071)
(63,960)	Arthur J Gallagher & Co	Barclays Bank	(108,092)
(16,923)	Arthur J Gallagher & Co	Credit Suisse	(38,584)
(42,410)	Arthur J Gallagher & Co	Goldam Sachs	(63,191)
(8,824)	Arthur J Gallagher & Co	HSBC	(20,119)
(20,992)	Arthur J Gallagher & Co	JP Morgan	(47,862)
2,150	Ashland Global Holdings Inc	Barclays Bank	(22)
24,880	Ashland Global Holdings Inc	Goldam Sachs	(168,438)
9,974	Ashland Global Holdings Inc	JP Morgan	(63,734)
34,500	Aspen Technology Inc	Bank of America Merrill Lynch	240,120
78,170	Aspen Technology Inc	Barclays Bank	461,203
6,367	Aspen Technology Inc	Credit Suisse	67,172
30,555	Aspen Technology Inc	Goldam Sachs	212,663
12,890	Aspen Technology Inc	HSBC	135,989
44,700	Associated Banc Corp	Bank of America Merrill Lynch	(559)
68,550	Associated Banc Corp	Barclays Bank	(7,883)
42,110	Associated Banc Corp	Goldam Sachs	(2,737)
88,279	Associated Banc Corp	HSBC	(16,332)
(3,949)	Assurant Inc	Bank of America Merrill Lynch	(4,541)
(16,260)	Assurant Inc	Barclays Bank	(23,089)
26,661	Assured Guaranty Ltd	Bank of America Merrill Lynch	37,859
44,650	Assured Guaranty Ltd	Barclays Bank	46,883
31,889	Assured Guaranty Ltd	Citibank	33,483
30,090	Assured Guaranty Ltd	Credit Suisse	45,135
23,780	Assured Guaranty Ltd	Goldam Sachs	33,768
8,908	Assured Guaranty Ltd	HSBC	13,362
47,990	Assured Guaranty Ltd	JP Morgan	71,985
(52,119)	AT&T Inc	Bank of America Merrill Lynch	92,251
(107,160)	AT&T Inc	Barclays Bank	2,143
(58,999)	AT&T Inc	Citibank	1,180
(70,440)	AT&T Inc	Goldam Sachs	124,679
18,460	Athene Holding Ltd 'A'	Barclays Bank	16,060
4,462	Athene Holding Ltd 'A'	Citibank	3,882
32,249	Athene Holding Ltd 'A'	Credit Suisse	37,409
49,971	Athene Holding Ltd 'A'	JP Morgan	57,966
(31,820)	Atlassian Corp Plc 'A'	Barclays Bank	318
(3,608)	Atlassian Corp Plc 'A'	Citibank	36
(3,243)	Atlassian Corp Plc 'A'	Credit Suisse	(22,766)
(31,947)	Atlassian Corp Plc 'A'	JP Morgan	(224,268)
49,880	Atmos Energy Corp	Barclays Bank	2,993

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
1,590	Atmos Energy Corp	Goldam Sachs	61
6,330	Atmos Energy Corp	HSBC	380
1,220	Autodesk Inc	Bank of America Merrill Lynch	21,313
47,640	Autodesk Inc	Barclays Bank	581,684
80,001	Automatic Data Processing Inc	Bank of America Merrill Lynch	4,000
25,600	Automatic Data Processing Inc	Barclays Bank	40,192
15,155	Automatic Data Processing Inc	Citibank	23,793
20,044	Automatic Data Processing Inc	Credit Suisse	170,174
18,260	Automatic Data Processing Inc	Goldam Sachs	913
17,453	Automatic Data Processing Inc	HSBC	148,176
607	Automatic Data Processing Inc	JP Morgan	5,153
18,360	AutoNation Inc	Bank of America Merrill Lynch	(10,744)
41,094	AutoNation Inc	Barclays Bank	(2,466)
1,134	AutoZone Inc	Bank of America Merrill Lynch	12,678
8,070	AutoZone Inc	Barclays Bank	154,863
350	AutoZone Inc	Goldam Sachs	3,913
3,000	Avalara Inc	Barclays Bank	7,560
6,080	Avalara Inc	HSBC	47,971
(13,510)	Avangrid Inc	Bank of America Merrill Lynch	(4,074)
(91,040)	Avangrid Inc	Barclays Bank	(68,280)
(28,750)	Avangrid Inc	HSBC	(17,825)
(120,740)	Avantor Inc	Barclays Bank	14,489
(10,840)	Avantor Inc	HSBC	(29,051)
3,700	Avery Dennison Corp	Barclays Bank	5,217
14,853	Avery Dennison Corp	JP Morgan	(46,935)
(6)	Avista Corp	Bank of America Merrill Lynch	(3)
13,383	Avnet Inc	Bank of America Merrill Lynch	761
74,150	Avnet Inc	Barclays Bank	40,412
16,450	Avnet Inc	Citibank	8,965
33,730	Avnet Inc	Goldam Sachs	(2,361)
99,330	Avnet Inc	HSBC	(100,323)
15,180	Avnet Inc	JP Morgan	(15,332)
121,450	AXA Equitable Holdings Inc	Bank of America Merrill Lynch	134,809
35,600	AXA Equitable Holdings Inc	Barclays Bank	18,512
89,076	AXA Equitable Holdings Inc	Citibank	46,320
197,472	AXA Equitable Holdings Inc	HSBC	321,879
45,800	Axalta Coating Systems Ltd	Bank of America Merrill Lynch	(25,112)
137,956	Axalta Coating Systems Ltd	Barclays Bank	93,810
15,430	Axalta Coating Systems Ltd	Citibank	10,492
21,640	Axalta Coating Systems Ltd	Credit Suisse	(33,542)
20,720	Axalta Coating Systems Ltd	HSBC	(32,116)
38,600	Axalta Coating Systems Ltd	JP Morgan	(59,830)
1,352	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	460
9,364	Axis Capital Holdings Ltd	Credit Suisse	(11,611)
17,280	Axis Capital Holdings Ltd	Goldam Sachs	5,875

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(156,028)	Baker Hughes Co	Bank of America Merrill Lynch	34,326
(56,820)	Baker Hughes Co	Barclays Bank	(2,841)
(14,580)	Baker Hughes Co	HSBC	(3,208)
(23,833)	Ball Corp	Bank of America Merrill Lynch	(9,772)
(80,300)	Ball Corp	Barclays Bank	(22,484)
(35,970)	Ball Corp	Citibank	(10,072)
(13,940)	Ball Corp	Goldam Sachs	(5,715)
(2,690)	Ball Corp	HSBC	(3,658)
12,837	Bank of Hawaii Corp	Bank of America Merrill Lynch	19,512
8,037	Bank of Hawaii Corp	Credit Suisse	7,314
15,068	Bank of Hawaii Corp	JP Morgan	13,712
9,940	Bank of New York Mellon Corp/The	Barclays Bank	(298)
6,660	Bank of New York Mellon Corp/The	Credit Suisse	2,162
4,750	Bank of New York Mellon Corp/The	HSBC	1,277
(121,184)	Bank OZK	Bank of America Merrill Lynch	(115,125)
(171,224)	Bank OZK	Goldam Sachs	(162,663)
(17,184)	Bank OZK	JP Morgan	(3,952)
193,695	BankUnited Inc	Barclays Bank	34,865
9,280	BankUnited Inc	Citibank	1,670
12,800	BankUnited Inc	Credit Suisse	1,554
89,843	BankUnited Inc	HSBC	(35,937)
(205,927)	Barrick Gold Corp	Bank of America Merrill Lynch	(17,122)
(49,660)	Barrick Gold Corp	Barclays Bank	(9,932)
(76,503)	Barrick Gold Corp	Citibank	(15,301)
(30,300)	Barrick Gold Corp	Credit Suisse	(9,696)
(198,750)	Barrick Gold Corp	Goldam Sachs	(23,850)
(47,470)	Barrick Gold Corp	HSBC	(15,190)
(6,893)	Barrick Gold Corp	JP Morgan	(2,206)
(29,570)	Bausch Health Cos Inc	Bank of America Merrill Lynch	3,548
(48,290)	Bausch Health Cos Inc	Barclays Bank	(37,666)
(8,060)	Bausch Health Cos Inc	Credit Suisse	(17,410)
(58,152)	Bausch Health Cos Inc	HSBC	(125,608)
23,866	Baxter International Inc	Bank of America Merrill Lynch	15,752
5,020	Baxter International Inc	Barclays Bank	402
7,214	Baxter International Inc	HSBC	19,877
11,071	Baxter International Inc	JP Morgan	39,745
(14,820)	BB&T Corp	Bank of America Merrill Lynch	(3,705)
(85,560)	BB&T Corp	Barclays Bank	(16,256)
(3,430)	BB&T Corp	Citibank	(652)
(46,900)	BB&T Corp	Goldam Sachs	(11,725)
(35,840)	BB&T Corp	HSBC	2,867
(16,644)	BB&T Corp	JP Morgan	1,332
(30,576)	Becton Dickinson and Co	Bank of America Merrill Lynch	(320,960)
(9,410)	Becton Dickinson and Co	Barclays Bank	(83,373)
(38,515)	Becton Dickinson and Co	Citibank	(341,243)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(971)	Becton Dickinson and Co	Credit Suisse	(13,555)
(160)	Becton Dickinson and Co	Goldam Sachs	(1,672)
(1,620)	Becton Dickinson and Co	HSBC	(22,615)
(20,507)	BeiGene Ltd ADR	Bank of America Merrill Lynch	(115,044)
(8,003)	BeiGene Ltd ADR	Credit Suisse	(35,373)
3,150	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	1,607
10,300	Berkshire Hathaway Inc 'B'	Barclays Bank	23,587
880	Berkshire Hathaway Inc 'B'	Credit Suisse	936
8,690	Berkshire Hathaway Inc 'B'	Goldam Sachs	4,432
15,760	Berry Global Group Inc	Barclays Bank	26,004
75,496	Best Buy Co Inc	Bank of America Merrill Lynch	289,150
54,630	Best Buy Co Inc	Barclays Bank	452,336
53,024	Best Buy Co Inc	Credit Suisse	222,531
23,190	Best Buy Co Inc	Goldam Sachs	88,818
12,730	Best Buy Co Inc	HSBC	51,811
2,200	Best Buy Co Inc	JP Morgan	11,929
(14,800)	Beyond Meat Inc	Credit Suisse	(67,643)
(76,900)	Beyond Meat Inc	Goldam Sachs	(189,943)
(20,150)	Beyond Meat Inc	HSBC	(67,100)
(20,000)	Beyond Meat Inc	JP Morgan	(115,344)
(158,530)	BGC Partners Inc 'A'	Barclays Bank	(20,609)
(35,700)	BGC Partners Inc 'A'	Goldam Sachs	(11,424)
(121,549)	BGC Partners Inc 'A'	HSBC	(19,448)
(39,084)	BGC Partners Inc 'A'	JP Morgan	(6,253)
23,894	Biogen Inc	Bank of America Merrill Lynch	466,411
18,060	Biogen Inc	Barclays Bank	48,943
18,277	Biogen Inc	Citibank	49,531
14,247	Biogen Inc	Credit Suisse	121,669
1,770	Biogen Inc	Goldam Sachs	34,550
30,718	Biogen Inc	HSBC	262,332
(745)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(4,008)
(4,160)	BioMarin Pharmaceutical Inc	Barclays Bank	(11,024)
(23,046)	BioMarin Pharmaceutical Inc	Credit Suisse	(104,168)
(5,790)	BioMarin Pharmaceutical Inc	Goldam Sachs	(31,150)
2,080	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	35,818
12,310	Bio-Rad Laboratories Inc 'A'	Barclays Bank	134,548
1,230	Bio-Rad Laboratories Inc 'A'	Credit Suisse	19,202
4,560	Bio-Rad Laboratories Inc 'A'	Goldam Sachs	72,849
1,480	Bio-Rad Laboratories Inc 'A'	JP Morgan	30,577
(17,484)	Bio-Techne Corp	Bank of America Merrill Lynch	(145,901)
(6,120)	Bio-Techne Corp	Barclays Bank	(35,190)
(2,605)	Bio-Techne Corp	Citibank	(14,979)
(4,626)	Bio-Techne Corp	Credit Suisse	(83,361)
(12,080)	Bio-Techne Corp	Goldam Sachs	(98,306)
(2,192)	Bio-Techne Corp	HSBC	(39,500)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(5,461)	Bio-Techne Corp	JP Morgan	(98,407)
3,700	Black Knight Inc	Barclays Bank	7,511
2,610	Black Knight Inc	Citibank	5,298
29,550	Black Knight Inc	Goldam Sachs	88,059
(84)	BlackBerry Ltd	Bank of America Merrill Lynch	(3)
(21,835)	Bluebird Bio Inc	Bank of America Merrill Lynch	(163,326)
(10,335)	Bluebird Bio Inc	Credit Suisse	(46,508)
(1,199)	Bluebird Bio Inc	HSBC	(5,396)
(4,525)	Bluebird Bio Inc	JP Morgan	(20,363)
(16,830)	Boeing Co/The	Barclays Bank	62,944
(400)	Boeing Co/The	HSBC	(6,640)
(17,732)	BOK Financial Corp	Bank of America Merrill Lynch	(23,584)
(11,239)	BOK Financial Corp	Citibank	(5,395)
(17,775)	BOK Financial Corp	Credit Suisse	(11,198)
(23,374)	BOK Financial Corp	HSBC	(14,726)
(4,930)	BOK Financial Corp	JP Morgan	(3,106)
770	Booking Holdings Inc	Bank of America Merrill Lynch	45,322
1,240	Booking Holdings Inc	Barclays Bank	37,386
220	Booking Holdings Inc	Goldam Sachs	12,949
1,770	Booking Holdings Inc	HSBC	53,879
270	Booking Holdings Inc	JP Morgan	7,692
76,087	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	(61,630)
19,324	Booz Allen Hamilton Holding Corp	Citibank	29,179
29,767	Booz Allen Hamilton Holding Corp	Credit Suisse	31,851
35,610	Booz Allen Hamilton Holding Corp	Goldam Sachs	(28,844)
8,291	Booz Allen Hamilton Holding Corp	HSBC	8,871
52,732	Booz Allen Hamilton Holding Corp	JP Morgan	56,423
26,500	BorgWarner Inc	Barclays Bank	(15,370)
5,076	BorgWarner Inc	Credit Suisse	(20,812)
(34,693)	Boston Scientific Corp	Bank of America Merrill Lynch	(24,632)
(14,800)	Boston Scientific Corp	Barclays Bank	(17,316)
(15,573)	Boston Scientific Corp	Citibank	(18,220)
(23,167)	Boston Scientific Corp	Credit Suisse	(58,149)
(20,750)	Boston Scientific Corp	Goldam Sachs	(12,719)
(21,890)	Boston Scientific Corp	HSBC	(54,944)
(799)	Boston Scientific Corp	JP Morgan	(2,005)
(2,590)	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	147
(1,380)	Bright Horizons Family Solutions Inc	Barclays Bank	(1,642)
(3,270)	Bright Horizons Family Solutions Inc	Goldam Sachs	1,657
35,610	Brighthouse Financial Inc	Barclays Bank	32,405
15	Brinker International Inc	Bank of America Merrill Lynch	10
44,302	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	(2,338,703)
141,207	Bristol-Myers Squibb Co	Barclays Bank	110,141
1,985	Bristol-Myers Squibb Co	Citibank	1,548
41,525	Bristol-Myers Squibb Co	Credit Suisse	(1,364,700)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
1,600	Bristol-Myers Squibb Co	Goldam Sachs	(84,464)
29,083	Bristol-Myers Squibb Co	HSBC	(1,035,445)
5,425	Bristol-Myers Squibb Co	JP Morgan	(283,782)
44,302	Bristol-Myers Squibb Co (Right)	Bank of America Merrill Lynch	92,148
54,930	Bristol-Myers Squibb Co (Right)	Barclays Bank	(549)
25,852	Bristol-Myers Squibb Co (Right)	Credit Suisse	53,772
1,600	Bristol-Myers Squibb Co (Right)	Goldam Sachs	3,328
19,640	Bristol-Myers Squibb Co (Right)	HSBC	40,851
5,425	Bristol-Myers Squibb Co (Right)	JP Morgan	11,284
(1,340)	Broadcom Inc	Barclays Bank	(2,613)
7,880	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	29,550
11,810	Broadridge Financial Solutions Inc	Barclays Bank	27,754
1,510	Broadridge Financial Solutions Inc	Citibank	3,549
2,710	Broadridge Financial Solutions Inc	Goldam Sachs	4,986
11,550	Broadridge Financial Solutions Inc	HSBC	45,854
(37,830)	Brookfield Asset Management Inc 'A'	Bank of America Merrill Lynch	(34,826)
(117,010)	Brookfield Asset Management Inc 'A'	Barclays Bank	(143,337)
(11,950)	Brookfield Asset Management Inc 'A'	Credit Suisse	(23,123)
(14,720)	Brookfield Asset Management Inc 'A'	Goldam Sachs	(13,174)
(12,720)	Brookfield Asset Management Inc 'A'	HSBC	(24,613)
(250)	Brookfield Asset Management Inc 'A'	JP Morgan	(484)
(36,550)	Brown & Brown Inc	Bank of America Merrill Lynch	402
(71,850)	Brown & Brown Inc	Barclays Bank	(5,748)
(41,150)	Brown & Brown Inc	Goldam Sachs	(2,469)
(17,175)	Brown & Brown Inc	HSBC	(3,092)
(11,767)	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(35,179)
(59,090)	Brown-Forman Corp 'B'	Barclays Bank	(54,954)
(18,512)	Brown-Forman Corp 'B'	Credit Suisse	(64,237)
(5,233)	Brown-Forman Corp 'B'	JP Morgan	(18,159)
6,420	Bruker Corp	Bank of America Merrill Lynch	12,712
20,020	Bruker Corp	Barclays Bank	32,032
9,859	Bruker Corp	Citibank	15,774
35,526	Bruker Corp	Credit Suisse	126,473
9,705	Bruker Corp	JP Morgan	34,550
(25,839)	Brunswick Corp/DE	Bank of America Merrill Lynch	2,381
(3,460)	Brunswick Corp/DE	Barclays Bank	(4,671)
(23,713)	Brunswick Corp/DE	Citibank	(32,013)
(104,300)	Brunswick Corp/DE	Goldam Sachs	22,946
(58,364)	Brunswick Corp/DE	HSBC	106,222
(13,983)	Brunswick Corp/DE	JP Morgan	25,449
(6,100)	Bunge Ltd	Bank of America Merrill Lynch	18,483
(29,582)	Bunge Ltd	Credit Suisse	80,759
(21,390)	Bunge Ltd	Goldam Sachs	64,812
2,466	Burlington Stores Inc	Bank of America Merrill Lynch	47,544
2,470	Burlington Stores Inc	Barclays Bank	50,684

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(61,798)	BWX Technologies Inc	Bank of America Merrill Lynch	59,326
(64,277)	BWX Technologies Inc	Credit Suisse	30,210
(32,110)	BWX Technologies Inc	Goldam Sachs	30,826
(16,761)	BWX Technologies Inc	HSBC	7,878
(2,739)	BWX Technologies Inc	JP Morgan	1,287
(1,130)	Cable One Inc	Bank of America Merrill Lynch	(50,330)
(4,015)	Cable One Inc	Barclays Bank	63,116
(220)	Cable One Inc	Citibank	3,458
(430)	Cable One Inc	Credit Suisse	(40,850)
(4,300)	Cable One Inc	Goldam Sachs	(172,716)
(350)	Cable One Inc	HSBC	(33,250)
(6,690)	Cabot Corp	Barclays Bank	201
49,554	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(102,577)
55,140	Cabot Oil & Gas Corp	Barclays Bank	(15,991)
73,892	Cabot Oil & Gas Corp	Citibank	(21,429)
43,029	Cabot Oil & Gas Corp	Credit Suisse	(97,676)
35,610	Cabot Oil & Gas Corp	Goldam Sachs	(73,713)
37,250	Cabot Oil & Gas Corp	HSBC	(84,558)
46,639	CACI International Inc 'A'	Barclays Bank	456,596
8,874	Cadence Design Systems Inc	Bank of America Merrill Lynch	27,154
102,710	Cadence Design Systems Inc	Barclays Bank	343,565
48,536	Cadence Design Systems Inc	Citibank	162,353
92,903	Cadence Design Systems Inc	Credit Suisse	319,586
60,762	Cadence Design Systems Inc	HSBC	209,021
(127,069)	Caesars Entertainment Corp	Bank of America Merrill Lynch	(15,248)
(192,230)	Caesars Entertainment Corp	JP Morgan	(70,164)
(8,880)	Campbell Soup Co	Bank of America Merrill Lynch	10,621
(4,270)	Campbell Soup Co	Barclays Bank	811
(51,934)	Cantel Medical Corp	Bank of America Merrill Lynch	(250,253)
(1,690)	Cantel Medical Corp	Barclays Bank	(4,918)
(1,033)	Cantel Medical Corp	Citibank	(3,006)
(50,110)	Cantel Medical Corp	Goldam Sachs	(237,521)
(46,143)	Cantel Medical Corp	HSBC	(215,026)
(47,166)	Cantel Medical Corp	JP Morgan	(219,794)
57,440	Capital One Financial Corp	Bank of America Merrill Lynch	136,568
16,780	Capital One Financial Corp	Barclays Bank	27,351
27,869	Capital One Financial Corp	Citibank	45,426
3,940	Capital One Financial Corp	Goldam Sachs	12,167
9,880	Capital One Financial Corp	HSBC	24,404
22,119	Capital One Financial Corp	JP Morgan	53,670
(13,540)	Capri Holdings Ltd	Barclays Bank	(18,956)
(6,945)	Capri Holdings Ltd	Credit Suisse	(4,584)
(42,480)	Capri Holdings Ltd	Goldam Sachs	(22,939)
(77,943)	Capri Holdings Ltd	HSBC	(51,442)
15,543	Cardinal Health Inc	Bank of America Merrill Lynch	(17,097)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
91,800	Cardinal Health Inc	Barclays Bank	(50,490)
3,560	Cardinal Health Inc	Credit Suisse	4,948
59,480	Cardinal Health Inc	Goldam Sachs	(64,356)
34,550	Cardinal Health Inc	HSBC	48,025
10,400	Carlisle Cos Inc	Barclays Bank	22,880
8,290	Carlisle Cos Inc	Credit Suisse	(12,021)
18,054	Carlisle Cos Inc	Goldam Sachs	(82,146)
(1,680)	CarMax Inc	Bank of America Merrill Lynch	638
(3,940)	CarMax Inc	Barclays Bank	(158)
16,176	Carter 's Inc	Bank of America Merrill Lynch	(3,397)
10,760	Carter 's Inc	Barclays Bank	26,470
7,440	Carter 's Inc	Credit Suisse	(16,380)
9,450	Carter 's Inc	Goldam Sachs	(1,985)
3,150	Carter 's Inc	JP Morgan	(2,409)
(42,290)	Carvana Co	Bank of America Merrill Lynch	(567,955)
(21,740)	Carvana Co	Barclays Bank	(113,483)
(12,890)	Carvana Co	Credit Suisse	(208,717)
(23,149)	Carvana Co	HSBC	(394,459)
18,940	Casey 's General Stores Inc	Goldam Sachs	95,268
(116,503)	Catalent Inc	Bank of America Merrill Lynch	(272,617)
(35,250)	Catalent Inc	Barclays Bank	(25,380)
(26,282)	Catalent Inc	Citibank	(18,923)
(61,178)	Catalent Inc	Credit Suisse	(198,217)
(77,850)	Catalent Inc	Goldam Sachs	(177,739)
(21,003)	Catalent Inc	HSBC	(68,050)
(67,009)	Catalent Inc	JP Morgan	(217,109)
(5,021)	Caterpillar Inc	Bank of America Merrill Lynch	1,808
(24,550)	Caterpillar Inc	Barclays Bank	(26,269)
(8,468)	Cboe Global Markets Inc	Bank of America Merrill Lynch	13,693
(41,260)	Cboe Global Markets Inc	Barclays Bank	216,202
(4,188)	Cboe Global Markets Inc	Citibank	21,945
(6,928)	Cboe Global Markets Inc	Credit Suisse	(25,287)
(1,400)	Cboe Global Markets Inc	Goldam Sachs	5,709
(3,590)	Cboe Global Markets Inc	HSBC	(13,104)
(20,027)	Cboe Global Markets Inc	JP Morgan	(73,099)
31,080	CBRE Group Inc 'A'	Bank of America Merrill Lynch	29,837
40,970	CBRE Group Inc 'A'	Barclays Bank	102,015
62,235	CBRE Group Inc 'A'	Credit Suisse	156,210
71,250	CBRE Group Inc 'A'	Goldam Sachs	68,400
43,388	CBRE Group Inc 'A'	JP Morgan	108,904
4,940	CBS Corp 'B' (Non Voting)	Bank of America Merrill Lynch	8,991
119,010	CBS Corp 'B' (Non Voting)	Barclays Bank	103,539
5,180	CBS Corp 'B' (Non Voting)	Credit Suisse	11,810
16,990	CBS Corp 'B' (Non Voting)	Goldam Sachs	30,922
10,230	CBS Corp 'B' (Non Voting)	HSBC	23,324

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
5,810	CDK Global Inc	Barclays Bank	4,939
2,455	CDK Global Inc	Credit Suisse	5,241
34,830	CDK Global Inc	Goldam Sachs	50,852
21,108	CDK Global Inc	HSBC	43,467
3,510	CDK Global Inc	JP Morgan	7,494
19,756	CDW Corp/DE	Bank of America Merrill Lynch	(21,139)
10,290	CDW Corp/DE	Barclays Bank	(9,878)
8,730	CDW Corp/DE	Credit Suisse	17,111
35,650	CDW Corp/DE	Goldam Sachs	(38,146)
25,750	Celanese Corp	Bank of America Merrill Lynch	(4,120)
8,670	Celanese Corp	Barclays Bank	8,757
15,713	Celanese Corp	Credit Suisse	(23,727)
24,250	Centene Corp	Barclays Bank	17,460
5,070	Centene Corp	Credit Suisse	25,908
6,160	Centene Corp	HSBC	31,478
(152,859)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	29,043
(810,860)	Centennial Resource Development Inc/DE 'A'	Barclays Bank	202,715
(502,779)	Centennial Resource Development Inc/DE 'A'	Citibank	125,695
(51,960)	Centennial Resource Development Inc/DE 'A'	Goldam Sachs	9,872
(305,080)	Centennial Resource Development Inc/DE 'A'	HSBC	128,134
(50,444)	Centennial Resource Development Inc/DE 'A'	JP Morgan	21,186
(15,890)	CenterPoint Energy Inc	Barclays Bank	953
(14,940)	CenterPoint Energy Inc	HSBC	61,105
(264,710)	CenturyLink Inc	Barclays Bank	116,472
29,486	Cerence Inc	Bank of America Merrill Lynch	(16,217)
87,167	Cerence Inc	Barclays Bank	(6,102)
17,171	Cerence Inc	Goldam Sachs	151
(155,657)	Ceridian HCM Holding Inc	Credit Suisse	(907,480)
25,170	Cerner Corp	Bank of America Merrill Lynch	84,319
63,690	Cerner Corp	Barclays Bank	147,124
18,025	Cerner Corp	Credit Suisse	76,156
42,750	Cerner Corp	Goldam Sachs	143,212
2,540	Cerner Corp	HSBC	11,278
28,180	CF Industries Holdings Inc	Barclays Bank	32,407
101,390	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	258,334
34,560	CH Robinson Worldwide Inc	Barclays Bank	60,480
12,762	CH Robinson Worldwide Inc	Credit Suisse	(9,189)
54,200	CH Robinson Worldwide Inc	Goldam Sachs	142,004
7,037	CH Robinson Worldwide Inc	HSBC	(5,067)
(126,760)	Change Healthcare Inc	Credit Suisse	(31,056)
1,640	Charles River Laboratories International Inc	Bank of America Merrill Lynch	12,087

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
3,700	Charles River Laboratories International Inc	Barclays Bank	20,979
2,060	Charles River Laboratories International Inc	HSBC	32,816
(19,315)	Charles Schwab Corp/The	Bank of America Merrill Lynch	(102,563)
(680)	Charles Schwab Corp/The	Barclays Bank	(993)
(6,517)	Charles Schwab Corp/The	HSBC	(39,884)
(7,546)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	40,748
(9,570)	Charter Communications Inc 'A'	Barclays Bank	(16,269)
(1,582)	Charter Communications Inc 'A'	Credit Suisse	(712)
(920)	Charter Communications Inc 'A'	Goldam Sachs	4,968
25	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	(6)
12,917	Chemed Corp	Bank of America Merrill Lynch	315,562
2,390	Chemed Corp	Barclays Bank	17,423
6,443	Chemed Corp	Credit Suisse	165,134
15,220	Chemed Corp	Goldam Sachs	371,825
5,998	Chemed Corp	JP Morgan	153,729
(82,563)	Chemours Co/The	Barclays Bank	4,128
(14,322)	Cheniere Energy Inc	Bank of America Merrill Lynch	(1,002)
(15,650)	Cheniere Energy Inc	Barclays Bank	(4,382)
(46,420)	Cheniere Energy Inc	Goldam Sachs	10,385
(17,800)	Cheniere Energy Inc	HSBC	11,036
19,670	Chevron Corp	Barclays Bank	(19,867)
17,680	Chevron Corp	Credit Suisse	(58,521)
23,332	Chevron Corp	HSBC	(77,229)
85,862	Chimera Investment Corp (Reit)	Bank of America Merrill Lynch	12,021
28,650	Chimera Investment Corp (Reit)	Barclays Bank	5,444
26,558	Chimera Investment Corp (Reit)	JP Morgan	1,859
(490)	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(32,262)
(7,400)	Chipotle Mexican Grill Inc	Barclays Bank	(354,386)
(250)	Chipotle Mexican Grill Inc	HSBC	(22,220)
20,730	Choice Hotels International Inc	Barclays Bank	91,627
(8,548)	Church & Dwight Co Inc	Bank of America Merrill Lynch	(11,799)
(44,690)	Church & Dwight Co Inc	Barclays Bank	(54,522)
(24,675)	Church & Dwight Co Inc	Credit Suisse	(61,194)
(5,000)	Church & Dwight Co Inc	Goldam Sachs	(13,500)
(2,758)	Church & Dwight Co Inc	HSBC	(6,840)
(783)	Church & Dwight Co Inc	JP Morgan	(1,942)
36,770	Ciena Corp	Barclays Bank	38,976
12,850	Ciena Corp	Credit Suisse	4,707
39,190	Ciena Corp	Goldam Sachs	392
73,620	Ciena Corp	HSBC	41,963
(15,370)	Cigna Corp	Barclays Bank	30,433
(4,400)	Cigna Corp	HSBC	(51,348)
(24,620)	Cimarex Energy Co	Goldam Sachs	28,313
19,000	Cincinnati Financial Corp	Barclays Bank	28,310

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(33,170)	Cinemark Holdings Inc	Goldam Sachs	663
6,260	Cintas Corp	Bank of America Merrill Lynch	12,144
13,200	Cintas Corp	Barclays Bank	52,404
7,761	Cintas Corp	Credit Suisse	(21,886)
12,040	Cintas Corp	Goldam Sachs	20,368
115,580	Cisco Systems Inc	Barclays Bank	55,478
5,740	Cisco Systems Inc	Goldam Sachs	1,378
22,880	Cisco Systems Inc	HSBC	(80,080)
56,734	Cisco Systems Inc	JP Morgan	(198,569)
52,770	CIT Group Inc	Barclays Bank	32,717
42,614	CIT Group Inc	Citibank	26,421
5,288	CIT Group Inc	Credit Suisse	4,865
5,230	CIT Group Inc	Goldam Sachs	6,735
74,763	CIT Group Inc	HSBC	68,782
44,911	CIT Group Inc	JP Morgan	41,318
10,770	Citigroup Inc	Bank of America Merrill Lynch	12,121
20,890	Citigroup Inc	Barclays Bank	11,490
76,334	Citizens Financial Group Inc	Bank of America Merrill Lynch	39,694
7,540	Citizens Financial Group Inc	Barclays Bank	(528)
62,681	Citizens Financial Group Inc	Citibank	(4,388)
53,693	Citizens Financial Group Inc	Credit Suisse	-
116,210	Citizens Financial Group Inc	Goldam Sachs	59,963
43,761	Citizens Financial Group Inc	HSBC	-
41,740	Citrix Systems Inc	Barclays Bank	(38,401)
61,512	Citrix Systems Inc	Citibank	(56,591)
30,188	Citrix Systems Inc	Credit Suisse	58,691
3,080	Citrix Systems Inc	Goldam Sachs	739
58,398	Citrix Systems Inc	HSBC	122,636
75,209	Citrix Systems Inc	JP Morgan	157,939
52,340	Clean Harbors Inc	Barclays Bank	15,702
(4,120)	Clorox Co/The	Bank of America Merrill Lynch	(11,134)
(27,730)	Clorox Co/The	Barclays Bank	(74,316)
(3,327)	Clorox Co/The	HSBC	(3,127)
(10,630)	CME Group Inc	Bank of America Merrill Lynch	38,800
(38,540)	CME Group Inc	Barclays Bank	244,729
(3,806)	CME Group Inc	Citibank	24,168
(20,736)	CME Group Inc	Credit Suisse	(49,352)
(13,510)	CME Group Inc	Goldam Sachs	49,312
(7,730)	CME Group Inc	HSBC	(18,397)
(1,639)	CME Group Inc	JP Morgan	(3,901)
33,570	CMS Energy Corp	Bank of America Merrill Lynch	13,563
44,710	CMS Energy Corp	Barclays Bank	(6,259)
11,470	CMS Energy Corp	Goldam Sachs	460
5,310	CMS Energy Corp	HSBC	10,673
19,227	CNA Financial Corp	Bank of America Merrill Lynch	(264)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
13,060	CNA Financial Corp	Barclays Bank	3,526
7,375	CNA Financial Corp	Goldam Sachs	1,180
6,442	CNA Financial Corp	HSBC	823
(93,100)	Coca-Cola Co/The	Barclays Bank	(47,481)
(18,708)	Coca-Cola Co/The	Credit Suisse	(24,882)
(32,100)	Coca-Cola Co/The	Goldam Sachs	(27,927)
(37,090)	Coca-Cola European Partners Plc	Barclays Bank	(26,705)
(23,560)	Coca-Cola European Partners Plc	Goldam Sachs	13,120
(49,335)	Coca-Cola European Partners Plc	HSBC	19,734
(54,327)	Cognex Corp	Bank of America Merrill Lynch	547
(122,190)	Cognex Corp	Barclays Bank	(195,504)
(10,693)	Cognex Corp	Credit Suisse	23,097
(15,000)	Cognex Corp	Goldam Sachs	(4,660)
(7,410)	Cognex Corp	HSBC	16,006
(9,846)	Cognex Corp	JP Morgan	21,267
34,990	Cognizant Technology Solutions Corp 'A'	Barclays Bank	38,489
12,580	Cognizant Technology Solutions Corp 'A'	Credit Suisse	16,754
(21,076)	Coherent Inc	Bank of America Merrill Lynch	52,509
(13,240)	Coherent Inc	Barclays Bank	(25,686)
(5,851)	Coherent Inc	Citibank	(11,351)
(11,794)	Coherent Inc	Credit Suisse	87,511
(13,690)	Coherent Inc	Goldam Sachs	41,618
(1,319)	Coherent Inc	HSBC	9,787
(4,645)	Coherent Inc	JP Morgan	34,466
(87,452)	Colfax Corp	Bank of America Merrill Lynch	(34,981)
(22,130)	Colfax Corp	Barclays Bank	(26,113)
(17,613)	Colfax Corp	Citibank	(20,783)
(69,114)	Colfax Corp	Goldam Sachs	(27,646)
(3,385)	Colfax Corp	HSBC	779
(37,250)	Colfax Corp	JP Morgan	8,568
4,228	Colgate-Palmolive Co	Bank of America Merrill Lynch	5,327
76,150	Colgate-Palmolive Co	Barclays Bank	70,058
4,830	Colgate-Palmolive Co	Citibank	4,444
34,430	Colgate-Palmolive Co	Goldam Sachs	43,382
39,810	Colgate-Palmolive Co	HSBC	39,810
13,665	Columbia Sportswear Co	Bank of America Merrill Lynch	(1,913)
62,511	Columbia Sportswear Co	Barclays Bank	144,400
7,070	Columbia Sportswear Co	Credit Suisse	(4,313)
21,320	Columbia Sportswear Co	Goldam Sachs	(2,985)
15,178	Columbia Sportswear Co	JP Morgan	(9,259)
61,810	Comcast Corp 'A'	Barclays Bank	(36,468)
46,700	Comcast Corp 'A'	Goldam Sachs	(16,345)
18,150	Comerica Inc	Bank of America Merrill Lynch	17,401
51,310	Comerica Inc	Barclays Bank	45,153
32,998	Comerica Inc	Citibank	29,038

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
21,130	Comerica Inc	Credit Suisse	(8,873)
3,160	Comerica Inc	Goldam Sachs	5,224
10,880	Comerica Inc	HSBC	(11,315)
18,317	Comerica Inc	JP Morgan	(19,050)
13,716	Commerce Bancshares Inc/MO	Credit Suisse	16,459
16,179	Commerce Bancshares Inc/MO	JP Morgan	19,415
(69,855)	CommScope Holding Co Inc	Bank of America Merrill Lynch	99,194
(426,620)	CommScope Holding Co Inc	Barclays Bank	174,914
(119,992)	CommScope Holding Co Inc	Citibank	49,197
(185,800)	CommScope Holding Co Inc	Goldam Sachs	263,836
(31,475)	CommScope Holding Co Inc	HSBC	68,301
(12,637)	CommScope Holding Co Inc	JP Morgan	27,422
(12,470)	Conagra Brands Inc	Bank of America Merrill Lynch	(1,353)
(55,380)	Conagra Brands Inc	Barclays Bank	(21,598)
(45,009)	Conagra Brands Inc	Citibank	(17,554)
(9,350)	Conagra Brands Inc	Goldam Sachs	(2,899)
(22,777)	Conagra Brands Inc	HSBC	(38,265)
(214,193)	Conagra Brands Inc	JP Morgan	(359,844)
(22,151)	Concho Resources Inc	Bank of America Merrill Lynch	3,987
(62,390)	Concho Resources Inc	Barclays Bank	23,084
(6,400)	Concho Resources Inc	Citibank	2,368
(9,080)	Concho Resources Inc	HSBC	(2,088)
(34,726)	Concho Resources Inc	JP Morgan	(7,987)
46,310	ConocoPhillips	Bank of America Merrill Lynch	65,297
27,400	ConocoPhillips	Barclays Bank	(6,576)
67,747	ConocoPhillips	Citibank	(16,259)
76,214	ConocoPhillips	Credit Suisse	49,277
13,260	ConocoPhillips	HSBC	6,630
90,293	ConocoPhillips	JP Morgan	45,147
8,040	Consolidated Edison Inc	Bank of America Merrill Lynch	(6,432)
59,830	Consolidated Edison Inc	Barclays Bank	44,274
1,960	Consolidated Edison Inc	Citibank	1,450
5,720	Consolidated Edison Inc	Goldam Sachs	(4,576)
(10,818)	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	(60,363)
(11,490)	Constellation Brands Inc 'A'	Barclays Bank	(46,420)
(6,073)	Constellation Brands Inc 'A'	Citibank	(24,535)
(15,121)	Constellation Brands Inc 'A'	Credit Suisse	34,778
(1,910)	Constellation Brands Inc 'A'	Goldam Sachs	(5,123)
(5,930)	Constellation Brands Inc 'A'	HSBC	13,639
(5,322)	Constellation Brands Inc 'A'	JP Morgan	12,241
(11,242)	Continental Resources Inc/OK	Bank of America Merrill Lynch	2,698
(94,550)	Continental Resources Inc/OK	Barclays Bank	32,147
(10,312)	Continental Resources Inc/OK	Credit Suisse	15,571
(2,570)	Continental Resources Inc/OK	Goldam Sachs	617
(4,457)	Cooper Cos Inc/The	Bank of America Merrill Lynch	(50,944)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(970)	Cooper Cos Inc/The	Goldam Sachs	(11,087)
9,210	Copart Inc	Barclays Bank	4,881
(32,880)	CoreLogic Inc/United States	Bank of America Merrill Lynch	(49,855)
(48,610)	CoreLogic Inc/United States	Barclays Bank	(50,068)
(26,300)	CoreLogic Inc/United States	Citibank	(27,089)
(13,440)	CoreLogic Inc/United States	Credit Suisse	(34,944)
(15,270)	CoreLogic Inc/United States	Goldam Sachs	(25,959)
(50,560)	CoreLogic Inc/United States	HSBC	(131,456)
(8,585)	CoreLogic Inc/United States	JP Morgan	(22,321)
(8,780)	Corning Inc	Barclays Bank	(1,580)
(17,460)	Corning Inc	Goldam Sachs	(8,959)
23,990	Corteva Inc	Bank of America Merrill Lynch	7,275
14,050	Corteva Inc	Credit Suisse	(4,918)
27,790	Corteva Inc	Goldam Sachs	13,015
24,550	Corteva Inc	HSBC	(10,598)
(500)	CoStar Group Inc	Bank of America Merrill Lynch	(14,935)
(1,840)	CoStar Group Inc	Barclays Bank	(41,363)
(944)	CoStar Group Inc	Citibank	(21,221)
(1,000)	CoStar Group Inc	HSBC	(63,790)
(2,230)	Costco Wholesale Corp	Bank of America Merrill Lynch	6,081
(15,560)	Costco Wholesale Corp	Barclays Bank	(18,361)
(269,180)	Coty Inc ' A '	HSBC	347,242
(84,990)	Coupa Software Inc	Barclays Bank	(424,100)
(40,308)	Covetrus Inc	Bank of America Merrill Lynch	34,262
(120,730)	Covetrus Inc	Barclays Bank	33,804
(201,163)	Covetrus Inc	Goldam Sachs	170,989
46,820	Crane Co	Barclays Bank	-
15,454	Crane Co	Credit Suisse	36,471
12,840	Crane Co	HSBC	30,302
(2,110)	Credit Acceptance Corp	Bank of America Merrill Lynch	5,169
(3,690)	Credit Acceptance Corp	Barclays Bank	(16,310)
(1,600)	Credit Acceptance Corp	HSBC	848
(16,760)	Cree Inc	Bank of America Merrill Lynch	64,627
(61,090)	Cree Inc	Barclays Bank	75,141
(17,240)	Cree Inc	HSBC	81,545
(32,500)	Crown Holdings Inc	Bank of America Merrill Lynch	(78,789)
(35,520)	Crown Holdings Inc	Barclays Bank	(57,187)
(14,363)	Crown Holdings Inc	Citibank	(23,124)
(24,787)	Crown Holdings Inc	Credit Suisse	(28,009)
(8,660)	Crown Holdings Inc	HSBC	(9,786)
(8,680)	Crown Holdings Inc	JP Morgan	(9,808)
87,472	CSX Corp	Bank of America Merrill Lynch	(6,998)
25,957	CSX Corp	Citibank	26,476
19,424	CSX Corp	HSBC	(48,560)
4,810	CSX Corp	JP Morgan	1,857

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(19,860)	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	11,122
(29,937)	Cullen/Frost Bankers Inc	Credit Suisse	24,848
(24,230)	Cullen/Frost Bankers Inc	Goldam Sachs	13,569
55,187	Cummins Inc	Bank of America Merrill Lynch	(37,488)
5,780	Cummins Inc	Barclays Bank	18,091
6,255	Cummins Inc	Credit Suisse	(18,702)
4,900	Cummins Inc	Goldam Sachs	(3,528)
12,560	Cummins Inc	HSBC	(37,554)
10,048	Curtiss-Wright Corp	Bank of America Merrill Lynch	(37,981)
23,630	Curtiss-Wright Corp	Barclays Bank	18,195
4,372	Curtiss-Wright Corp	Citibank	3,366
4,779	Curtiss-Wright Corp	Credit Suisse	(10,227)
7,750	Curtiss-Wright Corp	Goldam Sachs	(29,295)
5,060	Curtiss-Wright Corp	HSBC	(10,828)
23,378	Curtiss-Wright Corp	JP Morgan	(50,029)
(23,755)	CVS Health Corp	Credit Suisse	(63,663)
(199)	CVS Health Corp	JP Morgan	(533)
8,630	Cypress Semiconductor Corp	Bank of America Merrill Lynch	(604)
145,610	Cypress Semiconductor Corp	Barclays Bank	(5,824)
9,840	Cypress Semiconductor Corp	Citibank	(394)
7,380	Cypress Semiconductor Corp	Credit Suisse	(311)
47,000	Cypress Semiconductor Corp	Goldam Sachs	(3,290)
23,730	Cypress Semiconductor Corp	HSBC	1,424
(4,710)	Danaher Corp	Bank of America Merrill Lynch	(13,762)
(30,050)	Danaher Corp	Barclays Bank	(78,431)
30,156	Darden Restaurants Inc	Bank of America Merrill Lynch	189,983
11,490	Darden Restaurants Inc	Barclays Bank	48,603
16,772	Darden Restaurants Inc	Citibank	70,946
13,730	Darden Restaurants Inc	Credit Suisse	54,783
9,230	Darden Restaurants Inc	Goldam Sachs	56,348
2,250	Darden Restaurants Inc	HSBC	8,978
20,413	Darden Restaurants Inc	JP Morgan	81,448
10,280	DaVita Inc	Bank of America Merrill Lynch	4,503
32,690	DaVita Inc	Barclays Bank	(17,653)
6,340	DaVita Inc	Goldam Sachs	7,037
18,720	DaVita Inc	HSBC	39,125
(11,130)	Deere & Co	Bank of America Merrill Lynch	62,759
(23,480)	Deere & Co	Barclays Bank	155,203
(275)	Deere & Co	Citibank	1,818
(5,328)	Deere & Co	Credit Suisse	51,096
(4,050)	Deere & Co	Goldam Sachs	23,126
(24,082)	Deere & Co	JP Morgan	230,946
11,284	Delta Air Lines Inc	Bank of America Merrill Lynch	7,786
36,490	Delta Air Lines Inc	Barclays Bank	52,181
(46,781)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	(2,995)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(14,740)	DENTSPLY SIRONA Inc	Barclays Bank	8,844
88,596	Devon Energy Corp	Bank of America Merrill Lynch	(50,500)
116,940	Devon Energy Corp	Barclays Bank	(91,213)
133,990	Devon Energy Corp	Credit Suisse	(118,162)
168,110	Devon Energy Corp	Goldam Sachs	(95,823)
78,570	Devon Energy Corp	HSBC	(72,284)
(1,880)	DexCom Inc	Bank of America Merrill Lynch	(34,178)
(11,370)	DexCom Inc	Barclays Bank	(53,439)
(6,373)	DexCom Inc	Credit Suisse	(181,439)
(2,330)	DexCom Inc	HSBC	(66,335)
(8,590)	DexCom Inc	JP Morgan	(244,557)
(4,810)	Diamondback Energy Inc	Bank of America Merrill Lynch	(10,663)
(14,440)	Diamondback Energy Inc	Barclays Bank	(29,746)
(23,527)	Diamondback Energy Inc	Citibank	(48,466)
(4,075)	Diamondback Energy Inc	Credit Suisse	(7,987)
(9,934)	Diamondback Energy Inc	HSBC	(19,471)
(5,549)	Diamondback Energy Inc	JP Morgan	(10,876)
59,639	Dick ' s Sporting Goods Inc	Bank of America Merrill Lynch	272,550
125,490	Dick ' s Sporting Goods Inc	Barclays Bank	755,450
49,619	Dick ' s Sporting Goods Inc	Credit Suisse	213,362
13,910	Dick ' s Sporting Goods Inc	Goldam Sachs	74,435
13,420	Dick ' s Sporting Goods Inc	HSBC	57,706
51,118	Discover Financial Services	Bank of America Merrill Lynch	24,951
27,070	Discover Financial Services	Barclays Bank	29,506
25,211	Discover Financial Services	Citibank	27,480
34,411	Discover Financial Services	Credit Suisse	8,603
2,910	Discover Financial Services	Goldam Sachs	1,280
6,890	Discover Financial Services	HSBC	1,723
6,740	Discover Financial Services	JP Morgan	4,141
7,820	Discovery Inc ' C '	Bank of America Merrill Lynch	7,040
190,660	Discovery Inc ' C '	Barclays Bank	26,692
(646)	DISH Network Corp (Right)	Bank of America Merrill Lynch	(445)
(2,121)	DISH Network Corp (Right)	Barclays Bank	(1,461)
(933)	DISH Network Corp (Right)	Credit Suisse	(643)
(1,078)	DISH Network Corp (Right)	Goldam Sachs	(742)
(534)	DISH Network Corp (Right)	HSBC	(368)
(11,953)	DISH Network Corp ' A '	Bank of America Merrill Lynch	22,950
(39,190)	DISH Network Corp ' A '	Barclays Bank	88,961
(17,248)	DISH Network Corp ' A '	Credit Suisse	22,250
(19,941)	DISH Network Corp ' A '	Goldam Sachs	38,287
(9,883)	DISH Network Corp ' A '	HSBC	12,749
(111,150)	DocuSign Inc	Bank of America Merrill Lynch	(416,805)
(22,110)	DocuSign Inc	Barclays Bank	(7,075)
(18,764)	DocuSign Inc	Citibank	(6,004)
(49,909)	DocuSign Inc	Credit Suisse	(235,071)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(39,502)	DocuSign Inc	HSBC	(186,054)
(2,626)	DocuSign Inc	JP Morgan	(12,368)
509	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	20
92,172	Dolby Laboratories Inc 'A'	Barclays Bank	1,843
5,470	Dolby Laboratories Inc 'A'	Citibank	109
4,530	Dolby Laboratories Inc 'A'	Credit Suisse	13,862
14,520	Dolby Laboratories Inc 'A'	Goldam Sachs	(3,227)
5,640	Dolby Laboratories Inc 'A'	HSBC	17,258
(3,190)	Dollar General Corp	Bank of America Merrill Lynch	8,549
(4,950)	Dollar General Corp	Barclays Bank	11,534
(30,648)	Dollar Tree Inc	Bank of America Merrill Lynch	509,063
(25,120)	Dollar Tree Inc	Barclays Bank	422,016
(1,580)	Dollar Tree Inc	Goldam Sachs	23,713
(53,645)	Dominion Energy Inc	Bank of America Merrill Lynch	(58,473)
(81,600)	Dominion Energy Inc	Barclays Bank	3,264
(28,679)	Dominion Energy Inc	Credit Suisse	(83,743)
(33,370)	Dominion Energy Inc	Goldam Sachs	(36,373)
(1,430)	Domino's Pizza Inc	Bank of America Merrill Lynch	(20,420)
(2,380)	Domino's Pizza Inc	Barclays Bank	(23,633)
30,938	Domtar Corp	Bank of America Merrill Lynch	(16,707)
74,100	Domtar Corp	Barclays Bank	20,748
63,766	Domtar Corp	Citibank	17,854
21,108	Domtar Corp	Credit Suisse	(20,264)
40,770	Domtar Corp	HSBC	(39,139)
71,000	Domtar Corp	JP Morgan	(68,160)
(7,770)	Donaldson Co Inc	Bank of America Merrill Lynch	(9,594)
(3,560)	Donaldson Co Inc	Barclays Bank	(5,091)
(13,520)	Donaldson Co Inc	HSBC	(3,245)
42,914	Dover Corp	Bank of America Merrill Lynch	92,694
8,360	Dover Corp	Barclays Bank	17,974
31,885	Dover Corp	Credit Suisse	72,698
40,960	Dover Corp	Goldam Sachs	88,474
438	Dover Corp	JP Morgan	999
(13,800)	Dow Inc	Bank of America Merrill Lynch	15,318
(74,120)	Dow Inc	Barclays Bank	33,354
(105,019)	Dow Inc	Goldam Sachs	116,571
(5,420)	Dow Inc	HSBC	12,141
(94,281)	DR Horton Inc	Bank of America Merrill Lynch	(181,962)
(16,160)	DR Horton Inc	Barclays Bank	(21,331)
(19,930)	DR Horton Inc	Credit Suisse	(85,300)
(7,000)	DR Horton Inc	Goldam Sachs	(13,510)
(67,563)	DR Horton Inc	JP Morgan	(289,170)
17,770	Dropbox Inc 'A'	Bank of America Merrill Lynch	(10,484)
38,620	Dropbox Inc 'A'	Barclays Bank	(13,903)
21,750	Dropbox Inc 'A'	Citibank	(7,830)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
10,120	Dropbox Inc 'A'	Credit Suisse	(3,999)
47,565	DTE Energy Co	Bank of America Merrill Lynch	61,882
44,740	DTE Energy Co	Barclays Bank	74,716
24,232	DTE Energy Co	Citibank	40,467
23,596	DTE Energy Co	Credit Suisse	97,137
21,260	DTE Energy Co	Goldam Sachs	27,000
18,890	DTE Energy Co	HSBC	87,272
7,463	DTE Energy Co	JP Morgan	28,790
(7,490)	Duke Energy Corp	Bank of America Merrill Lynch	(6,354)
(20,590)	Duke Energy Corp	Barclays Bank	(27,797)
(7,860)	Duke Energy Corp	Credit Suisse	(10,859)
(43,110)	Duke Energy Corp	HSBC	62,941
12,320	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	2,464
30,410	Dunkin' Brands Group Inc	Barclays Bank	48,656
2,905	Dunkin' Brands Group Inc	Citibank	4,648
5,954	Dunkin' Brands Group Inc	Credit Suisse	18,279
13,070	Dunkin' Brands Group Inc	Goldam Sachs	2,614
32,870	Dunkin' Brands Group Inc	HSBC	96,928
3,820	Dunkin' Brands Group Inc	JP Morgan	587
(26,332)	DuPont de Nemours Inc	Bank of America Merrill Lynch	68,727
(118,550)	DuPont de Nemours Inc	Barclays Bank	94,840
(3,350)	DuPont de Nemours Inc	Goldam Sachs	2,363
5,900	DXC Technology Co	Goldam Sachs	(1,180)
4,850	DXC Technology Co	JP Morgan	12,074
(64,720)	Dynatrace Inc	Bank of America Merrill Lynch	(335,658)
(139,127)	Dynatrace Inc	Barclays Bank	(364,513)
(7,950)	Dynatrace Inc	Goldam Sachs	(27,901)
(64,547)	Dynatrace Inc	HSBC	(478,293)
72,940	E*TRADE Financial Corp	Barclays Bank	136,398
(8,790)	Eagle Materials Inc	Bank of America Merrill Lynch	(6,680)
(12,010)	Eagle Materials Inc	Barclays Bank	(37,471)
(24,149)	Eagle Materials Inc	Credit Suisse	(34,292)
(24,980)	East West Bancorp Inc	Barclays Bank	(25,979)
2,950	Eastman Chemical Co	Bank of America Merrill Lynch	(2,449)
3,020	Eastman Chemical Co	Goldam Sachs	(2,507)
2,480	Eaton Corp Plc	Bank of America Merrill Lynch	2,108
41,570	Eaton Corp Plc	Barclays Bank	78,983
3,264	Eaton Corp Plc	Credit Suisse	1,371
3,650	Eaton Corp Plc	JP Morgan	1,533
10,560	Eaton Vance Corp	Bank of America Merrill Lynch	(9,832)
74,846	Eaton Vance Corp	Barclays Bank	(58,380)
8,380	Eaton Vance Corp	Citibank	(6,536)
4,170	Eaton Vance Corp	Goldam Sachs	(3,044)
77,793	Eaton Vance Corp	HSBC	(48,232)
76,586	eBay Inc	Bank of America Merrill Lynch	39,561

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
172,580	eBay Inc	Barclays Bank	112,177
16,731	eBay Inc	Citibank	10,875
32,018	eBay Inc	Credit Suisse	20,171
59,600	eBay Inc	Goldam Sachs	29,800
111,526	eBay Inc	HSBC	72,064
9,230	eBay Inc	JP Morgan	5,815
(32,781)	EchoStar Corp 'A'	Goldam Sachs	(38,354)
(1,560)	Ecolab Inc	Bank of America Merrill Lynch	7,426
(850)	Ecolab Inc	Barclays Bank	(3,800)
(7,900)	Ecolab Inc	HSBC	26,939
(69,580)	Edison International	Barclays Bank	77,930
(4,200)	Edison International	Citibank	4,704
(540)	Edison International	HSBC	(2,068)
(26,500)	Edison International	JP Morgan	(101,495)
(27,340)	Elanco Animal Health Inc	Barclays Bank	(26,520)
(78,641)	Elanco Animal Health Inc	HSBC	(41,680)
(4,790)	Elastic NV	Barclays Bank	(2,970)
(116,384)	Elastic NV	Credit Suisse	(832,146)
(3,570)	Elastic NV	Goldam Sachs	(18,850)
47,520	Electronic Arts Inc	Barclays Bank	99,079
(225,940)	Element Solutions Inc	Bank of America Merrill Lynch	83,598
(17,177)	Element Solutions Inc	Citibank	3,607
(400,878)	Element Solutions Inc	Goldam Sachs	148,325
(72,158)	Element Solutions Inc	HSBC	(3,608)
(57,764)	Element Solutions Inc	JP Morgan	(2,888)
9,330	Eli Lilly & Co	Bank of America Merrill Lynch	43,944
53,600	Eli Lilly & Co	Barclays Bank	91,120
3,628	Eli Lilly & Co	Citibank	6,168
9,393	Eli Lilly & Co	Credit Suisse	41,047
26,533	Eli Lilly & Co	HSBC	115,949
3,464	Eli Lilly & Co	JP Morgan	15,138
(7,110)	Emerson Electric Co	Bank of America Merrill Lynch	(5,224)
(10,950)	Emerson Electric Co	Barclays Bank	(4,490)
(3,840)	Emerson Electric Co	Goldam Sachs	(4,795)
49,740	Encana Corp	Bank of America Merrill Lynch	(10,207)
343,030	Encana Corp	Barclays Bank	(49,739)
131,640	Encana Corp	Credit Suisse	(31,201)
139,890	Encana Corp	HSBC	(125,202)
17,445	Encompass Health Corp	Bank of America Merrill Lynch	24,249
6,990	Encompass Health Corp	Barclays Bank	210
26,593	Encompass Health Corp	Citibank	798
32,630	Encompass Health Corp	Credit Suisse	14,684
22,432	Encompass Health Corp	JP Morgan	10,094
(79,737)	Energizer Holdings Inc	Bank of America Merrill Lynch	(93,292)
(8,430)	Energizer Holdings Inc	Barclays Bank	1,939

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(88,772)	Energizer Holdings Inc	Credit Suisse	(584,120)
(103,569)	Energizer Holdings Inc	Goldam Sachs	(121,176)
(76,522)	Energizer Holdings Inc	HSBC	(503,515)
(78,740)	Entegris Inc	Barclays Bank	(85,039)
20,520	Entergy Corp	Barclays Bank	18,878
2,241	Entergy Corp	Credit Suisse	3,899
68,530	EOG Resources Inc	Barclays Bank	(100,739)
2,760	EOG Resources Inc	Citibank	(4,057)
10,630	EOG Resources Inc	Credit Suisse	(33,803)
3,310	EOG Resources Inc	HSBC	(10,526)
(9,443)	EPAM Systems Inc	Bank of America Merrill Lynch	(51,492)
(11,030)	EPAM Systems Inc	Barclays Bank	(74,563)
(92,760)	EQT Corp	Bank of America Merrill Lynch	143,778
(88,140)	EQT Corp	Barclays Bank	22,916
(112,923)	EQT Corp	Credit Suisse	315,055
(85,886)	EQT Corp	HSBC	239,622
(64,286)	Equifax Inc	Bank of America Merrill Lynch	(134,358)
(7,290)	Equifax Inc	Barclays Bank	(17,277)
(32,451)	Equifax Inc	Citibank	(76,909)
(19,770)	Equifax Inc	Goldam Sachs	(41,319)
(20,210)	Equifax Inc	HSBC	(131,971)
(26,246)	Equifax Inc	JP Morgan	(171,386)
(218,265)	Equitrans Midstream Corp	Bank of America Merrill Lynch	83,619
(85,060)	Equitrans Midstream Corp	Barclays Bank	(11,058)
(89,203)	Equitrans Midstream Corp	Credit Suisse	205,167
(210,722)	Equitrans Midstream Corp	Goldam Sachs	174,899
(74,520)	Equitrans Midstream Corp	HSBC	171,396
(11,325)	Erie Indemnity Co 'A'	Bank of America Merrill Lynch	61,302
(17,910)	Erie Indemnity Co 'A'	Barclays Bank	26,507
(2,586)	Erie Indemnity Co 'A'	Credit Suisse	21,645
(890)	Erie Indemnity Co 'A'	HSBC	7,449
(1,757)	Erie Indemnity Co 'A'	JP Morgan	14,706
3,960	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	17,384
6,820	Estee Lauder Cos Inc/The 'A'	Barclays Bank	15,004
16,557	Estee Lauder Cos Inc/The 'A'	Citibank	36,425
1,420	Estee Lauder Cos Inc/The 'A'	Goldam Sachs	6,234
8,904	Estee Lauder Cos Inc/The 'A'	HSBC	72,211
35,613	Estee Lauder Cos Inc/The 'A'	JP Morgan	288,821
(18,930)	Etsy Inc	Bank of America Merrill Lynch	(35,021)
(36,930)	Etsy Inc	Barclays Bank	(74,229)
14,288	Euronet Worldwide Inc	Bank of America Merrill Lynch	63,010
4,110	Euronet Worldwide Inc	Barclays Bank	12,166
1,004	Euronet Worldwide Inc	Citibank	2,972
2,782	Euronet Worldwide Inc	Credit Suisse	27,848
2,200	Euronet Worldwide Inc	Goldam Sachs	9,702

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
3,780	Evercore Inc 'A'	Barclays Bank	(4,007)
2,180	Evercore Inc 'A'	Goldam Sachs	3,575
8,080	Evercore Inc 'A'	HSBC	(6,787)
(18,870)	Everest Re Group Ltd	Barclays Bank	(82,462)
(5,670)	Everest Re Group Ltd	Goldam Sachs	(24,738)
11,150	Evergy Inc	Bank of America Merrill Lynch	(16,056)
23,390	Evergy Inc	Barclays Bank	(26,431)
2,530	Evergy Inc	Citibank	(2,859)
6,260	Evergy Inc	Credit Suisse	(7,560)
1,870	Evergy Inc	Goldam Sachs	(2,693)
15,190	Evergy Inc	HSBC	3,798
(15,553)	Eversource Energy	Bank of America Merrill Lynch	(21,179)
(43,100)	Eversource Energy	Barclays Bank	(35,342)
(20,800)	Eversource Energy	Goldam Sachs	(37,024)
(28,724)	Exact Sciences Corp	Bank of America Merrill Lynch	38,777
(38,440)	Exact Sciences Corp	Barclays Bank	(116,858)
(3,792)	Exact Sciences Corp	Citibank	(11,528)
(6,080)	Exact Sciences Corp	HSBC	17,997
(12,029)	Exact Sciences Corp	JP Morgan	35,606
53,111	Exelixis Inc	Bank of America Merrill Lynch	3,718
205,740	Exelixis Inc	Barclays Bank	61,722
19,080	Exelixis Inc	Citibank	5,724
26,247	Exelixis Inc	Credit Suisse	7,714
85,930	Exelixis Inc	Goldam Sachs	6,015
35,990	Exelixis Inc	HSBC	29,152
10,000	Exelixis Inc	JP Morgan	8,100
69,030	Exelon Corp	Barclays Bank	(8,974)
27,819	Exelon Corp	Credit Suisse	(11,406)
55,685	Exelon Corp	JP Morgan	(22,411)
15,710	Expedia Group Inc	Bank of America Merrill Lynch	109,184
108,070	Expedia Group Inc	Barclays Bank	647,339
4,420	Expedia Group Inc	Credit Suisse	5,746
19,480	Expedia Group Inc	Goldam Sachs	135,386
36,610	Expedia Group Inc	HSBC	47,593
45,614	Expeditors International of Washington Inc	Bank of America Merrill Lynch	(73,895)
33,830	Expeditors International of Washington Inc	Barclays Bank	(25,034)
36,397	Expeditors International of Washington Inc	Citibank	(26,934)
70,749	Expeditors International of Washington Inc	Credit Suisse	(176,873)
47,690	Expeditors International of Washington Inc	Goldam Sachs	(77,258)
74,943	Expeditors International of Washington Inc	HSBC	(187,358)
102,306	Expeditors International of Washington Inc	JP Morgan	(251,504)
107,580	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	(538)
2,861	Extended Stay America Inc (Unit)	Citibank	730
19,430	Extended Stay America Inc (Unit)	Credit Suisse	680
34,390	Extended Stay America Inc (Unit)	Goldam Sachs	(172)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(11,630)	Exxon Mobil Corp	Bank of America Merrill Lynch	10,467
(134,050)	Exxon Mobil Corp	Barclays Bank	144,774
(17,560)	Exxon Mobil Corp	Credit Suisse	43,549
(25,590)	Exxon Mobil Corp	Goldam Sachs	14,843
(4,390)	Exxon Mobil Corp	HSBC	10,887
(6,430)	Exxon Mobil Corp	JP Morgan	15,946
2,890	F5 Networks Inc	Bank of America Merrill Lynch	723
7,120	F5 Networks Inc	Barclays Bank	20,434
6,278	F5 Networks Inc	Citibank	18,018
8,881	F5 Networks Inc	Credit Suisse	(17,062)
4,020	F5 Networks Inc	Goldam Sachs	1,005
5,540	F5 Networks Inc	HSBC	(12,489)
10,163	F5 Networks Inc	JP Morgan	(27,440)
2,770	Facebook Inc 'A'	Bank of America Merrill Lynch	21,634
22,790	Facebook Inc 'A'	Barclays Bank	93,211
1,200	Facebook Inc 'A'	Goldam Sachs	9,372
7,007	Fair Isaac Corp	Bank of America Merrill Lynch	131,381
4,720	Fair Isaac Corp	Barclays Bank	52,722
5,037	Fair Isaac Corp	Credit Suisse	177,655
15,256	Fastenal Co	Bank of America Merrill Lynch	(9,459)
49,134	Fastenal Co	Credit Suisse	(66,822)
28,530	Fastenal Co	Goldam Sachs	(17,689)
(15,270)	FedEx Corp	Barclays Bank	(63,981)
(1,190)	FedEx Corp	Goldam Sachs	(9,353)
(730)	FedEx Corp	HSBC	1,810
(68,640)	Fidelity National Financial Inc	Barclays Bank	(10,296)
(937)	Fidelity National Financial Inc	Citibank	(141)
(38,011)	Fidelity National Financial Inc	Credit Suisse	(31,169)
(4,210)	Fidelity National Financial Inc	Goldam Sachs	(168)
(26,618)	Fidelity National Financial Inc	HSBC	(21,827)
(50,364)	Fidelity National Financial Inc	JP Morgan	(41,298)
(69,192)	Fidelity National Information Services Inc	Barclays Bank	(209,652)
(840)	Fidelity National Information Services Inc	HSBC	(6,552)
30,706	Fifth Third Bancorp	Bank of America Merrill Lynch	7,984
27,640	Fifth Third Bancorp	Barclays Bank	6,357
7,733	Fifth Third Bancorp	Citibank	1,779
20,007	Fifth Third Bancorp	Credit Suisse	(4,602)
57,580	Fifth Third Bancorp	Goldam Sachs	14,971
32,400	Fifth Third Bancorp	HSBC	(7,452)
33,869	Fifth Third Bancorp	JP Morgan	(7,790)
(75,736)	FireEye Inc	Bank of America Merrill Lynch	28,022
2,650	First American Financial Corp	Bank of America Merrill Lynch	(186)
3,630	First American Financial Corp	Citibank	4,429
3,810	First American Financial Corp	Goldam Sachs	(749)
15,082	First American Financial Corp	JP Morgan	16,439

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
7,300	First Citizens BancShares Inc/NC 'A'	Barclays Bank	30,149
480	First Citizens BancShares Inc/NC 'A'	Citibank	1,982
10,910	First Hawaiian Inc	Bank of America Merrill Lynch	3,370
189,150	First Hawaiian Inc	Barclays Bank	88,900
8,870	First Hawaiian Inc	Goldam Sachs	2,360
66,599	First Hawaiian Inc	HSBC	(10,656)
174,450	First Horizon National Corp	Bank of America Merrill Lynch	(20,723)
119,260	First Horizon National Corp	Barclays Bank	14,311
(14,718)	First Republic Bank/CA	Bank of America Merrill Lynch	(20,752)
(4,120)	First Republic Bank/CA	Barclays Bank	(7,622)
(35,324)	First Republic Bank/CA	Credit Suisse	706
(64)	First Republic Bank/CA	JP Morgan	1
(9,230)	First Solar Inc	Barclays Bank	(7,199)
(92,732)	First Solar Inc	Credit Suisse	(295,815)
(18,560)	First Solar Inc	Goldam Sachs	(28,796)
(21,324)	First Solar Inc	HSBC	(68,024)
(18,810)	FirstEnergy Corp	Barclays Bank	(8,465)
(91,090)	FirstEnergy Corp	Goldam Sachs	(68,318)
(19,766)	Fiserv Inc	Bank of America Merrill Lynch	(55,345)
(53,770)	Fiserv Inc	Barclays Bank	(150,018)
(8,370)	Five Below Inc	Bank of America Merrill Lynch	(28,107)
(42,800)	Five Below Inc	Barclays Bank	48,364
(6,930)	Five Below Inc	Goldam Sachs	(29,799)
(5,050)	Five Below Inc	HSBC	15,251
610	FleetCor Technologies Inc	Bank of America Merrill Lynch	4,534
17,550	FleetCor Technologies Inc	Barclays Bank	233,766
1,000	FleetCor Technologies Inc	Goldam Sachs	11,160
950	FleetCor Technologies Inc	HSBC	11,190
(104,274)	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	(368,349)
(20,470)	Floor & Decor Holdings Inc 'A'	Barclays Bank	(69,803)
(20,085)	Floor & Decor Holdings Inc 'A'	Credit Suisse	(108,660)
(7,520)	Floor & Decor Holdings Inc 'A'	Goldam Sachs	(26,320)
(76,854)	Floor & Decor Holdings Inc 'A'	HSBC	(415,780)
22,770	Flowers Foods Inc	Bank of America Merrill Lynch	4,099
39,230	Flowers Foods Inc	Barclays Bank	3,138
27,523	Flowers Foods Inc	Citibank	2,202
11,930	Flowers Foods Inc	Credit Suisse	735
63,760	Flowers Foods Inc	Goldam Sachs	4,883
25,857	Flowers Foods Inc	HSBC	19,651
56,718	Flowers Foods Inc	JP Morgan	43,106
(24,101)	Flowserve Corp	Bank of America Merrill Lynch	2,505
(3,420)	Flowserve Corp	Barclays Bank	376
(1,156)	Flowserve Corp	HSBC	601
(63,199)	Fluor Corp	Bank of America Merrill Lynch	49,295
(119,123)	Fluor Corp	Barclays Bank	38,119



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(28,087)	Fluor Corp	Credit Suisse	36,232
(71)	Fluor Corp	HSBC	92
(5,230)	FMC Corp	Bank of America Merrill Lynch	(8,594)
(18,710)	FMC Corp	Barclays Bank	(27,691)
(2,660)	FMC Corp	Goldam Sachs	(4,549)
(2,200)	FMC Corp	HSBC	(2,222)
25,860	FNB Corp/PA	HSBC	(1,422)
21,605	Foot Locker Inc	Bank of America Merrill Lynch	(98,823)
29,610	Foot Locker Inc	Barclays Bank	9,771
10,484	Foot Locker Inc	Citibank	3,460
25,885	Foot Locker Inc	Credit Suisse	(109,054)
31,650	Foot Locker Inc	Goldam Sachs	(152,677)
27,095	Foot Locker Inc	JP Morgan	(163,925)
95,530	Ford Motor Co	Barclays Bank	18,151
49,134	Fortinet Inc	Bank of America Merrill Lynch	174,671
26,810	Fortinet Inc	Barclays Bank	34,451
9,970	Fortinet Inc	Goldam Sachs	29,544
14,470	Fortune Brands Home & Security Inc	Goldam Sachs	11,721
12,510	Fortune Brands Home & Security Inc	HSBC	22,643
142,661	Fox Corp 'A'	Barclays Bank	(31,385)
13,270	Fox Corp 'A'	Goldam Sachs	15,526
22,220	Fox Corp 'A'	HSBC	12,129
1,553	Fox Corp 'B'	Bank of America Merrill Lynch	1,685
78,240	Fox Corp 'B'	Barclays Bank	(15,257)
4,700	Fox Corp 'B'	Citibank	(917)
7,220	Fox Corp 'B'	Goldam Sachs	7,834
49,010	Fox Corp 'B'	HSBC	12,253
7,460	Fox Corp 'B'	JP Morgan	7,349
(9,130)	Franklin Resources Inc	Bank of America Merrill Lynch	1,548
(87,410)	Franklin Resources Inc	Barclays Bank	(25,349)
(10,160)	Franklin Resources Inc	Credit Suisse	6,807
(19,880)	Franklin Resources Inc	HSBC	13,320
(415,585)	Freeport-McMoRan Inc	Bank of America Merrill Lynch	(74,443)
(53,310)	Freeport-McMoRan Inc	Barclays Bank	533
(610,483)	Freeport-McMoRan Inc	Credit Suisse	109,887
(197,540)	Freeport-McMoRan Inc	Goldam Sachs	(35,557)
(428,254)	Freeport-McMoRan Inc	HSBC	77,086
39	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	43
(17,550)	frontdoor Inc	Bank of America Merrill Lynch	(23,166)
(25,900)	frontdoor Inc	Barclays Bank	(31,080)
74,090	Gap Inc/The	Bank of America Merrill Lynch	(45,027)
359,070	Gap Inc/The	Barclays Bank	(80,791)
58,390	Gap Inc/The	Goldam Sachs	(59,850)
(54,750)	Gardner Denver Holdings Inc	Bank of America Merrill Lynch	(24,090)
(147,820)	Gardner Denver Holdings Inc	Barclays Bank	(63,563)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(6,840)	Gardner Denver Holdings Inc	Credit Suisse	(2,462)
(11,960)	Gardner Denver Holdings Inc	Goldam Sachs	(5,262)
(17,467)	Gardner Denver Holdings Inc	JP Morgan	(6,288)
23,379	Garmin Ltd	Bank of America Merrill Lynch	44,654
57,470	Garmin Ltd	Barclays Bank	20,689
8,593	Garmin Ltd	Credit Suisse	14,350
4,980	Garmin Ltd	Goldam Sachs	9,512
9,249	Garmin Ltd	JP Morgan	15,446
(3,250)	Gartner Inc	Bank of America Merrill Lynch	(1,214)
(1,520)	Gartner Inc	Barclays Bank	(5,320)
(13,155)	Gartner Inc	Citibank	(46,043)
(4,400)	Gartner Inc	Credit Suisse	(616)
(22,790)	Gartner Inc	Goldam Sachs	(14,894)
(3,631)	Gartner Inc	HSBC	(508)
(35,090)	Gartner Inc	JP Morgan	(4,913)
(213,465)	Gates Industrial Corp Plc	Barclays Bank	(68,309)
(85,675)	Gates Industrial Corp Plc	Citibank	(27,416)
(192,883)	Gates Industrial Corp Plc	Credit Suisse	55,936
(66,007)	Gates Industrial Corp Plc	HSBC	19,142
(125,014)	Gates Industrial Corp Plc	JP Morgan	36,254
(30,380)	GCI Liberty Inc 'A'	Bank of America Merrill Lynch	57,059
(10,980)	GCI Liberty Inc 'A'	Barclays Bank	12,627
(28,404)	GCI Liberty Inc 'A'	Credit Suisse	(76,975)
(27,090)	GCI Liberty Inc 'A'	Goldam Sachs	45,782
(18,503)	GCI Liberty Inc 'A'	JP Morgan	(50,143)
(298,863)	General Electric Co	Bank of America Merrill Lynch	64,256
(159,227)	General Electric Co	Credit Suisse	34,234
40,930	General Mills Inc	Barclays Bank	28,651
3,350	General Mills Inc	HSBC	2,982
4,830	General Motors Co	Bank of America Merrill Lynch	2,480
131,960	General Motors Co	Barclays Bank	89,733
9,982	General Motors Co	Citibank	6,788
41,430	General Motors Co	Credit Suisse	(110,204)
23,595	General Motors Co	HSBC	(62,763)
(2,320)	Genesee & Wyoming Inc 'A'	Bank of America Merrill Lynch	(282)
(19,740)	Genesee & Wyoming Inc 'A'	Barclays Bank	(1,579)
(3,771)	Genesee & Wyoming Inc 'A'	Citibank	(302)
(7,140)	Genesee & Wyoming Inc 'A'	Goldam Sachs	(743)
(5,330)	Genesee & Wyoming Inc 'A'	HSBC	(586)
7,410	Gentex Corp	Bank of America Merrill Lynch	1,482
37,780	Gentex Corp	Barclays Bank	20,401
6,330	Gentex Corp	Goldam Sachs	1,266
22,795	Gentex Corp	JP Morgan	(12,081)
(12,960)	Genuine Parts Co	Bank of America Merrill Lynch	(8,398)
(5,480)	Genuine Parts Co	Barclays Bank	(6,412)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
93,061	Gilead Sciences Inc	Bank of America Merrill Lynch	190,778
61,670	Gilead Sciences Inc	Barclays Bank	114,089
16,549	Gilead Sciences Inc	Citibank	30,616
38,906	Gilead Sciences Inc	Credit Suisse	67,307
1,035	Gilead Sciences Inc	HSBC	1,791
46,595	Gilead Sciences Inc	JP Morgan	80,609
(1,140)	Global Payments Inc	Bank of America Merrill Lynch	(2,645)
(8,789)	Global Payments Inc	Barclays Bank	(25,488)
(1,240)	Global Payments Inc	HSBC	(14,000)
39,964	Globe Life Inc	Bank of America Merrill Lynch	148,666
8,740	Globe Life Inc	Barclays Bank	17,567
17,118	Globe Life Inc	Citibank	34,407
19,136	Globe Life Inc	Credit Suisse	76,927
13,490	Globe Life Inc	Goldam Sachs	50,183
3,930	Globe Life Inc	HSBC	15,799
57,044	Globe Life Inc	JP Morgan	229,317
3,890	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(5,252)
46,420	GoDaddy Inc 'A'	Barclays Bank	(109,087)
3,780	GoDaddy Inc 'A'	Citibank	(8,883)
10,200	GoDaddy Inc 'A'	Credit Suisse	(16,339)
2,529	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	152
29,083	Goodyear Tire & Rubber Co/The	Credit Suisse	(28,356)
141	Graco Inc	Bank of America Merrill Lynch	121
18,293	Graco Inc	Credit Suisse	29,086
109,556	Graco Inc	Goldam Sachs	94,218
852	Graco Inc	JP Morgan	1,355
2,936	Graham Holdings Co 'B'	Bank of America Merrill Lynch	8,338
5,185	Graham Holdings Co 'B'	Barclays Bank	20,792
1,986	Graham Holdings Co 'B'	Citibank	7,964
3,227	Graham Holdings Co 'B'	Credit Suisse	(5,479)
2,190	Graham Holdings Co 'B'	Goldam Sachs	2,063
990	Graham Holdings Co 'B'	HSBC	(2,267)
3,849	Graham Holdings Co 'B'	JP Morgan	(8,814)
(8,690)	Grand Canyon Education Inc	Bank of America Merrill Lynch	8,911
(40,370)	Grand Canyon Education Inc	Barclays Bank	(25,433)
(5,490)	Grand Canyon Education Inc	Goldam Sachs	5,325
(13,878)	Grand Canyon Education Inc	HSBC	(2,776)
(149,446)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	22,417
(389,624)	Graphic Packaging Holding Co	Goldam Sachs	58,444
(38,995)	Graphic Packaging Holding Co	HSBC	(10,139)
(25,057)	Grocery Outlet Holding Corp	Barclays Bank	(28,565)
(100,192)	Grocery Outlet Holding Corp	HSBC	(171,328)
(75,135)	GrubHub Inc	Bank of America Merrill Lynch	(282,508)
(28,920)	GrubHub Inc	Barclays Bank	(24,004)
(28,155)	GrubHub Inc	Citibank	(23,369)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(9,820)	GrubHub Inc	Credit Suisse	(72,275)
(12,952)	GrubHub Inc	HSBC	(95,327)
(10,300)	Guardant Health Inc	Bank of America Merrill Lynch	44,393
(38,260)	Guardant Health Inc	Barclays Bank	89,528
(21,310)	Guardant Health Inc	HSBC	(81,191)
(25,676)	Guidewire Software Inc	Bank of America Merrill Lynch	(63,163)
(97,422)	Guidewire Software Inc	Barclays Bank	(227,967)
(16,642)	Guidewire Software Inc	Credit Suisse	(55,251)
(37,740)	Guidewire Software Inc	Goldam Sachs	(93,223)
(24,918)	Guidewire Software Inc	HSBC	(82,728)
152,701	H&R Block Inc	Bank of America Merrill Lynch	(55,532)
9,390	H&R Block Inc	Barclays Bank	376
127	H&R Block Inc	Citibank	5
7,260	H&R Block Inc	HSBC	1,130
17,740	H&R Block Inc	JP Morgan	(3,164)
(116,272)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	16,278
(51,580)	Hain Celestial Group Inc/The	Barclays Bank	(21,664)
(123,100)	Hain Celestial Group Inc/The	Citibank	(51,702)
(163,676)	Hain Celestial Group Inc/The	Credit Suisse	157,947
(28,080)	Hain Celestial Group Inc/The	Goldam Sachs	3,931
(97,510)	Hain Celestial Group Inc/The	HSBC	94,097
(30,938)	Hain Celestial Group Inc/The	JP Morgan	29,855
(11,550)	Halliburton Co	Bank of America Merrill Lynch	(13,286)
(262,030)	Halliburton Co	Barclays Bank	5,241
(61,767)	Hanesbrands Inc	Bank of America Merrill Lynch	21,001
(57,260)	Hanesbrands Inc	Barclays Bank	(11,452)
(71,471)	Hanesbrands Inc	Citibank	(14,294)
(45,816)	Hanesbrands Inc	Credit Suisse	28,864
(63,200)	Hanesbrands Inc	Goldam Sachs	21,488
12,988	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	25,197
14,750	Hanover Insurance Group Inc/The	Barclays Bank	49,118
10,936	Hanover Insurance Group Inc/The	Credit Suisse	29,090
10,520	Hanover Insurance Group Inc/The	Goldam Sachs	21,884
1,610	Hanover Insurance Group Inc/The	HSBC	4,283
253	Hanover Insurance Group Inc/The	JP Morgan	673
(29,030)	Harley-Davidson Inc	Barclays Bank	(7,548)
(12,400)	Harley-Davidson Inc	HSBC	32,984
30,070	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	5,326
52,130	Hartford Financial Services Group Inc/The	Barclays Bank	24,501
8,770	Hartford Financial Services Group Inc/The	Credit Suisse	8,507
64,320	Hartford Financial Services Group Inc/The	Goldam Sachs	3,859
17,160	Hartford Financial Services Group Inc/The	HSBC	16,645
(8,610)	Hasbro Inc	Bank of America Merrill Lynch	(58,204)
(7,830)	Hasbro Inc	Barclays Bank	(47,372)
14,158	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(3,214)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
81,872	Hawaiian Electric Industries Inc	Barclays Bank	18,012
17,893	Hawaiian Electric Industries Inc	Citibank	3,936
8,520	Hawaiian Electric Industries Inc	Credit Suisse	387
5,719	Hawaiian Electric Industries Inc	HSBC	3,088
6,690	Hawaiian Electric Industries Inc	JP Morgan	3,613
8,303	HCA Healthcare Inc	Bank of America Merrill Lynch	10,628
13,820	HCA Healthcare Inc	Barclays Bank	1,797
45,727	HCA Healthcare Inc	Citibank	5,945
194	HCA Healthcare Inc	Credit Suisse	483
1,360	HCA Healthcare Inc	Goldam Sachs	1,741
7,386	HCA Healthcare Inc	HSBC	18,391
19,990	HCA Healthcare Inc	JP Morgan	49,775
4,353	HD Supply Holdings Inc	Bank of America Merrill Lynch	(2,829)
15,640	HD Supply Holdings Inc	Barclays Bank	10,792
32,392	HD Supply Holdings Inc	Credit Suisse	(23,970)
69,500	HD Supply Holdings Inc	Goldam Sachs	(39,446)
90,409	HD Supply Holdings Inc	HSBC	(66,903)
1,750	HEICO Corp	Bank of America Merrill Lynch	613
21,170	HEICO Corp	Barclays Bank	18,841
7,370	HEICO Corp	HSBC	59,697
5,220	Helmerich & Payne Inc	Bank of America Merrill Lynch	(6,003)
68,410	Helmerich & Payne Inc	Barclays Bank	28,048
8,260	Helmerich & Payne Inc	HSBC	(11,068)
8,460	Helmerich & Payne Inc	JP Morgan	(11,336)
42,304	Henry Schein Inc	Bank of America Merrill Lynch	49,553
17,440	Henry Schein Inc	Barclays Bank	8,197
15,137	Henry Schein Inc	Citibank	7,114
12,571	Henry Schein Inc	Credit Suisse	10,811
42,810	Henry Schein Inc	Goldam Sachs	56,081
10,370	Henry Schein Inc	HSBC	8,918
6,025	Henry Schein Inc	JP Morgan	5,182
8,710	Herbalife Nutrition Ltd	Goldam Sachs	12,281
5,010	Herbalife Nutrition Ltd	JP Morgan	1,503
2,030	Hershey Co/The	Bank of America Merrill Lynch	5,034
24,620	Hershey Co/The	Barclays Bank	34,222
6,126	Hershey Co/The	Citibank	8,515
7,420	Hershey Co/The	Goldam Sachs	18,402
2,240	Hershey Co/The	JP Morgan	6,975
(8,050)	Hess Corp	Bank of America Merrill Lynch	44,275
(83,820)	Hess Corp	Barclays Bank	155,067
(12,361)	Hess Corp	Citibank	22,868
(11,240)	Hess Corp	Credit Suisse	104,869
(8,560)	Hess Corp	HSBC	79,865
429,640	Hewlett Packard Enterprise Co	Barclays Bank	(479,049)
53,909	Hewlett Packard Enterprise Co	Citibank	(60,109)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
111,890	Hewlett Packard Enterprise Co	Credit Suisse	(159,443)
141,250	Hewlett Packard Enterprise Co	Goldam Sachs	(173,031)
209,940	Hewlett Packard Enterprise Co	HSBC	(299,165)
132,210	Hewlett Packard Enterprise Co	JP Morgan	(188,399)
28,800	Hexcel Corp	Goldam Sachs	6,048
12,810	Hexcel Corp	HSBC	35,612
14,756	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	21,691
36,790	Hill-Rom Holdings Inc	Barclays Bank	154,518
2,647	Hill-Rom Holdings Inc	Citibank	11,117
7,420	Hill-Rom Holdings Inc	Credit Suisse	18,402
2,180	Hill-Rom Holdings Inc	Goldam Sachs	3,205
7,070	Hill-Rom Holdings Inc	HSBC	17,534
1,042	Hill-Rom Holdings Inc	JP Morgan	2,584
(87,721)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	33,856
(11,140)	Hilton Grand Vacations Inc	Barclays Bank	(5,124)
(22,280)	Hilton Grand Vacations Inc	HSBC	20,275
11,211	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	67,490
33,580	Hilton Worldwide Holdings Inc	Barclays Bank	150,774
11,182	Hilton Worldwide Holdings Inc	Credit Suisse	74,025
4,670	Hilton Worldwide Holdings Inc	Goldam Sachs	28,113
37,890	Hilton Worldwide Holdings Inc	HSBC	250,832
8,751	Hilton Worldwide Holdings Inc	JP Morgan	57,932
3,150	HollyFrontier Corp	Bank of America Merrill Lynch	(5,300)
9,370	HollyFrontier Corp	Barclays Bank	(13,399)
10,650	HollyFrontier Corp	Credit Suisse	(27,690)
7,830	HollyFrontier Corp	JP Morgan	(6,867)
35,390	Hologic Inc	Bank of America Merrill Lynch	142,976
143,440	Hologic Inc	Barclays Bank	166,390
6,100	Hologic Inc	Citibank	7,076
3,055	Hologic Inc	Credit Suisse	7,236
11,640	Hologic Inc	HSBC	53,777
4,590	Home Depot Inc/The	Bank of America Merrill Lynch	(33,100)
14,513	Home Depot Inc/The	Credit Suisse	(157,756)
2,320	Home Depot Inc/The	Goldam Sachs	(24,402)
15,961	Honeywell International Inc	Bank of America Merrill Lynch	(50,596)
15,940	Honeywell International Inc	Barclays Bank	28,533
6,298	Honeywell International Inc	Citibank	11,273
13,247	Honeywell International Inc	Credit Suisse	(30,123)
3,110	Honeywell International Inc	Goldam Sachs	(9,859)
14,164	Honeywell International Inc	HSBC	(37,251)
17,667	Honeywell International Inc	JP Morgan	(46,464)
(12,860)	Horizon Therapeutics Plc	Goldam Sachs	(22,748)
(10,900)	Hormel Foods Corp	Bank of America Merrill Lynch	(28,013)
(223,120)	Hormel Foods Corp	Barclays Bank	(589,037)
(19,254)	Howard Hughes Corp/The	Bank of America Merrill Lynch	(16,944)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(11,800)	Howard Hughes Corp/The	Barclays Bank	(30,798)
(13,613)	Howard Hughes Corp/The	Credit Suisse	(37,300)
(2,480)	Howard Hughes Corp/The	Goldam Sachs	(2,182)
66,730	HP Inc	Bank of America Merrill Lynch	(13,136)
228,210	HP Inc	Barclays Bank	1,141
142,363	HP Inc	Credit Suisse	60,504
183,840	HP Inc	Goldam Sachs	(43,202)
309,599	HP Inc	HSBC	131,580
20,212	HP Inc	JP Morgan	8,590
2,150	Hubbell Inc	Barclays Bank	4,537
3,220	Hubbell Inc	HSBC	7,470
1,140	HubSpot Inc	Barclays Bank	7,752
(1,350)	Humana Inc	Bank of America Merrill Lynch	(8,816)
(1,060)	Humana Inc	Barclays Bank	(4,070)
(3,579)	Humana Inc	HSBC	(87,686)
(61,150)	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	(8,561)
(331,270)	Huntington Bancshares Inc/OH	Barclays Bank	(23,189)
(86,768)	Huntington Bancshares Inc/OH	Citibank	(6,074)
(15,530)	Huntington Bancshares Inc/OH	Credit Suisse	777
(89,760)	Huntington Bancshares Inc/OH	JP Morgan	4,488
(840)	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	3,940
(18,430)	Huntington Ingalls Industries Inc	Barclays Bank	(43,495)
(1,290)	Huntington Ingalls Industries Inc	HSBC	(1,238)
(30,720)	Huntsman Corp	Bank of America Merrill Lynch	9,312
(124,060)	Huntsman Corp	Barclays Bank	37,838
69,409	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	197,031
175,739	Hyatt Hotels Corp 'A'	Barclays Bank	483,282
6,510	Hyatt Hotels Corp 'A'	Credit Suisse	23,436
42,803	Hyatt Hotels Corp 'A'	Goldam Sachs	145,958
5,770	Hyatt Hotels Corp 'A'	HSBC	20,772
2,230	Hyatt Hotels Corp 'A'	JP Morgan	8,028
(21,190)	IAA Inc	Barclays Bank	(11,655)
(36,800)	IAA Inc	Goldam Sachs	(96,416)
6,070	IAC Via InterActive Corp	Barclays Bank	13,051
2,680	IAC Via InterActive Corp	HSBC	10,291
(7,729)	ICU Medical Inc	Bank of America Merrill Lynch	(108,361)
(1,630)	ICU Medical Inc	Barclays Bank	(2,412)
(8,303)	ICU Medical Inc	Credit Suisse	(176,439)
(5,380)	ICU Medical Inc	Goldam Sachs	(75,428)
18,160	IDACORP Inc	Bank of America Merrill Lynch	33,122
175,130	IDACORP Inc	Barclays Bank	49,036
6,830	IDACORP Inc	Citibank	1,912
2,840	IDACORP Inc	Credit Suisse	4,765
8,320	IDACORP Inc	Goldam Sachs	9,680
9,436	IDEX Corp	Bank of America Merrill Lynch	3,869

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
14,980	IDEX Corp	Barclays Bank	29,660
11,748	IDEX Corp	Citibank	23,261
11,547	IDEX Corp	Credit Suisse	32,909
12,513	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(93,722)
870	IDEXX Laboratories Inc	Barclays Bank	(4,115)
2,878	IDEXX Laboratories Inc	Citibank	(13,613)
4,689	IDEXX Laboratories Inc	Credit Suisse	(11,488)
890	IDEXX Laboratories Inc	HSBC	(2,181)
(6,730)	IHS Markit Ltd	Barclays Bank	(6,057)
(1,110)	Illinois Tool Works Inc	Bank of America Merrill Lynch	(291)
(54,180)	Illinois Tool Works Inc	Barclays Bank	(78,561)
(1,290)	Illumina Inc	Bank of America Merrill Lynch	(20,582)
(10,180)	Illumina Inc	Barclays Bank	(64,338)
(1,627)	Illumina Inc	Credit Suisse	(46,451)
35,580	Incyte Corp	Barclays Bank	201,027
2,060	Incyte Corp	Citibank	11,639
4,090	Incyte Corp	Credit Suisse	31,478
19,230	Incyte Corp	Goldam Sachs	147,686
10,750	Incyte Corp	HSBC	99,760
8,160	Incyte Corp	JP Morgan	66,533
8,580	Ingersoll-Rand Plc	Bank of America Merrill Lynch	27,628
37,640	Ingersoll-Rand Plc	Barclays Bank	68,505
3,856	Ingersoll-Rand Plc	Citibank	7,018
5,633	Ingersoll-Rand Plc	Credit Suisse	8,337
6,316	Ingersoll-Rand Plc	JP Morgan	9,348
(31,810)	Ingredion Inc	Barclays Bank	(22,267)
(950)	Insulet Corp	Bank of America Merrill Lynch	(3,368)
(7,320)	Insulet Corp	Barclays Bank	(52,155)
(19,291)	Insulet Corp	Credit Suisse	(278,273)
(2,050)	Insulet Corp	Goldam Sachs	(7,267)
(42,835)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(105,802)
(19,122)	Integra LifeSciences Holdings Corp	Credit Suisse	(44,937)
(80,861)	Integra LifeSciences Holdings Corp	Goldam Sachs	(199,727)
5,000	Intel Corp	Barclays Bank	2,650
34,370	Intel Corp	HSBC	(4,468)
(41,018)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(93,111)
(48,350)	Interactive Brokers Group Inc 'A'	Barclays Bank	(40,131)
(386)	Interactive Brokers Group Inc 'A'	Citibank	(320)
(34,872)	Interactive Brokers Group Inc 'A'	Credit Suisse	(63,118)
(68,320)	Interactive Brokers Group Inc 'A'	Goldam Sachs	(150,671)
(8,920)	Interactive Brokers Group Inc 'A'	HSBC	(16,145)
(12,003)	Interactive Brokers Group Inc 'A'	JP Morgan	(21,725)
(15,699)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(11,931)
(34,650)	Intercontinental Exchange Inc	Barclays Bank	1,040
(17,576)	Intercontinental Exchange Inc	Citibank	527



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
米国(続き)			
(6,326)	Intercontinental Exchange Inc	Credit Suisse	(20,560)
(14,733)	Intercontinental Exchange Inc	JP Morgan	(47,882)
13,810	International Business Machines Corp	Bank of America Merrill Lynch	(15,329)
36,740	International Business Machines Corp	Barclays Bank	(38,577)
1,470	International Business Machines Corp	JP Morgan	(2,186)
(40,972)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(295,937)
(11,530)	International Flavors & Fragrances Inc	Barclays Bank	(15,796)
(10,157)	International Flavors & Fragrances Inc	Citibank	(13,915)
(30,953)	International Flavors & Fragrances Inc	Credit Suisse	(265,577)
(10,730)	International Flavors & Fragrances Inc	Goldam Sachs	(80,153)
(40,701)	International Flavors & Fragrances Inc	HSBC	(349,215)
(16,294)	International Flavors & Fragrances Inc	JP Morgan	(139,803)
(311,710)	International Game Technology Plc	Barclays Bank	134,035
(43,618)	International Game Technology Plc	Citibank	18,756
(30,487)	International Game Technology Plc	Credit Suisse	(36,584)
(106,730)	International Game Technology Plc	Goldam Sachs	87,913
(35,159)	International Game Technology Plc	HSBC	(42,191)
31,700	International Paper Co	Bank of America Merrill Lynch	7,931
18,000	International Paper Co	Barclays Bank	15,300
21,805	International Paper Co	Citibank	18,534
24,820	International Paper Co	Credit Suisse	(57)
12,880	International Paper Co	Goldam Sachs	4,122
10,398	International Paper Co	HSBC	(2,496)
13,852	International Paper Co	JP Morgan	1,535
31,316	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	1,879
139,810	Interpublic Group of Cos Inc/The	Barclays Bank	41,943
27,092	Interpublic Group of Cos Inc/The	Citibank	8,128
71,130	Interpublic Group of Cos Inc/The	Credit Suisse	(41,255)
119,740	Interpublic Group of Cos Inc/The	Goldam Sachs	7,184
41,250	Interpublic Group of Cos Inc/The	HSBC	(23,925)
13,812	Interpublic Group of Cos Inc/The	JP Morgan	(8,011)
22,260	Intuit Inc	Barclays Bank	33,167
12,305	Intuit Inc	Citibank	18,334
4,230	Intuit Inc	Credit Suisse	18,824
1,450	Intuit Inc	HSBC	6,453
11,652	Intuit Inc	JP Morgan	51,851
(730)	Intuitive Surgical Inc	Bank of America Merrill Lynch	(16,717)
(5,140)	Intuitive Surgical Inc	Barclays Bank	(117,963)
(2,350)	Intuitive Surgical Inc	Goldam Sachs	(53,815)
(6,468)	Intuitive Surgical Inc	HSBC	(281,293)
(103,050)	Invesco Ltd	Barclays Bank	(29,369)
(88,670)	Invesco Ltd	Credit Suisse	18,177
(60,811)	Invesco Ltd	Goldam Sachs	(10,034)
(9,197)	Invesco Ltd	HSBC	1,885
5,700	Ionis Pharmaceuticals Inc	Barclays Bank	17,727

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
37,250	Ionis Pharmaceuticals Inc	Goldam Sachs	220,892
35,490	Ionis Pharmaceuticals Inc	HSBC	265,465
(32,563)	IPG Photonics Corp	Bank of America Merrill Lynch	(128,626)
(22,750)	IPG Photonics Corp	Barclays Bank	(118,755)
(1,368)	IPG Photonics Corp	Citibank	(7,141)
(15,439)	IPG Photonics Corp	Credit Suisse	40,296
(20,740)	IPG Photonics Corp	Goldam Sachs	(78,605)
(10,408)	IPG Photonics Corp	HSBC	27,165
(3,801)	IPG Photonics Corp	JP Morgan	9,921
(15,537)	IQVIA Holdings Inc	Bank of America Merrill Lynch	(9,221)
(40,120)	IQVIA Holdings Inc	Barclays Bank	(108,324)
(1,480)	IQVIA Holdings Inc	Citibank	(3,996)
(10,982)	IQVIA Holdings Inc	Credit Suisse	(97,191)
(6,460)	IQVIA Holdings Inc	HSBC	(57,171)
(1,750)	IQVIA Holdings Inc	JP Morgan	(15,488)
3,730	ITT Inc	Bank of America Merrill Lynch	2,462
50,320	ITT Inc	Barclays Bank	43,778
46,408	ITT Inc	Citibank	40,375
43,690	ITT Inc	Goldam Sachs	28,835
16,920	ITT Inc	JP Morgan	27,072
34,013	Jabil Inc	Goldam Sachs	850
(4,150)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	(11,081)
(28,610)	Jack Henry & Associates Inc	Barclays Bank	(83,827)
(12,120)	Jack Henry & Associates Inc	Goldam Sachs	(32,360)
(6,310)	Jack Henry & Associates Inc	HSBC	(18,110)
(9,240)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	18,466
(27,140)	Jacobs Engineering Group Inc	Barclays Bank	26,869
(34,420)	Jacobs Engineering Group Inc	Goldam Sachs	66,775
(11,366)	Jacobs Engineering Group Inc	HSBC	25,119
(338,280)	Janus Henderson Group Plc	Barclays Bank	(186,054)
(74,290)	Janus Henderson Group Plc	Goldam Sachs	(48,597)
(26,420)	Janus Henderson Group Plc	HSBC	(18,494)
26,960	Jazz Pharmaceuticals Plc	Barclays Bank	137,226
1,330	Jazz Pharmaceuticals Plc	Citibank	6,770
3,590	Jazz Pharmaceuticals Plc	Credit Suisse	70,080
4,300	Jazz Pharmaceuticals Plc	Goldam Sachs	54,782
4,400	Jazz Pharmaceuticals Plc	HSBC	93,456
2,550	Jazz Pharmaceuticals Plc	JP Morgan	34,381
(4,070)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(4,869)
(1,980)	JB Hunt Transport Services Inc	Barclays Bank	(832)
(1,034)	JB Hunt Transport Services Inc	Citibank	(434)
(14,097)	JB Hunt Transport Services Inc	Credit Suisse	45,745
(1,390)	JB Hunt Transport Services Inc	Goldam Sachs	(1,383)
(9,472)	JB Hunt Transport Services Inc	HSBC	30,737
(7,889)	JB Hunt Transport Services Inc	JP Morgan	25,600

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(64,960)	Jefferies Financial Group Inc	Bank of America Merrill Lynch	(94,668)
(123,400)	Jefferies Financial Group Inc	Barclays Bank	(44,424)
132,680	JetBlue Airways Corp	Barclays Bank	51,745
21,310	JetBlue Airways Corp	Citibank	8,311
(6,793)	JM Smucker Co/The	Bank of America Merrill Lynch	(4,687)
(1,222)	JM Smucker Co/The	Citibank	3,312
(5,150)	JM Smucker Co/The	HSBC	2,987
(5,620)	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	(6,470)
(80,114)	John Wiley & Sons Inc 'A'	Barclays Bank	(143,404)
(41,605)	John Wiley & Sons Inc 'A'	HSBC	44,101
51,000	Johnson & Johnson	Bank of America Merrill Lynch	166,260
16,010	Johnson & Johnson	Barclays Bank	2,081
2,430	Johnson & Johnson	Goldam Sachs	7,922
7,230	Johnson & Johnson	HSBC	37,596
39,280	Johnson Controls International Plc	Bank of America Merrill Lynch	26,707
105,430	Johnson Controls International Plc	Barclays Bank	43,226
29,364	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	107,330
31,810	Jones Lang LaSalle Inc	Barclays Bank	48,987
5,832	Jones Lang LaSalle Inc	Citibank	8,981
3,390	Jones Lang LaSalle Inc	Goldam Sachs	13,052
9,525	Jones Lang LaSalle Inc	JP Morgan	57,150
11,430	JPMorgan Chase & Co	Bank of America Merrill Lynch	27,889
6,260	JPMorgan Chase & Co	Barclays Bank	7,387
1,450	JPMorgan Chase & Co	Citibank	1,711
1,720	JPMorgan Chase & Co	Credit Suisse	1,890
2,650	JPMorgan Chase & Co	Goldam Sachs	3,546
170,345	Juniper Networks Inc	Bank of America Merrill Lynch	(56,214)
47,310	Juniper Networks Inc	Barclays Bank	(13,247)
16,730	Juniper Networks Inc	Citibank	(4,684)
23,490	Juniper Networks Inc	Credit Suisse	(23,255)
43,000	Juniper Networks Inc	Goldam Sachs	(18,443)
21,340	Juniper Networks Inc	HSBC	(21,127)
12,080	Kansas City Southern	Barclays Bank	11,234
14,440	Kansas City Southern	Goldam Sachs	(9,819)
18,590	KAR Auction Services Inc	Bank of America Merrill Lynch	(12,916)
15,410	KAR Auction Services Inc	Goldam Sachs	(11,675)
(24,700)	Kellogg Co	Bank of America Merrill Lynch	(18,772)
(87,340)	Kellogg Co	Barclays Bank	(79,479)
(34,820)	Kellogg Co	Goldam Sachs	(26,463)
(19,110)	Kellogg Co	HSBC	(27,327)
(29,680)	Kemper Corp	Barclays Bank	(36,506)
(4,380)	Kemper Corp	Goldam Sachs	(1,881)
(58,736)	Keurig Dr Pepper Inc	Bank of America Merrill Lynch	(57,153)
(133,440)	Keurig Dr Pepper Inc	Barclays Bank	(98,746)
(13,719)	Keurig Dr Pepper Inc	Credit Suisse	(25,243)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(75,470)	Keurig Dr Pepper Inc	Goldam Sachs	(76,979)
(91,318)	Keurig Dr Pepper Inc	HSBC	(168,025)
(490)	Keurig Dr Pepper Inc	JP Morgan	(902)
(108,634)	KeyCorp	Bank of America Merrill Lynch	(53,231)
(139,830)	KeyCorp	Barclays Bank	(27,966)
(21,941)	KeyCorp	Credit Suisse	(2,194)
(48,460)	KeyCorp	Goldam Sachs	(23,745)
34,210	Keysight Technologies Inc	Barclays Bank	77,315
6,920	Keysight Technologies Inc	HSBC	4,636
(5,813)	Kimberly-Clark Corp	Bank of America Merrill Lynch	(27,303)
(3,130)	Kimberly-Clark Corp	Barclays Bank	(9,484)
(1,460)	Kimberly-Clark Corp	Goldam Sachs	(3,273)
(2,707)	Kimberly-Clark Corp	HSBC	(13,806)
(14,930)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	6,305
(248,070)	Kinder Morgan Inc/DE	Barclays Bank	76,902
(33,780)	Kinder Morgan Inc/DE	HSBC	12,836
(40,883)	Kirby Corp	Bank of America Merrill Lynch	(58,279)
(29,090)	Kirby Corp	Barclays Bank	(19,199)
(31,546)	Kirby Corp	Goldam Sachs	(48,581)
(12,290)	KLA-Tencor Corp	Barclays Bank	(77,919)
(86,799)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(30,970)
(26,930)	Knight-Swift Transportation Holdings Inc	Barclays Bank	(26,122)
13,080	Kohl 's Corp	Bank of America Merrill Lynch	(76,051)
15,450	Kohl 's Corp	Barclays Bank	8,961
7,990	Kohl 's Corp	Credit Suisse	(75,585)
3,190	Kohl 's Corp	HSBC	(280)
(331,378)	Kosmos Energy Ltd	Bank of America Merrill Lynch	303,283
(213,940)	Kosmos Energy Ltd	Barclays Bank	160,455
(381,649)	Kosmos Energy Ltd	Credit Suisse	431,263
(205,925)	Kosmos Energy Ltd	Goldam Sachs	210,043
(199,109)	Kosmos Energy Ltd	HSBC	224,993
(373,170)	Kraft Heinz Co/The	Barclays Bank	97,024
(35,590)	Kraft Heinz Co/The	Goldam Sachs	36,302
32,330	Kroger Co/The	Bank of America Merrill Lynch	17,782
39,910	Kroger Co/The	Barclays Bank	9,978
23,470	Kroger Co/The	Goldam Sachs	12,909
15,220	Kroger Co/The	JP Morgan	5,496
16,940	L Brands Inc	Bank of America Merrill Lynch	19,396
182,150	L Brands Inc	Barclays Bank	219,491
14,240	L Brands Inc	Credit Suisse	44,501
20,400	L Brands Inc	Goldam Sachs	30,675
12,350	L Brands Inc	JP Morgan	14,380
(9,780)	L3Harris Technologies Inc	Barclays Bank	(25,721)
(4,810)	Laboratory Corp of America Holdings	Goldam Sachs	(5,291)
(682)	Laboratory Corp of America Holdings	JP Morgan	(2,892)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
640	Lam Research Corp	Bank of America Merrill Lynch	3,635
10,890	Lam Research Corp	Barclays Bank	65,231
4,637	Lam Research Corp	Citibank	27,776
6,838	Lam Research Corp	Credit Suisse	(32,207)
6,872	Lam Research Corp	HSBC	(32,367)
(5,340)	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	(4,325)
(44,070)	Lamb Weston Holdings Inc	Barclays Bank	(37,019)
(7,320)	Lamb Weston Holdings Inc	Goldam Sachs	(4,352)
7,450	Landstar System Inc	Barclays Bank	6,929
54,030	Landstar System Inc	Goldam Sachs	(34,921)
13,663	Landstar System Inc	HSBC	(64,079)
(20,420)	Las Vegas Sands Corp	Bank of America Merrill Lynch	(11,971)
(111,040)	Las Vegas Sands Corp	Barclays Bank	(183,216)
(21,530)	Las Vegas Sands Corp	HSBC	24,329
710	Lear Corp	Bank of America Merrill Lynch	(263)
16,000	Lear Corp	Barclays Bank	40,960
36,445	Legg Mason Inc	Bank of America Merrill Lynch	13,120
9,510	Legg Mason Inc	Barclays Bank	9,415
3,526	Legg Mason Inc	Citibank	3,491
45,914	Legg Mason Inc	Credit Suisse	50,965
77,160	Legg Mason Inc	Goldam Sachs	27,778
45,910	Legg Mason Inc	HSBC	50,960
73,514	Legg Mason Inc	JP Morgan	81,601
(51,058)	Leggett & Platt Inc	Bank of America Merrill Lynch	39,825
(23,250)	Leggett & Platt Inc	Barclays Bank	(6,045)
(27,880)	Leggett & Platt Inc	Credit Suisse	72,209
(84,350)	Leggett & Platt Inc	Goldam Sachs	65,793
830	Leidos Holdings Inc	Bank of America Merrill Lynch	(208)
49,090	Leidos Holdings Inc	Barclays Bank	111,925
460	Leidos Holdings Inc	Citibank	1,049
(2,590)	LendingTree Inc	Bank of America Merrill Lynch	13,320
(23,210)	LendingTree Inc	Barclays Bank	113,961
(6,400)	LendingTree Inc	HSBC	(2,688)
(71,074)	Lennar Corp 'A'	Bank of America Merrill Lynch	(39,801)
(66,070)	Lennar Corp 'A'	Barclays Bank	(74,659)
(9,371)	Lennar Corp 'A'	Citibank	(10,589)
(18,080)	Lennar Corp 'A'	Credit Suisse	(38,149)
(1,534)	Lennar Corp 'A'	JP Morgan	(3,237)
(20,488)	Lennar Corp 'B'	Barclays Bank	(25,405)
(2,580)	Lennar Corp 'B'	Citibank	(3,199)
(2,714)	Lennar Corp 'B'	Goldam Sachs	(1,791)
(7,628)	Lennar Corp 'B'	HSBC	(13,578)
(7,180)	Lennox International Inc	Barclays Bank	(39,921)
(810)	Lennox International Inc	Goldam Sachs	(2,580)
(3,890)	Liberty Broadband Corp 'A'	Bank of America Merrill Lynch	(4,435)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
米国(続き)			
(13,519)	Liberty Broadband Corp 'A'	Barclays Bank	(11,221)
(1,500)	Liberty Broadband Corp 'A'	Credit Suisse	(2,325)
(4,680)	Liberty Broadband Corp 'A'	Goldam Sachs	(5,335)
(34,010)	Liberty Broadband Corp 'C'	Barclays Bank	(37,751)
(27,058)	Liberty Media Corp-Liberty Formula One 'A'	Barclays Bank	(37,611)
(5,670)	Liberty Media Corp-Liberty Formula One 'A'	Credit Suisse	(30,051)
(4,670)	Liberty Media Corp-Liberty Formula One 'A'	JP Morgan	(24,751)
(4,170)	Liberty Media Corp-Liberty Formula One 'C'	Barclays Bank	(6,464)
(34,344)	Liberty Media Corp-Liberty Formula One 'C'	Credit Suisse	(193,013)
(5,470)	Liberty Media Corp-Liberty Formula One 'C'	Goldam Sachs	(10,448)
57,654	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	87,039
197,908	Liberty Media Corp-Liberty SiriusXM 'C'	Barclays Bank	77,184
16,401	Liberty Media Corp-Liberty SiriusXM 'C'	Credit Suisse	28,702
72,670	Liberty Media Corp-Liberty SiriusXM 'C'	Goldam Sachs	101,011
6,870	Liberty Media Corp-Liberty SiriusXM 'C'	HSBC	12,023
12,490	Lincoln Electric Holdings Inc	Goldam Sachs	13,489
870	Lincoln Electric Holdings Inc	HSBC	713
40,246	Lincoln National Corp	Bank of America Merrill Lynch	25,757
49,020	Lincoln National Corp	Barclays Bank	60,295
3,570	Lincoln National Corp	Credit Suisse	(3,499)
65,830	Lincoln National Corp	Goldam Sachs	42,131
(24,620)	Linde Plc	Barclays Bank	(28,805)
(10,450)	Linde Plc	Goldam Sachs	35,557
(15,457)	Linde Plc	HSBC	(47,608)
(26,055)	Linde Plc	JP Morgan	(80,249)
(183,900)	Lions Gate Entertainment Corp 'A'	HSBC	(51,492)
(13,710)	Littelfuse Inc	Bank of America Merrill Lynch	(53,575)
(12,170)	Littelfuse Inc	Barclays Bank	(34,685)
(7,630)	Littelfuse Inc	Citibank	(21,746)
(9,422)	Littelfuse Inc	Credit Suisse	12,343
(17,323)	Littelfuse Inc	Goldam Sachs	(71,198)
(1,330)	Littelfuse Inc	HSBC	1,742
(6,187)	Littelfuse Inc	JP Morgan	8,105
(26,870)	Live Nation Entertainment Inc	Bank of America Merrill Lynch	(141,068)
(74,470)	Live Nation Entertainment Inc	Barclays Bank	(227,878)
(3,000)	Live Nation Entertainment Inc	Citibank	(9,180)
(39,550)	Live Nation Entertainment Inc	Credit Suisse	(296,230)
(2,820)	Live Nation Entertainment Inc	Goldam Sachs	(14,805)
(12,030)	Live Nation Entertainment Inc	HSBC	(90,105)
(3,270)	Live Nation Entertainment Inc	JP Morgan	(24,492)
(44,343)	LKQ Corp	Bank of America Merrill Lynch	4,878
9,460	Loews Corp	Bank of America Merrill Lynch	7,757

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
27,214	Loews Corp	Credit Suisse	(544)
5,627	LogMeIn Inc	Bank of America Merrill Lynch	(13,645)
103,501	LogMeIn Inc	Barclays Bank	173,882
4,050	LogMeIn Inc	Citibank	6,804
2,690	LogMeIn Inc	Credit Suisse	23,376
11,100	LogMeIn Inc	Goldam Sachs	(26,918)
12,110	LogMeIn Inc	HSBC	105,236
3,140	LogMeIn Inc	JP Morgan	27,287
(3,880)	Lowe's Cos Inc	Bank of America Merrill Lynch	(12,245)
(7,220)	Lowe's Cos Inc	Barclays Bank	2,671
52,932	LPL Financial Holdings Inc	Bank of America Merrill Lynch	66,165
24,150	LPL Financial Holdings Inc	Barclays Bank	27,290
26,276	LPL Financial Holdings Inc	Citibank	29,692
15,517	LPL Financial Holdings Inc	Credit Suisse	78,361
33,450	LPL Financial Holdings Inc	Goldam Sachs	41,813
5,350	LPL Financial Holdings Inc	HSBC	27,018
19,480	Lululemon Athletica Inc	Barclays Bank	134,509
(27,320)	Lyft Inc 'A'	Bank of America Merrill Lynch	(171,023)
(26,530)	Lyft Inc 'A'	Barclays Bank	(75,345)
(138,560)	Lyft Inc 'A'	Citibank	(393,510)
(11,350)	Lyft Inc 'A'	Goldam Sachs	(71,051)
25,750	LyondellBasell Industries NV 'A'	Barclays Bank	(4,378)
(8)	Mack-Cali Realty Corp (Reit)	Citibank	(3)
(18,835)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(5,651)
(20,257)	Macquarie Infrastructure Corp	Citibank	(3,241)
131,120	Macy's Inc	Bank of America Merrill Lynch	(190,124)
267,370	Macy's Inc	Barclays Bank	(8,021)
33,552	Macy's Inc	Credit Suisse	(16,105)
66,620	Macy's Inc	Goldam Sachs	(44,018)
27,390	Macy's Inc	HSBC	(13,147)
18,160	Macy's Inc	JP Morgan	4,306
(4,780)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(50,764)
(24,700)	Madison Square Garden Co/The 'A'	Barclays Bank	(160,550)
(1,830)	Madison Square Garden Co/The 'A'	Goldam Sachs	(12,206)
(3,260)	Madison Square Garden Co/The 'A'	HSBC	(8,346)
46,550	Magna International Inc	Bank of America Merrill Lynch	4,427
38,700	Magna International Inc	Barclays Bank	48,762
5,550	Magna International Inc	Credit Suisse	(500)
80,410	Magna International Inc	Goldam Sachs	(38,597)
21,817	Magna International Inc	HSBC	(28,580)
28,359	Manhattan Associates Inc	Bank of America Merrill Lynch	198,280
3,150	Manhattan Associates Inc	Barclays Bank	15,120
30,380	Manhattan Associates Inc	Credit Suisse	262,787
27,000	Manhattan Associates Inc	Goldam Sachs	196,560
2,340	Manhattan Associates Inc	HSBC	20,241

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
34,084	ManpowerGroup Inc	Bank of America Merrill Lynch	2,123
50,780	ManpowerGroup Inc	Barclays Bank	28,945
11,824	ManpowerGroup Inc	Citibank	6,740
22,640	ManpowerGroup Inc	Credit Suisse	(21,282)
8,400	ManpowerGroup Inc	Goldam Sachs	756
39,810	ManpowerGroup Inc	HSBC	(37,421)
8,185	ManpowerGroup Inc	JP Morgan	(7,694)
314,402	Marathon Oil Corp	Bank of America Merrill Lynch	(110,235)
204,230	Marathon Oil Corp	Barclays Bank	(106,200)
50,743	Marathon Oil Corp	Citibank	(26,386)
68,639	Marathon Oil Corp	Credit Suisse	(58,343)
105,150	Marathon Oil Corp	Goldam Sachs	(31,012)
182,471	Marathon Oil Corp	HSBC	(155,100)
112,489	Marathon Oil Corp	JP Morgan	(95,616)
(58,251)	Marathon Petroleum Corp	Bank of America Merrill Lynch	194,843
(114,960)	Marathon Petroleum Corp	Barclays Bank	137,952
(2,930)	Marathon Petroleum Corp	HSBC	14,855
(2,812)	Markel Corp	Bank of America Merrill Lynch	(50,841)
(1,890)	Markel Corp	Barclays Bank	(55,755)
(1,982)	Markel Corp	Credit Suisse	47,489
(17,652)	MarketAxess Holdings Inc	Barclays Bank	(227,534)
(3,143)	MarketAxess Holdings Inc	Citibank	(40,513)
(584)	MarketAxess Holdings Inc	JP Morgan	(33,913)
(47,805)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	(269,620)
(23,331)	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	(66,027)
(43,270)	Marsh & McLennan Cos Inc	Barclays Bank	(17,308)
(4,270)	Marsh & McLennan Cos Inc	Citibank	(1,708)
(6,440)	Marsh & McLennan Cos Inc	Credit Suisse	(32,329)
(6,180)	Marsh & McLennan Cos Inc	Goldam Sachs	(17,489)
(10,170)	Marsh & McLennan Cos Inc	HSBC	(51,053)
(18,682)	Marsh & McLennan Cos Inc	JP Morgan	(93,784)
(18,965)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(154,185)
(2,140)	Martin Marietta Materials Inc	Barclays Bank	(19,752)
(5,757)	Martin Marietta Materials Inc	Citibank	(53,137)
(2,916)	Martin Marietta Materials Inc	Credit Suisse	(34,001)
(2,906)	Martin Marietta Materials Inc	HSBC	(33,884)
(202,531)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	54,683
(22,440)	Marvell Technology Group Ltd	Barclays Bank	(13,464)
(158,090)	Marvell Technology Group Ltd	Citibank	(94,854)
55,841	Masco Corp	Bank of America Merrill Lynch	69,243
14,509	Masco Corp	Credit Suisse	8,270
3,570	Masco Corp	Goldam Sachs	4,427
16,788	Masimo Corp	Bank of America Merrill Lynch	95,020
6,730	Masimo Corp	Barclays Bank	13,998
2,383	Masimo Corp	Credit Suisse	29,740



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
38,740	Masimo Corp	Goldam Sachs	219,268
2,330	Match Group Inc	Bank of America Merrill Lynch	280
5,330	Match Group Inc	Citibank	1,759
(23,479)	Mattel Inc	Citibank	(3,287)
(466,646)	Mattel Inc	Credit Suisse	149,406
(53,906)	Mattel Inc	JP Morgan	18,867
30,148	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(19,295)
6,150	Maxim Integrated Products Inc	Barclays Bank	11,562
10,582	Maxim Integrated Products Inc	Credit Suisse	(25,185)
43,450	Maxim Integrated Products Inc	Goldam Sachs	(27,808)
55,922	Maxim Integrated Products Inc	HSBC	(133,094)
18,292	Maxim Integrated Products Inc	JP Morgan	(43,535)
(7,310)	McCormick & Co Inc/MD	Bank of America Merrill Lynch	(50,114)
(17,030)	McCormick & Co Inc/MD	Barclays Bank	(52,282)
(4,908)	McCormick & Co Inc/MD	Citibank	(15,068)
(4,590)	McCormick & Co Inc/MD	Goldam Sachs	(34,884)
(8,686)	McCormick & Co Inc/MD	HSBC	(89,379)
(5,400)	McDonald's Corp	Bank of America Merrill Lynch	(3,765)
(14,610)	McDonald's Corp	Barclays Bank	(23,084)
(6,900)	McDonald's Corp	HSBC	(7,659)
20,440	McKesson Corp	Bank of America Merrill Lynch	(57,598)
28,160	McKesson Corp	Barclays Bank	(196,557)
10,377	McKesson Corp	Citibank	(72,431)
14,128	McKesson Corp	Credit Suisse	76,715
15,920	McKesson Corp	Goldam Sachs	(42,825)
19,793	McKesson Corp	HSBC	107,476
8,700	MDU Resources Group Inc	Bank of America Merrill Lynch	(810)
77,830	MDU Resources Group Inc	Barclays Bank	5,448
10,270	MDU Resources Group Inc	Credit Suisse	(2,354)
22,660	MDU Resources Group Inc	Goldam Sachs	2,501
40,120	MDU Resources Group Inc	HSBC	15,246
5,420	MDU Resources Group Inc	JP Morgan	2,060
(30,620)	Medallia Inc	Barclays Bank	22,659
(45,968)	Medallia Inc	Credit Suisse	(107,565)
(15,970)	Medallia Inc	Goldam Sachs	(4,472)
(69,370)	Medallia Inc	HSBC	(162,326)
(10,400)	Medallia Inc	JP Morgan	9,564
7,140	MEDNAX Inc	Bank of America Merrill Lynch	(4,213)
20,180	MEDNAX Inc	Credit Suisse	(3,260)
33,160	MEDNAX Inc	Goldam Sachs	(18,533)
9,550	MEDNAX Inc	HSBC	287
26,110	MEDNAX Inc	JP Morgan	(2,906)
37,240	Medtronic Plc	Barclays Bank	38,730
4,060	Medtronic Plc	HSBC	19,610
470	Merck & Co Inc	Bank of America Merrill Lynch	1,184

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
68,440	Merck & Co Inc	Barclays Bank	134,827
27,673	Merck & Co Inc	Citibank	54,516
5,247	Merck & Co Inc	Credit Suisse	20,096
230	Merck & Co Inc	Goldam Sachs	580
28,930	Merck & Co Inc	HSBC	110,802
26,903	Merck & Co Inc	JP Morgan	103,038
(62,516)	Mercury General Corp	Barclays Bank	(61,891)
(9,584)	Mercury General Corp	Goldam Sachs	(3,230)
32,150	MetLife Inc	Barclays Bank	5,466
1,661	MetLife Inc	Credit Suisse	747
30,330	MetLife Inc	Goldam Sachs	15,145
29,650	MetLife Inc	HSBC	13,343
63,233	MetLife Inc	JP Morgan	28,455
3,730	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(3,991)
1,010	Mettler-Toledo International Inc	Barclays Bank	12,019
1,278	Mettler-Toledo International Inc	Citibank	15,208
790	Mettler-Toledo International Inc	Credit Suisse	11,763
1,940	Mettler-Toledo International Inc	Goldam Sachs	(2,076)
1,180	Mettler-Toledo International Inc	JP Morgan	17,570
127,640	MFA Financial Inc (Reit)	Citibank	4,467
47,700	MFA Financial Inc (Reit)	Credit Suisse	(3,101)
33,720	MGIC Investment Corp	Bank of America Merrill Lynch	8,882
266,900	MGIC Investment Corp	Barclays Bank	104,091
69,240	MGIC Investment Corp	Credit Suisse	20,958
65,070	MGIC Investment Corp	Goldam Sachs	23,359
23,410	MGIC Investment Corp	HSBC	11,471
20,840	MGIC Investment Corp	JP Morgan	10,212
(134,640)	MGM Resorts International	Barclays Bank	(36,353)
(47,074)	MGM Resorts International	Citibank	(12,710)
(17,230)	MGM Resorts International	HSBC	(13,784)
(74,911)	Microchip Technology Inc	Credit Suisse	110,868
30,900	Micron Technology Inc	Barclays Bank	55,620
77,090	Microsoft Corp	Barclays Bank	194,267
511	Microsoft Corp	Credit Suisse	3,143
28,200	Microsoft Corp	Goldam Sachs	60,348
2,240	Microsoft Corp	JP Morgan	3,281
(2,290)	Middleby Corp/The	Bank of America Merrill Lynch	5,885
(28,860)	Middleby Corp/The	Barclays Bank	(8,947)
(1,850)	Middleby Corp/The	Goldam Sachs	(895)
(7,250)	Middleby Corp/The	HSBC	36,903
(7,380)	MKS Instruments Inc	Bank of America Merrill Lynch	21,845
(5,730)	MKS Instruments Inc	Barclays Bank	(24,868)
(11,220)	MKS Instruments Inc	Citibank	(48,695)
(24,076)	MKS Instruments Inc	Credit Suisse	132,418
(32,089)	MKS Instruments Inc	Goldam Sachs	94,983

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(12,651)	MKS Instruments Inc	HSBC	69,580
(271,975)	Moderna Inc	Credit Suisse	(837,683)
(43,030)	Moderna Inc	HSBC	(132,532)
(1,760)	Mohawk Industries Inc	Bank of America Merrill Lynch	(1,244)
(58,060)	Mohawk Industries Inc	Barclays Bank	(35,997)
(4,390)	Molina Healthcare Inc	Barclays Bank	(12,336)
(6,840)	Molson Coors Brewing Co 'B'	Bank of America Merrill Lynch	13,748
(32,110)	Molson Coors Brewing Co 'B'	Barclays Bank	56,835
(9,400)	Molson Coors Brewing Co 'B'	HSBC	30,832
44,564	Mondelez International Inc 'A'	Bank of America Merrill Lynch	(8,913)
36,610	Mondelez International Inc 'A'	Barclays Bank	30,020
58,785	Mondelez International Inc 'A'	Credit Suisse	52,319
26,950	Mondelez International Inc 'A'	Goldam Sachs	(5,390)
(26,710)	MongoDB Inc	Barclays Bank	(56,091)
(13,730)	MongoDB Inc	Credit Suisse	(298,817)
(16,460)	MongoDB Inc	HSBC	(393,229)
(4,120)	Monolithic Power Systems Inc	Bank of America Merrill Lynch	(1,524)
(21,750)	Monolithic Power Systems Inc	Barclays Bank	(106,358)
(3,410)	Monolithic Power Systems Inc	Goldam Sachs	(5,892)
(8,560)	Monolithic Power Systems Inc	HSBC	18,575
7,450	Monster Beverage Corp	Bank of America Merrill Lynch	9,313
44,280	Monster Beverage Corp	Barclays Bank	55,793
3,510	Monster Beverage Corp	Goldam Sachs	4,388
42,360	Monster Beverage Corp	HSBC	73,283
(1,190)	Moody's Corp	Bank of America Merrill Lynch	(8,187)
(20,880)	Moody's Corp	Barclays Bank	(85,190)
(3,664)	Moody's Corp	JP Morgan	(32,610)
36,349	Morgan Stanley	Bank of America Merrill Lynch	17,811
180,770	Morgan Stanley	Barclays Bank	41,577
16,428	Morgan Stanley	Citibank	3,778
7,430	Morgan Stanley	Credit Suisse	2,452
49,300	Morgan Stanley	HSBC	16,269
(5,070)	Morningstar Inc	Bank of America Merrill Lynch	(515)
(5,987)	Morningstar Inc	Barclays Bank	(10,836)
(89,696)	Mosaic Co/The	Bank of America Merrill Lynch	19,967
(118,910)	Mosaic Co/The	Barclays Bank	(103,452)
(25,350)	Mosaic Co/The	Credit Suisse	45,123
(83,580)	Mosaic Co/The	Goldam Sachs	60,178
(14,658)	Mosaic Co/The	HSBC	26,091
63,153	Motorola Solutions Inc	Bank of America Merrill Lynch	345,447
39,174	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(11,967)
53,170	MSC Industrial Direct Co Inc 'A'	Barclays Bank	-
823	MSC Industrial Direct Co Inc 'A'	Citibank	-
12,381	MSC Industrial Direct Co Inc 'A'	Credit Suisse	(11,391)
5,100	MSC Industrial Direct Co Inc 'A'	Goldam Sachs	927

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
9,420	MSC Industrial Direct Co Inc 'A'	JP Morgan	(8,666)
(3,310)	MSCI Inc	Bank of America Merrill Lynch	(17,736)
(9,280)	MSCI Inc	Barclays Bank	2,506
(2,510)	MSCI Inc	Goldam Sachs	(19,327)
(9,950)	Murphy Oil Corp	Bank of America Merrill Lynch	8,955
(44,260)	Murphy Oil Corp	Barclays Bank	48,243
(46,030)	Murphy Oil Corp	Goldam Sachs	41,427
(23,740)	Murphy Oil Corp	HSBC	31,574
(62,890)	Mylan NV	Barclays Bank	(91,819)
(66,618)	Mylan NV	Credit Suisse	(79,275)
(24,400)	Mylan NV	Goldam Sachs	(31,236)
(74,021)	Mylan NV	HSBC	(88,085)
(22,074)	Mylan NV	JP Morgan	(26,268)
(11,420)	Nasdaq Inc	Bank of America Merrill Lynch	(7,453)
(56,650)	Nasdaq Inc	Barclays Bank	(18,695)
(9,800)	Nasdaq Inc	Goldam Sachs	(5,188)
(5,690)	Nasdaq Inc	HSBC	(22,988)
71,876	National Fuel Gas Co	Bank of America Merrill Lynch	(13,420)
153,744	National Fuel Gas Co	Barclays Bank	55,348
7,253	National Fuel Gas Co	Citibank	2,611
4,835	National Fuel Gas Co	Credit Suisse	(4,787)
2,550	National Fuel Gas Co	Goldam Sachs	(714)
3,834	National Fuel Gas Co	HSBC	(3,796)
36,628	National Fuel Gas Co	JP Morgan	(36,262)
19,590	National Instruments Corp	Barclays Bank	10,579
7,840	National Instruments Corp	Credit Suisse	(6,899)
11,400	National Instruments Corp	Goldam Sachs	(9,462)
5,320	National Instruments Corp	HSBC	(4,682)
(51,220)	National Oilwell Varco Inc	Bank of America Merrill Lynch	(35,809)
(28,710)	National Oilwell Varco Inc	Barclays Bank	(22,968)
(63,780)	National Oilwell Varco Inc	Goldam Sachs	(20,410)
(21,540)	National Oilwell Varco Inc	HSBC	16,801
481,200	Navient Corp	Barclays Bank	(24,060)
41,241	Navient Corp	Citibank	(2,062)
42,663	Navient Corp	Credit Suisse	2,560
163,140	Navient Corp	HSBC	9,788
22,770	NCR Corp	Bank of America Merrill Lynch	(9,591)
17,950	NCR Corp	Barclays Bank	(3,770)
6,660	NCR Corp	HSBC	1,895
(80,834)	Nektar Therapeutics	Bank of America Merrill Lynch	(63,859)
(102,203)	Nektar Therapeutics	Barclays Bank	64,388
(36,901)	Nektar Therapeutics	Credit Suisse	(14,760)
(54,420)	Nektar Therapeutics	Goldam Sachs	(42,992)
(37,112)	Nektar Therapeutics	HSBC	(14,845)
23,645	NetApp Inc	Bank of America Merrill Lynch	(50,948)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
116,120	NetApp Inc	Barclays Bank	(63,866)
24,400	NetApp Inc	Goldam Sachs	(53,436)
5,914	NetApp Inc	JP Morgan	7,511
(5,200)	Netflix Inc	Bank of America Merrill Lynch	(105,612)
(26,200)	Netflix Inc	Barclays Bank	(127,332)
(7,288)	Netflix Inc	Citibank	(35,420)
(241)	Netflix Inc	Credit Suisse	(5,729)
(2,660)	Netflix Inc	Goldam Sachs	(54,025)
(7,513)	Netflix Inc	HSBC	(178,584)
(3,610)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(15,451)
(7,880)	Neurocrine Biosciences Inc	Barclays Bank	(23,561)
(4,420)	Neurocrine Biosciences Inc	HSBC	(28,995)
(11,100)	New Relic Inc	HSBC	(31,524)
9,200	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	3,128
274,110	New Residential Investment Corp (Reit)	Goldam Sachs	93,197
(269,750)	New York Community Bancorp Inc	Barclays Bank	20,231
(52,340)	New York Community Bancorp Inc	Goldam Sachs	12,689
(17,910)	New York Times Co/The 'A'	Bank of America Merrill Lynch	(12,432)
(42,130)	New York Times Co/The 'A'	Barclays Bank	(45,500)
(150,361)	Newell Brands Inc	Bank of America Merrill Lynch	54,130
(118,161)	Newell Brands Inc	Credit Suisse	116,979
(80,770)	Newell Brands Inc	HSBC	79,962
900	NewMarket Corp	Bank of America Merrill Lynch	(7,186)
5,620	NewMarket Corp	Barclays Bank	13,516
400	NewMarket Corp	Citibank	962
2,990	NewMarket Corp	Credit Suisse	(7,161)
1,160	NewMarket Corp	HSBC	(12,003)
(9)	NewMarket Corp	JP Morgan	22
9,980	Newmont Mining Corp	Citibank	1,297
7,070	Newmont Mining Corp	Goldam Sachs	4,313
4,920	Newmont Mining Corp	JP Morgan	7,921
6,672	News Corp 'B'	Credit Suisse	200
79,871	News Corp 'B'	Goldam Sachs	(4,792)
28,101	News Corp 'B'	HSBC	843
24,353	News Corp 'B'	JP Morgan	731
(8,370)	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	(53,758)
(48,410)	Nexstar Media Group Inc 'A'	Barclays Bank	(145,714)
(8,750)	Nexstar Media Group Inc 'A'	HSBC	(16,713)
(37,840)	NextEra Energy Inc	Barclays Bank	(26,866)
(2,090)	NextEra Energy Inc	Goldam Sachs	(5,580)
129,830	Nielsen Holdings Plc	Bank of America Merrill Lynch	(114,798)
93,560	Nielsen Holdings Plc	Barclays Bank	6,549
20,810	Nielsen Holdings Plc	Credit Suisse	(18,240)
13,240	Nielsen Holdings Plc	JP Morgan	(7,364)
94,780	Nike Inc 'B'	Barclays Bank	58,764

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
25,309	Nike Inc ' B '	Credit Suisse	105,032
(26,220)	NiSource Inc	Barclays Bank	(6,293)
(7)	NiSource Inc	Citibank	(2)
(57,590)	NiSource Inc	Goldam Sachs	(5,759)
(19,088)	NiSource Inc	HSBC	(3,627)
(31,711)	Noble Energy Inc	Bank of America Merrill Lynch	951
(34,140)	Noble Energy Inc	Barclays Bank	9,901
(3,390)	Noble Energy Inc	Citibank	983
(122,013)	Noble Energy Inc	Credit Suisse	70,768
(28,930)	Noble Energy Inc	Goldam Sachs	868
(42,476)	Noble Energy Inc	HSBC	24,636
(35,648)	Noble Energy Inc	JP Morgan	20,676
(9,988)	Nordson Corp	Bank of America Merrill Lynch	(23,834)
(37,551)	Nordson Corp	Barclays Bank	(65,714)
(4,928)	Nordson Corp	Citibank	(8,624)
(3,895)	Nordson Corp	Credit Suisse	(11,140)
(14,272)	Nordson Corp	HSBC	(40,818)
(19,736)	Nordson Corp	JP Morgan	(56,445)
5,780	Nordstrom Inc	Bank of America Merrill Lynch	23,167
18,330	Nordstrom Inc	Barclays Bank	1,833
16,370	Nordstrom Inc	Credit Suisse	10,717
2,978	Norfolk Southern Corp	Bank of America Merrill Lynch	6,939
2,200	Norfolk Southern Corp	Barclays Bank	484
8,320	Northern Trust Corp	Bank of America Merrill Lynch	9,564
32,160	Northern Trust Corp	Barclays Bank	17,366
1,880	Northern Trust Corp	Citibank	1,015
9,960	Northern Trust Corp	Goldam Sachs	11,155
12,460	Northern Trust Corp	HSBC	249
(8,370)	NortonLifeLock Inc	Bank of America Merrill Lynch	(1,536)
(26,350)	NortonLifeLock Inc	Barclays Bank	(7,246)
(85,400)	NortonLifeLock Inc	Citibank	(23,485)
(7,290)	NortonLifeLock Inc	Goldam Sachs	292
(15,660)	NortonLifeLock Inc	HSBC	626
(37,950)	NortonLifeLock Inc	JP Morgan	1,518
8,830	Norwegian Cruise Line Holdings Ltd	Bank of America Merrill Lynch	7,705
124,720	Norwegian Cruise Line Holdings Ltd	Barclays Bank	51,135
7,270	Norwegian Cruise Line Holdings Ltd	Citibank	2,981
7,530	Norwegian Cruise Line Holdings Ltd	Credit Suisse	19,578
35,750	Norwegian Cruise Line Holdings Ltd	Goldam Sachs	48,620
17,460	Norwegian Cruise Line Holdings Ltd	HSBC	45,396
145,049	NRG Energy Inc	Bank of America Merrill Lynch	(97,183)
127,510	NRG Energy Inc	Barclays Bank	(30,602)
109,570	NRG Energy Inc	Credit Suisse	70,467
93,290	NRG Energy Inc	Goldam Sachs	(62,504)
102,410	NRG Energy Inc	HSBC	70,663

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
90,270	NRG Energy Inc	JP Morgan	62,286
66,320	Nu Skin Enterprises Inc 'A'	Bank of America Merrill Lynch	(37,217)
142,411	Nu Skin Enterprises Inc 'A'	Barclays Bank	55,540
4,760	Nu Skin Enterprises Inc 'A'	Credit Suisse	(13,709)
14,036	Nu Skin Enterprises Inc 'A'	Goldam Sachs	(11,369)
11,490	Nuance Communications Inc	Bank of America Merrill Lynch	11,260
109,020	Nuance Communications Inc	Barclays Bank	6,541
10,110	Nuance Communications Inc	Credit Suisse	13,244
47,580	Nuance Communications Inc	Goldam Sachs	46,628
111,250	Nuance Communications Inc	HSBC	145,737
12,790	Nuance Communications Inc	JP Morgan	14,679
(13,140)	Nucor Corp	Bank of America Merrill Lynch	(16,428)
(42,430)	Nucor Corp	Barclays Bank	(41,157)
(97,658)	Nutanix Inc 'A'	Bank of America Merrill Lynch	(624,035)
(117,740)	Nutanix Inc 'A'	Barclays Bank	(764,133)
(37,846)	Nutanix Inc 'A'	Credit Suisse	(296,334)
(43,670)	Nutanix Inc 'A'	Goldam Sachs	(279,051)
(17,412)	Nutanix Inc 'A'	HSBC	(136,336)
28,201	Nutrien Ltd	Bank of America Merrill Lynch	(3,994)
70,580	Nutrien Ltd	Barclays Bank	63,522
21,411	Nutrien Ltd	Citibank	19,270
27,140	Nutrien Ltd	Credit Suisse	(44,510)
11,310	Nutrien Ltd	HSBC	(18,548)
16,543	Nutrien Ltd	JP Morgan	(27,131)
20,542	nVent Electric Plc	Bank of America Merrill Lynch	17,255
91,910	nVent Electric Plc	Goldam Sachs	77,204
(5,380)	NVIDIA Corp	Barclays Bank	(37,122)
(2,440)	NVIDIA Corp	HSBC	(24,424)
750	NVR Inc	Barclays Bank	82,800
26	NVR Inc	Credit Suisse	9,794
1,250	NVR Inc	Goldam Sachs	255,962
350	NVR Inc	HSBC	131,841
5,840	NXP Semiconductors NV	Bank of America Merrill Lynch	(7,242)
2,060	NXP Semiconductors NV	Barclays Bank	2,101
2,060	NXP Semiconductors NV	Citibank	2,101
2,250	NXP Semiconductors NV	Goldam Sachs	3,348
3,620	NXP Semiconductors NV	HSBC	(4,996)
58,730	Occidental Petroleum Corp	Barclays Bank	(41,405)
1,890	Occidental Petroleum Corp	HSBC	(2,315)
100,325	OGE Energy Corp	Bank of America Merrill Lynch	(115,374)
14,960	OGE Energy Corp	Barclays Bank	3,441
52,212	OGE Energy Corp	Credit Suisse	(32,002)
49,070	OGE Energy Corp	Goldam Sachs	(56,431)
17,789	OGE Energy Corp	HSBC	(10,851)
18,409	OGE Energy Corp	JP Morgan	(11,229)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(2,950)	Okta Inc	Bank of America Merrill Lynch	(39,973)
(11,470)	Okta Inc	Barclays Bank	(38,998)
(19,290)	Okta Inc	Credit Suisse	(412,999)
(4,190)	Okta Inc	Goldam Sachs	(56,775)
(960)	Old Dominion Freight Line Inc	Bank of America Merrill Lynch	190
(5,490)	Old Dominion Freight Line Inc	Barclays Bank	(21,905)
(820)	Old Dominion Freight Line Inc	Goldam Sachs	(525)
15,060	Old Republic International Corp	Barclays Bank	7,003
9,540	Old Republic International Corp	Credit Suisse	4,382
(45,764)	Olin Corp	Bank of America Merrill Lynch	20,594
(269,910)	Olin Corp	Barclays Bank	(175,442)
(22,010)	Ollie's Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	(25,943)
(90,840)	Ollie's Bargain Outlet Holdings Inc	Barclays Bank	(324,299)
(29,440)	Ollie's Bargain Outlet Holdings Inc	HSBC	35,034
33,315	Omnicom Group Inc	Bank of America Merrill Lynch	34,314
39,120	Omnicom Group Inc	Barclays Bank	73,154
2,260	Omnicom Group Inc	Citibank	4,226
4,680	Omnicom Group Inc	Goldam Sachs	5,682
16,610	Omnicom Group Inc	HSBC	(15,780)
41,374	Omnicom Group Inc	JP Morgan	(39,305)
58,052	ON Semiconductor Corp	Bank of America Merrill Lynch	(6,386)
20,170	ON Semiconductor Corp	Barclays Bank	17,548
8,604	ON Semiconductor Corp	Credit Suisse	430
8,760	ON Semiconductor Corp	Goldam Sachs	(964)
76,316	OneMain Holdings Inc	Barclays Bank	(8,395)
(27,180)	ONEOK Inc	Bank of America Merrill Lynch	(5,708)
(55,480)	ONEOK Inc	Barclays Bank	7,212
(55,770)	ONEOK Inc	Goldam Sachs	(11,712)
(30,418)	ONEOK Inc	HSBC	(31,026)
41,650	Oracle Corp	Bank of America Merrill Lynch	(6,664)
133,530	Oracle Corp	Barclays Bank	(17,359)
29,308	Oracle Corp	Citibank	(3,810)
26,177	Oracle Corp	HSBC	(6,021)
41,591	Oracle Corp	JP Morgan	(9,566)
5,530	O'Reilly Automotive Inc	Barclays Bank	40,977
33,770	Oshkosh Corp	Bank of America Merrill Lynch	338
57,450	Oshkosh Corp	Barclays Bank	24,129
8,000	Oshkosh Corp	Credit Suisse	8,240
13,860	Oshkosh Corp	Goldam Sachs	139
9,570	Oshkosh Corp	JP Morgan	9,857
(10,668)	Owens Corning	Bank of America Merrill Lynch	(27,417)
(21,500)	Owens Corning	Barclays Bank	(10,105)
(52,939)	Owens Corning	Credit Suisse	(272,106)
(14,141)	Owens Corning	JP Morgan	(72,685)
26,680	Owens-Illinois Inc	Goldam Sachs	4,808



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
28,950	PACCAR Inc	Barclays Bank	36,767
9,996	PACCAR Inc	Citibank	12,695
18,805	PACCAR Inc	Credit Suisse	30,840
9,200	PACCAR Inc	Goldam Sachs	13,708
10,820	PACCAR Inc	HSBC	17,745
2,180	PACCAR Inc	JP Morgan	4,827
(1,660)	Packaging Corp of America	Bank of America Merrill Lynch	1,345
(25,530)	Packaging Corp of America	Barclays Bank	(24,764)
(7,630)	Packaging Corp of America	HSBC	15,718
(23,720)	PacWest Bancorp	Barclays Bank	6,642
(12,360)	PacWest Bancorp	HSBC	23,608
(45,449)	PagerDuty Inc	Citibank	34,541
(98,029)	PagerDuty Inc	Credit Suisse	(341,474)
(47,000)	PagerDuty Inc	Goldam Sachs	(122,200)
(86,421)	PagerDuty Inc	HSBC	(326,671)
(49,488)	PagerDuty Inc	JP Morgan	(117,067)
3,910	Palo Alto Networks Inc	Barclays Bank	(84,378)
2,840	Palo Alto Networks Inc	Goldam Sachs	(61,656)
4,720	Parker-Hannifin Corp	Barclays Bank	5,806
(105,510)	Parsley Energy Inc 'A'	Barclays Bank	45,369
22,430	Patterson-UTL Energy Inc	Bank of America Merrill Lynch	10,874
324,080	Patterson-UTL Energy Inc	Barclays Bank	(9,722)
45,040	Patterson-UTL Energy Inc	Citibank	(1,351)
25,540	Patterson-UTL Energy Inc	Credit Suisse	(4,086)
30,220	Patterson-UTL Energy Inc	HSBC	(4,835)
49,083	Paychex Inc	Bank of America Merrill Lynch	91,785
54,310	Paychex Inc	Barclays Bank	104,818
35,826	Paychex Inc	Citibank	69,144
48,406	Paychex Inc	Credit Suisse	160,708
80,970	Paychex Inc	Goldam Sachs	151,414
86,931	Paychex Inc	HSBC	288,611
7,736	Paychex Inc	JP Morgan	25,684
(2,530)	Paycom Software Inc	Bank of America Merrill Lynch	(116,431)
(5,680)	Paycom Software Inc	Barclays Bank	(87,813)
(3,895)	Paycom Software Inc	Credit Suisse	(235,063)
(1,150)	Paycom Software Inc	Goldam Sachs	(52,923)
(3,791)	Paycom Software Inc	HSBC	(228,787)
(5,960)	Paylocity Holding Corp	HSBC	(97,863)
5,910	PayPal Holdings Inc - CDI	Bank of America Merrill Lynch	21,099
36,900	PayPal Holdings Inc - CDI	Barclays Bank	221,400
6,730	PayPal Holdings Inc - CDI	HSBC	42,736
(72,790)	PBF Energy Inc 'A'	Bank of America Merrill Lynch	132,203
(56,430)	PBF Energy Inc 'A'	Barclays Bank	23,701
(24,250)	PBF Energy Inc 'A'	Credit Suisse	38,800
(100,890)	PBF Energy Inc 'A'	Goldam Sachs	227,002

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(24,460)	PBF Energy Inc 'A'	HSBC	39,136
58	Peabody Energy Corp	Bank of America Merrill Lynch	14
1	Pebblebrook Hotel Trust (Reit)	Credit Suisse	-
(5,330)	Pegasystems Inc	Bank of America Merrill Lynch	(2,038)
(6,350)	Pegasystems Inc	Barclays Bank	(4,509)
(13,191)	Penske Automotive Group Inc	Bank of America Merrill Lynch	11,344
(90,523)	Penske Automotive Group Inc	Barclays Bank	17,199
(4,340)	Penske Automotive Group Inc	HSBC	608
(5,120)	Penske Automotive Group Inc	JP Morgan	717
20,593	Pentair Plc	Bank of America Merrill Lynch	17,916
15,711	Pentair Plc	Barclays Bank	9,741
19,931	Pentair Plc	Citibank	12,357
3,733	Pentair Plc	Credit Suisse	3,658
30,152	Pentair Plc	JP Morgan	29,549
(11,400)	Penumbra Inc	Barclays Bank	(117,306)
(22,919)	Penumbra Inc	Credit Suisse	(293,134)
45,070	People's United Financial Inc	Barclays Bank	7,211
11,900	People's United Financial Inc	Citibank	1,904
99,280	People's United Financial Inc	HSBC	(49,640)
5,886	PepsiCo Inc	Bank of America Merrill Lynch	14,774
9,410	PepsiCo Inc	Barclays Bank	21,173
790	PepsiCo Inc	Goldam Sachs	1,983
(4,265)	PerkinElmer Inc	Bank of America Merrill Lynch	(10,321)
(3,720)	PerkinElmer Inc	Barclays Bank	(6,882)
(43,440)	PerkinElmer Inc	Goldam Sachs	(106,103)
(14,601)	PerkinElmer Inc	HSBC	(88,628)
(34,150)	Perrigo Co Plc	Barclays Bank	(77,521)
(2,998)	Perrigo Co Plc	Citibank	(6,805)
(46,380)	Perrigo Co Plc	Goldam Sachs	(91,042)
(45,861)	Perrigo Co Plc	HSBC	(56,409)
(14,130)	Pfizer Inc	Bank of America Merrill Lynch	(20,991)
(68,370)	Pfizer Inc	Barclays Bank	(25,297)
(106,917)	PG&E Corp	HSBC	(109,055)
2,090	Philip Morris International Inc	Bank of America Merrill Lynch	(4,598)
34,580	Philip Morris International Inc	Barclays Bank	7,262
4,616	Philip Morris International Inc	HSBC	(4,524)
1,486	Philip Morris International Inc	JP Morgan	(1,456)
3,500	Phillips 66	Bank of America Merrill Lynch	(12,145)
18,002	Phillips 66	Credit Suisse	(83,721)
3,930	Phillips 66	HSBC	(18,903)
1,687	Phillips 66	JP Morgan	(8,114)
(56,438)	Pilgrim's Pride Corp	Bank of America Merrill Lynch	43,457
(20,430)	Pilgrim's Pride Corp	Barclays Bank	(19,306)
(10,899)	Pilgrim's Pride Corp	Citibank	(10,300)
(21,694)	Pilgrim's Pride Corp	Credit Suisse	(5,857)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(75,520)	Pilgrim's Pride Corp	Goldam Sachs	58,150
(21,789)	Pilgrim's Pride Corp	HSBC	(5,883)
(7,191)	Pilgrim's Pride Corp	JP Morgan	(1,942)
16,642	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	15,313
74,590	Pinnacle Financial Partners Inc	Barclays Bank	34,684
7,445	Pinnacle Financial Partners Inc	Goldam Sachs	9,865
32,155	Pinnacle Financial Partners Inc	HSBC	35,210
42,293	Pinnacle West Capital Corp	Bank of America Merrill Lynch	9,304
36,610	Pinnacle West Capital Corp	Barclays Bank	23,064
1,696	Pinnacle West Capital Corp	Citibank	1,068
11,466	Pinnacle West Capital Corp	Credit Suisse	16,511
2,060	Pinnacle West Capital Corp	Goldam Sachs	453
24,951	Pinnacle West Capital Corp	HSBC	35,929
26,408	Pinnacle West Capital Corp	JP Morgan	38,028
(1,770)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	9,027
(25,010)	Pioneer Natural Resources Co	Barclays Bank	9,504
(6,938)	Pioneer Natural Resources Co	Credit Suisse	40,310
(1,600)	Pioneer Natural Resources Co	Goldam Sachs	8,160
(1,920)	Pioneer Natural Resources Co	HSBC	11,155
(3,960)	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(13,373)
(113,978)	Pluralsight Inc 'A'	Bank of America Merrill Lynch	162,989
(137,970)	Pluralsight Inc 'A'	Barclays Bank	176,602
(66,480)	Pluralsight Inc 'A'	Credit Suisse	70,469
(3,200)	Pluralsight Inc 'A'	Goldam Sachs	4,576
(54,495)	Pluralsight Inc 'A'	HSBC	57,765
(13,190)	Polaris Inc	Bank of America Merrill Lynch	50,254
(17,617)	Polaris Inc	Citibank	(13,037)
(13,106)	Polaris Inc	Credit Suisse	65,006
(13,476)	Polaris Inc	HSBC	66,841
(8,528)	Polaris Inc	JP Morgan	42,299
(8,470)	Polaris Industries Inc	Barclays Bank	(6,268)
12,200	Popular Inc	Bank of America Merrill Lynch	5,285
146,265	Popular Inc	Barclays Bank	58,506
1,452	Popular Inc	Citibank	581
47,381	Popular Inc	Credit Suisse	(10,424)
54,336	Popular Inc	HSBC	(11,954)
21,052	Popular Inc	JP Morgan	(4,631)
(16,950)	Post Holdings Inc	Bank of America Merrill Lynch	(1,572)
(68,060)	Post Holdings Inc	Barclays Bank	(425,375)
(12,390)	Post Holdings Inc	Goldam Sachs	2,478
(7,045)	Post Holdings Inc	HSBC	3,100
2,790	PPG Industries Inc	Barclays Bank	9,765
20,260	PPG Industries Inc	Goldam Sachs	(11,953)
7,670	PPG Industries Inc	HSBC	(77)
(32,521)	PPL Corp	Bank of America Merrill Lynch	(12,358)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(103,460)	PPL Corp	Barclays Bank	(48,626)
(8,376)	PRA Health Sciences Inc	Bank of America Merrill Lynch	(34,593)
55,770	Premier Inc 'A'	Barclays Bank	(55,212)
9,900	Premier Inc 'A'	Citibank	(9,801)
7,420	Premier Inc 'A'	JP Morgan	(9,141)
64,122	Primerica Inc	Barclays Bank	212,885
1,880	Primerica Inc	Citibank	6,242
3,400	Primerica Inc	Credit Suisse	14,416
(62,680)	Principal Financial Group Inc	Barclays Bank	(36,981)
(2,819)	Principal Financial Group Inc	HSBC	254
(2,190)	Procter & Gamble Co/The	Bank of America Merrill Lynch	(3,373)
(5,770)	Procter & Gamble Co/The	Barclays Bank	(10,328)
24,840	Progressive Corp/The	Barclays Bank	58,126
(9,660)	Proofpoint Inc	Barclays Bank	(3,767)
(33,973)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	(21,446)
(9,456)	Prosperity Bancshares Inc	Credit Suisse	16,548
(29,820)	Prosperity Bancshares Inc	Goldam Sachs	(16,997)
(4,760)	Prosperity Bancshares Inc	HSBC	8,330
(5,882)	Prosperity Bancshares Inc	JP Morgan	10,294
(19,580)	Prudential Financial Inc	Bank of America Merrill Lynch	(10,186)
(14,430)	Prudential Financial Inc	Barclays Bank	11,400
(2,590)	Prudential Financial Inc	HSBC	(3,263)
(13,233)	PTC Inc	Bank of America Merrill Lynch	(39,170)
(23,890)	PTC Inc	Barclays Bank	(45,630)
(50,333)	PTC Inc	Credit Suisse	(192,272)
(20,840)	PTC Inc	Goldam Sachs	(61,686)
(36,549)	PTC Inc	HSBC	(139,617)
13,100	PulteGroup Inc	Bank of America Merrill Lynch	12,576
15,460	PulteGroup Inc	Barclays Bank	15,305
45,852	PulteGroup Inc	Credit Suisse	77,490
9,160	PulteGroup Inc	Goldam Sachs	8,794
13,500	PulteGroup Inc	HSBC	22,815
2,284	PulteGroup Inc	JP Morgan	3,860
(74,010)	Pure Storage Inc 'A'	Barclays Bank	45,146
(586)	Pure Storage Inc 'A'	Credit Suisse	1,647
(37,890)	Pure Storage Inc 'A'	Goldam Sachs	142,087
2,330	PVH Corp	Bank of America Merrill Lynch	(7,875)
10,760	PVH Corp	Barclays Bank	(35,293)
2,950	PVH Corp	HSBC	(4,189)
1,650	PVH Corp	JP Morgan	75
(10,090)	QIAGEN NV	Barclays Bank	(11,301)
(22,230)	QIAGEN NV	Citibank	(24,898)
(22,850)	QIAGEN NV	Credit Suisse	(253,864)
(30,830)	QIAGEN NV	Goldam Sachs	(66,593)
(22,340)	QIAGEN NV	HSBC	(248,197)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(24,060)	QIAGEN NV	JP Morgan	(267,307)
93,370	Qorvo Inc	Barclays Bank	323,060
5,767	Qorvo Inc	Credit Suisse	6,574
21,960	Qorvo Inc	Goldam Sachs	31,403
(14,340)	Qualcomm Inc	Barclays Bank	2,151
61,730	Quanta Services Inc	Goldam Sachs	(45,680)
7,450	Quest Diagnostics Inc	Bank of America Merrill Lynch	18,998
1,650	Quest Diagnostics Inc	Credit Suisse	3,682
15,380	Quest Diagnostics Inc	HSBC	77,625
135,520	Qurate Retail Inc 'A'	Bank of America Merrill Lynch	(95,967)
140,160	Qurate Retail Inc 'A'	Barclays Bank	22,426
34,000	Qurate Retail Inc 'A'	Goldam Sachs	4,610
77,240	Qurate Retail Inc 'A'	HSBC	(1,545)
33,655	Ralph Lauren Corp	Bank of America Merrill Lynch	(162,564)
72,770	Ralph Lauren Corp	Barclays Bank	(3,639)
13,409	Ralph Lauren Corp	Credit Suisse	(83,270)
10,100	Ralph Lauren Corp	Goldam Sachs	(51,005)
14,790	Ralph Lauren Corp	HSBC	(91,846)
25,003	Ralph Lauren Corp	JP Morgan	(149,127)
65,290	Range Resources Corp	Bank of America Merrill Lynch	(44,397)
108,230	Range Resources Corp	Barclays Bank	(31,387)
61,650	Range Resources Corp	Citibank	(17,879)
197,890	Range Resources Corp	Credit Suisse	(138,135)
160,910	Range Resources Corp	Goldam Sachs	(83,105)
16,770	Raymond James Financial Inc	Bank of America Merrill Lynch	4,528
80,060	Raymond James Financial Inc	Barclays Bank	100,876
1,900	Raymond James Financial Inc	Citibank	2,394
7,130	Raymond James Financial Inc	Goldam Sachs	1,925
9,730	Raymond James Financial Inc	HSBC	3,697
(2,330)	Raytheon Co	HSBC	(5,010)
(74,280)	RealPage Inc	Bank of America Merrill Lynch	(107,706)
(2,000)	RealPage Inc	Credit Suisse	(1,780)
(50,840)	RealPage Inc	Goldam Sachs	(73,718)
27,020	Regal Beloit Corp	Barclays Bank	21,886
18,862	Regal Beloit Corp	Citibank	15,278
17	Regal Beloit Corp	Credit Suisse	(20)
23,280	Regal Beloit Corp	HSBC	(27,005)
4,643	Regal Beloit Corp	JP Morgan	(5,386)
116	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	3,031
22,740	Regeneron Pharmaceuticals Inc	Barclays Bank	235,132
650	Regeneron Pharmaceuticals Inc	Citibank	6,721
898	Regeneron Pharmaceuticals Inc	Credit Suisse	26,231
1,690	Regeneron Pharmaceuticals Inc	Goldam Sachs	44,160
650	Regeneron Pharmaceuticals Inc	HSBC	18,987
117,416	Regions Financial Corp	Bank of America Merrill Lynch	28,868

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
203,980	Regions Financial Corp	Barclays Bank	15,299
18,780	Regions Financial Corp	Goldam Sachs	1,482
33,900	Regions Financial Corp	HSBC	(4,577)
(1,740)	Reinsurance Group of America Inc	Barclays Bank	(3,497)
56,821	Reliance Steel & Aluminum Co	Barclays Bank	67,617
(13,290)	RenaissanceRe Holdings Ltd	Barclays Bank	(70,703)
(1,300)	RenaissanceRe Holdings Ltd	Goldam Sachs	(9,412)
7,120	Republic Services Inc	Bank of America Merrill Lynch	13,386
41,670	Republic Services Inc	Barclays Bank	64,172
(18,450)	ResMed Inc	Bank of America Merrill Lynch	(57,764)
(9,720)	ResMed Inc	Barclays Bank	(49,766)
(350)	ResMed Inc	Citibank	(1,792)
(26,260)	ResMed Inc	Goldam Sachs	(85,870)
(2,310)	ResMed Inc	HSBC	(15,061)
(236)	ResMed Inc	JP Morgan	(1,539)
(47,040)	Restaurant Brands International Inc	Barclays Bank	(39,514)
(12,220)	Restaurant Brands International Inc	HSBC	11,120
(13,201)	RingCentral Inc 'A'	Bank of America Merrill Lynch	(5,676)
(2,950)	RingCentral Inc 'A'	Barclays Bank	(5,133)
(4,140)	RingCentral Inc 'A'	Goldam Sachs	(1,780)
(265)	RingCentral Inc 'A'	HSBC	(209)
(2)	RLI Corp	Bank of America Merrill Lynch	9
115,967	Robert Half International Inc	Bank of America Merrill Lynch	2,415
130,520	Robert Half International Inc	Barclays Bank	60,039
2,735	Robert Half International Inc	Citibank	1,258
10,645	Robert Half International Inc	Credit Suisse	3,406
10,170	Robert Half International Inc	Goldam Sachs	712
10,200	Robert Half International Inc	HSBC	3,264
3,490	Rockwell Automation Inc	Barclays Bank	2,722
(1,150)	Roku Inc	Bank of America Merrill Lynch	(4,806)
(64,240)	Roku Inc	Barclays Bank	(258,887)
(13,000)	Rollins Inc	Bank of America Merrill Lynch	9,669
(112,630)	Rollins Inc	Barclays Bank	(51,810)
(34,570)	Rollins Inc	HSBC	94,722
18,070	Roper Technologies Inc	Barclays Bank	74,810
(5,820)	Ross Stores Inc	Bank of America Merrill Lynch	(21,039)
(15,190)	Ross Stores Inc	Barclays Bank	(82,937)
9,680	Royal Caribbean Cruises Ltd	Barclays Bank	13,939
2,410	Royal Caribbean Cruises Ltd	Citibank	3,470
(8)	Royal Caribbean Cruises Ltd	Credit Suisse	(48)
8,823	Royal Gold Inc	Bank of America Merrill Lynch	15,793
8,110	Royal Gold Inc	Barclays Bank	(649)
13,402	Royal Gold Inc	Credit Suisse	32,419
42,630	Royal Gold Inc	Goldam Sachs	76,308
13,070	Royal Gold Inc	HSBC	41,144

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(10,605)	RPM International Inc	Bank of America Merrill Lynch	2,757
(11,750)	RPM International Inc	Barclays Bank	(27,965)
(5,820)	RPM International Inc	Credit Suisse	5,471
(25,630)	RPM International Inc	Goldam Sachs	6,664
(2,690)	RPM International Inc	HSBC	2,529
(7,581)	RPM International Inc	JP Morgan	7,126
(14,220)	Ryder System Inc	Barclays Bank	(16,211)
(13,070)	Ryder System Inc	HSBC	14,508
(15,100)	S&P Global Inc	Barclays Bank	3,624
(66,880)	Sabre Corp	Barclays Bank	(36,450)
(1,390)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(8,646)
(29,990)	Sage Therapeutics Inc	Barclays Bank	(106,165)
(3,838)	Sage Therapeutics Inc	Citibank	(13,587)
(2,590)	Sage Therapeutics Inc	Goldam Sachs	(16,110)
(10,320)	Sage Therapeutics Inc	HSBC	(63,365)
(10,087)	Sage Therapeutics Inc	JP Morgan	(61,934)
18,670	salesforce.com Inc	Barclays Bank	(12,696)
240	salesforce.com Inc	Credit Suisse	(221)
4,570	salesforce.com Inc	Goldam Sachs	(4,936)
(35,290)	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	14,841
(15,270)	Santander Consumer USA Holdings Inc	Barclays Bank	(2,291)
(15,841)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(224,358)
(9,920)	Sarepta Therapeutics Inc	Barclays Bank	(46,029)
(19,378)	Sarepta Therapeutics Inc	Credit Suisse	(298,034)
(10,120)	Sarepta Therapeutics Inc	HSBC	(155,646)
(15,018)	Sarepta Therapeutics Inc	JP Morgan	(230,977)
(50,356)	Schlumberger Ltd	Bank of America Merrill Lynch	(55,796)
(153,170)	Schlumberger Ltd	Barclays Bank	55,141
448,664	Schneider National Inc 'B'	Goldam Sachs	(210,872)
13,010	Scotts Miracle-Gro Co/The	Barclays Bank	19,125
1,580	Scotts Miracle-Gro Co/The	Citibank	2,323
3,690	Scotts Miracle-Gro Co/The	Goldam Sachs	(18,266)
3,730	Scotts Miracle-Gro Co/The	HSBC	(11,824)
(60)	Seaboard Corp	Bank of America Merrill Lynch	1,924
(210)	Seaboard Corp	Barclays Bank	(4,817)
(50)	Seaboard Corp	Credit Suisse	6,243
(363)	Seaboard Corp	Goldam Sachs	11,638
(26)	Seaboard Corp	HSBC	3,246
(83)	Seaboard Corp	JP Morgan	10,363
32,659	Sealed Air Corp	Bank of America Merrill Lynch	(7,185)
26,240	Sealed Air Corp	Barclays Bank	27,290
3,347	Sealed Air Corp	Citibank	3,481
3,915	Sealed Air Corp	Credit Suisse	(8,730)
39,180	Sealed Air Corp	Goldam Sachs	(8,620)
13,802	Sealed Air Corp	HSBC	(30,778)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
21,771	Sealed Air Corp	JP Morgan	(48,549)
(12,236)	Seattle Genetics Inc	Bank of America Merrill Lynch	(75,863)
(9,630)	Seattle Genetics Inc	Barclays Bank	(20,512)
(36,738)	Seattle Genetics Inc	Credit Suisse	(463,266)
(14,080)	Seattle Genetics Inc	Goldam Sachs	(87,296)
49,990	SEI Investments Co	Goldam Sachs	91,982
27,960	SEI Investments Co	HSBC	60,673
1,170	Sempra Energy	Bank of America Merrill Lynch	202
1,130	Sempra Energy	HSBC	1,002
(28,380)	Sensata Technologies Holding Plc	Barclays Bank	(29,515)
(16,980)	Sensata Technologies Holding Plc	Citibank	(17,659)
(11,791)	Sensata Technologies Holding Plc	Credit Suisse	9,787
(3,090)	Sensata Technologies Holding Plc	Goldam Sachs	711
(3,790)	Sensata Technologies Holding Plc	HSBC	3,146
(55,340)	Service Corp International/US	Barclays Bank	(56,447)
(15,137)	Service Corp International/US	Credit Suisse	(6,206)
(58,036)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	(264,135)
(27,170)	ServiceMaster Global Holdings Inc	Barclays Bank	(43,200)
416	ServiceNow Inc	Bank of America Merrill Lynch	8,769
21,460	ServiceNow Inc	Barclays Bank	22,748
1,310	ServiceNow Inc	Goldam Sachs	27,615
(2,860)	Sherwin-Williams Co/The	Barclays Bank	(22,966)
(400)	Sherwin-Williams Co/The	Goldam Sachs	3,964
3,790	Signature Bank/New York NY	Bank of America Merrill Lynch	2,691
2,940	Signature Bank/New York NY	Barclays Bank	2,852
1,660	Signature Bank/New York NY	Credit Suisse	(883)
9,440	Signature Bank/New York NY	Goldam Sachs	4,524
1,270	Signature Bank/New York NY	HSBC	582
1,830	Signature Bank/New York NY	JP Morgan	(761)
34,724	Silgan Holdings Inc	Bank of America Merrill Lynch	(8,855)
13,466	Silgan Holdings Inc	Citibank	673
28,043	Silgan Holdings Inc	Credit Suisse	(8,132)
41,410	Silgan Holdings Inc	Goldam Sachs	(10,560)
13,270	Silgan Holdings Inc	HSBC	(3,848)
15,181	Silgan Holdings Inc	JP Morgan	(4,402)
38,420	Sinclair Broadcast Group Inc 'A'	Barclays Bank	(37,267)
4,940	Sinclair Broadcast Group Inc 'A'	Citibank	(4,792)
6,550	Sinclair Broadcast Group Inc 'A'	Credit Suisse	(29,999)
18,400	Sinclair Broadcast Group Inc 'A'	HSBC	(84,272)
5,400	Sinclair Broadcast Group Inc 'A'	JP Morgan	(15,328)
(306,310)	Sirius XM Holdings Inc	Bank of America Merrill Lynch	3,063
(126,650)	Sirius XM Holdings Inc	Credit Suisse	(7,599)
(61,720)	Sirius XM Holdings Inc	Goldam Sachs	617
(227,005)	Sirius XM Holdings Inc	HSBC	(13,620)
3,790	Six Flags Entertainment Corp	Citibank	(7,239)



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
4,540	Skechers U.S.A. Inc 'A'	Bank of America Merrill Lynch	(1,740)
7,180	Skechers U.S.A. Inc 'A'	Barclays Bank	3,734
4,640	Skechers U.S.A. Inc 'A'	Citibank	2,413
21,820	Skechers U.S.A. Inc 'A'	HSBC	15,038
(3)	Skechers U.S.A. Inc 'A'	JP Morgan	(3)
(5,230)	Skyworks Solutions Inc	Bank of America Merrill Lynch	1,935
(10,520)	Skyworks Solutions Inc	Barclays Bank	(12,729)
(2,540)	Skyworks Solutions Inc	Goldam Sachs	(6,657)
(2,070)	Skyworks Solutions Inc	HSBC	2,877
99,130	SLM Corp	Bank of America Merrill Lynch	(9,338)
279,620	SLM Corp	Barclays Bank	(53,128)
117,540	SLM Corp	Credit Suisse	(22,640)
(4,370)	Smartsheet Inc 'A'	Bank of America Merrill Lynch	(26,133)
(94,020)	Smartsheet Inc 'A'	Barclays Bank	(233,170)
(9,590)	Smartsheet Inc 'A'	HSBC	(71,733)
11,425	Snap-on Inc	Bank of America Merrill Lynch	(20,500)
950	Snap-on Inc	Barclays Bank	2,632
960	Snap-on Inc	Citibank	2,659
1,050	Snap-on Inc	Credit Suisse	2,941
1,020	Snap-on Inc	Goldam Sachs	(2,050)
1,730	Snap-on Inc	HSBC	(3,940)
(60,287)	SolarWinds Corp	Bank of America Merrill Lynch	663
(37,490)	SolarWinds Corp	Barclays Bank	(6,748)
(11,633)	SolarWinds Corp	Credit Suisse	2,676
(140,381)	SolarWinds Corp	Goldam Sachs	4,211
(78,160)	SolarWinds Corp	HSBC	17,977
26,056	Sonoco Products Co	Bank of America Merrill Lynch	46,380
5,455	Sonoco Products Co	Citibank	11,837
35,699	Sonoco Products Co	Credit Suisse	68,899
29,087	Sonoco Products Co	Goldam Sachs	51,775
20,418	Sonoco Products Co	JP Morgan	39,407
(16,380)	Southern Co/The	Bank of America Merrill Lynch	(812)
(36,690)	Southern Co/The	Barclays Bank	20,363
(11,990)	Southern Co/The	HSBC	(12,889)
42,685	Southwest Airlines Co	Bank of America Merrill Lynch	3,842
24,150	Southwest Airlines Co	Barclays Bank	21,011
(31,099)	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	(35,453)
(112,542)	Spectrum Brands Holdings Inc	Barclays Bank	(140,678)
(4,180)	Spectrum Brands Holdings Inc	Goldam Sachs	(4,765)
(38,622)	Spectrum Brands Holdings Inc	JP Morgan	(383,130)
21,890	Spirit AeroSystems Holdings Inc 'A'	Barclays Bank	(51,004)
5,140	Spirit AeroSystems Holdings Inc 'A'	HSBC	(2,210)
(6,167)	Splunk Inc	Bank of America Merrill Lynch	(183,132)
(10,400)	Splunk Inc	Barclays Bank	(106,808)
(19,160)	Splunk Inc	HSBC	(493,178)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(61,810)	Spotify Technology SA	Barclays Bank	(90,861)
(6,570)	Spotify Technology SA	Goldam Sachs	(33,885)
(3,900)	Spotify Technology SA	HSBC	21,411
(391,460)	Sprint Corp	Barclays Bank	(60,676)
118,600	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(10,517)
219,550	Sprouts Farmers Market Inc	Barclays Bank	17,564
45,890	Sprouts Farmers Market Inc	Credit Suisse	(1,753)
196,900	Sprouts Farmers Market Inc	Goldam Sachs	(23,628)
71,729	Sprouts Farmers Market Inc	HSBC	(6,456)
(2,830)	Square Inc 'A'	Bank of America Merrill Lynch	(13,103)
(8,540)	Square Inc 'A'	Barclays Bank	(13,493)
(57,023)	Square Inc 'A'	Citibank	(90,096)
(4,636)	Square Inc 'A'	Credit Suisse	(31,896)
(26,270)	Square Inc 'A'	Goldam Sachs	(121,630)
(794)	Square Inc 'A'	JP Morgan	(5,463)
(32,907)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(64,827)
(55,320)	SS&C Technologies Holdings Inc	Goldam Sachs	(108,980)
(11,235)	SS&C Technologies Holdings Inc	HSBC	(29,660)
(12,979)	Stanley Black & Decker Inc	Bank of America Merrill Lynch	1,913
(5,990)	Stanley Black & Decker Inc	Barclays Bank	(359)
(3,960)	Stanley Black & Decker Inc	Citibank	(238)
(19,820)	Stanley Black & Decker Inc	Credit Suisse	9,910
(1,080)	Stanley Black & Decker Inc	Goldam Sachs	313
(4,111)	Stanley Black & Decker Inc	HSBC	2,056
(7,110)	Stanley Black & Decker Inc	JP Morgan	3,555
106,673	Starbucks Corp	Bank of America Merrill Lynch	188,811
79,790	Starbucks Corp	Barclays Bank	236,178
74,020	Starbucks Corp	Citibank	219,099
59,184	Starbucks Corp	HSBC	249,165
5,277	Starbucks Corp	JP Morgan	22,216
51,737	Starwood Property Trust Inc (Reit)	Goldam Sachs	24,316
(32,704)	State Street Corp	Bank of America Merrill Lynch	(80,452)
(72,560)	State Street Corp	Barclays Bank	(78,365)
(10,202)	State Street Corp	Citibank	(11,018)
(7,960)	State Street Corp	Goldam Sachs	(19,582)
(2,374)	State Street Corp	HSBC	(4,511)
67,390	Steel Dynamics Inc	Barclays Bank	95,020
(65,830)	Stericycle Inc	Bank of America Merrill Lynch	(116,519)
(3,530)	Stericycle Inc	Barclays Bank	2,577
(15,383)	Stericycle Inc	Citibank	11,230
(50,095)	Stericycle Inc	Credit Suisse	(48,592)
(84,810)	Stericycle Inc	Goldam Sachs	(150,114)
(31,282)	Stericycle Inc	HSBC	(30,344)
(55,428)	Stericycle Inc	JP Morgan	(53,765)
28,770	STERIS Plc	Barclays Bank	(2,877)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
11,760	Sterling Bancorp/DE	Goldam Sachs	382
7,070	Stryker Corp	Bank of America Merrill Lynch	(12,231)
26,170	Stryker Corp	Barclays Bank	76,678
13,229	Stryker Corp	Citibank	38,761
9,831	Stryker Corp	Credit Suisse	46,599
14,080	Stryker Corp	Goldam Sachs	(24,358)
2,080	Stryker Corp	HSBC	9,859
3,243	Stryker Corp	JP Morgan	15,372
(13,960)	SunTrust Banks Inc	Barclays Bank	(4,467)
(3,070)	SunTrust Banks Inc	Goldam Sachs	(1,382)
(24,503)	Switch Inc 'A'	Bank of America Merrill Lynch	8,821
(177,162)	Switch Inc 'A'	Barclays Bank	54,920
(157,803)	Switch Inc 'A'	Credit Suisse	(231,970)
(154,414)	Switch Inc 'A'	HSBC	(226,989)
(39,871)	Switch Inc 'A'	JP Morgan	(58,610)
108,441	Synchrony Financial	Bank of America Merrill Lynch	47,230
93,020	Synchrony Financial	Barclays Bank	53,952
14,896	Synchrony Financial	Citibank	8,640
28,894	Synchrony Financial	Credit Suisse	15,603
55,183	Synchrony Financial	Goldam Sachs	23,729
18,950	Synchrony Financial	HSBC	10,233
56,713	Synchrony Financial	JP Morgan	30,625
(28,483)	Synnex Corp	Barclays Bank	(88,582)
17,050	Synopsys Inc	Barclays Bank	113,894
34,123	Synopsys Inc	Citibank	227,942
12,671	Synopsys Inc	Credit Suisse	74,125
7,980	Synopsys Inc	HSBC	46,683
(176,960)	Synovus Financial Corp	Barclays Bank	(37,162)
(24,679)	Synovus Financial Corp	Credit Suisse	(23,939)
(26,260)	Synovus Financial Corp	Goldam Sachs	(2,626)
51,749	Sysco Corp	Bank of America Merrill Lynch	(9,832)
6,330	Sysco Corp	Barclays Bank	14,939
3,049	T Rowe Price Group Inc	Bank of America Merrill Lynch	5,854
67,410	T Rowe Price Group Inc	Barclays Bank	159,088
4,295	T Rowe Price Group Inc	Citibank	10,136
9,850	T Rowe Price Group Inc	Credit Suisse	37,430
26,040	T Rowe Price Group Inc	Goldam Sachs	49,997
5,850	T Rowe Price Group Inc	HSBC	22,230
556	T Rowe Price Group Inc	JP Morgan	2,113
(4,660)	Take-Two Interactive Software Inc	Barclays Bank	(15,518)
(13,488)	Take-Two Interactive Software Inc	HSBC	(78,905)
(9,978)	Take-Two Interactive Software Inc	JP Morgan	(58,371)
8,790	Tapestry Inc	Bank of America Merrill Lynch	(264)
18,480	Tapestry Inc	Barclays Bank	7,022
7,420	Tapestry Inc	Citibank	2,820

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
15,570	Tapestry Inc	Credit Suisse	(4,347)
10,690	Tapestry Inc	HSBC	(5,345)
8,380	Tapestry Inc	JP Morgan	5,309
(306,257)	Targa Resources Corp	Bank of America Merrill Lynch	752,665
(37,330)	Targa Resources Corp	Barclays Bank	30,611
(59,521)	Targa Resources Corp	Citibank	48,807
(103,834)	Targa Resources Corp	Credit Suisse	331,230
(4,450)	Targa Resources Corp	Goldam Sachs	11,348
(78,583)	Targa Resources Corp	HSBC	250,680
18,110	Target Corp	Barclays Bank	(13,945)
3,810	Target Corp	Citibank	(2,934)
13,470	Target Corp	HSBC	216,146
(47,280)	TCF Financial Corp	Bank of America Merrill Lynch	(57,717)
(14,150)	TCF Financial Corp	Barclays Bank	(16,980)
21,870	TD Ameritrade Holding Corp	Barclays Bank	90,323
7,200	TD Ameritrade Holding Corp	Credit Suisse	87,443
15,910	TD Ameritrade Holding Corp	Goldam Sachs	182,092
6,100	TD Ameritrade Holding Corp	HSBC	70,679
7,515	Teledyne Technologies Inc	Bank of America Merrill Lynch	11,047
340	Teledyne Technologies Inc	Barclays Bank	(1,299)
5,080	Teledyne Technologies Inc	Goldam Sachs	7,468
(4,971)	Teleflex Inc	Bank of America Merrill Lynch	(31,495)
(4,570)	Teleflex Inc	Barclays Bank	(31,990)
(1,236)	Teleflex Inc	Citibank	(8,652)
(9,174)	Teleflex Inc	Credit Suisse	(207,149)
(4,050)	Teleflex Inc	Goldam Sachs	(27,824)
(165)	Teleflex Inc	HSBC	(3,726)
21,813	Telephone & Data Systems Inc	Bank of America Merrill Lynch	3,490
28,740	Telephone & Data Systems Inc	Barclays Bank	10,346
32,333	Telephone & Data Systems Inc	Citibank	11,640
53,310	Telephone & Data Systems Inc	Credit Suisse	1,066
100,270	Telephone & Data Systems Inc	Goldam Sachs	16,043
20,491	Telephone & Data Systems Inc	HSBC	410
116,418	Telephone & Data Systems Inc	JP Morgan	2,328
(10,580)	Tempur Sealy International Inc	Bank of America Merrill Lynch	4,645
(21,710)	Tempur Sealy International Inc	Barclays Bank	(11,289)
(16,874)	Tempur Sealy International Inc	Credit Suisse	15,355
(3,278)	Tempur Sealy International Inc	JP Morgan	2,983
12,880	Teradata Corp	Barclays Bank	(1,288)
10,000	Teradata Corp	JP Morgan	(419)
70,788	Teradyne Inc	Bank of America Merrill Lynch	(209,228)
39,290	Teradyne Inc	Barclays Bank	65,221
54,923	Teradyne Inc	Citibank	91,172
60,160	Teradyne Inc	Credit Suisse	4,816
46,360	Teradyne Inc	Goldam Sachs	(146,034)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
55,892	Teradyne Inc	HSBC	6,148
(2,090)	Tesla Inc	Bank of America Merrill Lynch	50,014
(10,870)	Tesla Inc	Barclays Bank	52,176
(14,925)	Tesla Inc	Credit Suisse	132,832
(4,280)	Tesla Inc	Goldam Sachs	102,420
23,040	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	9,102
5,370	Texas Capital Bancshares Inc	Credit Suisse	2,841
71,209	Texas Instruments Inc	Bank of America Merrill Lynch	242,952
1,630	Texas Instruments Inc	Barclays Bank	7,156
30,407	Texas Instruments Inc	Citibank	133,487
43,734	Texas Instruments Inc	Credit Suisse	56,417
20,818	Texas Instruments Inc	HSBC	26,855
13,750	Texas Instruments Inc	JP Morgan	17,738
(67,397)	TFS Financial Corp	Bank of America Merrill Lynch	(42,460)
(46,530)	TFS Financial Corp	Barclays Bank	(25,592)
(22,468)	TFS Financial Corp	Citibank	(12,357)
(36,200)	TFS Financial Corp	Credit Suisse	(22,806)
(21,986)	TFS Financial Corp	Goldam Sachs	(13,851)
(12,090)	TFS Financial Corp	HSBC	(7,617)
(50,411)	TFS Financial Corp	JP Morgan	(31,759)
(1,400)	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	(9,842)
(10,880)	Thermo Fisher Scientific Inc	Barclays Bank	(66,042)
66,150	Thomson Reuters Corp	Barclays Bank	(40,352)
657	Thomson Reuters Corp	Credit Suisse	2,221
(29,150)	Thor Industries Inc	Bank of America Merrill Lynch	27,077
(11,355)	Thor Industries Inc	Credit Suisse	44,512
(26,805)	Thor Industries Inc	HSBC	105,076
(5,320)	Tiffany & Co	Bank of America Merrill Lynch	(47,789)
(45,320)	Tiffany & Co	Barclays Bank	(365,732)
(10,260)	Tiffany & Co	Goldam Sachs	(87,210)
(3,399)	Tiffany & Co	HSBC	(26,886)
49,768	Timken Co/The	Bank of America Merrill Lynch	(62,210)
32,260	Timken Co/The	Barclays Bank	12,904
4,690	Timken Co/The	Citibank	1,876
13,456	Timken Co/The	Credit Suisse	(13,456)
3,650	Timken Co/The	Goldam Sachs	(4,563)
15,653	Timken Co/The	HSBC	(15,653)
34,297	Timken Co/The	JP Morgan	(34,297)
48,506	TJX Cos Inc/The	Bank of America Merrill Lynch	72,759
34,640	TJX Cos Inc/The	Barclays Bank	74,130
28,471	TJX Cos Inc/The	HSBC	59,504
(7,300)	T-Mobile US Inc	Bank of America Merrill Lynch	(7,081)
(24,487)	T-Mobile US Inc	Credit Suisse	46,525
4,190	Toll Brothers Inc	HSBC	4,477
2,400	Toro Co/The	Barclays Bank	2,592

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
9,820	Toro Co/The	Credit Suisse	5,892
6,050	Tractor Supply Co	Bank of America Merrill Lynch	(24,140)
98,940	Tractor Supply Co	Barclays Bank	(268,127)
50,140	Tractor Supply Co	Credit Suisse	(16,045)
7,710	Tractor Supply Co	JP Morgan	(2,467)
(42,490)	Trade Desk Inc/The 'A'	Barclays Bank	(978,970)
(6,410)	Trade Desk Inc/The 'A'	Goldam Sachs	(241,016)
(350)	Trade Desk Inc/The 'A'	HSBC	(24,927)
(437,450)	Transocean Ltd	Barclays Bank	(113,737)
(332,994)	Transocean Ltd	HSBC	129,868
(30,211)	TransUnion	Bank of America Merrill Lynch	(31,419)
(20,297)	TransUnion	Credit Suisse	(126,450)
(30,610)	TransUnion	Goldam Sachs	(31,834)
(4,549)	TransUnion	HSBC	(28,340)
(3,642)	TransUnion	JP Morgan	(22,690)
(14,730)	Travelers Cos Inc/The	Barclays Bank	(24,010)
(20,810)	TreeHouse Foods Inc	Bank of America Merrill Lynch	11,237
(32,910)	TreeHouse Foods Inc	Barclays Bank	(42,125)
(28,017)	TreeHouse Foods Inc	Credit Suisse	(2,522)
(29,820)	TreeHouse Foods Inc	Goldam Sachs	16,103
(37,971)	TreeHouse Foods Inc	HSBC	(3,417)
(29,419)	TreeHouse Foods Inc	JP Morgan	(2,648)
(40,781)	Trinity Industries Inc	Bank of America Merrill Lynch	4,078
(275,410)	Trinity Industries Inc	Barclays Bank	55,082
(75,063)	Trinity Industries Inc	Citibank	15,013
(43,838)	Trinity Industries Inc	Credit Suisse	7,014
(13,910)	Trinity Industries Inc	HSBC	2,226
(54,007)	Trinity Industries Inc	JP Morgan	8,641
45,010	TripAdvisor Inc	Bank of America Merrill Lynch	(49,225)
100,350	TripAdvisor Inc	Barclays Bank	61,213
13,070	TripAdvisor Inc	Credit Suisse	(35,588)
31,460	TripAdvisor Inc	Goldam Sachs	(80,223)
9,704	TripAdvisor Inc	HSBC	(32,702)
(25,063)	Twilio Inc 'A'	Bank of America Merrill Lynch	(71,430)
(43,040)	Twilio Inc 'A'	Barclays Bank	81,776
(10,798)	Twilio Inc 'A'	Credit Suisse	(98,910)
(900)	Twilio Inc 'A'	Goldam Sachs	(2,565)
(34,890)	Twilio Inc 'A'	HSBC	(319,592)
23,720	Twitter Inc	Bank of America Merrill Lynch	40,087
60,080	Twitter Inc	Barclays Bank	54,673
11,930	Twitter Inc	Credit Suisse	20,639
5,810	Twitter Inc	HSBC	9,627
26,300	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	4,471
14,777	Two Harbors Investment Corp (Reit)	Citibank	1,773
245,010	Two Harbors Investment Corp (Reit)	Goldam Sachs	41,652

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
86,816	Two Harbors Investment Corp (Reit)	JP Morgan	7,813
(19,557)	Tyler Technologies Inc	Bank of America Merrill Lynch	(97,131)
(5,250)	Tyler Technologies Inc	Barclays Bank	(14,700)
(3,892)	Tyler Technologies Inc	Citibank	(10,898)
(11,691)	Tyler Technologies Inc	Credit Suisse	(142,513)
(4,750)	Tyler Technologies Inc	Goldam Sachs	(24,130)
(3,450)	Tyler Technologies Inc	HSBC	(42,056)
(4,459)	Tyler Technologies Inc	JP Morgan	(54,355)
(1,670)	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	718
(16,000)	Tyson Foods Inc 'A'	Barclays Bank	(55,840)
(30,814)	Tyson Foods Inc 'A'	Goldam Sachs	13,250
(12,230)	Tyson Foods Inc 'A'	HSBC	(88,912)
(2,380)	Tyson Foods Inc 'A'	JP Morgan	(17,303)
(229,530)	Uber Technologies Inc	Bank of America Merrill Lynch	(697,771)
(38,450)	Uber Technologies Inc	Barclays Bank	(10,382)
(58,180)	Uber Technologies Inc	Citibank	(15,709)
(111,470)	Uber Technologies Inc	Goldam Sachs	(338,869)
(3,500)	Ubiquiti Inc	Barclays Bank	(9,520)
(1,730)	Ubiquiti Inc	Citibank	(4,706)
(8,780)	Ubiquiti Inc	Credit Suisse	(115,411)
(16,400)	UGI Corp	Barclays Bank	2,296
(5,280)	UGI Corp	Goldam Sachs	(3,538)
(35,280)	UGI Corp	HSBC	94,550
5,840	Ulta Salon Cosmetics & Fragrance Inc	Barclays Bank	33,872
740	Ulta Salon Cosmetics & Fragrance Inc	JP Morgan	375
(34,498)	Umpqua Holdings Corp	Bank of America Merrill Lynch	(5,002)
(229,022)	Umpqua Holdings Corp	Goldam Sachs	(33,208)
(23,330)	Umpqua Holdings Corp	HSBC	6,649
50,728	Under Armour Inc 'A'	Bank of America Merrill Lynch	65,946
12,931	Under Armour Inc 'A'	Citibank	21,465
34,340	Under Armour Inc 'A'	Credit Suisse	52,540
56,529	Under Armour Inc 'A'	HSBC	86,489
65,950	Under Armour Inc 'A'	JP Morgan	100,903
(15,130)	Under Armour Inc 'C'	Barclays Bank	(27,385)
(59,921)	Under Armour Inc 'C'	Credit Suisse	(95,274)
10,745	Union Pacific Corp	Bank of America Merrill Lynch	(2,579)
5,120	Union Pacific Corp	Barclays Bank	461
29,953	United Airlines Holdings Inc	Bank of America Merrill Lynch	14,078
30,623	United Airlines Holdings Inc	Citibank	36,748
33,709	United Airlines Holdings Inc	Credit Suisse	(15,506)
16,092	United Airlines Holdings Inc	HSBC	(7,402)
61,550	United Continental Holdings Inc	Barclays Bank	73,860
23,750	United Continental Holdings Inc	Goldam Sachs	11,163
16,810	United Parcel Service Inc 'B'	Barclays Bank	11,935
6,260	United Parcel Service Inc 'B'	Credit Suisse	(22,758)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
16,380	United Parcel Service Inc 'B'	HSBC	(69,943)
1,450	United Parcel Service Inc 'B'	JP Morgan	(1,802)
11,400	United Rentals Inc	Barclays Bank	4,788
1,250	United Rentals Inc	Citibank	525
6,170	United Rentals Inc	HSBC	(2,406)
24,632	United States Cellular Corp	Bank of America Merrill Lynch	(7,143)
5,800	United States Cellular Corp	Barclays Bank	2,204
14,965	United States Cellular Corp	Citibank	5,687
14,920	United States Cellular Corp	Credit Suisse	(18,352)
16,000	United States Cellular Corp	HSBC	(19,680)
18,154	United States Cellular Corp	JP Morgan	(22,329)
(128,420)	United States Steel Corp	Barclays Bank	68,063
(96,216)	United States Steel Corp	Citibank	50,994
(14,107)	United States Steel Corp	JP Morgan	9,028
(6,740)	United Therapeutics Corp	Bank of America Merrill Lynch	(10,064)
(8,800)	United Therapeutics Corp	Barclays Bank	1,936
(2,810)	United Therapeutics Corp	Goldam Sachs	5,694
4,450	UnitedHealth Group Inc	Barclays Bank	11,837
(238,896)	Univar Inc	Barclays Bank	(81,225)
(117,319)	Univar Solutions Inc	Bank of America Merrill Lynch	(10,378)
(2,445)	Univar Solutions Inc	Citibank	(831)
(41,366)	Univar Solutions Inc	Credit Suisse	14,892
(123,080)	Univar Solutions Inc	HSBC	44,309
(41,327)	Univar Solutions Inc	JP Morgan	14,878
(2,330)	Universal Display Corp	Bank of America Merrill Lynch	12,069
(5,780)	Universal Display Corp	Barclays Bank	(24,334)
(1,750)	Universal Display Corp	Goldam Sachs	9,065
21,480	Universal Health Services Inc 'B'	Barclays Bank	(4,296)
2,290	Universal Health Services Inc 'B'	Goldam Sachs	(11,794)
1,390	Universal Health Services Inc 'B'	JP Morgan	(2,468)
78,180	Unum Group	Barclays Bank	55,508
17,443	Unum Group	Citibank	12,385
5,140	Unum Group	HSBC	4,729
35,627	Unum Group	JP Morgan	32,777
10,887	US Bancorp	Credit Suisse	12,134
19,360	US Bancorp	Goldam Sachs	18,823
15,864	US Bancorp	HSBC	20,861
48,630	US Foods Holding Corp	Barclays Bank	67,596
(11,104)	Vail Resorts Inc	Bank of America Merrill Lynch	(66,267)
(6,320)	Vail Resorts Inc	Barclays Bank	(77,167)
(2,414)	Vail Resorts Inc	Citibank	(29,475)
(5,023)	Vail Resorts Inc	Credit Suisse	(40,737)
(9,685)	Vail Resorts Inc	JP Morgan	(78,545)
(3,890)	Valero Energy Corp	Bank of America Merrill Lynch	16,455
(33,950)	Valero Energy Corp	Barclays Bank	38,364



保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(9,440)	Valero Energy Corp	Goldam Sachs	39,931
(9,572)	Valmont Industries Inc	Bank of America Merrill Lynch	(5,169)
(50,070)	Valvoline Inc	Bank of America Merrill Lynch	9,013
(130,760)	Valvoline Inc	Barclays Bank	20,922
(2,910)	Valvoline Inc	HSBC	931
2,727	Varian Medical Systems Inc	Bank of America Merrill Lynch	14,317
20,970	Varian Medical Systems Inc	Barclays Bank	45,715
11,900	Varian Medical Systems Inc	Goldam Sachs	62,475
(3,480)	Veeva Systems Inc 'A'	Barclays Bank	10,718
8,376	VeriSign Inc	Bank of America Merrill Lynch	35,095
86,460	VeriSign Inc	Barclays Bank	221,338
14,986	VeriSign Inc	Citibank	38,364
12,998	VeriSign Inc	Credit Suisse	93,716
17,210	VeriSign Inc	Goldam Sachs	72,110
21,269	VeriSign Inc	JP Morgan	153,349
(3,860)	Verisk Analytics Inc	Bank of America Merrill Lynch	(20,832)
(8,640)	Verisk Analytics Inc	Barclays Bank	(20,477)
(5,980)	Verisk Analytics Inc	Goldam Sachs	(42,877)
4,690	Verizon Communications Inc	Bank of America Merrill Lynch	4,221
19,670	Verizon Communications Inc	Barclays Bank	12,982
5,500	Verizon Communications Inc	Goldam Sachs	4,950
7,480	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	82,056
29,670	Vertex Pharmaceuticals Inc	Barclays Bank	82,186
8,230	Vertex Pharmaceuticals Inc	Credit Suisse	160,156
17,780	Vertex Pharmaceuticals Inc	Goldam Sachs	195,047
1,370	Vertex Pharmaceuticals Inc	HSBC	26,660
880	Vertex Pharmaceuticals Inc	JP Morgan	17,125
12,940	VF Corp	Goldam Sachs	23,551
64,681	Viacom Inc 'B'	Bank of America Merrill Lynch	66,621
180,440	Viacom Inc 'B'	Barclays Bank	79,394
4,669	Viacom Inc 'B'	Citibank	2,054
97,595	Viacom Inc 'B'	Credit Suisse	130,777
27,510	Viacom Inc 'B'	Goldam Sachs	23,668
95,793	Viacom Inc 'B'	HSBC	128,363
27,035	Viacom Inc 'B'	JP Morgan	36,227
(2,610)	ViaSat Inc	Bank of America Merrill Lynch	(4,359)
(125,027)	ViaSat Inc	Barclays Bank	(17,504)
(4,250)	ViaSat Inc	Goldam Sachs	1,795
(9,250)	ViaSat Inc	HSBC	(25,808)
(92,736)	Virtu Financial Inc 'A'	Bank of America Merrill Lynch	51,932
(113,900)	Virtu Financial Inc 'A'	Barclays Bank	61,506
(24,655)	Virtu Financial Inc 'A'	Citibank	13,314
(16,298)	Virtu Financial Inc 'A'	Credit Suisse	1,630
(113,907)	Virtu Financial Inc 'A'	Goldam Sachs	63,788
(33,120)	Virtu Financial Inc 'A'	HSBC	3,312

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(87,283)	Virtu Financial Inc 'A'	JP Morgan	8,728
85,210	Visa Inc 'A'	Barclays Bank	373,220
42,995	Visa Inc 'A'	Credit Suisse	209,816
14,450	Visa Inc 'A'	Goldam Sachs	58,956
12,780	Vistra Energy Corp	Bank of America Merrill Lynch	(2,033)
153,780	Vistra Energy Corp	Barclays Bank	(36,907)
37,220	Vistra Energy Corp	Credit Suisse	(154)
29,310	Vistra Energy Corp	HSBC	7,546
14,200	VMware Inc 'A'	Bank of America Merrill Lynch	(160,886)
17,180	VMware Inc 'A'	Barclays Bank	(151,528)
1,420	VMware Inc 'A'	Citibank	(12,524)
13,690	VMware Inc 'A'	Credit Suisse	(109,590)
1,210	VMware Inc 'A'	Goldam Sachs	(13,709)
4,145	VMware Inc 'A'	JP Morgan	(32,787)
17,380	Voya Financial Inc	Bank of America Merrill Lynch	8,482
43,360	Voya Financial Inc	Barclays Bank	18,211
99,855	Voya Financial Inc	Citibank	41,939
58,340	Voya Financial Inc	Credit Suisse	48,643
14,550	Voya Financial Inc	HSBC	12,200
(21,370)	Wabtec Corp	Barclays Bank	44,877
(54,390)	Wabtec Corp	Goldam Sachs	112,587
(9,560)	Walgreens Boots Alliance Inc	Barclays Bank	6,788
(2,770)	Walmart Inc	Bank of America Merrill Lynch	485
(12,200)	Walmart Inc	Barclays Bank	(5,246)
(2,550)	Walmart Inc	Goldam Sachs	(1,450)
(84,510)	Walt Disney Co/The - CDI	Barclays Bank	(268,742)
(19,850)	Walt Disney Co/The - CDI	Citibank	(63,123)
(85,210)	Walt Disney Co/The - CDI	Goldam Sachs	(579,428)
(73,959)	Walt Disney Co/The - CDI	HSBC	(999,186)
(17,167)	Walt Disney Co/The - CDI	JP Morgan	(231,926)
10,402	Waste Management Inc	Bank of America Merrill Lynch	8,738
21,290	Waste Management Inc	Barclays Bank	47,477
4,064	Waste Management Inc	HSBC	8,006
(2,880)	Waters Corp	Barclays Bank	(12,528)
(2,140)	Waters Corp	HSBC	(27,799)
(5,681)	Watsco Inc	Bank of America Merrill Lynch	(2,045)
(19,584)	Watsco Inc	Barclays Bank	(45,043)
(5,047)	Watsco Inc	Credit Suisse	(11,154)
(24,035)	Wayfair Inc 'A'	Bank of America Merrill Lynch	(60,568)
(68,750)	Wayfair Inc 'A'	Barclays Bank	(104,500)
(2,638)	Wayfair Inc 'A'	Citibank	(4,010)
(3,085)	Wayfair Inc 'A'	Credit Suisse	(6,201)
(10,140)	Wayfair Inc 'A'	Goldam Sachs	(25,553)
(11,097)	Wayfair Inc 'A'	HSBC	(22,305)
(21,696)	Wayfair Inc 'A'	JP Morgan	(43,609)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
12,580	Webster Financial Corp	Bank of America Merrill Lynch	7,825
15,190	Webster Financial Corp	Barclays Bank	15,494
1,889	Webster Financial Corp	Citibank	1,927
32,132	Webster Financial Corp	Credit Suisse	5,462
10,660	Webster Financial Corp	Goldam Sachs	5,543
5,759	Webster Financial Corp	JP Morgan	979
(32,730)	WEC Energy Group Inc	Barclays Bank	(27,493)
(8,660)	WEC Energy Group Inc	Goldam Sachs	(11,258)
(1,400)	WellCare Health Plans Inc	Bank of America Merrill Lynch	(9,073)
(6,892)	Wells Fargo & Co	Bank of America Merrill Lynch	(3,791)
(210,330)	Wells Fargo & Co	Barclays Bank	(14,723)
(35,454)	Wells Fargo & Co	Credit Suisse	(8,864)
(12,728)	Wells Fargo & Co	JP Morgan	(3,182)
13,783	WESCO International Inc	Bank of America Merrill Lynch	(16,677)
96,430	WESCO International Inc	Barclays Bank	(27,965)
3,310	WESCO International Inc	Citibank	(960)
17,174	WESCO International Inc	Credit Suisse	(19,750)
19,150	WESCO International Inc	Goldam Sachs	(23,172)
31,040	WESCO International Inc	HSBC	(35,696)
19,686	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(17,521)
3,870	West Pharmaceutical Services Inc	Barclays Bank	11,068
3,031	West Pharmaceutical Services Inc	Credit Suisse	4,637
(34,616)	Western Digital Corp	Bank of America Merrill Lynch	4,154
(66,920)	Western Digital Corp	Barclays Bank	(117,779)
(11,960)	Western Digital Corp	HSBC	21,528
(80,586)	Western Digital Corp	JP Morgan	145,055
37,680	Western Union Co/The	Bank of America Merrill Lynch	(1,445)
38,380	Western Union Co/The	Barclays Bank	1,919
14,950	Western Union Co/The	Credit Suisse	8,738
30,630	Western Union Co/The	Goldam Sachs	7,658
(7,712)	Westinghouse Air Brake Technologies Corp	Bank of America Merrill Lynch	15,964
(45,451)	Westinghouse Air Brake Technologies Corp	Credit Suisse	50,451
(31,301)	Westinghouse Air Brake Technologies Corp	HSBC	34,744
(20,944)	Westinghouse Air Brake Technologies Corp	JP Morgan	23,248
(10,369)	Westlake Chemical Corp	Bank of America Merrill Lynch	20,842
(81,530)	Westlake Chemical Corp	Barclays Bank	(39,134)
(6,880)	Westlake Chemical Corp	Citibank	(3,302)
(35,880)	Westlake Chemical Corp	Goldam Sachs	72,119
(26,320)	Westlake Chemical Corp	HSBC	143,444
(17,121)	Westlake Chemical Corp	JP Morgan	93,309
(79,470)	Westrock Co	Barclays Bank	(121,589)
(4,045)	WEX Inc	Bank of America Merrill Lynch	(11,205)
(2,350)	WEX Inc	Goldam Sachs	(6,510)
(2,430)	WEX Inc	HSBC	(17,059)
1,160	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	13,539

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
4,972	White Mountains Insurance Group Ltd	Barclays Bank	99,639
(5)	White Mountains Insurance Group Ltd	Citibank	(100)
2,063	White Mountains Insurance Group Ltd	Credit Suisse	5,818
(12,380)	Williams Cos Inc/The	Bank of America Merrill Lynch	(6,322)
(11,800)	Williams Cos Inc/The	Goldam Sachs	(4,702)
4,360	Williams-Sonoma Inc	Barclays Bank	15,304
21,057	Williams-Sonoma Inc	Credit Suisse	40,950
2,370	Williams-Sonoma Inc	Goldam Sachs	1,252
49,125	Williams-Sonoma Inc	HSBC	83,021
(8,808)	Willis Towers Watson Plc	Citibank	(59,014)
(8,132)	Willis Towers Watson Plc	Credit Suisse	(92,380)
(2,510)	Willis Towers Watson Plc	HSBC	(28,514)
(730)	Willis Towers Watson Plc	JP Morgan	(8,293)
6,840	Wintrust Financial Corp	Bank of America Merrill Lynch	10,810
6,260	Wintrust Financial Corp	Barclays Bank	5,446
5,600	Wintrust Financial Corp	Citibank	4,872
4,410	Wintrust Financial Corp	Credit Suisse	3,825
3,980	Wintrust Financial Corp	HSBC	6,305
45,650	Woodward Inc	Barclays Bank	278,465
1,590	Woodward Inc	Goldam Sachs	5,342
1,360	Woodward Inc	JP Morgan	9,343
990	Workday Inc 'A'	Citibank	6,564
(55,520)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(203,409)
(130,641)	World Wrestling Entertainment Inc 'A'	Barclays Bank	(185,510)
(19,520)	World Wrestling Entertainment Inc 'A'	HSBC	(135,664)
(448,300)	WPX Energy Inc	Barclays Bank	(26,898)
(50,950)	WPX Energy Inc	HSBC	37,194
23,401	WR Grace & Co	Bank of America Merrill Lynch	(15,679)
6,641	WR Grace & Co	Credit Suisse	(9,497)
5,520	WR Grace & Co	Goldam Sachs	(3,698)
8,039	WW Grainger Inc	Bank of America Merrill Lynch	(38,105)
3,280	WW Grainger Inc	Barclays Bank	(886)
1,210	WW Grainger Inc	Credit Suisse	(3,095)
886	WW Grainger Inc	HSBC	(5,484)
660	WW Grainger Inc	JP Morgan	(2,683)
109,895	Wyndham Destinations Inc	Goldam Sachs	103,301
62,278	Wyndham Destinations Inc	HSBC	(17,438)
(28,123)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	(59,874)
(77,138)	Wyndham Hotels & Resorts Inc	Barclays Bank	(80,224)
(22,316)	Wyndham Hotels & Resorts Inc	Credit Suisse	(53,112)
(8,600)	Wyndham Hotels & Resorts Inc	Goldam Sachs	(15,949)
(17,051)	Wynn Resorts Ltd	Bank of America Merrill Lynch	(56,665)
(30,380)	Wynn Resorts Ltd	Barclays Bank	(65,621)
(5,198)	Wynn Resorts Ltd	Citibank	(11,228)
(7,633)	Wynn Resorts Ltd	Credit Suisse	39,310

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(6,044)	Wynn Resorts Ltd	HSBC	31,127
2,630	Xcel Energy Inc	Bank of America Merrill Lynch	2,393
80,750	Xcel Energy Inc	Barclays Bank	41,990
3,350	Xcel Energy Inc	Citibank	1,742
5,200	Xcel Energy Inc	Credit Suisse	1,037
17,360	Xcel Energy Inc	Goldam Sachs	13,070
3,240	Xcel Energy Inc	HSBC	5,508
2,960	Xcel Energy Inc	JP Morgan	5,032
63,629	Xerox Holdings Corp	Bank of America Merrill Lynch	(5,727)
46,500	Xerox Holdings Corp	Barclays Bank	(9,765)
15,370	Xerox Holdings Corp	Citibank	(3,228)
7,173	Xerox Holdings Corp	Credit Suisse	-
106,450	Xerox Holdings Corp	Goldam Sachs	(9,581)
14,017	Xerox Holdings Corp	JP Morgan	-
26,560	Xilinx Inc	Barclays Bank	76,758
31,930	Xilinx Inc	Goldam Sachs	(5,109)
4,020	Xilinx Inc	HSBC	(8,040)
(15,750)	XPO Logistics Inc	Bank of America Merrill Lynch	(7,403)
(55,510)	XPO Logistics Inc	Barclays Bank	(44,963)
(3,460)	XPO Logistics Inc	Goldam Sachs	(1,626)
(57,097)	Xylem Inc/NY	Bank of America Merrill Lynch	9,490
(9,790)	Xylem Inc/NY	Barclays Bank	(4,895)
(16,327)	Xylem Inc/NY	Citibank	(8,164)
(14,804)	Xylem Inc/NY	Credit Suisse	(888)
(32,220)	Xylem Inc/NY	Goldam Sachs	5,155
(30,957)	Xylem Inc/NY	HSBC	(1,857)
(12,217)	Xylem Inc/NY	JP Morgan	(733)
32,770	Yum! Brands Inc	Barclays Bank	96,999
63,911	Yum! Brands Inc	Credit Suisse	107,370
2,940	Yum! Brands Inc	Goldam Sachs	7,295
47,412	Yum! Brands Inc	HSBC	79,652
(14,733)	Zayo Group Holdings Inc	Bank of America Merrill Lynch	737
(50,089)	Zayo Group Holdings Inc	Goldam Sachs	2,504
10,010	Zebra Technologies Corp 'A'	Barclays Bank	92,292
(67,067)	Zendesk Inc	Bank of America Merrill Lynch	(256,867)
(2,330)	Zendesk Inc	Barclays Bank	(862)
(9,696)	Zendesk Inc	Credit Suisse	(81,834)
(4,560)	Zendesk Inc	Goldam Sachs	(17,465)
(9,455)	Zendesk Inc	JP Morgan	(79,800)
(36,860)	Zillow Group Inc 'C'	Barclays Bank	69,665
(188,908)	Zillow Group Inc 'C'	Credit Suisse	(301,748)
(153,480)	Zillow Group Inc 'C'	HSBC	(254,777)
(3,750)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	3,488
(4,190)	Zimmer Biomet Holdings Inc	Barclays Bank	(8,506)
(14,020)	Zimmer Biomet Holdings Inc	HSBC	(25,937)

保有高	銘柄	取引相手	未実現純評価 益/(損) (米ドル)
	米国(続き)		
(22,270)	Zimmer Biomet Holdings Inc	JP Morgan	(41,200)
25,555	Zions Bancorp NA	Bank of America Merrill Lynch	10,222
29,480	Zions Bancorp NA	Barclays Bank	(295)
4,170	Zions Bancorp NA	Citibank	(42)
51,715	Zions Bancorp NA	Credit Suisse	(50,917)
57,970	Zions Bancorp NA	HSBC	(64,926)
101	Zoetis Inc	Bank of America Merrill Lynch	322
6,410	Zoetis Inc	Barclays Bank	8,333
10,755	Zoetis Inc	Credit Suisse	34,954
(10,340)	Zscaler Inc	Barclays Bank	(58,731)
(4,540)	Zscaler Inc	Goldam Sachs	(28,012)
(32,150)	Zscaler Inc	HSBC	(260,415)
46,260	Zynga Inc 'A'	Bank of America Merrill Lynch	(1,286)
180,280	Zynga Inc 'A'	Barclays Bank	29,746
41,310	Zynga Inc 'A'	Credit Suisse	(1,033)
86,170	Zynga Inc 'A'	Goldam Sachs	(1,327)
37,780	Zynga Inc 'A'	JP Morgan	(945)
			<u>(19,037,336)</u>
合計			<u>(41,136,092)</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 2019年11月30日現在

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
CCCDS	USD 106,866,540	ファンドはMarkit CDX.NA.HY.25 Version 8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	20/12/2024	(872,719)	(8,260,008)
CCCDS	USD 324,508,300	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	20/12/2024	(522,926)	(7,855,668)
CCCDS	EUR 237,939,600	ファンドは1.000%の固定金利を受け取り、Markit iTraxx Europe Series 23 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	20/12/2024	620,576	6,932,634
CCCDS	EUR 66,647,700	ファンドは5.000%の固定金利を受け取り、Markit iTraxx Europe Crossover Series 30 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	20/12/2024	(825,740)	9,623,976
CCIRS	SEK 772,877,000	ファンドは0.070%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	18/3/2025	(1,113,143)	(1,121,536)
CCIRS	SEK 830,234,000	ファンドは0.175%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	18/3/2025	(712,218)	(748,105)
CCIRS	SEK 1,267,106,000	ファンドは0.254%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	18/3/2025	(670,963)	(617,381)
CCIRS	SEK 459,465,000	ファンドは0.312%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	18/3/2025	(102,250)	(84,268)
CCIRS	SEK 582,184,000	ファンドは0.340%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	18/3/2030	(1,462,903)	(1,520,710)
CCIRS	GBP 732,567,000	ファンドは0.590%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	18/3/2025	(11,044,983)	(11,024,665)
CCIRS	AUD 197,310,544	ファンドは0.907%の固定金利を受け取り、6ヶ月AUD Austalia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	18/3/2025	(34,837)	(32,908)
CCIRS	AUD 42,257,021	ファンドは0.952%の固定金利を受け取り、6ヶ月AUD Austalia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	18/3/2025	55,709	56,127
CCIRS	AUD 213,420,000	ファンドは1.285%の固定金利を受け取り、6ヶ月AUD Austalia Bank Bill Swap Rateの変動金利を支払う	Bank of America Merrill Lynch	18/3/2030	450,968	698,114

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
CCIRS	USD 84,517,000	ファンドは1.330%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	18/3/2030	(2,880,006)	(2,885,144)
CCIRS	CAD 163,086,000	ファンドは1.415%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	18/3/2025	(2,273,849)	(2,410,079)
CCIRS	HKD 327,424,000	ファンドは1.422%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	18/3/2025	(246,035)	(726,240)
CCIRS	USD 21,230,000	ファンドは1.495%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	18/3/2030	(401,773)	(400,601)
CCIRS	SGD 228,540,668	ファンドは1.531%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	18/3/2025	403,232	405,617
CCIRS	SGD 419,814,844	ファンドは1.564%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	18/3/2025	1,231,674	1,236,053
CCIRS	ZAR 6,296,831,423	ファンドは6.885%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	18/3/2025	(5,788,282)	(5,782,123)
CCIRS	ZAR 1,738,393,857	ファンドは6.886%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	18/3/2025	(1,593,106)	(1,591,418)
CCIRS	CAD 196,589,000	ファンドは3ヶ月CAD CDORの変動金利を受け取り、1.525%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2030	4,964,065	5,270,467
CCIRS	GBP 325,834,000	ファンドは6ヶ月GBP LIBORの変動金利を受け取り、0.625%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2030	11,629,413	11,879,349
CCIRS	HKD 327,424,000	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、1.422%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	167,043	726,240
CCIRS	HKD 1,983,873,538	ファンドは3ヶ月HKD HIBORの変動金利を受け取り、1.465%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	3,879,977	3,883,621
CCIRS	MXN 1,484,267,000	ファンドは1ヶ月MXN Mexican Interbank Rateの変動金利を受け取り、6.440%の固定金利を支払う	Bank of America Merrill Lynch	12/3/2025	686,867	687,945



種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
CCIRS	MXN 1,012,282,000	ファンドは1ヶ月MXN Mexican Interbank Rateの変動金利を受け取り、6.555%の固定金利を支払う	Bank of America Merrill Lynch	12/3/2025	218,541	219,291
CCIRS	PLN 2,097,081,196	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、1.645%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	79,801	87,488
CCIRS	PLN 189,551,576	ファンドは6ヶ月PLN WIBORの変動金利を受け取り、1.740%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	(211,719)	(211,025)
CCIRS	USD 555,330,000	ファンドは3ヶ月USD LIBORの変動金利を受け取り、1.180%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	10,430,094	10,563,937
IRS	EUR 96,329,500	ファンドは0.000%の固定金利を受け取り、6ヶ月EUR LIBORの変動金利を支払う	Bank of America Merrill Lynch	18/3/2030	(3,182,165)	(3,038,993)
IRS	CNY 436,967,000	ファンドは2.910%の固定金利を受け取り、3ヶ月CNY REPOの変動金利を支払う	Bank of America Merrill Lynch	18/3/2025	(123,843)	(123,843)
IRS	EUR 848,395,000	ファンドは6ヶ月EUR LIBORの変動金利を受け取り、0.000%の固定金利を支払う	Bank of America Merrill Lynch	18/3/2025	13,636,928	13,639,653
IRS	KRW 211,702,313,804	ファンドは1.128%の固定金利を受け取り、3ヶ月KRW KSDAの変動金利を支払う	BNP Paribas	18/3/2025	(1,541,594)	(1,541,594)
IRS	CNY 425,445,955	ファンドは2.796%の固定金利を受け取り、6ヶ月CNY 7D China Fixing Repo Ratesの変動金利を支払う	BNP Paribas	18/3/2025	(438,808)	(438,808)
IRS	CNY 540,569,000	ファンドは2.800%の固定金利を受け取り、3ヶ月CNY REPOの変動金利を支払う	Citibank	18/3/2025	(543,359)	(543,359)
IRS	INR 1,716,819,800	ファンドは4.925%の固定金利を受け取り、6ヶ月INR India National Stock Exchange NSE Interbank Offer Rateの変動金利を支払う	Citibank	18/3/2025	(61,294)	(61,294)
IRS	CNY 194,617,000	ファンドは3.105%の固定金利を受け取り、3ヶ月CNY 7D China Fixing Repo Ratesの変動金利を支払う	HSBC	18/3/2025	193,847	193,847
IRS	THB 6,161,370,000	ファンドは6ヶ月THB Thailand Fixing Rateの変動金利を受け取り、1.305%の固定金利を支払う	HSBC	18/3/2025	(383,042)	(383,042)
TRS	BRL 476	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexの変動金利を支払う	Bank of America Merrill Lynch	18/12/2019	(374,984)	(374,984)

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
TRS	BRL 452	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexの変動金利を支払う	Bank of America Merrill Lynch	18/12/2019	(310,370)	(310,370)
TRS	BRL 245	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexの変動金利を支払う	Bank of America Merrill Lynch	18/12/2019	31,852	31,852
TRS	BRL 156	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexの変動金利を支払う	Bank of America Merrill Lynch	18/12/2019	(44,229)	(44,229)
TRS	BRL 149	ファンドは0.000%の固定金利を受け取り、Ibovespa Indexの変動金利を支払う	Bank of America Merrill Lynch	18/12/2019	(63,025)	(63,025)
TRS	KRW 22,250,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	(220,481)	(220,481)
TRS	KRW 224,500,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	(1,330,255)	(1,330,255)
TRS	KRW 121,000,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	(579,200)	(579,200)
TRS	KRW 43,500,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	(178,438)	(178,438)
TRS	KRW 30,500,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	180,927	180,927
TRS	KRW 51,750,000	ファンドは0.000%の固定金利を受け取り、KOSPI 200 Indexの変動金利を支払う	Bank of America Merrill Lynch	12/12/2019	52,931	52,931
TRS	TWD 28,000	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	18/12/2019	(59,818)	(59,818)
TRS	TWD 887,600	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	18/12/2019	(2,658,669)	(2,658,669)
TRS	TWD 13,200	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	18/12/2019	(28,482)	(28,482)

種類	想定金額	摘要	取引相手	満期日	未実現純評価 益/(損) (米ドル)	時価 (米ドル)
TRS	TWD 134,200	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	18/12/2019	(505,061)	(505,061)
TRS	THB 376,600	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	27/12/2019	(186,824)	(186,824)
TRS	PLN 940	ファンドは0.000%の固定金利を 受け取り、WIG20 Indexの変動金 利を支払う	JP Morgan	20/12/2019	11,548	11,548
TRS	PLN 2,860	ファンドは0.000%の固定金利を 受け取り、WIG20 Indexの変動金 利を支払う	JP Morgan	20/12/2019	78,896	78,896
TRS	PLN 8,560	ファンドは0.000%の固定金利を 受け取り、WIG20 Indexの変動金 利を支払う	JP Morgan	20/12/2019	235,396	235,396
TRS	PLN 8,400	ファンドは0.000%の固定金利を 受け取り、WIG20 Indexの変動金 利を支払う	JP Morgan	20/12/2019	135,388	135,388
TRS	PLN 6,340	ファンドは0.000%の固定金利を 受け取り、WIG20 Indexの変動金 利を支払う	JP Morgan	20/12/2019	53,860	53,860
合計					5,858,140	8,942,509

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 2019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 )
2,986	EUR	Amsterdam Index	2019年12月	1,589,648
(16,874)	AUD	Australian 10 Year Bond	2019年12月	(1,028,881)
900	EUR	CAC 40 Index	2019年12月	(66,378)
(2,685)	CAD	Canadian 10 Year Bond	2020年3月	172,450
(57)	EUR	DAX Index	2019年12月	(209,928)
(2,125)	USD	E-Mini S&P 500 Index	2019年12月	(14,617,965)
5,611	EUR	Euro Bund	2019年12月	(14,424,990)
(2,455)	GBP	FTSE 100 Index	2019年12月	(4,996,169)
986	EUR	FTSE MIB Index	2019年12月	2,638,924
(2,627)	ZAR	FTSE/JSE Top 40 Index	2019年12月	1,651,247
542	HKD	Hang Seng China Enterprises	2019年12月	(1,279,476)
281	HKD	Hang Seng Index	2019年12月	(1,301,945)
2,356	EUR	IBEX 35 Index	2019年12月	4,050,177
(132)	JPY	Japan 10 Year Bond	2019年12月	(193,341)
(1,308)	SGD	MSCI Singapore Index	2019年12月	198,311
2,504	SEK	OMX Stockholm 30 Index	2019年12月	(792,841)
(1,708)	CAD	S&P/TSX 60 Index	2019年12月	(5,468,346)
(12,310)	USD	SGX NIFTY 50	2019年12月	1,009,994
2,022	AUD	SPI 200 Index	2019年12月	6,206,294
2,326	CHF	Swiss Market Index	2019年12月	11,581,438
(986)	JPY	Topix Index	2019年12月	(5,509,650)
2,943	GBP	UK Long Gilt Bond	2020年3月	349,986
4,455	USD	US Treasury 10 Year Note	2020年3月	(1,748,325)
合計				(22,189,766)

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 2019年11月30日現在

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
AUD	24,180,193	USD	16,471,671	Bank of America Merrill Lynch	18/12/2019	(106,765)
AUD	20,970,000	USD	14,122,219	Citibank	18/12/2019	70,062
AUD	30,420,000	USD	20,714,415	Deutsche Bank	18/12/2019	(126,472)
AUD	80,887,000	USD	55,404,966	JP Morgan	18/12/2019	(661,473)
AUD	9,849,807	USD	6,724,513	UBS	18/12/2019	(58,264)
AUD	23,163,000	USD	15,804,717	JP Morgan	15/1/2020	(116,341)
AUD	23,144,000	USD	15,805,362	JP Morgan	19/2/2020	(116,378)
BRL	10,390,000	USD	2,590,054	Citibank	18/12/2019	(131,222)
BRL	13,912,000	USD	3,321,742	Deutsche Bank	18/12/2019	(29,415)
BRL	18,097,000	USD	4,393,499	Citibank	15/1/2020	(116,239)
BRL	7,707,000	USD	1,802,976	Citibank	19/2/2020	16,001
CAD	13,177,605	USD	9,923,231	Bank of America Merrill Lynch	18/12/2019	(11,653)
CAD	8,682,000	USD	6,550,417	Barclays Bank	18/12/2019	(20,222)
CAD	135,019,350	USD	102,448,379	Citibank	18/12/2019	(893,133)
CAD	6,905,053	USD	5,215,269	Credit Suisse	18/12/2019	(21,611)
CAD	27,437,490	USD	20,687,463	HSBC	18/12/2019	(50,264)
CAD	47,362,077	USD	35,710,653	JP Morgan	18/12/2019	(87,112)
CAD	15,728,868	USD	11,939,297	Morgan Stanley	18/12/2019	(108,778)
CAD	2,388,908	USD	1,805,941	UBS	18/12/2019	(9,116)
CAD	12,720,571	USD	9,582,741	Bank of America Merrill Lynch	15/1/2020	(12,425)
CAD	8,676,000	USD	6,548,249	Barclays Bank	15/1/2020	(20,864)
CAD	104,271,536	USD	78,438,024	HSBC	15/1/2020	10,620
CAD	39,836,429	USD	30,033,627	JP Morgan	15/1/2020	(62,707)
CAD	15,720,674	USD	11,936,065	Morgan Stanley	15/1/2020	(108,623)
CAD	121,490,911	USD	91,698,141	Bank of America Merrill Lynch	19/2/2020	(286,886)
CAD	8,676,000	USD	6,548,877	Barclays Bank	19/2/2020	(20,948)
CAD	39,829,619	USD	30,031,907	JP Morgan	19/2/2020	(63,612)
CHF	8,156,000	EUR	7,460,741	JP Morgan	18/12/2019	(59,093)
CHF	8,990,000	USD	9,154,935	Bank of America Merrill Lynch	18/12/2019	(162,747)
CHF	66,498,000	USD	67,003,609	Deutsche Bank	18/12/2019	(489,424)
CHF	15,749,000	USD	16,010,227	JP Morgan	18/12/2019	(257,394)
CHF	6,769,000	USD	6,868,693	Societe Generale	18/12/2019	(98,045)
CLP	1,660,470,000	USD	2,083,400	Bank of America Merrill Lynch	18/12/2019	(23,732)
CLP	11,504,054,000	USD	15,348,489	Barclays Bank	18/12/2019	(1,078,715)
CLP	6,923,934,112	USD	9,596,392	Citibank	18/12/2019	(1,007,857)
CLP	4,010,831,000	USD	5,340,612	Credit Suisse	18/12/2019	(365,527)
CLP	4,993,205,888	USD	6,943,264	HSBC	18/12/2019	(749,629)
CLP	6,966,563,000	USD	9,182,773	JP Morgan	18/12/2019	(541,360)
CLP	1,820,162,000	USD	2,341,044	Morgan Stanley	18/12/2019	(83,292)
CLP	1,658,640,000	USD	2,083,064	Bank of America Merrill Lynch	15/1/2020	(23,115)
CLP	4,978,876,000	USD	6,323,130	Barclays Bank	15/1/2020	(139,611)
CLP	931,748,000	USD	1,287,372	BNP Paribas	15/1/2020	(130,186)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
CLP	2,059,825,000	USD	2,637,235	Credit Suisse	15/1/2020	(79,034)
CLP	5,010,215,000	USD	6,441,752	JP Morgan	15/1/2020	(219,311)
CLP	1,818,280,000	USD	2,341,636	Morgan Stanley	15/1/2020	(83,421)
CLP	1,657,460,000	USD	2,083,283	Bank of America Merrill Lynch	19/2/2020	(23,400)
CLP	4,975,916,000	USD	6,322,525	Barclays Bank	19/2/2020	(138,483)
CLP	2,058,600,000	USD	2,637,536	Credit Suisse	19/2/2020	(79,118)
CLP	1,642,177,000	USD	2,080,259	Goldman Sachs	19/2/2020	(39,370)
CLP	5,007,225,000	USD	6,442,219	JP Morgan	19/2/2020	(219,265)
CLP	1,817,465,000	USD	2,341,943	Morgan Stanley	19/2/2020	(83,207)
EUR	5,852,486	CHF	6,410,000	Bank of America Merrill Lynch	18/12/2019	34,225
EUR	83,934,925	CHF	92,305,000	Goldman Sachs	18/12/2019	116,410
EUR	10,004,266	CHF	10,981,000	HSBC	18/12/2019	34,782
EUR	10,291,727	USD	11,358,155	Bank of America Merrill Lynch	18/12/2019	(23,097)
EUR	9,377,419	USD	10,366,191	Barclays Bank	18/12/2019	(38,131)
EUR	6,535,000	USD	7,228,716	Citibank	18/12/2019	(31,227)
EUR	855,261	USD	943,192	Deutsche Bank	18/12/2019	(1,229)
EUR	26,051,000	USD	28,820,113	HSBC	18/12/2019	(128,178)
EUR	13,327,000	USD	14,762,088	JP Morgan	18/12/2019	(84,055)
EUR	294,593	USD	324,260	Morgan Stanley	18/12/2019	197
EUR	5,111,000	USD	5,688,042	UBS	18/12/2019	(58,912)
EUR	25,837,652	USD	28,755,178	Bank of America Merrill Lynch	15/1/2020	(237,514)
EUR	8,851,000	USD	9,805,288	Barclays Bank	15/1/2020	(36,217)
EUR	3,506,000	USD	3,884,580	Citibank	15/1/2020	(14,920)
EUR	853,348	USD	943,258	Deutsche Bank	15/1/2020	(1,397)
EUR	2,046,000	USD	2,296,788	HSBC	15/1/2020	(38,567)
EUR	13,293,000	USD	14,757,220	JP Morgan	15/1/2020	(85,403)
EUR	5,822,820	USD	6,450,573	Bank of America Merrill Lynch	19/2/2020	(9,678)
EUR	3,063,000	USD	3,391,128	Barclays Bank	19/2/2020	(3,000)
EUR	851,180	USD	942,910	Deutsche Bank	19/2/2020	(1,380)
EUR	2,709,896	USD	3,006,541	HSBC	19/2/2020	(8,998)
EUR	5,906,000	USD	6,567,915	JP Morgan	19/2/2020	(35,011)
GBP	2,391,000	USD	3,082,298	Bank of America Merrill Lynch	18/12/2019	5,512
GBP	63,271,557	USD	78,931,115	JP Morgan	18/12/2019	2,779,684
GBP	937,073	USD	1,209,238	Morgan Stanley	18/12/2019	927
GBP	14,163,050	USD	17,507,833	Bank of America Merrill Lynch	15/1/2020	804,088
GBP	8,815,957	USD	11,392,054	JP Morgan	15/1/2020	6,415
GBP	936,043	USD	1,209,368	Morgan Stanley	15/1/2020	876
GBP	8,570,770	USD	11,031,147	Bank of America Merrill Lynch	19/2/2020	61,056
GBP	4,214,000	USD	5,459,363	JP Morgan	19/2/2020	(5,648)
HKD	69,877,000	USD	8,914,686	HSBC	18/12/2019	10,161
HUF	1,551,395,766	USD	5,130,858	Bank of America Merrill Lynch	18/12/2019	(12,380)
HUF	5,821,898,234	USD	19,292,465	BNP Paribas	18/12/2019	(84,435)
HUF	1,425,968,000	USD	4,695,735	Credit Suisse	18/12/2019	8,922

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益/ (損) (米ドル)
HUF	1,011,342,909	USD	3,341,073	Deutsche Bank	18/12/2019	(4,377)
HUF	2,228,089,000	USD	7,409,502	HSBC	18/12/2019	(58,429)
HUF	1,148,533,000	USD	3,798,806	JP Morgan	18/12/2019	(9,483)
HUF	1,024,659,091	USD	3,383,433	Societe Generale	18/12/2019	(2,803)
HUF	1,007,793,739	USD	3,338,945	Bank of America Merrill Lynch	15/1/2020	(8,631)
HUF	169,894,261	USD	563,030	BNP Paribas	15/1/2020	(1,604)
HUF	1,145,940,000	USD	3,797,389	JP Morgan	15/1/2020	(10,563)
HUF	1,143,861,000	USD	3,797,421	JP Morgan	19/2/2020	(11,211)
INR	1,312,185,000	USD	18,070,655	BNP Paribas	18/12/2019	208,975
INR	826,046,000	USD	11,462,181	Credit Suisse	18/12/2019	45,202
INR	1,772,142,000	USD	24,695,401	HSBC	18/12/2019	(8,257)
INR	13,706,231,350	USD	188,994,866	Morgan Stanley	18/12/2019	1,942,270
INR	1,772,670,000	USD	24,675,251	Standard Chartered Bank	18/12/2019	19,250
INR	8,713,341,570	USD	121,003,508	BNP Paribas	15/1/2020	24,127
INR	828,375,000	USD	11,456,894	Credit Suisse	15/1/2020	49,170
INR	1,777,550,000	USD	24,693,339	HSBC	15/1/2020	(3,308)
INR	1,777,550,000	USD	24,633,453	Morgan Stanley	15/1/2020	56,577
INR	1,778,090,000	USD	24,671,708	Standard Chartered Bank	15/1/2020	25,823
INR	7,725,555,740	USD	106,618,213	Barclays Bank	20/2/2020	252,461
INR	832,438,000	USD	11,463,339	Credit Suisse	20/2/2020	52,106
INR	1,786,553,000	USD	24,716,259	HSBC	20/2/2020	(2,163)
INR	1,786,550,000	USD	24,655,672	Morgan Stanley	20/2/2020	58,382
INR	1,787,090,000	USD	24,697,208	Standard Chartered Bank	20/2/2020	24,316
JPY	320,438,792	USD	3,007,153	Bank of America Merrill Lynch	18/12/2019	(79,062)
JPY	2,939,385,152	USD	27,373,659	Citibank	18/12/2019	(514,278)
JPY	944,258,848	USD	8,826,557	Deutsche Bank	18/12/2019	(198,151)
JPY	2,903,470,447	USD	26,968,559	JP Morgan	18/12/2019	(437,359)
JPY	1,660,802,761	USD	15,270,184	Morgan Stanley	18/12/2019	(94,175)
JPY	2,266,381,137	USD	21,038,709	JP Morgan	15/1/2020	(282,007)
JPY	1,656,876,863	USD	15,272,858	Morgan Stanley	15/1/2020	(98,315)
JPY	473,260,650	USD	4,361,073	JP Morgan	19/2/2020	(18,224)
JPY	1,364,425,000	USD	12,581,898	Morgan Stanley	19/2/2020	(61,331)
KRW	19,453,041,000	USD	16,423,899	Citibank	18/12/2019	60,612
KRW	22,678,932,000	USD	19,142,406	JP Morgan	18/12/2019	75,724
KRW	7,252,898,000	USD	6,142,620	JP Morgan	15/1/2020	4,674
KRW	2,996,601,000	USD	2,573,316	Societe Generale	15/1/2020	(33,506)
MXN	358,934,700	USD	18,302,851	Bank of America Merrill Lynch	18/12/2019	60,643
MXN	102,057,000	USD	5,227,779	Barclays Bank	18/12/2019	(6,431)
MXN	323,886,010	USD	16,435,235	Citibank	18/12/2019	135,130
MXN	147,560,000	USD	7,585,852	Goldman Sachs	18/12/2019	(36,520)
MXN	1,475,371,240	USD	74,728,700	JP Morgan	18/12/2019	752,916
MXN	17,119,290	USD	876,908	Morgan Stanley	18/12/2019	(1,067)
MXN	199,881,317	USD	10,303,008	Bank of America Merrill Lynch	15/1/2020	(116,675)

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MXN	102,401,000	USD	5,224,393	Barclays Bank	15/1/2020	(5,842)
MXN	164,716,337	USD	8,432,258	Citibank	15/1/2020	(38,000)
MXN	148,115,000	USD	7,583,197	Goldman Sachs	15/1/2020	(34,974)
MXN	843,202,200	USD	42,493,197	HSBC	15/1/2020	477,994
MXN	351,997,000	USD	18,040,090	JP Morgan	15/1/2020	(101,652)
MXN	17,181,346	USD	876,636	Morgan Stanley	15/1/2020	(1,041)
MXN	22,367,540	USD	1,132,236	Bank of America Merrill Lynch	19/2/2020	1,915
MXN	103,007,000	USD	5,227,440	Barclays Bank	19/2/2020	(4,451)
MXN	148,955,000	USD	7,578,544	Citibank	19/2/2020	(25,752)
MXN	806,952,640	USD	41,493,648	Goldman Sachs	19/2/2020	(576,963)
MXN	353,980,000	USD	18,048,428	JP Morgan	19/2/2020	(99,805)
MXN	9,187,460	USD	465,218	Morgan Stanley	19/2/2020	633
NOK	57,289,798	USD	6,408,142	Barclays Bank	18/12/2019	(175,214)
NOK	88,910,000	USD	9,884,822	BNP Paribas	18/12/2019	(211,726)
NOK	475,359,780	USD	51,959,087	Credit Suisse	18/12/2019	(241,614)
NOK	309,807,220	USD	33,862,600	Deutsche Bank	18/12/2019	(156,662)
NOK	16,299,000	USD	1,789,457	Goldman Sachs	18/12/2019	(16,183)
NOK	44,973,202	USD	5,006,183	JP Morgan	18/12/2019	(113,257)
NOK	256,474,896	USD	27,960,417	Credit Suisse	15/1/2020	(48,155)
NOK	309,626,104	USD	33,857,651	Deutsche Bank	15/1/2020	(160,924)
NOK	16,286,000	USD	1,788,870	Goldman Sachs	15/1/2020	(16,458)
NOK	15,125,000	USD	1,667,310	JP Morgan	15/1/2020	(21,250)
NOK	139,788,000	USD	15,246,218	Deutsche Bank	19/2/2020	(32,216)
NOK	15,124,000	USD	1,667,222	JP Morgan	19/2/2020	(21,182)
NZD	9,295,000	USD	5,924,142	Barclays Bank	18/12/2019	43,373
NZD	172,921,247	USD	111,252,550	Citibank	18/12/2019	(234,778)
NZD	8,613,000	USD	5,531,518	JP Morgan	18/12/2019	(1,856)
NZD	26,299	USD	16,736	Standard Chartered Bank	18/12/2019	148
NZD	1,295,494	USD	824,234	UBS	18/12/2019	7,491
NZD	9,289,000	USD	5,922,619	Barclays Bank	15/1/2020	43,635
NZD	30,420,405	USD	19,328,249	Citibank	15/1/2020	210,546
NZD	88,447,340	USD	55,973,116	JP Morgan	15/1/2020	835,938
NZD	26,275	USD	16,729	Standard Chartered Bank	15/1/2020	147
NZD	1,294,321	USD	823,924	UBS	15/1/2020	7,408
NZD	9,284,000	USD	5,922,324	Barclays Bank	19/2/2020	43,752
NZD	8,603,000	USD	5,530,241	JP Morgan	19/2/2020	(1,789)
NZD	111,700,100	USD	70,833,501	Morgan Stanley	19/2/2020	947,117
PLN	13,231,793	USD	3,448,393	Bank of America Merrill Lynch	18/12/2019	(75,267)
PLN	9,006,000	USD	2,312,319	Barclays Bank	18/12/2019	(16,457)
PLN	6,474,000	USD	1,627,774	BNP Paribas	18/12/2019	22,616
PLN	20,578,028	USD	5,308,631	Credit Suisse	18/12/2019	(62,761)
PLN	57,973,294	USD	14,886,096	Deutsche Bank	18/12/2019	(107,208)
PLN	10,589,000	USD	2,749,731	Goldman Sachs	18/12/2019	(50,321)
PLN	48,955,885	USD	12,759,779	Societe Generale	18/12/2019	(279,662)



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PLN	13,225,158	USD	3,447,652	Bank of America Merrill Lynch	15/1/2020	(76,534)
PLN	9,001,000	USD	2,311,812	Barclays Bank	15/1/2020	(17,441)
PLN	20,565,333	USD	5,307,030	Credit Suisse	15/1/2020	(64,888)
PLN	33,926,878	USD	8,836,454	Deutsche Bank	15/1/2020	(188,429)
PLN	27,844,000	USD	7,164,145	JP Morgan	15/1/2020	(66,658)
PLN	38,375,631	USD	10,004,255	Societe Generale	15/1/2020	(222,235)
PLN	9,000,000	USD	2,311,776	Barclays Bank	19/2/2020	(17,639)
RUB	487,515,000	USD	7,348,734	Citibank	18/12/2019	225,258
RUB	1,052,001,000	USD	16,447,772	Credit Suisse	18/12/2019	(103,973)
RUB	5,675,277,600	USD	86,214,664	HSBC	18/12/2019	1,955,974
RUB	258,852,000	USD	4,044,247	JP Morgan	18/12/2019	(22,744)
RUB	977,110,000	USD	15,308,006	Morgan Stanley	18/12/2019	(127,707)
RUB	950,486,000	USD	14,579,622	UBS	18/12/2019	187,050
RUB	2,810,915,490	USD	42,637,111	Citibank	15/1/2020	873,829
RUB	1,055,205,000	USD	16,443,443	Credit Suisse	15/1/2020	(109,632)
RUB	1,021,775,000	USD	15,935,356	HSBC	15/1/2020	(119,017)
RUB	259,550,000	USD	4,041,733	JP Morgan	15/1/2020	(24,087)
RUB	980,085,000	USD	15,302,471	Morgan Stanley	15/1/2020	(131,464)
RUB	464,394,000	USD	7,219,131	UBS	15/1/2020	(30,647)
RUB	725,802,000	USD	11,277,572	Credit Suisse	19/2/2020	(86,911)
RUB	1,025,915,000	USD	15,932,831	HSBC	19/2/2020	(114,926)
RUB	260,801,000	USD	4,044,210	JP Morgan	19/2/2020	(23,092)
RUB	3,938,270,100	USD	60,921,973	Morgan Stanley	19/2/2020	(200,388)
RUB	258,065,000	USD	3,981,870	UBS	19/2/2020	(2,936)
SEK	4,907,956	USD	510,300	Barclays Bank	18/12/2019	4,359
SEK	37,545,000	USD	3,899,201	BNP Paribas	18/12/2019	37,845
SEK	45,456,000	USD	4,647,517	Citibank	18/12/2019	119,092
SEK	183,051,747	USD	18,937,631	Credit Suisse	18/12/2019	257,548
SEK	114,413,551	USD	11,700,899	Deutsche Bank	18/12/2019	296,739
SEK	28,331,000	USD	2,941,230	JP Morgan	18/12/2019	29,617
SEK	22,672,746	USD	2,302,381	Morgan Stanley	18/12/2019	75,129
SEK	77,246,000	USD	8,011,973	UBS	18/12/2019	88,200
SEK	134,508,000	USD	13,916,701	Credit Suisse	15/1/2020	213,697
SGD	15,246,303	USD	11,178,816	Barclays Bank	18/12/2019	(27,744)
SGD	22,537,345	USD	16,555,653	BNP Paribas	18/12/2019	(71,947)
SGD	65,423,292	USD	47,675,020	HSBC	18/12/2019	175,257
SGD	22,258,743	USD	16,363,884	JP Morgan	18/12/2019	(83,947)
SGD	11,940,000	USD	8,748,855	Morgan Stanley	18/12/2019	(15,997)
SGD	9,587,517	USD	7,057,938	Standard Chartered Bank	18/12/2019	(45,675)
SGD	15,237,637	USD	11,176,119	Barclays Bank	15/1/2020	(28,235)
SGD	22,523,982	USD	16,551,103	BNP Paribas	15/1/2020	(72,514)
SGD	23,812,605	USD	17,494,218	HSBC	15/1/2020	(72,871)
SGD	22,246,032	USD	16,359,634	JP Morgan	15/1/2020	(84,394)
SGD	11,934,000	USD	8,746,542	Morgan Stanley	15/1/2020	(15,604)
SGD	9,580,744	USD	7,055,424	Standard Chartered Bank	15/1/2020	(46,134)

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SGD	8,757,398	USD	6,433,020	BNP Paribas	19/2/2020	(23,457)
SGD	23,802,199	USD	17,493,320	HSBC	19/2/2020	(72,430)
SGD	20,946,403	USD	15,411,173	JP Morgan	19/2/2020	(80,448)
SGD	11,928,000	USD	8,745,670	Morgan Stanley	19/2/2020	(15,536)
THB	2,949,148,430	USD	96,358,506	Citibank	18/12/2019	1,265,669
THB	284,789,000	USD	9,362,977	Morgan Stanley	18/12/2019	64,250
THB	517,992,000	USD	17,066,513	Standard Chartered Bank	18/12/2019	80,315
THB	2,815,305,970	USD	92,951,201	JP Morgan	15/1/2020	304,495
THB	79,231,000	USD	2,612,298	Morgan Stanley	15/1/2020	12,192
THB	167,949,000	USD	5,557,545	Standard Chartered Bank	15/1/2020	5,688
THB	2,419,368,570	USD	79,768,432	HSBC	19/2/2020	429,828
TWD	54,390,000	USD	1,788,556	Bank of America Merrill Lynch	18/12/2019	(4,966)
TWD	2,011,576,000	USD	65,526,132	Credit Suisse	18/12/2019	438,715
TWD	58,109,000	USD	1,916,397	Deutsche Bank	18/12/2019	(10,851)
TWD	755,605,000	USD	24,556,549	Standard Chartered Bank	18/12/2019	221,719
TWD	1,426,491,000	USD	46,549,065	UBS	18/12/2019	229,312
TWD	54,230,000	USD	1,788,411	Bank of America Merrill Lynch	15/1/2020	(6,119)
TWD	310,803,000	USD	10,279,569	Credit Suisse	15/1/2020	(64,891)
TWD	57,901,000	USD	1,916,236	JP Morgan	15/1/2020	(13,294)
TWD	54,035,000	USD	1,788,469	Bank of America Merrill Lynch	19/2/2020	(7,112)
USD	11,528,686	AUD	17,000,000	ANZ	18/12/2019	23,260
USD	34,316,980	AUD	49,980,834	Bank of America Merrill Lynch	18/12/2019	490,463
USD	3,606,638	AUD	5,320,000	Barclays Bank	18/12/2019	6,117
USD	149,266	AUD	217,197	BNP Paribas	18/12/2019	2,270
USD	121,339,417	AUD	176,189,450	Citibank	18/12/2019	2,096,204
USD	3,820,556	AUD	5,619,952	Goldman Sachs	18/12/2019	17,030
USD	25,515,352	AUD	37,500,000	JP Morgan	18/12/2019	135,737
USD	34,493,510	AUD	50,687,017	Morgan Stanley	18/12/2019	189,057
USD	10,354,829	AUD	15,300,000	Standard Chartered Bank	18/12/2019	(54)
USD	80,860,385	AUD	118,890,858	Bank of America Merrill Lynch	15/1/2020	335,217
USD	3,605,860	AUD	5,315,000	Barclays Bank	15/1/2020	5,993
USD	149,212	AUD	216,968	BNP Paribas	15/1/2020	2,259
USD	11,393,835	AUD	16,598,000	Citibank	15/1/2020	151,955
USD	3,819,521	AUD	5,614,350	Goldman Sachs	15/1/2020	16,903
USD	21,935,114	AUD	32,176,943	Morgan Stanley	15/1/2020	141,566
USD	7,635,261	AUD	11,218,244	Bank of America Merrill Lynch	19/2/2020	30,574
USD	3,605,553	AUD	5,310,000	Barclays Bank	19/2/2020	5,981
USD	3,819,335	AUD	5,609,122	Goldman Sachs	19/2/2020	16,992
USD	99,410,076	AUD	145,008,150	HSBC	19/2/2020	1,111,141
USD	8,995,172	AUD	13,213,633	Morgan Stanley	19/2/2020	37,840
USD	10,634,507	BRL	44,532,000	Bank of America Merrill Lynch	18/12/2019	95,844

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USD	6,997,707	BRL	28,850,000	Citibank	18/12/2019	170,246
USD	5,089,473	BRL	21,094,000	Credit Suisse	18/12/2019	97,500
USD	4,835,029	BRL	20,296,000	Goldman Sachs	18/12/2019	31,905
USD	32,415,220	BRL	132,990,950	JP Morgan	18/12/2019	942,418
USD	12,679,663	BRL	52,490,000	Morgan Stanley	18/12/2019	257,709
USD	15,464,047	BRL	64,881,000	Bank of America Merrill Lynch	15/1/2020	129,299
USD	5,088,925	BRL	21,112,000	Credit Suisse	15/1/2020	99,064
USD	51,832,772	BRL	212,586,930	HSBC	15/1/2020	1,587,444
USD	2,858,247	BRL	11,465,000	JP Morgan	15/1/2020	148,472
USD	10,630,521	BRL	44,645,000	Bank of America Merrill Lynch	19/2/2020	93,580
USD	4,833,797	BRL	20,344,000	Deutsche Bank	19/2/2020	32,284
USD	54,372,822	BRL	227,132,950	HSBC	19/2/2020	765,779
USD	17,528,170	CAD	23,199,166	Bank of America Merrill Lynch	18/12/2019	78,842
USD	8,008,865	CAD	10,658,834	Deutsche Bank	18/12/2019	(8,211)
USD	13,616,852	CAD	17,889,000	HSBC	18/12/2019	161,582
USD	14,037,492	CAD	18,335,000	JP Morgan	18/12/2019	246,762
USD	2,517,103	CAD	3,332,000	Morgan Stanley	18/12/2019	10,929
USD	12,825,989	CAD	16,997,000	UBS	18/12/2019	41,639
USD	14,034,819	CAD	18,324,000	JP Morgan	15/1/2020	248,766
USD	2,516,387	CAD	3,330,000	Morgan Stanley	15/1/2020	11,063
USD	61,435,109	CLP	43,961,735,000	Barclays Bank	18/12/2019	6,904,417
USD	50,425,756	CLP	35,968,692,000	Citibank	18/12/2019	5,809,736
USD	5,837,500	CLP	4,368,785,000	Credit Suisse	18/12/2019	418,404
USD	9,775,939	CLP	6,970,026,000	HSBC	18/12/2019	1,130,231
USD	8,046,001	CLP	5,740,017,000	JP Morgan	18/12/2019	926,011
USD	102,636,709	CLP	74,345,946,000	Credit Suisse	15/1/2020	10,302,699
USD	1,689,827	CLP	1,228,842,000	HSBC	15/1/2020	163,665
USD	97,654,895	CLP	76,307,535,000	HSBC	19/2/2020	2,820,292
USD	23,694,288	EUR	21,441,000	Bank of America Merrill Lynch	18/12/2019	79,694
USD	24,697,868	EUR	22,288,000	BNP Paribas	18/12/2019	150,409
USD	13,213,476	EUR	12,000,000	Citibank	18/12/2019	(3,031)
USD	63,274,930	EUR	57,072,062	JP Morgan	18/12/2019	417,156
USD	44,101,572	EUR	39,874,931	Bank of America Merrill Lynch	15/1/2020	90,611
USD	24,696,502	EUR	22,236,000	BNP Paribas	15/1/2020	154,072
USD	24,687,760	EUR	22,180,000	BNP Paribas	19/2/2020	153,419
USD	12,072,745	GBP	9,480,000	Barclays Bank	18/12/2019	(170,014)
USD	15,154,766	GBP	12,000,000	Citibank	18/12/2019	(342,396)
USD	5,498,318	GBP	4,491,000	Credit Suisse	18/12/2019	(301,495)
USD	4,459,809	GBP	3,426,000	Deutsche Bank	18/12/2019	35,369
USD	4,296,148	GBP	3,342,000	Goldman Sachs	18/12/2019	(19,812)
USD	18,652,774	GBP	14,922,935	JP Morgan	18/12/2019	(619,156)
USD	32,575,840	GBP	26,022,065	Morgan Stanley	18/12/2019	(1,029,840)
USD	12,074,652	GBP	9,471,000	Barclays Bank	15/1/2020	(170,748)
USD	4,458,340	GBP	3,421,000	Deutsche Bank	15/1/2020	35,205

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USD	4,296,563	GBP	3,338,000	Goldman Sachs	15/1/2020	(19,258)
USD	9,674,497	GBP	7,664,000	JP Morgan	15/1/2020	(234,566)
USD	4,116,338	GBP	3,192,000	Barclays Bank	19/2/2020	(14,716)
USD	4,294,327	GBP	3,333,000	Goldman Sachs	19/2/2020	(19,207)
USD	5,683,020	HKD	44,533,000	Barclays Bank	18/12/2019	(4,834)
USD	10,603,789	HKD	83,128,000	BNP Paribas	18/12/2019	(13,505)
USD	3,342,237	HUF	987,631,166	Bank of America Merrill Lynch	18/12/2019	83,773
USD	4,912,590	HUF	1,489,816,000	Barclays Bank	18/12/2019	(2,719)
USD	94,124,835	HUF	27,970,700,650	BNP Paribas	18/12/2019	1,841,870
USD	5,570,983	HUF	1,658,836,245	Credit Suisse	18/12/2019	98,031
USD	2,579,643	HUF	765,285,000	Goldman Sachs	18/12/2019	54,759
USD	17,530,612	HUF	5,283,589,588	Societe Generale	18/12/2019	98,611
USD	3,342,103	HUF	985,653,089	Bank of America Merrill Lynch	15/1/2020	84,955
USD	4,912,236	HUF	1,486,816,000	Barclays Bank	15/1/2020	(1,035)
USD	5,569,589	HUF	1,655,166,987	Credit Suisse	15/1/2020	99,992
USD	2,579,092	HUF	763,631,000	Goldman Sachs	15/1/2020	55,628
USD	52,580,031	HUF	15,928,868,000	Morgan Stanley	15/1/2020	(57,850)
USD	17,529,083	HUF	5,273,399,924	Societe Generale	15/1/2020	102,823
USD	63,365,608	HUF	19,096,974,790	Bank of America Merrill Lynch	19/2/2020	154,129
USD	4,910,953	HUF	1,483,765,000	Barclays Bank	19/2/2020	(347)
USD	14,181,808	HUF	4,278,226,000	Societe Generale	19/2/2020	20,770
USD	1,888,153	INR	134,191,000	Barclays Bank	18/12/2019	18,781
USD	21,502,534	INR	1,553,847,000	Citibank	18/12/2019	(143,613)
USD	16,142,698	INR	1,155,977,000	Credit Suisse	18/12/2019	39,151
USD	14,690,501	INR	1,050,736,000	HSBC	18/12/2019	53,033
USD	14,003,219	INR	1,004,656,000	JP Morgan	18/12/2019	7,677
USD	15,068,599	INR	1,078,535,000	Morgan Stanley	18/12/2019	43,872
USD	1,887,778	INR	134,608,000	Barclays Bank	15/1/2020	18,083
USD	4,843,968	INR	345,932,000	Credit Suisse	15/1/2020	39,000
USD	10,132,969	INR	726,662,000	HSBC	15/1/2020	39,691
USD	5,231,458	INR	375,671,000	JP Morgan	15/1/2020	13,417
USD	5,231,632	INR	377,253,000	JP Morgan	20/2/2020	12,942
USD	23,215,089	JPY	2,506,909,000	Bank of America Merrill Lynch	18/12/2019	307,569
USD	9,184,842	JPY	982,166,000	Citibank	18/12/2019	210,050
USD	1,414,996	JPY	153,688,000	Goldman Sachs	18/12/2019	10,633
USD	3,220,352	JPY	346,276,000	JP Morgan	18/12/2019	56,167
USD	41,527,329	JPY	4,417,396,130	Morgan Stanley	18/12/2019	1,162,246
USD	14,423,645	JPY	1,563,421,000	Bank of America Merrill Lynch	15/1/2020	105,019
USD	9,352,911	JPY	1,012,014,000	Deutsche Bank	15/1/2020	84,358
USD	1,415,291	JPY	153,329,000	Goldman Sachs	15/1/2020	11,024
USD	12,467,771	JPY	1,326,949,650	JP Morgan	15/1/2020	314,873
USD	1,526,520	JPY	165,802,000	Morgan Stanley	15/1/2020	8,018
USD	10,589,351	JPY	1,144,029,000	Bank of America Merrill Lynch	19/2/2020	91,235

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益 / (損) (米ドル)
USD	21,271,590	KRW	25,421,677,000	Bank of America Merrill Lynch	18/12/2019	(270,744)
USD	29,571,554	KRW	34,940,569,000	Citibank	18/12/2019	(37,091)
USD	164,489,552	KRW	195,661,491,680	HSBC	18/12/2019	(1,314,030)
USD	23,532,938	KRW	27,669,742,000	JP Morgan	18/12/2019	85,594
USD	14,421,454	KRW	16,885,684,000	Morgan Stanley	18/12/2019	112,523
USD	17,838,773	KRW	21,021,210,000	UBS	18/12/2019	25,396
USD	17,870,400	KRW	21,003,975,000	Citibank	15/1/2020	68,193
USD	166,896,102	KRW	199,759,613,040	HSBC	15/1/2020	(2,412,904)
USD	22,179,940	KRW	26,033,566,000	JP Morgan	15/1/2020	114,832
USD	14,419,283	KRW	16,868,072,000	Morgan Stanley	15/1/2020	122,517
USD	17,833,939	KRW	20,997,680,000	UBS	15/1/2020	37,067
USD	17,867,884	KRW	20,983,150,000	Citibank	19/2/2020	63,004
USD	17,833,063	KRW	20,976,854,000	JP Morgan	19/2/2020	33,525
USD	186,466,892	KRW	216,244,612,230	Morgan Stanley	19/2/2020	2,976,353
USD	17,831,397	KRW	20,976,855,000	UBS	19/2/2020	31,858
USD	12,697,589	MXN	249,719,000	Bank of America Merrill Lynch	18/12/2019	(78,310)
USD	3,926,328	MXN	77,618,000	Citibank	18/12/2019	(44,695)
USD	5,699,560	MXN	111,720,000	Morgan Stanley	18/12/2019	(16,158)
USD	2,174,316	MXN	42,205,000	Bank of America Merrill Lynch	15/1/2020	23,469
USD	1,137,857	MXN	21,976,000	Morgan Stanley	15/1/2020	17,918
USD	2,580,828	NOK	23,180,000	Bank of America Merrill Lynch	18/12/2019	58,926
USD	98,988,750	NOK	883,677,280	BNP Paribas	18/12/2019	2,847,766
USD	2,040,094	NOK	18,320,000	Citibank	18/12/2019	46,943
USD	5,605,420	NOK	50,263,042	Credit Suisse	18/12/2019	136,977
USD	5,887,939	NOK	52,904,704	JP Morgan	18/12/2019	132,094
USD	2,270,821	NOK	20,402,254	Morgan Stanley	18/12/2019	51,128
USD	71,240,302	NOK	652,832,730	JP Morgan	15/1/2020	192,264
USD	23,085,408	NOK	211,208,390	Morgan Stanley	19/2/2020	98,277
USD	1,366,920	NZD	2,165,000	ANZ	18/12/2019	(23,039)
USD	18,198,567	NZD	28,849,000	Citibank	18/12/2019	(322,880)
USD	9,425,194	NZD	14,947,000	Deutsche Bank	18/12/2019	(170,981)
USD	3,393,822	NZD	5,375,790	HSBC	18/12/2019	(57,507)
USD	9,661,566	NZD	15,083,000	JP Morgan	18/12/2019	(21,923)
USD	12,928,181	NZD	20,331,210	Morgan Stanley	18/12/2019	(124,730)
USD	9,658,793	NZD	15,073,000	JP Morgan	15/1/2020	(22,480)
USD	5,862,574	NZD	9,130,000	Morgan Stanley	15/1/2020	(1,556)
USD	9,658,993	NZD	15,066,000	JP Morgan	19/2/2020	(22,706)
USD	5,862,502	NZD	9,125,000	Morgan Stanley	19/2/2020	(1,397)
USD	1,362,314	PLN	5,293,000	Bank of America Merrill Lynch	18/12/2019	12,992
USD	19,886,686	PLN	78,500,006	BNP Paribas	18/12/2019	(124,992)
USD	8,191,232	PLN	32,095,577	Credit Suisse	18/12/2019	9,241
USD	11,474,767	PLN	44,999,780	HSBC	18/12/2019	3,162
USD	7,562,175	PLN	29,373,417	JP Morgan	18/12/2019	74,133
USD	1,361,975	PLN	5,291,000	Bank of America Merrill Lynch	15/1/2020	13,289

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益 / (損) (米ドル)
USD	1,666,772	PLN	6,463,242	BNP Paribas	15/1/2020	19,280
USD	1,981,635	PLN	7,680,715	Credit Suisse	15/1/2020	23,807
USD	70,466,439	PLN	277,175,603	JP Morgan	15/1/2020	(186,139)
USD	1,361,753	PLN	5,290,000	Bank of America Merrill Lynch	19/2/2020	13,310
USD	35,579,364	PLN	137,943,690	JP Morgan	19/2/2020	416,947
USD	13,898,213	RUB	897,149,000	Bank of America Merrill Lynch	18/12/2019	(39,819)
USD	7,501,293	RUB	493,285,000	Barclays Bank	18/12/2019	(162,342)
USD	1,196,552	RUB	76,936,000	Citibank	18/12/2019	1,280
USD	2,084,971	RUB	135,209,000	HSBC	18/12/2019	(15,625)
USD	11,116,577	RUB	722,270,000	JP Morgan	18/12/2019	(104,548)
USD	13,920,507	RUB	909,497,000	UBS	18/12/2019	(209,363)
USD	3,279,890	RUB	212,778,000	Citibank	15/1/2020	(13,759)
USD	2,362,677	RUB	152,206,000	JP Morgan	15/1/2020	6,638
USD	9,882,213	SEK	95,224,000	BNP Paribas	18/12/2019	(103,169)
USD	12,607,097	SEK	121,042,000	Citibank	18/12/2019	(85,613)
USD	2,093,112	SEK	20,191,054	Credit Suisse	18/12/2019	(24,163)
USD	30,922,580	SEK	296,972,696	Deutsche Bank	18/12/2019	(218,580)
USD	41,657,942	SEK	400,264,158	JP Morgan	18/12/2019	(314,571)
USD	3,011,722	SEK	29,065,092	Morgan Stanley	18/12/2019	(36,103)
USD	12,606,245	SEK	120,803,000	Citibank	15/1/2020	(84,409)
USD	2,092,510	SEK	20,148,792	Credit Suisse	15/1/2020	(24,171)
USD	20,879,299	SEK	199,806,000	Deutsche Bank	15/1/2020	(110,816)
USD	588,992	SEK	5,673,953	JP Morgan	15/1/2020	(7,071)
USD	21,917,389	SEK	216,184,395	Morgan Stanley	15/1/2020	(793,317)
USD	44,513,213	SEK	429,653,640	Barclays Bank	19/2/2020	(698,470)
USD	12,601,395	SEK	120,567,000	Citibank	19/2/2020	(85,654)
USD	8,549,180	SEK	81,678,000	Deutsche Bank	19/2/2020	(45,650)
USD	6,209,349	SGD	8,552,243	Barclays Bank	18/12/2019	(45,721)
USD	13,795,373	SGD	19,042,735	Credit Suisse	18/12/2019	(132,391)
USD	10,186,905	SGD	14,054,000	Deutsche Bank	18/12/2019	(92,122)
USD	25,594,506	SGD	35,297,000	HSBC	18/12/2019	(221,548)
USD	20,723,455	SGD	28,605,000	JP Morgan	18/12/2019	(198,102)
USD	6,682,466	SGD	9,173,022	Standard Chartered Bank	18/12/2019	(26,637)
USD	46,731,785	SGD	64,523,510	Morgan Stanley	15/1/2020	(473,739)
USD	9,290,032	SGD	12,630,440	HSBC	19/2/2020	45,781
USD	2,818,149	THB	85,218,000	Barclays Bank	18/12/2019	(2,780)
USD	1,338,791	THB	40,510,000	BNP Paribas	18/12/2019	(2,191)
USD	6,076,382	THB	185,755,000	HSBC	18/12/2019	(72,572)
USD	16,835,799	THB	509,490,000	JP Morgan	18/12/2019	(29,592)
USD	26,803,444	THB	813,798,000	Morgan Stanley	18/12/2019	(135,301)
USD	9,636,920	THB	294,697,000	Standard Chartered Bank	18/12/2019	(118,287)
USD	2,817,604	THB	85,179,000	Barclays Bank	15/1/2020	(3,910)
USD	1,338,499	THB	40,496,000	BNP Paribas	15/1/2020	(2,912)
USD	16,831,566	THB	509,202,000	JP Morgan	15/1/2020	(35,512)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益 / (損) (米ドル)
USD	19,930,298	THB	603,963,000	Morgan Stanley	15/1/2020	(75,695)
USD	2,817,298	THB	85,150,000	Barclays Bank	19/2/2020	(5,291)
USD	16,825,723	THB	509,000,000	JP Morgan	19/2/2020	(46,826)
USD	56,672,734	TWD	1,736,830,000	Credit Suisse	18/12/2019	(282,470)
USD	167,710,075	TWD	5,188,597,880	HSBC	18/12/2019	(2,437,641)
USD	1,928,241	TWD	58,783,000	Morgan Stanley	18/12/2019	592
USD	32,502,151	TWD	985,717,000	Credit Suisse	15/1/2020	106,125
USD	1,928,041	TWD	58,624,000	Deutsche Bank	15/1/2020	1,337
USD	66,047,539	TWD	2,017,838,830	HSBC	15/1/2020	(269,627)
USD	19,886,253	TWD	602,812,000	Credit Suisse	19/2/2020	13,519
USD	1,927,291	TWD	58,395,000	Deutsche Bank	19/2/2020	2,200
USD	67,049,808	TWD	2,022,853,660	HSBC	19/2/2020	362,955
USD	2,038,067	ZAR	30,471,245	Bank of America Merrill Lynch	18/12/2019	(38,641)
USD	2,954,973	ZAR	45,506,920	Deutsche Bank	18/12/2019	(146,460)
USD	7,132,886	ZAR	108,317,000	Goldman Sachs	18/12/2019	(249,244)
USD	375,587	ZAR	5,574,835	Morgan Stanley	18/12/2019	(4,355)
USD	1,639,771	ZAR	24,426,785	Bank of America Merrill Lynch	15/1/2020	(18,474)
USD	375,451	ZAR	5,594,215	Morgan Stanley	15/1/2020	(4,320)
USD	1,640,127	ZAR	24,548,020	Bank of America Merrill Lynch	19/2/2020	(18,429)
USD	375,527	ZAR	5,621,980	Morgan Stanley	19/2/2020	(4,315)
ZAR	341,495,641	USD	23,017,582	Bank of America Merrill Lynch	18/12/2019	256,372
ZAR	872,471,491	USD	58,716,759	Barclays Bank	18/12/2019	744,797
ZAR	85,289,775	USD	5,681,023	Citibank	18/12/2019	131,731
ZAR	18,919,925	USD	1,286,580	Deutsche Bank	18/12/2019	2,870
ZAR	109,345,000	USD	7,465,677	Goldman Sachs	18/12/2019	(13,487)
ZAR	466,823,898	USD	31,333,743	JP Morgan	18/12/2019	481,710
ZAR	289,107,000	USD	19,520,501	Bank of America Merrill Lynch	15/1/2020	105,904
ZAR	84,787,335	USD	5,687,581	Barclays Bank	15/1/2020	68,317
ZAR	954,921,355	USD	61,841,811	Deutsche Bank	15/1/2020	2,984,268
ZAR	109,710,000	USD	7,462,149	Goldman Sachs	15/1/2020	(14,342)
ZAR	343,080,000	USD	23,151,874	JP Morgan	15/1/2020	138,557
ZAR	223,280,000	USD	15,059,623	Bank of America Merrill Lynch	19/2/2020	26,005
ZAR	1,155,861,750	USD	76,715,838	Barclays Bank	19/2/2020	1,378,485
ZAR	110,260,000	USD	7,464,829	Goldman Sachs	19/2/2020	(15,253)
ZAR	217,766,000	USD	14,683,065	JP Morgan	19/2/2020	30,017
						42,949,118
ヘッジを使用した豪ドル建投資証券クラス						
AUD	2,076,298,592	USD	1,422,102,422	State Street Bank & Trust Company	13/12/2019	(17,092,384)
USD	18,373,870	AUD	26,966,633	State Street Bank & Trust Company	13/12/2019	125,825
						(16,966,559)

通貨	買予約	通貨	売予約	取引相手	期日	未実現純評価益 / (損) (米ドル)
ヘッジを使用したブラジル・リアル建投資証券クラス						
BRL	23,294,163	USD	5,450,712	State Street Bank & Trust Company	3/1/2020	57,680
USD	313,974	BRL	1,338,140	State Street Bank & Trust Company	3/1/2020	(2,458)
						55,222
ヘッジを使用したスイス・フラン建投資証券クラス						
CHF	48,659,530	USD	49,009,749	State Street Bank & Trust Company	13/12/2019	(363,112)
USD	1,236,571	CHF	1,224,453	State Street Bank & Trust Company	13/12/2019	12,443
						(350,669)
ヘッジを使用したユーロ建投資証券クラス						
EUR	647,039,127	USD	714,774,293	State Street Bank & Trust Company	13/12/2019	(2,446,853)
USD	45,850,681	EUR	41,475,705	State Street Bank & Trust Company	13/12/2019	189,946
						(2,256,907)
ヘッジを使用した英ポンド建投資証券クラス						
GBP	467,501,128	USD	600,419,465	State Street Bank & Trust Company	13/12/2019	3,167,939
USD	11,909,120	GBP	9,218,791	State Street Bank & Trust Company	13/12/2019	6,801
						3,174,740
ヘッジを使用した日本円建投資証券クラス						
JPY	43,371,967,377	USD	398,706,981	State Street Bank & Trust Company	13/12/2019	(2,568,684)
USD	19,362,416	JPY	2,103,436,801	State Street Bank & Trust Company	13/12/2019	150,654
						(2,418,030)
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	105,032,278	USD	66,848,885	State Street Bank & Trust Company	13/12/2019	577,784
USD	885,803	NZD	1,383,777	State Street Bank & Trust Company	13/12/2019	(2,528)
						575,256
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	38,529	USD	3,971	State Street Bank & Trust Company	13/12/2019	67
USD	54	SEK	519	State Street Bank & Trust Company	13/12/2019	-
						67
合計						24,762,238

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 2019年11月30日現在

	純資産比率 (%)
政府	75.87
金融	10.77
投資有価証券 - 時価	86.64
その他の純資産	13.36
	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。

ブラックロック・ICS・USTレジャーリー・ファンド  
損益計算書

2019年9月30日に終了した会計年度

		2019年	2018年
	注記	千米ドル	千米ドル
営業収益	5	272,710	156,737
金融商品に係る純利益	7	367	121
投資収益合計		273,077	156,858
営業費用	6	(18,810)	(13,973)
純営業利益 / (費用)		254,267	142,885
財務費用：			
償還可能投資証券保有者への分配金	8	(238,800)	(140,739)
財務費用合計		(238,800)	(140,739)
純利益		15,467	2,146
償還可能投資証券保有者に帰属する純資産の増加		15,467	2,146

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。

ブラックロック・ICS・USTレジャーリー・ファンド  
償還可能投資証券保有者に帰属する純資産変動計算書

2019年9月30日に終了した会計年度

		2019年	2018年
		千米ドル	千米ドル
期首純資産		11,308,849	8,000,953
償還可能投資証券保有者に帰属する純資産の増加		15,467	2,146
投資証券取引：			
償還可能投資証券の発行		83,809,795	53,241,104
償還可能投資証券の買戻		(81,072,165)	(49,970,976)
分配金再投資額		84,194	35,622
投資証券取引による純資産の増加		2,821,824	3,305,750
期末純資産		14,146,140	11,308,849

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・ICS・USTレジャー・ファンド

## 貸借対照表

2019年9月30日現在

		2019年	2018年
	注記	千米ドル	千米ドル
流動資産			
現金		377,875	496,966
未収金	10	11,789	334,767
損益を通じて公正価値で測定する金融資産		13,842,168	10,495,544
流動資産合計		14,231,832	11,327,277
流動負債			
未払金	11	85,692	18,428
流動負債合計		85,692	18,428
償還可能投資証券保有者に帰属する純資産		14,146,140	11,308,849

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・ICS・USTレジャー・ファンド

投資有価証券明細表 2019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(2018年9月30日:43.23%)				
米国(2018年9月30日:43.23%)				
37,810,000	USD	US Treasury, 1.50%, 31/10/2019	37,780	0.27
56,025,000	USD	US Treasury, 1.00%, 15/11/2019	55,921	0.40
71,715,000	USD	US Treasury, 3.38%, 15/11/2019	71,807	0.51
9,235,000	USD	US Treasury, 1.25%, 31/01/2020	9,215	0.06
100,000,000	USD	US Treasury, 3.63%, 15/02/2020	100,560	0.71
11,755,000	USD	US Treasury, 1.38%, 29/02/2020	11,729	0.08
250,000,000	USD	US Treasury, 1.63%, 15/03/2020	249,147	1.76
16,950,000	USD	US Treasury, 1.38%, 31/03/2020	16,894	0.12
50,115,000	USD	US Treasury, 2.38%, 30/04/2020	50,264	0.36
45,810,000	USD	US Treasury, 1.50%, 15/05/2020	45,659	0.32
116,005,000	USD	US Treasury, 3.50%, 15/05/2020	117,165	0.83
23,500,000	USD	US Treasury, 1.50%, 31/05/2020	23,446	0.17
3,030,000	USD	US Treasury, 1.63%, 30/06/2020	3,025	0.02
589,740,000	USD	US Treasury, FRN, 1.96%, 31/10/2019	589,763	4.17
300,000,000	USD	US Treasury, FRN, 1.91%, 31/01/2020	299,934	2.12
467,075,000	USD	US Treasury, FRN, 1.95%, 30/04/2020	466,770	3.30
588,610,000	USD	US Treasury, FRN, 1.96%, 31/07/2020	588,083	4.16
213,165,000	USD	US Treasury Bill, 0.00%, 31/10/2019	212,741	1.50
348,320,000	USD	US Treasury Bill, 0.00%, 14/11/2019	347,319	2.46
7,165,000	USD	US Treasury Bill, 0.00%, 21/11/2019	7,146	0.05
85,210,000	USD	US Treasury Bill, 0.00%, 29/11/2019	84,895	0.60
25,345,000	USD	US Treasury Bill, 0.00%, 05/12/2019	25,242	0.18
177,205,000	USD	US Treasury Bill, 0.00%, 19/12/2019	176,377	1.25
160,605,000	USD	US Treasury Bill, 0.00%, 02/01/2020	159,796	1.13
20,320,000	USD	US Treasury Bill, 0.00%, 09/01/2020	20,203	0.14
108,500,000	USD	US Treasury Bill, 0.00%, 23/01/2020	107,803	0.76
314,710,000	USD	US Treasury Bill, 0.00%, 30/01/2020	312,432	2.21
200,000,000	USD	US Treasury Bill, 0.00%, 13/02/2020	198,582	1.40
207,280,000	USD	US Treasury Bill, 0.00%, 20/02/2020	205,775	1.45
613,445,000	USD	US Treasury Bill, 0.00%, 27/02/2020	608,691	4.30
100,000,000	USD	US Treasury Bill, 0.00%, 19/03/2020	99,117	0.70
156,330,000	USD	US Treasury Bill, 0.00%, 23/04/2020	154,229	1.09
28,330,000	USD	US Treasury Bill, 0.00%, 10/09/2020	27,858	0.20
米国合計			5,485,368	38.78
国債に対する投資合計			5,485,368	38.78
債券に対する投資合計			5,485,368	38.78

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 <sup>1</sup> (2018年9月30日:49.58%)						
フランス(2018年9月30日:0.97%)						
110,000,000	USD	Natixis	2.35%	31/12/2019	110,000	0.78
フランス合計					110,000	0.78
米国(2018年9月30日:48.61%)						
713,000,000	USD	Bank of Nova Scotia	2.35%	01/10/2019	713,000	5.04
1,960,000,000	USD	Barclays	2.30%	01/10/2019	1,960,000	13.86
1,690,000,000	USD	BNP Paribas	2.35%	01/10/2019	1,690,000	11.95
327,000,000	USD	BofA Securities	2.30%	01/10/2019	327,000	2.31
190,000,000	USD	BofA Securities	2.30%	01/10/2019	190,000	1.34
50,000,000	USD	Citigroup	2.35%	01/10/2019	50,000	0.35
140,000,000	USD	Credit Agricole	2.35%	01/10/2019	140,000	0.99
19,000,000	USD	HSBC	2.35%	01/10/2019	19,000	0.13
748,000,000	USD	Societe Generale	2.32%	01/10/2019	748,000	5.29
1,047,000,000	USD	TD Securities (USA)	2.35%	01/10/2019	1,047,000	7.40
1,362,800,000	USD	Wells Fargo	2.38%	01/10/2019	1,362,800	9.63
米国合計					8,246,800	58.29
リバースレポ取引に対する投資合計					8,356,800	59.07
損益を通じて公正価値で測定する金融資産合計					13,842,168	97.85
現金					377,875	2.67
その他の資産および負債					(73,903)	(0.52)
償還可能参加型投資証券保有者に帰属する純資産					14,146,140	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					38.54	
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					58.72	
その他の資産					2.74	
資産合計					100.00	

<sup>1</sup> 担保として保有する有価証券は8,497,972,000米ドルであった。

## 2 【ファンドの現況】

【純資産額計算書】(2020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	7,456,492,223円
負債総額	38,243,065円
純資産総額( - )	7,418,249,158円
発行済数量	10,517,523,728口
1 単位当たり純資産額( / )	0.7053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	7,456,915,689円
負債総額	35,755,727円
純資産総額( - )	7,421,159,962円
発行済数量	10,276,871,205口
1 単位当たり純資産額( / )	0.7221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た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カ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2020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(本)	純資産総額(百万円)
追加型株式投資信託	165	8,628,856
単位型株式投資信託	28	253,577
合計	193	8,882,434

### 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33期事業年度(自2019年1月1日 至2019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32期 (2018年12月31日現在)	第33期 (2019年12月31日現在)
<b>資産の部</b>			
<b>流動資産</b>			
現金・預金		23,891	20,388
立替金		2	26
前払費用		151	175
未収入金	2	11	30
未収委託者報酬		1,588	1,696
未収運用受託報酬		2,291	2,268
未収収益	2	1,402	1,832
その他流動資産		18	0
流動資産計		29,359	26,418
<b>固定資産</b>			
<b>有形固定資産</b>			
建物附属設備	1	1,484	1,240
器具備品	1	380	475
有形固定資産計		1,864	1,716
<b>無形固定資産</b>			
ソフトウェア		8	5
無形固定資産計		8	5
<b>投資その他の資産</b>			
投資有価証券		11	49
長期差入保証金		1,119	1,120
前払年金費用		696	800
長期前払費用		27	45
繰延税金資産		848	824
投資その他の資産計		2,702	2,839
固定資産計		4,575	4,561
資産合計		33,935	30,980

	第32期 (2018年12月31日現在)	第33期 (2019年12月31日現在)
<b>負債の部</b>		
<b>流動負債</b>		
預り金	97	94
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	515	487
その他未払金	1,184	985
未払費用	2	
未払消費税等	97	117
未払法人税等	440	363
為替予約	3	-
前受金	78	97
賞与引当金	1,939	2,017
役員賞与引当金	142	139
早期退職慰労引当金	42	10
流動負債計	5,661	5,493
<b>固定負債</b>		
退職給付引当金	60	67
資産除去債務	781	782
固定負債計	842	850
負債合計	6,503	6,344
<b>純資産の部</b>		
<b>株主資本</b>		
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	17,127	14,330
利益剰余金合計	17,464	14,666
株主資本合計	27,432	24,634
<b>評価・換算差額等</b>		
その他有価証券評価差額金	0	1
評価・換算差額等合計	0	1
純資産合計	27,431	24,636
負債・純資産合計	33,935	30,980

## (2)【損益計算書】

(単位：百万円)

		第32期 (自 2018年 1月 1日 至 2018年12月31日)	第33期 (自 2019年 1月 1日 至 2019年12月31日)
営業収益			
委託者報酬		5,639	5,643
運用受託報酬	1	8,523	7,545
その他営業収益	1	13,511	13,290
営業収益計		27,674	26,480
営業費用			
支払手数料		1,856	1,632
広告宣伝費		191	167
調査費			
調査費		363	381
委託調査費	1	4,164	3,587
調査費計		4,528	3,968
委託計算費		84	82
営業雑経費			
通信費		59	53
印刷費		11	82
諸会費		34	43
営業雑経費計		106	178
営業費用計		6,767	6,029
一般管理費			
給料			
役員報酬		406	482
給料・手当		4,213	4,441
賞与		2,359	2,343
給料計		6,979	7,268
退職給付費用		275	308
福利厚生費		940	977
事務委託費	1	2,568	2,339
交際費		66	57
寄付金		3	2
旅費交通費		238	233
租税公課		245	257
不動産賃借料		804	875
水道光熱費		72	76
固定資産減価償却費		315	404
のれん償却額		42	-
資産除去債務利息費用		3	0
諸経費		424	312
一般管理費計		12,980	13,114
営業利益		7,926	7,335

	第32期 (自 2018年 1月 1日 至 2018年12月31日)	第33期 (自 2019年 1月 1日 至 2019年12月31日)
営業外収益		
その他	1	1
営業外収益計	1	1
営業外費用		
為替差損	26	32
固定資産除却損	-	3
その他	-	0
営業外費用計	26	36
経常利益	7,901	7,300
特別利益		
特別利益計	-	-
特別損失		
特別退職金	84	36
特別損失計	84	36
税引前当期純利益	7,817	7,263
法人税、住民税及び事業税	2,491	2,338
法人税等調整額	61	22
当期純利益	5,387	4,902

## (3)【株主資本等変動計算書】

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
当期変動額											
当期純利益						5,387	5,387	5,387			5,387
株主資本以外の項目の 当期変動額(純額)									0	0	0
当期変動額合計	-	-	-	-	-	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

第33期 (自 2019年1月1日 至 2019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				
2019年1月1日残高	3,120	3,001	3,846	6,847	336	17,127	17,464	27,432	0	0	27,431
当期変動額											
剰余金の配当						7,700	7,700	7,700			7,700
当期純利益						4,902	4,902	4,902			4,902
株主資本以外の項目の 当期変動額(純額)									1	1	1
当期変動額合計	-	-	-	-	-	2,797	2,797	2,797	1	1	2,795
2019年12月31日残高	3,120	3,001	3,846	6,847	336	14,330	14,666	24,634	1	1	24,636



## 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るおります。

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るおります。

## 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、ポイント基準によるおります。

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。

**(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 (2018年12月31日)	当事業年度 (2019年12月31日)
建物附属設備	1,525 百万円	1,769 百万円
器具備品	950 百万円	1,104 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 (2018年12月31日)	当事業年度 (2019年12月31日)
未収入金	- 百万円	3 百万円
未収収益	554 百万円	917 百万円
未払金	1,168 百万円	969 百万円
未払費用	385 百万円	445 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 (2018年12月31日)	当事業年度 (2019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 2018年 1月 1日 至 2018年12月31日)	当事業年度 (自 2019年 1月 1日 至 2019年12月31日)
その他営業収益	5,680 百万円	5,554 百万円
委託調査費	704 百万円	698 百万円
事務委託費	864 百万円	954 百万円
運用受託報酬	149 百万円	225 百万円

## (株主資本等変動計算書関係)

前事業年度(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

	前事業年度期首	増加	減少	前事業年度末
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。

当事業年度(自 2019年1月1日 至 2019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

## (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

**(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（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	-

## 当事業年度（2019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	20,388	20,388	-
(2) 未収委託者報酬	1,696	1,696	-
(3) 未収運用受託報酬	2,268	2,268	-
(4) 未収収益	1,832	1,832	-
(5) 長期差入保証金	1,120	1,116	4
資産計	27,306	27,302	4
(1) 未払手数料	487	487	-
(2) 未払費用	1,102	1,102	-
負債計	1,590	1,590	-

## (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(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

## 当事業年度(2019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	20,388	-	-	-
(2) 未収委託者報酬	1,696	-	-	-
(3) 未収運用受託報酬	2,268	-	-	-
(4) 未収収益	1,832	-	-	-
(5) 長期差入保証金	-	1,051	57	11
合計	26,186	1,051	57	11

## (有価証券関係)

前事業年度 (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

当事業年度 (2019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	49	47	1
合計		49	47	1

## (退職給付関係)

前事業年度(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)

	前事業年度 (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)

	前事業年度 (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)

	前事業年度 (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
非積立型制度の退職給付債務	821
	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)

	前事業年度 (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。

	前事業年度 (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

	前事業年度 (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。

当事業年度（自 2019年1月1日 至 2019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 2019年 1月 1日 至 2019年12月31日)
退職給付債務の期首残高	1,934
勤務費用	290
利息費用	11
数理計算上の差異の発生額	14
退職給付の支払額	204
過去勤務費用の発生額	-
退職給付債務の期末残高	2,047

## (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 2019年 1月 1日 至 2019年12月31日)
年金資産の期首残高	2,696
期待運用収益	26
数理計算上の差異の発生額	132
事業主からの拠出額	328
退職給付の支払額	204
年金資産の期末残高	2,979

## (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 (2019年12月31日)
積立型制度の退職給付債務	1,979
年金資産	2,979
非積立型制度の退職給付債務	999
	67
未積立退職給付債務	931
未認識数理計算上の差異	157
未認識過去勤務費用	41
貸借対照表に計上された負債と資産の純額	732
退職給付引当金	67
前払年金費用	800
貸借対照表に計上された負債と資産の純額	732

## (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 2019年 1月 1日 至 2019年12月31日)
勤務費用	290
利息費用	11
期待運用収益	26
数理計算上の差異の費用処理額	33
過去勤務費用の処理額	10
確定給付制度に係る退職給付費用合計	231
特別退職金	36
合計	267

## (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 (2019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76%、株式21%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 2019年 1月 1日 至 2019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 (2018年12月31日)	当事業年度 (2019年12月31日)
繰延税金資産		
未払費用	167	191
賞与引当金	591	617
資産除去債務	239	239
未払事業税	83	72
早期退職慰労引当金	13	3
退職給付引当金	18	20
有形固定資産	3	1
その他	96	45
繰延税金資産合計	1,213	1,191
繰延税金負債		
退職給付引当金	213	245
資産除去債務に対応する除去費用	152	121
その他	-	0
繰延税金負債合計	365	366
繰延税金資産の純額	848	824

(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 (2018年12月31日)	当事業年度 (2019年12月31日)
固定資産 - 繰延税金資産	848	824

## 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 (2018年12月31日)		当事業年度 (2019年12月31日)	
法定実効税率	30.9	%	30.6	%
(調整)				
交際費等永久に損金に算入されない項目	1.0		1.9	
損金不算入ののれん償却額	0.2		-	
税率変更による期末繰延税金資産の減額修正	0.1		-	
所得拡大促進税制による税額控除	1.9		-	
その他	0.8		0.0	
税効果会計適用後の法人税等の負担率	31.1	%	32.5	%

**(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。

## 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 2018年 1月 1日 至 2018年12月31日)	当事業年度 (自 2019年 1月 1日 至 2019年12月31日)
期首残高	262	781
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	0
資産除去債務の履行による減少額	-	-
期末残高	781	782

**(デリバティブ取引関係)**

前事業年度 (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	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	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。

当事業年度 (2019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	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 売建 米ドル	79	-	0	0
	買建 英ポンド	0	-	0	0
合計		79	-	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。

**(セグメント情報等)**

前事業年度（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。

当事業年度（自 2019年1月1日 至 2019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	5,643	7,545	13,290	26,480

(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
12,538	11,197	2,744	26,480

（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	5,779	投資運用業
ブラックロック・ファンド・アドバイザーズ	3,314	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 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

当事業年度(自 2019年1月1日 至 2019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	225	未収収益	917
							受入 手数料	5,554		
							委託 調査費	698	未払費用	445
							事務 委託費	954	その他未払金	74
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	-	未収入金	3
									その他未払金	894

## (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 2018年1月1日 至 2018年12月31日)

該当事項はありません。

当事業年度(自 2019年1月1日 至 2019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 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		

当事業年度(自 2019年1月1日 至 2019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	3,314	未収収益	360
							委託調査費	145	未払費用	9
							事務委託費	28		

## (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 2018年 1月 1日 至 2018年12月31日)	当事業年度 (自 2019年 1月 1日 至 2019年12月31日)
1株当たり純資産額	1,828,761 円 92 銭	1,642,418 円 94 銭
1株当たり当期純利益金額	359,180 円 40 銭	326,833 円 15 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 2018年 1月 1日 至 2018年12月31日)	当事業年度 (自 2019年 1月 1日 至 2019年12月31日)
当期純利益 (百万円)	5,387	4,902
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)	5,387	4,902
普通株式の期中平均株式数 (株)	15,000	15,000

独立監査人の監査報告書は、当事業年度(自 2019年1月1日 至2019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2020年1月1日 至2020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 (2020年6月30日)	
資産の部		
流動資産		
現金・預金	2	14,477
立替金		20
前払費用		189
未収入金		6
未収委託者報酬		1,585
未収運用受託報酬		1,640
未収収益		829
為替予約		1
流動資産計		18,750
固定資産		
有形固定資産		
建物附属設備	1	1,120
器具備品	1	518
有形固定資産計		1,638
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		36
長期差入保証金		1,119
前払年金費用		849
長期前払費用		36
繰延税金資産		481
投資その他の資産計		2,523
固定資産計		4,169
資産合計		22,920

(単位:百万円)

中間会計期間末  
(2020年6月30日)

負債の部	
流動負債	
預り金	117
未払金	
未払収益分配金	4
未払償還金	74
未払手数料	418
その他未払金	522
未払費用	672
未払消費税等	150
未払法人税等	279
前受金	26
賞与引当金	883
役員賞与引当金	70
流動負債計	3,221
固定負債	
退職給付引当金	68
資産除去債務	783
固定負債計	851
負債合計	4,073
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	8,543
利益剰余金合計	8,880
株主資本合計	18,848
評価・換算差額等	
その他有価証券評価差額金	1
評価・換算差額等合計	1
純資産合計	18,846
負債・純資産合計	22,920

## (2) 中間損益計算書

(単位：百万円)

	中間会計期間 (自 2020年1月1日 至 2020年6月30日)
営業収益	
委託者報酬	2,714
運用受託報酬	3,593
その他営業収益	6,146
営業収益計	12,454
営業費用	
支払手数料	695
広告宣伝費	46
調査費	
調査費	181
委託調査費	1,687
調査費計	1,869
委託計算費	39
営業雑経費	
通信費	29
印刷費	45
諸会費	22
営業雑経費計	98
営業費用計	2,749
一般管理費	
給料	
役員報酬	425
給料・手当	2,334
賞与	1,196
給料計	3,956
退職給付費用	165
福利厚生費	498
事務委託費	1,118
交際費	11
旅費交通費	29
租税公課	137
不動産賃借料	457
水道光熱費	28
固定資産減価償却費	214
資産除去債務利息費用	0
諸経費	155
一般管理費計	6,775
営業利益	2,929

(単位：百万円)

中間会計期間

(自 2020年1月1日  
至 2020年6月30日)

営業外収益	
受取利息	0
有価証券売却益	0
為替差益	17
雑益	0
営業外収益計	18
経常利益	2,947
税引前中間純利益	2,947
法人税、住民税及び事業税	690
法人税等調整額	344
中間純利益	1,913

## (3) 中間株主資本等変動計算書

中間会計期間（自 2020年1月1日 至 2020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	14,330	14,666	24,634	1	1	24,636
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						1,913	1,913	1,913			1,913
株主資本以外の項目の当 中間期変動額（純額）									2	2	2
当中間期変動額合計	-	-	-	-	-	5,786	5,786	5,786	2	2	5,789
当中間期末残高	3,120	3,001	3,846	6,847	336	8,543	8,880	18,848	1	1	18,846

## 注 記 事 項

## (重要な会計方針)

項 目	中間会計期間 自 2020年1月 1日 至 2020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。</p> <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>



項 目	中間会計期間 自 2020年1月 1日 至 2020年6月30日
5. 外貨建の資産又は負債の本邦通貨への換算基準	(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。  (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。
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	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。  (1) 消費税等の会計処理 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。

**(会計方針の変更)**

中間会計期間 自 2020年1月 1日 至 2020年6月30日
(金銭債権と金銭債務の相殺表示に関わる会計方針の変更) 当社は、当社グループ会社間の債権債務を含む金銭債権及び金銭債務を従来総額で表示していましたが、グループ会社間でのマスター・ネットリング契約締結を契機に見直しを行った結果、「金融商品会計に関する実務指針」(日本公認会計士協会 会計制度委員会報告第14号)第140項に基づき、金銭債権と金銭債務を相殺表示する方が当社の財政状態をより適切に表示できると判断し、当中間会計期間から相殺表示する方法へ変更しております。

**(中間貸借対照表関係)**

中間会計期間末 2020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	1,889百万円
器具備品	1,197百万円
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 2020年1月 1日	
至 2020年6月30日	
1 減価償却実施額	
有形固定資産	213百万円
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 2020年1月 1日					
至 2020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
2020年3月30日 株主総会決議	普通株式	7,700	513,333	2019年12月31日	2020年3月31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 2020年1月 1日  
至 2020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

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

2020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	14,477	14,477	-
未収委託者報酬	1,585	1,585	-
未収運用受託報酬	1,640	1,640	-
未収収益	829	829	-
投資有価証券 その他有価証券	36	36	-
長期差入保証金	1,119	1,117	2
資産計	19,689	19,686	2
未払手数料	418	418	-
未払費用	672	672	-
負債計	1,091	1,091	-
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。

中間会計期間 自 2020年1月 1日 至 2020年6月30日
<p>長期差入保証金</p> <p>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。</p> <p>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。</p> <p>未払手数料、未払費用</p> <p>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。</p> <p>デリバティブ取引</p> <p>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。</p>

## (有価証券関係)

中間会計期間 自 2020年1月 1日 至 2020年6月30日																				
<p>その他有価証券</p> <p style="text-align: right;">(単位：百万円)</p> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 30%;"></th> <th style="width: 15%;">種類</th> <th style="width: 15%;">中間貸借対照表 計上額</th> <th style="width: 15%;">取得原価</th> <th style="width: 15%;">差額</th> </tr> </thead> <tbody> <tr> <td>貸借対照表計上額が取得原価を超えるもの</td> <td>その他 投資信託</td> <td style="text-align: center;">1</td> <td style="text-align: center;">1</td> <td style="text-align: center;">0</td> </tr> <tr> <td>貸借対照表計上額が取得原価を超えないもの</td> <td>その他 投資信託</td> <td style="text-align: center;">35</td> <td style="text-align: center;">37</td> <td style="text-align: center;">1</td> </tr> <tr> <td style="text-align: center;">合計</td> <td></td> <td style="text-align: center;">36</td> <td style="text-align: center;">38</td> <td style="text-align: center;">1</td> </tr> </tbody> </table>		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	1	1	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	35	37	1	合計		36	38	1
	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	1	1	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	35	37	1																
合計		36	38	1																

## (資産除去債務関係)

中間会計期間 自 2020年1月 1日 至 2020年6月30日								
<p>資産除去債務のうち貸借対照表に計上しているもの</p> <p>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。</p> <p>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。</p> <p>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</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;">期首残高</td> <td style="text-align: right;">782 百万円</td> </tr> <tr> <td>有形固定資産の取得に伴う増加額</td> <td style="text-align: right;">- 百万円</td> </tr> <tr> <td>時の経過による調整額</td> <td style="text-align: right;">0 百万円</td> </tr> <tr> <td>中間会計期間末残高</td> <td style="text-align: right; border-top: 1px solid black; border-bottom: 3px double black;">783 百万円</td> </tr> </table>	期首残高	782 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	783 百万円
期首残高	782 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	783 百万円							

## (セグメント情報等)

中間会計期間 自 2020年1月 1日 至 2020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	2,714	3,593	6,146	12,454
(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	
5,978	5,132	1,343	12,454	
(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	2,637	投資運用業		
ブラックロック・ファンド・アドバイ ザーズ	1,436	投資運用業		

## (デリバティブ取引関係)

中間会計期間 自 2020年1月 1日 至 2020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	208	-	1	1
合計		208	-	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 2020年1月 1日
	至 2020年6月30日
1株当たり純資産額	1,256,452円20銭
1株当たり中間純利益	127,565円16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	1,913百万円
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	1,913百万円
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) 通常の見積り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（2020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 株式会社日本カストディ銀行
- ・資本金の額 51,000百万円（2020年7月現在）
- ・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（株式会社日本カストディ銀行）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） （2020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・スタンレー証券株式会社	40,500	

### 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」と称して使用することがあります。

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

2020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2019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

2020年3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 和田 渉

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2020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2020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

2020年8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	山	田	信	之
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2020年1月1日から2020年12月31日までの第34期事業年度の中間会計期間（2020年1月1日から2020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2020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（2020年1月1日から2020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

2020年9月2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 和田 渉

指定有限責任社員  
業務執行社員 公認会計士 榊原 康太

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2020年1月16日から2020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な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2020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(2020年1月16日から2020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。